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PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2022

OF THE CONDITION AND AFFAIRS OF THE

Allstate Insurance Company

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

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

Country of Domicile United States of America

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

Statutory Home Office 3100 Sanders Road, Suite 201 (Street and Number), Northbrook, IL, US 60062-7154 (City or Town, State, Country and Zip Code)

Main Administrative Office 3100 Sanders Road, Suite 201 (Street and Number)
Northbrook, IL, US 60062-7154 (City or Town, State, Country and Zip Code), 847-402-5000 (Area Code) (Telephone Number)

Mail Address 3100 Sanders Road, Suite 201 (Street and Number or P.O. Box), Northbrook, IL, US 60062-7154 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 3100 Sanders Road, Suite 201 (Street and Number)
Northbrook, IL, US 60062-7154 (City or Town, State, Country and Zip Code), 847-402-5000 (Area Code) (Telephone Number)

Internet Website Address www.allstate.com

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

OFFICERS

Chairman of the Board THOMAS JOSEPH WILSON II
Chief Financial Officer JESSE EDWARD MERTEN #
Treasurer ALEXANDRA TAL BAND #

OTHER

ELIZABETH ANN BRADY, Executive Vice President
ERIC BRANDT, Executive Vice President
JOHN EDWARD DUGENSKE #, President, Investments and Corporate Strategy
SUREN GUPTA, Executive Vice President
TROY MCVEY HAWKES #, Executive Vice President
WILLIAM GUY HILL, Executive Vice President
JULIE PARSONS #, Executive Vice President
JOHN CHARLES PINTOZZI*, Controller
MARK QUINN PRINDIVILLE, Executive Vice President
PETER ANDREW RENDALL, Executive Vice President
STEVEN PAUL SORENSON, Executive Vice President
ROBERT ALEXANDER TOOHEY #, Executive Vice President

DIRECTORS OR TRUSTEES

ELIZABETH ANN BRADY
JOHN EDWARD DUGENSKE
SUREN GUPTA
JESSE EDWARD MERTEN
MARK QUINN PRINDIVILLE
MARIO RIZZO
ROBERT ALEXANDER TOOHEY #
TERRANCE WILLIAMS #
THOMAS JOSEPH WILSON II

State of Illinois
County of Cook SS:

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

THOMAS JOSEPH WILSON II	ALEXANDRA TAL BAND	MERTEN JESSE EDWARD
Chairman of the Board	Treasurer	Chief Financial Officer

Subscribed and sworn to before me this 4TH day of NOVEMBER 2022

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

ZOFIA DUDEK
NOTARY
11/23/2025

OFFICIAL SEAL
ZOFIA DUDEK
NOTARY PUBLIC, STATE OF ILLINOIS
MY COMMISSION EXPIRES: 11/23/2025

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

ASSETS

		Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1.	Bonds	29,276,558,617		29,276,558,617	28,979,837,324
2.	Stocks:				
	2.1 Preferred stocks	104,279,724		104,279,724	135,945,359
	2.2 Common stocks	4,590,446,545	7,109,462	4,583,337,082	6,989,007,763
3.	Mortgage loans on real estate:				
	3.1 First liens	741,645,484		741,645,484	737,144,434
	3.2 Other than first liens				
4.	Real estate:				
	4.1 Properties occupied by the company (less $ ..... encumbrances)	90,652,698		90,652,698	60,819,787
	4.2 Properties held for the production of income (less $ ..... encumbrances)	184,676,655		184,676,655	180,378,120
	4.3 Properties held for sale (less $ ..... encumbrances)	155,830,641		155,830,641	150,481,498
5.	Cash ($ (1,175,193,791)), cash equivalents ($ 2,908,434,925) and short-term investments ($ 594,894,760)	2,328,135,894		2,328,135,894	1,965,883,370
6.	Contract loans (including $ ..... premium notes)				
7.	Derivatives	108,621,685		108,621,685	29,189,704
8.	Other invested assets	9,830,514,153	33,945,895	9,796,568,258	9,791,577,701
9.	Receivables for securities	73,937,910		73,937,910	344,464,956
10.	Securities lending reinvested collateral assets	26,019,557		26,019,557	11,763,000
11.	Aggregate write-ins for invested assets				
12.	Subtotals, cash and invested assets (Lines 1 to 11)	47,511,319,563	41,055,357	47,470,264,206	49,376,493,018
13.	Title plants less $ ..... charged off (for Title insurers only)				
14.	Investment income due and accrued	272,488,894		272,488,894	245,404,167
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	2,373,161,063	77,208,231	2,295,952,832	2,502,000,003
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ ..... earned but unbilled premiums)	5,754,284,318		5,754,284,318	5,125,841,700
	15.3 Accrued retrospective premiums ($ .....) and contracts subject to redetermination ($ .....)				
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	42,718,089		42,718,089	272,678,012
	16.2 Funds held by or deposited with reinsured companies				
	16.3 Other amounts receivable under reinsurance contracts				
17.	Amounts receivable relating to uninsured plans				
18.1	Current federal and foreign income tax recoverable and interest thereon	438,001,699		438,001,699	271,349,673
18.2	Net deferred tax asset	821,587,002		821,587,002	328,158,591
19.	Guaranty funds receivable or on deposit				
20.	Electronic data processing equipment and software	455,845,120	388,195,439	67,649,682	70,750,278
21.	Furniture and equipment, including health care delivery assets ($ .....)	122,553,216	122,553,216		
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates	268,707,177		268,707,177	285,434,562
24.	Health care ($ .....) and other amounts receivable				
25.	Aggregate write-ins for other than invested assets	829,889,006	533,131,836	296,757,171	288,952,099
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	58,890,555,148	1,162,144,079	57,728,411,070	58,767,062,103
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28.	Total (Lines 26 and 27)	58,890,555,148	1,162,144,079	57,728,411,070	58,767,062,103
	DETAILS OF WRITE-INS				
1101.					
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page				
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)				
2501.	Accounts receivable	315,844,328	59,486,155	256,358,173	277,637,320
2502.	Prepaid assessments	226,918,437	205,578,329	21,340,107	2,732,990
2503.	Collateral	19,058,890		19,058,890	7,710,344
2598.	Summary of remaining write-ins for Line 25 from overflow page	268,067,352	268,067,352		871,446
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	829,889,006	533,131,836	296,757,171	288,952,099

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31, Prior Year
1.	Losses (current accident year $ 10,657,036,438)	19,298,426,488	16,690,922,185
2.	Reinsurance payable on paid losses and loss adjustment expenses	637,925,958	637,785,021
3.	Loss adjustment expenses	3,660,983,635	3,309,170,441
4.	Commissions payable, contingent commissions and other similar charges	267,984,009	287,532,726
5.	Other expenses (excluding taxes, licenses and fees)	1,526,705,682	1,802,550,221
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	107,179,433	153,166,648
7.1	Current federal and foreign income taxes (including $ on realized capital gains (losses))		
7.2	Net deferred tax liability		
8.	Borrowed money $ and interest thereon $		
9.	Unearned premiums (after deducting unearned premiums for ceded reinsurance of $ 1,126,812,083 and including warranty reserves of $ and accrued accident and health experience rating refunds including $ for medical loss ratio rebate per the Public Health Service Act)	14,273,616,082	12,961,752,153
10.	Advance premium	475,852,339	353,586,014
11.	Dividends declared and unpaid:		
	11.1 Stockholders		
	11.2 Policyholders		
12.	Ceded reinsurance premiums payable (net of ceding commissions)	690,654,448	781,078,591
13.	Funds held by company under reinsurance treaties	82,924,623	104,302,213
14.	Amounts withheld or retained by company for account of others	32,031,735	38,580,527
15.	Remittances and items not allocated	55,857,541	14,086,740
16.	Provision for reinsurance (including $ certified)	83,166,668	31,201,024
17.	Net adjustments in assets and liabilities due to foreign exchange rates		
18.	Drafts outstanding		
19.	Payable to parent, subsidiaries and affiliates	132,735,986	243,509,371
20.	Derivatives	27,871,612	12,059,781
21.	Payable for securities	1,355,406,670	928,568,965
22.	Payable for securities lending	2,126,691,425	1,423,428,859
23.	Liability for amounts held under uninsured plans		
24.	Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	613,970,690	562,760,955
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	45,449,985,023	40,336,042,434
27.	Protected cell liabilities		
28.	Total liabilities (Lines 26 and 27)	45,449,985,023	40,336,042,434
29.	Aggregate write-ins for special surplus funds	12,932,351	15,859,471
30.	Common capital stock	3,882,000	3,882,000
31.	Preferred capital stock		
32.	Aggregate write-ins for other than special surplus funds		
33.	Surplus notes		
34.	Gross paid in and contributed surplus	3,284,769,264	3,284,769,264
35.	Unassigned funds (surplus)	8,976,842,433	15,126,508,934
36.	Less treasury stock, at cost:		
	36.1 shares common (value included in Line 30 $)		
	36.2 shares preferred (value included in Line 31 $)		
37.	Surplus as regards policyholders (Lines 29 to 35, less 36)	12,278,426,047	18,431,019,669
38.	Totals (Page 2, Line 28, Col. 3)	57,728,411,070	58,767,062,103
	DETAILS OF WRITE-INS		
2501.	Accounts payable	359,133,352	369,568,825
2502.	Reserve for uncashed checks	158,875,884	142,907,208
2503.	Derivative cash	83,736,747	23,445,007
2598.	Summary of remaining write-ins for Line 25 from overflow page	12,224,707	26,839,915
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	613,970,690	562,760,955
2901.	Deferred gain on sale/leaseback	9,972,758	12,899,878
2902.	SCOR retroactive reinsurance account	2,959,593	2,959,593
2903.			
2998.	Summary of remaining write-ins for Line 29 from overflow page		
2999.	Totals (Lines 2901 through 2903 plus 2998)(Line 29 above)	12,932,351	15,859,471
3201.			
3202.			
3203.			
3298.	Summary of remaining write-ins for Line 32 from overflow page		
3299.	Totals (Lines 3201 through 3203 plus 3298)(Line 32 above)		

STATEMENT OF INCOME

		1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
	UNDERWRITING INCOME			
1.	Premiums earned:			
	1.1 Direct (written $ 4,122,264,301)	4,055,513,439	4,045,413,699	5,396,454,770
	1.2 Assumed (written $ 28,324,264,269)	26,815,432,071	22,901,504,530	32,892,595,638
	1.3 Ceded (written $ 2,014,324,437)	1,750,696,486	393,546,721	2,452,117,179
	1.4 Net (written $ 30,432,204,133)	29,120,249,024	26,553,371,508	35,836,933,229
	DEDUCTIONS:			
2.	Losses incurred (current accident year $ 22,908,332,005):			
	2.1 Direct	3,169,429,154	3,135,286,565	3,847,356,639
	2.2 Assumed	19,506,967,912	14,698,791,005	21,350,654,350
	2.3 Ceded	1,282,611,843	888,574,457	2,055,067,594
	2.4 Net	21,393,785,222	16,945,503,113	23,142,943,395
3.	Loss adjustment expenses incurred	2,908,207,558	2,033,750,988	2,779,173,905
4.	Other underwriting expenses incurred	6,925,925,818	6,714,003,364	9,232,077,692
5.	Aggregate write-ins for underwriting deductions			
6.	Total underwriting deductions (Lines 2 through 5)	31,227,918,598	25,693,257,465	35,154,194,993
7.	Net income of protected cells			
8.	Net underwriting gain or (loss) (Line 1 minus Line 6 + Line 7)	(2,107,669,574)	860,114,043	682,738,237
	INVESTMENT INCOME			
9.	Net investment income earned	884,741,551	1,433,907,853	3,553,425,042
10.	Net realized capital gains (losses) less capital gains tax of $ 84,396,870	(510,576,187)	434,429,869	1,340,381,242
11.	Net investment gain (loss) (Lines 9 + 10)	374,165,364	1,868,337,722	4,893,806,284
	OTHER INCOME			
12.	Net gain or (loss) from agents' or premium balances charged off (amount recovered $ amount charged off $ 203,781,454)	(203,781,454)	(182,257,130)	(235,851,596)
13.	Finance and service charges not included in premiums	379,775,399	347,943,091	465,769,957
14.	Aggregate write-ins for miscellaneous income	(20,333,510)	(10,746,497)	(5,342,471)
15.	Total other income (Lines 12 through 14)	155,660,435	154,939,464	224,575,890
16.	Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	(1,577,843,775)	2,883,391,229	5,801,120,411
17.	Dividends to policyholders			
18.	Net income, after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17)	(1,577,843,775)	2,883,391,229	5,801,120,411
19.	Federal and foreign income taxes incurred	(165,616,598)	274,612,448	294,003,173
20.	Net income (Line 18 minus Line 19)(to Line 22)	(1,412,227,178)	2,608,778,781	5,507,117,238
	CAPITAL AND SURPLUS ACCOUNT			
21.	Surplus as regards policyholders, December 31 prior year	18,431,019,669	20,163,927,803	20,163,927,803
22.	Net income (from Line 20)	(1,412,227,178)	2,608,778,781	5,507,117,238
23.	Net transfers (to) from Protected Cell accounts			
24.	Change in net unrealized capital gains (losses) less capital gains tax of $ (92,519,792)	(750,579,086)	1,135,931,811	(1,112,117,402)
25.	Change in net unrealized foreign exchange capital gain (loss)	(49,562,010)	14,282,214	(6,287,199)
26.	Change in net deferred income tax	400,908,621	(7,747,022)	(104,657,973)
27.	Change in nonadmitted assets	(68,769,273)	(8,880,262)	(154,764,849)
28.	Change in provision for reinsurance	(51,965,644)	(94,214,849)	(2,438,320)
29.	Change in surplus notes			
30.	Surplus (contributed to) withdrawn from protected cells			
31.	Cumulative effect of changes in accounting principles			
32.	Capital changes:			
	32.1 Paid in			
	32.2 Transferred from surplus (Stock Dividend)			
	32.3 Transferred to surplus			
33.	Surplus adjustments:			
	33.1 Paid in		(17,208,254)	(17,208,255)
	33.2 Transferred to capital (Stock Dividend)			
	33.3 Transferred from capital			
34.	Net remittances from or (to) Home Office			
35.	Dividends to stockholders	(4,203,000,000)	(4,643,000,000)	(5,946,205,000)
36.	Change in treasury stock			
37.	Aggregate write-ins for gains and losses in surplus	(17,399,052)	(113,839,989)	103,653,624
38.	Change in surplus as regards policyholders (Lines 22 through 37)	(6,152,593,622)	(1,125,897,570)	(1,732,908,134)
39.	Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	12,278,426,047	19,038,030,233	18,431,019,669
	DETAILS OF WRITE-INS			
0501.				
0502.				
0503.				
0598.	Summary of remaining write-ins for Line 5 from overflow page			
0599.	Totals (Lines 0501 through 0503 plus 0598)(Line 5 above)			
1401.	Gain (Loss) on sale of subsidiary	(20,317,677)		6,911,252
1402.	Allocated share of loss on sale of fixed assets	(2,644,938)	(10,532,198)	(8,869,607)
1403.	Fines and penalties	(370,896)	(805,434)	(1,155,814)
1498.	Summary of remaining write-ins for Line 14 from overflow page	3,000,000	591,135	(2,228,302)
1499.	Totals (Lines 1401 through 1403 plus 1498)(Line 14 above)	(20,333,510)	(10,746,497)	(5,342,471)
3701.	Transition obligation for postretirement benefits	(18,045,000)	(18,946,500)	(14,605,000)
3702.	Deferred tax liability on asset transfer	645,948		213,152,113
3703.	Surplus adjustment – Plan of Division		(94,893,489)	(94,893,489)
3798.	Summary of remaining write-ins for Line 37 from overflow page			
3799.	Totals (Lines 3701 through 3703 plus 3798)(Line 37 above)	(17,399,052)	(113,839,989)	103,653,624

CASH FLOW

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
Cash from Operations			
1. Premiums collected net of reinsurance	30,022,743,773	27,243,307,956	35,925,698,513
2. Net investment income	1,019,542,161	1,243,288,352	3,215,728,860
3. Miscellaneous income	155,660,435	154,939,464	224,575,890
4. Total (Lines 1 to 3)	31,197,946,368	28,641,535,771	39,366,003,263
5. Benefit and loss related payments	18,556,320,996	15,798,236,380	21,364,712,960
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7. Commissions, expenses paid and aggregate write-ins for deductions	9,811,559,781	9,102,826,789	11,794,628,334
8. Dividends paid to policyholders			
9. Federal and foreign income taxes paid (recovered) net of $ 102,853,391 tax on capital gains (losses)	85,432,296	805,728,819	854,108,387
10. Total (Lines 5 through 9)	28,453,313,073	25,706,791,988	34,013,449,681
11. Net cash from operations (Line 4 minus Line 10)	2,744,633,295	2,934,743,783	5,352,553,582
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	21,022,430,373	13,264,142,207	19,654,282,794
12.2 Stocks	7,201,387,380	934,764,867	4,567,476,251
12.3 Mortgage loans	84,392,538	117,079,904	167,484,547
12.4 Real estate			34,296,991
12.5 Other invested assets	1,117,930,005	392,198,952	1,621,288,353
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(3,686,494)	(1,279,958)	364,900
12.7 Miscellaneous proceeds	900,296,766	215,885,880	130,276,609
12.8 Total investment proceeds (Lines 12.1 to 12.7)	30,322,750,567	14,922,791,852	26,175,470,444
13. Cost of investments acquired (long-term only):			
13.1 Bonds	22,061,269,420	10,154,583,941	18,774,175,962
13.2 Stocks	5,926,589,020	249,027,134	4,050,256,710
13.3 Mortgage loans	87,913,611	110,119,952	207,429,952
13.4 Real estate	43,167,808	3,088,222	7,941,454
13.5 Other invested assets	972,320,163	1,748,357,642	2,680,196,335
13.6 Miscellaneous applications			
13.7 Total investments acquired (Lines 13.1 to 13.6)	29,091,260,021	12,265,176,891	25,720,000,414
14. Net increase (or decrease) in contract loans and premium notes			
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	1,231,490,546	2,657,614,961	455,470,030
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes			
16.2 Capital and paid in surplus, less treasury stock			
16.3 Borrowed funds			
16.4 Net deposits on deposit-type contracts and other insurance liabilities			
16.5 Dividends to stockholders	4,203,000,000	3,890,617,098	5,193,822,098
16.6 Other cash provided (applied)	589,128,683	403,728,697	407,829,759
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(3,613,871,317)	(3,486,888,401)	(4,785,992,340)
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	362,252,524	2,105,470,343	1,022,031,272
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	1,965,883,370	943,852,098	943,852,098
19.2 End of period (Line 18 plus Line 19.1)	2,328,135,894	3,049,322,441	1,965,883,370

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

20.0001. Portfolio investments exchanged	513,797,239	900,821,174	1,132,256,930
20.0002. Change in payable for securities acquired	409,263,462	184,705,311	141,782,094
20.0003. Change in receivable for securities sold	229,919,116	80,252,914	308,728,413
20.0004. Low income housing commitment	185,570,270	363,723,608	367,722,653
20.0005. Assets transferred from/to affiliate	114,233,113		
20.0006. Reinvestment of non-cash distributions from other invested assets	37,055,660	61,250,685	90,200,217
20.0007. Donations	11,999,936	26,250,144	26,250,144
20.0008. Income from other invested assets	7,433,190	13,911,491	20,201,730
20.0009. Stock dividends received	6,329,769	4,908,967	5,824,036
20.0010. Real estate - capitalized investment expenses	188,553		

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

20.0011. Assets transferred from/to subsidiary		3,001,475,292	3,001,475,292
20.0012. Assets transferred from an affiliate due to reinsurance		929,925,493	929,925,493
20.0013. Dividends/Asset Transfer		752,382,902	
20.0014. Assets Exchange - Plan of Division		111,402,958	111,402,958
20.0015. Intercompany Dividend		77,739,390	
20.0016. Dividends paid to parent			752,382,902
20.0017. Dividends received from subsidiaries			597,408,967
20.0018. Assets transferred to an affiliate due to reinsurance			387,742,324

NOTES TO FINANCIAL STATEMENTS

Notes required on a quarterly basis have been updated in their entirety. There have been no material changes to the following December 31, 2021 Annual Statement notes: 1(B), 2, 4, 5(A-C, J, O-Q), 6, 7, 9(B, E-I), 10(E-L, N, O), 12(B-I), 13(A-C, E-I, K-M), 14, 15, 16(Derivative financial instruments 2, 3 and Off-balance-sheet financial instruments), 17(A), 18, 19, 21(A, B, D-F, H), 23(B, D-K), 24(A, B, D, E) and 26-35. Only material or significant changes from the Annual Statement have been updated for all other notes, or portions thereof.

1. Summary of Significant Accounting Policies

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

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

The Company's net income and capital and surplus did not include any accounting practices prescribed or permitted by the IL DOI during 2022 and 2021.

(in millions)		SSAP #	F/S Page #	F/S Line #	September 30, 2022	December 31, 2021
Net Income						
(1)	The Company's state basis (Page 4, Line 20, Columns 1 & 3)	xxx	xxx	xxx	$ (1,412)	$ 5,507
(2)	State prescribed practices that increase/(decrease) NAIC statutory accounting principles ("SAP"):				-	-
(3)	State permitted practices that increase/(decrease) NAIC SAP:				-	-
(4)	NAIC SAP (1-2-3=4)	xxx	xxx	xxx	$ (1,412)	$ 5,507
Surplus						
(5)	The Company's state basis (Page 3, Line 37, Columns 1 & 2)	xxx	xxx	xxx	$ 12,278	$ 18,431
(6)	State prescribed practices that increase/(decrease) NAIC SAP:				-	-
(7)	State permitted practices that increase/(decrease) NAIC SAP:				-	-
(8)	NAIC SAP (5-6-7=8)	xxx	xxx	xxx	$ 12,278	$ 18,431

C. Investments

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

D. Based upon its evaluation of relevant conditions and events, management did not have substantial doubt about the Company's ability to continue as a going concern as of September 30, 2022 or December 31, 2021.

3. Business Combinations and Goodwill

A. Statutory Purchase Method

No statutory purchases occurred in 2022. The Company purchased several limited liability companies in 2021 in preparation of the sale of Allstate Life Insurance Company ("ALIC"). These transactions were accounted for as statutory purchases and reflected as followings:

($ in millions)	September 30, 2022			
1	2	3	4	5
Purchased entity	Acquisition date	Cost of Acquired Entity	Original Amount of Goodwill	Original Amount of Admitted Goodwill
Seasons Residential Holdings, LLC	05/01/2021	$ 52	$ 52	$ 52
Teays River Investments, LLC	07/01/2021	110	48	48
Truamerica Properties II, LLC	08/01/2021	35	35	35
Digital Bridge Small Cells Holdings, LLC	07/01/2021	32	23	23
ML-AI Venture 4, LLC	05/01/2021	24	15	15
Eastern Generation Holdings, LLC	07/01/2021	10	10	10
MI-AI Venture 5, LLC	07/01/2021	32	2	2
Monaco Parkway Land Partners, LLC	08/01/2021	2	2	2
Gridiron Energy, LLC	07/01/2021	9	2	2
Data Bridge Holdings, LLC	07/01/2021	-	-	-
ML-AI Venture 2, LLC	05/01/2021	-	-	-
VP Primaloft Management, LLC	07/01/2021	-	-	-
Total		$ 306	$ 189	$ 189

NOTES TO FINANCIAL STATEMENTS

1	6	7	8	9
Purchased entity	Admitted Goodwill September 30, 2022	Amount of Goodwill Amortized in 2022	Book Value September 30, 2022	Admitted Goodwill as a % of BACV, Gross of Admitted Goodwill
Seasons Residential Holdings, LLC	$ 45	$ 4	$ 43	104.7 %
Teays River Investments, LLC	42	4	153	27.5 %
Truamerica Properties II, LLC	31	3	30	103.3 %
Digital Bridge Small Cells Holdings, LLC	20	2	33	60.6 %
ML-AI Venture 4, LLC	13	1	28	46.4 %
Eastern Generation Holdings, LLC	9	-	2	450.0 %
MI-AI Venture 5, LLC	2	-	34	5.9 %
Monaco Parkway Land Partners, LLC	2	-	3	66.7 %
Gridiron Energy, LLC	2	-	14	14.3 %
Data Bridge Holdings, LLC	-	-	-	- %
ML-AI Venture 2, LLC	-	-	-	- %
VP Primaloft Management, LLC	-	-	-	- %
Total	$ 166	$ 14	$ 340	

December 31, 2021

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

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

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

The calculation of total admitted goodwill as a percent of adjusted surplus was as follows:

($ in millions)	September 30, 2022	
	Calculation of Limitation Using Prior Quarter Numbers	Current Reporting Period
(1) Capital and surplus	$ 13,398	XXX
Less:		
(2) Admitted positive goodwill	171	XXX
(3) Admitted EDP equipment & operating system software	63	XXX
(4) Admitted net deferred taxes	713	XXX
(5) Adjusted capital and surplus (Line 1-2-3-4)	$ 12,451	XXX
(6) Limitation on amount of goodwill (adjusted capital and surplus times 10% goodwill limitation [Line 5*10%]	$ 1,245	XXX
(7) Current period reported admitted goodwill	XXX	$ 166
(8) Current period admitted goodwill as a % of prior period adjusted capital and surplus (Line 7/Line 5)	XXX	1.3 %

NOTES TO FINANCIAL STATEMENTS

	December 31, 2021	
	Calculation of Limitation Using Prior Quarter Numbers	Current Reporting Period
(1) Capital and surplus	$ 19,038	XXX
Less:		
(2) Admitted positive goodwill	229	XXX
(3) Admitted EDP equipment & operating system software	61	XXX
(4) Admitted net deferred taxes	505	XXX
(5) Adjusted capital and surplus (Line 1-2-3-4)	$ 18,243	XXX
(6) Limitation on amount of goodwill (adjusted capital and surplus times 10% goodwill limitation [Line 5*10%]	$ 1,824	XXX
(7) Current period reported admitted goodwill	XXX	$ 223
(8) Current period admitted goodwill as a % of prior period adjusted capital and surplus (Line 7/Line 5)	XXX	1.2 %

5. Investments

D. Loan-Backed Securities

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

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

(in millions)	2022			2021		
	(1) Amortized Cost Basis Before Other-than-Temporary Impairment	(2) Other-than-Temporary Impairment Recognized in Loss	(3) Fair Value	(1) Amortized Cost Basis Before Other-than-Temporary Impairment	(2) Other-than-Temporary Impairment Recognized in Loss	(3) Fair Value
OTTI recognized 1st Quarter						
a. Intent to sell	$ -	$ -	$ -	$ -	$ -	$ -
b. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	1,876	21	1,855	3	-	3
c. Present value of cash flows expected to be collected is less than the amortized cost basis	-	-	-	-	-	-
d. Total 1st Quarter	$ 1,876	$ 21	$ 1,855	$ 3	$ -	$ 3
OTTI recognized 2nd Quarter						
e. Intent to sell	$ -	$ -	$ -	$ -	$ -	$ -
f. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	1,418	39	1,379	3	-	3
g. Present value of cash flows expected to be collected is less than the amortized cost basis	-	-	-	-	-	-
h. Total 2nd Quarter	$ 1,418	$ 39	$ 1,379	$ 3	$ -	$ 3
OTTI recognized 3rd Quarter						
i. Intent to sell	$ -	$ -	$ -	$ -	$ -	$ -
j. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	1,333	16	1,317	2	-	2
k. Present value of cash flows expected to be collected is less than the amortized cost basis	1	-	1	-	-	-
l. Total 3rd Quarter	$ 1,334	$ 16	$ 1,318	$ 2	$ -	$ 2
OTTI recognized 4th Quarter						
m. Intent to sell				$ 15	$ -	$ 15
n. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis				63	-	63
o. Present value of cash flows expected to be collected is less than the amortized cost basis				-	-	-
p. Total 4th Quarter				$ 78	$ -	$ 78
q. Annual Aggregate Total		$ 76			$ -	

NOTES TO FINANCIAL STATEMENTS

3. The following LBASS were other-than-temporarily impaired in 2022, as a result of the discounted present value of the cash flows expected to be collected being less than amortized cost.

($ in millions)

1 CUSIP	2 Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	3 Present Value of Projected Cash Flows	4 Recognized Other-Than-Temporary Impairment	5 Amortized Cost After Other-Than-Temporary Impairment	6 Fair Value At Time of OTTI	7 Date of Financial Statement Where Reported
00889FAE2	$ -	$ -	$ -	$ -	$ -	09/30/2022
64129VAB9	$ -	$ -	-	$ -	$ -	09/30/2022
64131RAE8	$ 1	$ 1	-	$ 1	$ 1	09/30/2022
			$ -			

None of the Company's LBASS were other-than-temporarily impaired in 2021 as a result of the discounted present value of the cash flows expected to be collected being less than amortized cost.

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

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

(in millions)

		September 30, 2022	December 31, 2021
a. The aggregate amount of unrealized losses:			
	1. Less than 12 months	$ (1)	$ (1)
	2. 12 months or longer	$ -	$ -
b. The aggregate related fair value of securities with unrealized losses:			
	1. Less than 12 months	$ 40	$ 388
	2. 12 months or longer	$ 25	$ 38

5. As of September 30, 2022, unrealized losses were immaterial and the majority were related to investment grade LBASS with an unrealized loss position less than 20% of amortized cost, the degree of which suggested that these securities did not pose a high risk of being other-than-temporarily impaired. Investment grade is defined as a security having an NAIC designation of 1 or 2, which is comparable to a rating of Aaa, Aa, A or Baa from Moody's or a rating of AAA, AA, A or BBB from S&P Global Ratings, or a comparable internal rating if an externally provided rating is not available. Market prices for certain securities may have credit spreads which imply higher or lower credit quality than the current third-party rating. Unrealized losses on investment grade securities were principally related to an increase in market yields which may include increased risk-free interest rates or wider credit spreads since the time of initial purchase. The unrealized losses are expected to reverse as the securities approach maturity.

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

As of September 30, 2022, the Company had not made the decision to sell and it was not more likely than not the Company would be required to sell LBASS with unrealized losses before recovery of the amortized cost basis. As of September 30, 2022, the Company had the intent and ability to hold LBASS with unrealized losses for a period of time sufficient for them to recover.

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

3. Collateral Received

a. Aggregate Amount Collateral Received

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

(in millions)

	Fair Value	
	September 30, 2022	December 31, 2021
Securities lending		
(a) Open	$ 2,127	$ 1,423
(b) 30 days or less	-	-
(c) 31 to 60 days	-	-
(d) 61 to 90 days	-	-
(e) Greater than 90 days	-	-
(f) Subtotal	$ 2,127	$ 1,423
(g) Securities received	-	-
(h) Total collateral received	$ 2,127	$ 1,423

b.

(in millions)

	September 30, 2022	December 31, 2021
The fair value of that collateral and of the portion of that collateral that it has sold or repledged	$ 2,123	$ 1,438

NOTES TO FINANCIAL STATEMENTS

5. Collateral Reinvestment

a. Aggregate Amount Collateral Reinvested

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

(in millions)	September 30,2022		December 31,2021	
	Amortized Cost	Fair Value	Amortized Cost	Fair Value
Securities lending				
(a) Open	$ -	$ -	$ -	$ -
(b) 30 days or less	1,207	1,207	1,438	1,438
(c) 31 to 60 days	255	255	-	-
(d) 61 to 90 days	74	74	-	-
(e) 91 to 120 days	-	-	-	-
(f) 121 to 180 days	-	-	-	-
(g) 181 to 365 days	90	89	-	-
(h) 1 to 2 years	318	312	-	-
(i) 2 to 3 years	65	63	-	-
(j) Greater than 3 years	123	123	-	-
(k) Subtotal	$ 2,132	$ 2,123	$ 1,438	$ 1,438
(l) Securities received	-	-	-	-
(m) Total collateral reinvested	$ 2,132	$ 2,123	$ 1,438	$ 1,438

b. The Company's sources of cash that is used to return the cash collateral is dependent upon the liquidity of the current market conditions. The invested assets are primarily short-term investments and bonds that can be easily liquidated on demand to match the liability. As of September 30, 2022, the Company had invested assets with a fair value of $498 million which consisted of investment grade bonds. Unrealized losses on investment grade securities are principally related to an increase in market yields which may include increased risk-free interest rates or wider credit spreads since the time of initial purchase. The unrealized losses are expected to reverse as the securities approach maturity. Additionally, the Company has sufficient liquidity to cover any shortfall on demand.

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

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

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

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

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

2. The net amount of LIHTC and other tax benefits recognized during the first nine months of 2022 and 2021 was $148 million and $88 million, respectively.

L. Restricted Assets

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

($ in millions)	Gross (Admitted and Nonadmitted) Restricted						
	September 30,2022						
	1	2	3	4	5	6	7
Restricted Asset Category	Total General Account (G/A)	G/A Supporting Protected Cell Account Activity (a)	Total Protected Cell Account Restricted Assets	Protected Cell Account Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From 12/31/2021	Increase/ (Decrease) (5 minus 6)
a. Subject to contractual obligations for which a liability is not shown	$ -	$ -	$ -	$ -	$ -	$ -	$ -
b. Collateral held under security lending agreements	2,127	-	-	-	2,127	1,423	704
c. Subject to repurchase agreements	-	-	-	-	-	-	-
d. Subject to reverse repurchase agreements	-	-	-	-	-	-	-
e. Subject to dollar repurchase agreements	-	-	-	-	-	-	-
f. Subject to dollar reverse repurchase agreements	-	-	-	-	-	-	-
g. Placed under option contracts	-	-	-	-	-	-	-
h. Letter stock or securities restricted as to sale - excluding Federal Home Loan Bank ("FHLB") capital stock	65	-	-	-	65	151	(86)
i. FHLB capital stock	-	-	-	-	-	-	-
j. On deposit with states	19	-	-	-	19	19	-
k. On deposit with other regulatory bodies	-	-	-	-	-	-	-
l. Pledged as collateral to FHLB (including assets backing funding agreements)	-	-	-	-	-	-	-
m. Pledged as collateral not captured in other categories	173	-	-	-	173	77	96
n. Other restricted assets	1	-	-	-	1	1	-
o. Total restricted assets	$ 2,385	$ -	$ -	$ -	$ 2,385	$ 1,671	$ 714

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

NOTES TO FINANCIAL STATEMENTS

(continued)

	September 30, 2022			
			Percentage	
	8	9	10	11
Restricted Asset Category	Total Nonadmitted Restricted	Total Admitted Restricted (5 minus 8)	Gross (Admitted & Nonadmitted) Restricted to Total Assets (c)	Admitted Restricted to Total Admitted Assets (d)
a. Subject to contractual obligations for which a liability is not shown	$ -	$ -	- %	- %
b. Collateral held under security lending agreements	-	2,127	3.6	3.7
c. Subject to repurchase agreements	-	-	-	-
d. Subject to reverse repurchase agreements	-	-	-	-
e. Subject to dollar repurchase agreements	-	-	-	-
f. Subject to dollar reverse repurchase agreements	-	-	-	-
g. Placed under option contracts	-	-	-	-
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock	-	65	0.1	0.1
i. FHLB capital stock	-	-	-	-
j. On deposit with states	-	19	-	-
k. On deposit with other regulatory bodies	-	-	-	-
l. Pledged as collateral to FHLB (including assets backing funding agreements)	-	-	-	-
m. Pledged as collateral not captured in other categories	-	173	0.3	0.3
n. Other restricted assets	-	1	-	-
o. Total restricted assets	$ -	$ 2,385	4.0 %	4.1 %

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

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

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

(continued)

	December 31, 2021			
			Percentage	
	8	9	10	11
Restricted Asset Category	Total Nonadmitted Restricted	Total Admitted Restricted (5 minus 8)	Gross (Admitted & Nonadmitted) Restricted to Total Assets (c)	Admitted Restricted to Total Admitted Assets (d)
a. Subject to contractual obligations for which a liability is not shown	$ -	$ -	- %	- %
b. Collateral held under security lending agreements	-	1,423	2.4	2.4
c. Subject to repurchase agreements	-	-	-	-
d. Subject to reverse repurchase agreements	-	-	-	-
e. Subject to dollar repurchase agreements	-	-	-	-
f. Subject to dollar reverse repurchase agreements	-	-	-	-
g. Placed under option contracts	-	-	-	-
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock	-	151	0.3	0.3
i. FHLB capital stock	-	-	-	-
j. On deposit with states	-	19	-	-
k. On deposit with other regulatory bodies	-	-	-	-
l. Pledged as collateral to FHLB (including assets backing funding agreements)	-	-	-	-
m. Pledged as collateral not captured in other categories	-	77	0.1	0.1
n. Other restricted assets	-	1	-	-
o. Total restricted assets	$ -	$ 1,671	2.8 %	2.8 %

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

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

($ in millions)

	Gross (Admitted and Nonadmitted) Restricted						
	September 30, 2022						
	1	2	3	4	5	6	7
Description of Assets	Total General Account (G/A)	G/A Supporting Protected Cell Account Activity (a)	Total Protected Cell Account Restricted Assets	Protected Cell Account Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From 12/31/2021	Increase/ (Decrease) (5 minus 6)
Collateral pledged for derivatives	$ 174	$ -	$ -	$ -	$ 174	$ 77	$ 97
Collateral pledged for construction loan	-	-	-	-	-	-	-
Total (c)	$ 174	$ -	$ -	$ -	$ 174	$ 77	$ 97

NOTES TO FINANCIAL STATEMENTS

(continued)

Description of Assets	8 Total 9/30/2022 Admitted Restricted	Percentage 9 Gross (Admitted & Nonadmitted) Restricted to Total Assets	Percentage 10 Admitted Restricted to Total Admitted Assets
Collateral pledged for derivatives	$ 174	0.3 %	0.3 %
Collateral pledged for construction loan	-	-	-
Total (c)	$ 174	0.3 %	0.3 %

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

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

(continued)

Description of Assets	8 Total 12/31/2021 Admitted Restricted	Percentage 9 Gross (Admitted & Nonadmitted) Restricted to Total Assets	Percentage 10 Admitted Restricted to Total Admitted Assets
Collateral pledged for derivatives	$ 77	0.1 %	0.1 %
Collateral pledged for construction loan	-	-	-
Total (c)	$ 77	0.1 %	0.1 %

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

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

($ in millions)

Collateral Assets	September 30, 2022 1 Book/Adjusted Carrying Value ("BACV")	2 Fair Value	3 % of BACV to Total Assets (Admitted and Nonadmitted)*	4 % of BACV to Total Admitted Assets**
General Account:				
a. Cash, cash equivalents and short-term investments	$ 2,101	$ 2,101	3.6 %	3.7 %
b. Schedule D, Part 1	-	-	- %	- %
c. Schedule D, Part 2, Section 1	-	-	- %	- %
d. Schedule D, Part 2, Section 2	-	-	- %	- %
e. Schedule B	-	-	- %	- %
f. Schedule A	-	-	- %	- %
g. Schedule BA, Part 1	-	-	- %	- %
h. Schedule DL, Part 1	26	26	- %	- %
i. Other	-	-	- %	- %
j. Total collateral assets (a+b+c+d+e+f+g+h+i)	$ 2,127	$ 2,127	3.6 %	3.7 %
Protected Cells:				
k. Cash, cash equivalents and short-term investments	$ -	$ -	- %	- %
l. Schedule D, Part 1	-	-	- %	- %
m. Schedule D, Part 2, Section 1	-	-	- %	- %
n. Schedule D, Part 2, Section 2	-	-	- %	- %
o. Schedule B	-	-	- %	- %
p. Schedule A	-	-	- %	- %
q. Schedule BA, Part 1	-	-	- %	- %
r. Schedule DL, Part 1	-	-	- %	- %
s. Other	-	-	- %	- %
t. Total collateral assets (k+l+m+n+o+p+q+r+s)	$ -	$ -	- %	- %

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

NOTES TO FINANCIAL STATEMENTS

	December 31, 2021			
	1	2	3	4
Collateral Assets	**BACV**	**Fair Value**	**% of BACV to Total Assets (Admitted and Nonadmitted)***	**% of BACV to Total Admitted Assets****
General Account:				
a. Cash, cash equivalents and short-term investments	$ 1,411	$ 1,411	2.4 %	2.4 %
b. Schedule D, Part 1	-	-	- %	- %
c. Schedule D, Part 2, Section 1	-	-	- %	- %
d. Schedule D, Part 2, Section 2	-	-	- %	- %
e. Schedule B	-	-	- %	- %
f. Schedule A	-	-	- %	- %
g. Schedule BA, Part 1	-	-	- %	- %
h. Schedule DL, Part 1	12	12	- %	- %
i. Other	-	-	- %	- %
j. Total collateral assets (a+b+c+d+e+f+g+h+i)	$ 1,423	$ 1,423	2.4 %	2.4 %
Protected Cells:				
k. Cash, cash equivalents and short-term investments	$ -	$ -	- %	- %
l. Schedule D, Part 1	-	-	- %	- %
m. Schedule D, Part 2, Section 1	-	-	- %	- %
n. Schedule D, Part 2, Section 2	-	-	- %	- %
o. Schedule B	-	-	- %	- %
p. Schedule A	-	-	- %	- %
q. Schedule BA, Part 1	-	-	- %	- %
r. Schedule DL, Part 1	-	-	- %	- %
s. Other	-	-	- %	- %
t. Total collateral assets (k+l+m+n+o+p+q+r+s)	$ -	$ -	- %	- %

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

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

($ in millions)	1	2
	Amount	**% of Liability to Total Liabilities***
September 30, 2022		
u. Recognized obligations to return collateral assets (General Account)	$ 2,127	4.7 %
v. Recognized obligations to return collateral assets (Protected Cell)	$ -	- %
December 31, 2021		
u. Recognized obligations to return collateral assets (General Account)	$ 1,423	3.5 %
v. Recognized obligations to return collateral assets (Protected Cell)	$ -	- %

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

M. Working Capital Finance Investments - Not applicable.

N. Offsetting and Netting of Assets and Liabilities

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

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

The percentage share of the underlying assets of the Allstate Short term pool ("Short term pool") was as follows as of September 30, 2022 and December 31, 2021:

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

8. Derivative Instruments

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

8. The Company did not have open option contracts with financing premiums due as of September 30, 2022 or December 31, 2021.

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

9. Income Taxes

The Inflation Reduction Act of 2022 ("Act") which contains several tax-related provisions, was signed into law during the reporting period on August 16, 2022. The Act creates a 15% corporate alternative minimum tax ("CAMT") on certain large corporations, effective beginning in 2023. While, on a consolidated group basis, the Company will be required to compute CAMT starting in 2023, the Company has not included the impact of the CAMT for the third quarter 2022 statutory statement, in evaluating the admissibility of statutory deferred tax assets because a reasonable estimate cannot be made.

NOTES TO FINANCIAL STATEMENTS

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

(in millions)	9/30/2022 (1) Ordinary	9/30/2022 (2) Capital	9/30/2022 (3) (Col 1+2) Total	12/31/2021 (4) Ordinary	12/31/2021 (5) Capital	12/31/2021 (6) (Col 4+5) Total	Change (7) (Col 1-4) Ordinary	Change (8) (Col 2-5) Capital	Change (9) (Col 7+8) Total
(a) Gross DTAs	$ 1,365	$ 533	$ 1,898	$ 1,199	$ 124	$ 1,323	$ 166	$ 409	$ 575
(b) Valuation allowance	-	-	-	-	-	-	-	-	-
(c) Adjusted gross DTAs (1a-1b)	$ 1,365	$ 533	$ 1,898	$ 1,199	$ 124	$ 1,323	$ 166	$ 409	$ 575
(d) DTAs nonadmitted	-	-	-	-	-	-	-	-	-
(e) Subtotal – net admitted DTA (1c-1d)	$ 1,365	$ 533	$ 1,898	$ 1,199	$ 124	$ 1,323	$ 166	$ 409	$ 575
(f) DTLs	677	399	1,076	925	70	995	(248)	329	81
(g) Net admitted DTA/(net DTL) (1e-1f)	$ 688	$ 134	$ 822	$ 274	$ 54	$ 328	$ 414	$ 80	$ 494

2. The amount of adjusted gross DTAs admitted under each component of SSAP No. 101, *Income Taxes* ("SSAP No. 101") was as follows:

(in millions)	9/30/2022 (1) Ordinary	9/30/2022 (2) Capital	9/30/2022 (3) (Col 1+2) Total
(a) Federal income taxes paid in prior years recoverable through loss carrybacks	$ 794	$ 134	$ 928
(b) Adjusted gross DTAs expected to be realized (excluding the amount of DTAs from 2(a) above) after application of the threshold limitation. (the lessor of 2(b)1 and 2(b)2 below)	215	-	215
1. Adjusted gross DTAs expected to be realized following the balance sheet date	215	-	215
2. Adjusted gross DTAs allowed per limitation threshold	XXX	XXX	1,721
(c) Adjusted gross DTAs (excluding the amount of DTAs from 2(a) and 2(b) above) offset by gross DTLs	356	399	755
(d) DTAs admitted as the result of application of SSAP No. 101, total (2(a) + 2(b) + 2(c))	$ 1,365	$ 533	$ 1,898

	12/31/2021 (4) Ordinary	12/31/2021 (5) Capital	12/31/2021 (6) (Col 4+5) Total
(a) Federal income taxes paid in prior years recoverable through loss carrybacks	$ 913	$ 54	$ 967
(b) Adjusted gross DTAs expected to be realized (excluding the amount of DTAs from 2(a) above) after application of the threshold limitation. (the lessor of 2(b)1 and 2(b)2 below)	66	-	66
1. Adjusted gross DTAs expected to be realized following the balance sheet date	66	-	66
2. Adjusted gross DTAs allowed per limitation threshold	XXX	XXX	2,705
(c) Adjusted gross DTAs (excluding the amount of DTAs from 2(a) and 2(b) above) offset by gross DTLs	220	70	290
(d) DTAs admitted as the result of application of SSAP No. 101, total (2(a) + 2(b) + 2(c))	$ 1,199	$ 124	$ 1,323

	Change (7) (Col 1-4) Ordinary	Change (8) (Col 2-5) Capital	Change (9) (Col 7+8) Total
(a) Federal income taxes paid in prior years recoverable through loss carrybacks	$ (119)	$ 80	$ (39)
(b) Adjusted gross DTAs expected to be realized (excluding the amount of DTAs from 2(a) above) after application of the threshold limitation. (the lessor of 2(b)1 and 2(b)2 below)	149	-	149
1. Adjusted gross DTAs expected to be realized following the balance sheet date	149	-	149
2. Adjusted gross DTAs allowed per limitation threshold	XXX	XXX	(984)
(c) Adjusted gross DTAs (excluding the amount of DTAs from 2(a) and 2(b) above) offset by gross DTLs	136	329	465
(d) DTAs admitted as the result of application of SSAP No. 101, total (2(a) + 2(b) + 2(c))	$ 166	$ 409	$ 575

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

(in millions)	(1) 9/30/2022	(2) 9/30/2021	(3) (Col 1-2) Change
1. Current Income Tax			
(a) Federal	$ (166)	$ 275	$ (441)
(b) Foreign	-	-	-
(c) Subtotal	$ (166)	$ 275	$ (441)
(d) Federal income tax on net capital gains (losses)	84	152	(68)
(e) Utilization of capital loss carry-forwards	-	-	-
(f) Other	-	-	-
(g) Federal and foreign income taxes incurred	$ (82)	$ 427	$ (509)

NOTES TO FINANCIAL STATEMENTS

(in millions)	(1) 9/30/2022	(2) 12/31/2021	(3) (Col 1-2) Change
2. DTAs			
(a) Ordinary			
(1) Discounting of unpaid losses	$ 217	$ 226	$ (9)
(2) Unearned premium reserve	605	564	41
(3) Policyholder reserves	22	-	22
(4) Investments	19	20	(1)
(5) Deferred acquisition costs	-	-	-
(6) Policyholder dividends accrual	-	-	-
(7) Fixed assets	97	-	97
(8) Compensation and benefits accrual	117	141	(24)
(9) Pension accrual	-	-	-
(10) Receivables – nonadmitted	236	212	24
(11) Net operating loss carry-forward	-	-	-
(12) Tax credit carry-forward	-	-	-
(13) Other (including items <5% of total ordinary tax assets)	52	36	16
(99) Subtotal	$ 1,365	$ 1,199	$ 166
(b) Valuation allowance	$ -	$ -	$ -
(c) Nonadmitted	$ -	$ -	$ -
(d) Admitted ordinary DTAs (2a99 – 2b – 2c)	$ 1,365	$ 1,199	$ 166
(e) Capital			
(1) Investments	$ 365	$ 107	$ 258
(2) Net capital loss carry-forward	-	-	-
(3) Real estate	5	5	-
(4) Unrealized losses	163	12	151
(5) Other (including items <5% of total capital tax assets)	-	-	-
(99) Subtotal	$ 533	$ 124	$ 409
(f) Valuation allowance	$ -	$ -	$ -
(g) Nonadmitted	$ -	$ -	$ -
(h) Admitted capital DTAs (2e99 – 2f – 2g)	$ 533	$ 124	$ 409
(i) Admitted DTAs (2d + 2h)	$ 1,898	$ 1,323	$ 575
3. DTLs			
(a) Ordinary			
(1) Discounting of unpaid losses	$ 23	$ 84	$ (61)
(2) Investments	288	60	228
(3) Fixed assets	4	73	(69)
(4) Deferred and uncollected premium	-	-	-
(5) Policyholder reserves	45	-	45
(6) Premium acquisition expense	7	7	-
(7) Salvage & subrogation discounting	7	5	2
(8) Compensation and benefits accrual	30	18	12
(9) Other (including items <5% of total ordinary tax liabilities)	4	5	(1)
(99) Subtotal	$ 408	$ 252	$ 156
(b) Capital			
(1) Investments	$ 118	$ 251	$ (133)
(2) Real estate	-	-	-
(3) Unrealized gains	550	492	58
(4) Other (including items <5% of total capital tax liabilities)	-	-	-
(99) Subtotal	$ 668	$ 743	$ (75)
(c) DTLs (3a99 + 3b99)	$ 1,076	$ 995	$ 81
4. Net DTAs/DTLs (2i – 3c)	$ 822	$ 328	$ 494

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

(in millions)	September 30, 2022	December 31, 2021	Change
Total DTAs	$ 1,898	$ 1,323	$ 575
Total DTLs	1,076	995	81
Net DTAs (DTLs)	$ 822	$ 328	494
Tax effect of unrealized gains (losses)			(93)
Change in net deferred income tax			401
Tax effect of nonadmitted assets			-
Surplus adjustments – including stock option forfeitures			3
Adjustment of prior year tax liabilities			-
Change in net deferred income tax relating to the provision			$ 404

	September 30, 2021	December 31, 2020	Change
Total DTAs	$ 1,168	$ 1,167	$ 1
Total DTLs	663	443	220
Net DTAs (DTLs)	$ 505	$ 724	(219)
Tax effect of unrealized gains (losses)			211
Change in net deferred income tax			(8)
Tax effect of nonadmitted assets			(3)
Surplus adjustments – including stock option forfeitures			22
Adjustment of prior year tax liabilities			-
Change in net deferred income tax relating to the provision			$ 11

NOTES TO FINANCIAL STATEMENTS

D. The provision for federal income taxes was different from that which would have been obtained by applying the statutory federal income tax rate to income before taxes. The items causing this difference were as follows for the nine months ended September 30:

(in millions)	2022	Effective Tax Rate	2021	Effective Tax Rate
Provision computed at statutory rate	$ (314)	(21.0) %	$ 637	21.0 %
Tax credits	(119)	(8.0)	(76)	(2.5)
Single member LLC income	(38)	(2.6)	-	-
Tax effect of nonadmitted assets	(24)	(1.6)	(3)	(0.1)
Stock based compensation	(19)	(1.3)	(17)	(0.6)
Tax exempt interest deduction	(10)	(0.7)	(11)	(0.4)
Intercompany dividends	(8)	(0.5)	(112)	(3.7)
Adjustment of prior years	53	3.5	2	0.1
Other	(6)	(0.3)	7	0.2
Total statutory income taxes	$ (485)	(32.5) %	$ 427	14.0 %
Federal and foreign income taxes incurred	(82)	(5.5)	416	13.7
Change in net deferred income taxes	(403)	(27.0)	11	0.3
Total statutory income taxes	$ (485)	(32.5) %	$ 427	14.0 %

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

A.,
B. &
C. Transactions with Allstate Insurance Holdings, LLC ("AIH")

The Company paid $4.20 billion of dividends in cash and bonds to its parent, AIH, in 2022. See Note 13, Part D for details.

Transactions with Allstate Short Term Pool, LLC

The Company invests in the Short term pool, which is offered by Allstate Short Term Pool, LLC, to certain wholly owned affiliated companies of The Allstate Corporation (the "Corporation"). The Short term pool is an investment pool managed by Allstate Investment Management Company, an affiliate of the Corporation, whose purpose is to efficiently manage cash and cash equivalents for its member companies. Each member company has an undivided interest in the underlying assets of the Short term pool per the Operating Agreement of Allstate Short Term Pool, LLC. The value of net assets that is the basis for current transactions and each share is determined daily by the Short term pool custodian. As of September 30, 2022, the Company's reported investment in the Short term pool was $1.32 billion. See Ref # - 001 in table below.

Transactions with related parties who are not reported on Schedule Y

(1) Detail of material related party transactions

($ in millions)

Ref #	Date of Transaction	Name of Related Party	Nature of Relationship	Type of Transaction	Written Agreement (Yes/No)	Due Date	9/30/2022 Reporting Period Date Amount Due From (To)
001	7/15/2016	Allstate Short Term Pool, LLC	Affiliate	Investment in liquidity pool	Yes	on demand	$ 1,321

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

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

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

See Note 10, Part D.

There were no other transactions entered into by the Company with related parties in 2022 that involved more than ½ of 1% of the Company's admitted assets. Activity resulting from reinsurance agreements, insurance contracts or cost allocation transactions in accordance with intercompany agreement provisions was excluded.

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

(in millions)	September 30, 2022	December 31, 2021
Esurance Insurance Services, Inc.	$ 53	$ 49
National General Re, Ltd.	31	-
Corporation	17	97
North Light Specialty Insurance Company	13	41
Arity, LLC	6	7
Ivantage Select Agency, Inc.	5	8
Allstate Motor Club, Inc.	4	3
Allstate Texas Lloyd's	3	-
Allstate Vehicle and Property Insurance Company	1	-
Esurance Insurance Company	-	19
Castle Key Insurance Company	-	15
National General Management Corp.	-	3
Esurance Insurance Company of New Jersey	-	1
Renuant LLC, DBA Transparent.ly	-	1
Total	$ 133	$ 244

NOTES TO FINANCIAL STATEMENTS

M. All SCA Investments

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

($ in millions)

SCA Entity	September 30, 2022 Percentage of SCA Ownership	Gross Amount	Admitted Amount	Nonadmitted Amount
a. SSAP No. 97 8a entities				
Corporation	-[1] %	$ 5	$ -	$ 5
b. SSAP No. 97 8b(ii) entities				
ATL, Inc.	100.0 %	$ 2	$ -	$ 2
c. SSAP No. 97 8b(iii) entities				
Allstate Financial Corporation ("AFC")	100.0 %	-	-	-
d. SSAP No. 97 8b(iv) entities				
AICC	100.0 %	780	780	-
e. Total SSAP No. 97 8b entities (except 8b(i) entities) (b+c+d)		$ 782	$ 780	$ 2
f. Aggregate Total (a+e)		$ 787	$ 780	$ 7

(1) The Company owns less than 1.0% of the Corporation.

SCA Entity	December 31, 2021 Percentage of SCA Ownership	Gross Amount	Admitted Amount	Nonadmitted Amount
a. SSAP No. 97 8a entities				
Corporation	-[1] %	$ 4	$ -	$ 4
b. SSAP No. 97 8b(ii) entities				
ATL, Inc.	100.0 %	$ 2	$ -	$ 2
c. SSAP No. 97 8b(iii) entities				
AFC	100.0 %	-	-	-
d. SSAP No. 97 8b(iv) entities				
AICC	100.0 %	1,022	1,022	-
e. Total SSAP No. 97 8b entities (except 8b(i) entities) (b+c+d)		$ 1,024	$ 1,022	$ 2
f. Aggregate Total (a+e)		$ 1,028	$ 1,022	$ 6

(1) The Company owns less than 1.0% of the Corporation.

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

(in millions)

SCA Entity	September 30, 2022 Type of NAIC Filing*	Date of Filing to the NAIC	NAIC Valuation Amount	NAIC Response Received Y/N	NAIC Disallowed Entities Valuation Method, Resubmission Required Y/N	Code**
a. SSAP No. 97 8a entities			$ -			
b. SSAP No. 97 8b(ii) entities			$ -			
c. SSAP No. 97 8b(iii) entities			-			
d. SSAP No. 97 8b(iv) entities						
AICC	Sub-2	8/5/2022	780	Y	N	I
e. Total SSAP No. 97 8b entities (except 8b(i) entities) (b+c+d)			$ 780			
f. Aggregate Total (a+e)			$ 780			

* S1 – Sub-1, S2- Sub-2 or RDF – Resubmission of Disallowed Filing

** I – Immaterial or M-Material

SCA Entity	December 31, 2021 Type of NAIC Filing*	Date of Filing to the NAIC	NAIC Valuation Amount	NAIC Response Received Y/N	NAIC Disallowed Entities Valuation Method, Resubmission Required Y/N	Code**
a. SSAP No. 97 8a entities			$ -			
b. SSAP No. 97 8b(ii) entities			$ -			
c. SSAP No. 97 8b(iii) entities			-			
d. SSAP No. 97 8b(iv) entities						
AICC	Sub-2	6/14/2021	1,022	Y	N	I
e. Total SSAP No. 97 8b entities (except 8b(i) entities) (b+c+d)			$ 1,022			
f. Aggregate Total (a+e)			$ 1,022			

* S1 – Sub-1, S2- Sub-2 or RDF – Resubmission of Disallowed Filing

** I – Immaterial or M-Material

The Company's investments in the Corporation, ATL, Inc. and AFC were not admitted, therefore, they were excluded from Sub 2 filings requirements in 2022 and 2021.

11. Debt

Not applicable.

NOTES TO FINANCIAL STATEMENTS

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

A. Defined Benefit Plan

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

(in millions)	Pension Benefits 2022	Pension Benefits 2021	Postretirement Benefits 2022	Postretirement Benefits 2021	Special or Contractual Benefits Per SSAP No. 11 2022	Special or Contractual Benefits Per SSAP No. 11 2021
a. Service cost	$ -	$ -	$ -	$ -	$ -	$ -
b. Interest cost	-	-	2	3	-	-
c. Expected return on plan assets	-	-	-	-	-	-
d. Transition asset or obligation	-	-	-	-	-	-
e. Gains and losses	-	-	(9)	(10)	-	-
f. Prior service cost or credit	-	-	(9)	(9)	-	-
g. Gain or loss recognized due to a settlement or curtailment	-	-	-	-	-	-
h Total net periodic benefit cost	$ -	$ -	$ (16)	$ (16)	$ -	$ -

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

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

(in millions)

Date of Payment	2022	2021
March 25	$ 2,430	$ 2,819
April 20	627	818
July 22	254	254
October 19	-	200
December 20	-	1,103
Total	$ 3,311	$ 5,194

In addition, the Company paid ordinary dividends to AIH consisting of bonds with fair values of $697 million and related accrued interest of $4 million on March 25, 2022, and bonds with fair values of $190 million and related accrued interest of $1 million on April 20, 2022.

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

J. Cumulative unrealized gains and losses increased unassigned funds by $1.61 billion and $2.41 billion as of September 30, 2022 and December 31, 2021, respectively.

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

Derivative financial instruments

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

(in millions)	Assets September 30, 2022	Assets December 31, 2021	Liabilities September 30, 2022	Liabilities December 31, 2021
a. Swaps	$ 629	$ 760	$ 196	$ 315
b. Futures	93	32	649	256
c. Options	542	25	500	-
d. Total	$ 1,264	$ 817	$ 1,345	$ 571

4. The Company's policy for requiring collateral is discussed in Note 8, Parts A-C in the Annual Statement. In general, the collateral pledged by the Company is in the custody of a counterparty, a clearing house or an exchange. However, the Company has access to this collateral at any time, subject to replacement. For certain exchange traded and cleared derivatives, margin deposits are required as well as daily cash settlements of margin accounts. As of September 30, 2022, the Company pledged cash and securities with fair values of $162 million and received cash of $3 million in the form of margin deposits. As of December 31, 2021, the Company pledged cash and securities with fair values of $73 million and received cash of $3 million in the form of margin deposits.

The Company pledges or obtains collateral for over-the-counter derivative transactions when certain predetermined exposure limits are exceeded. As of September 30, 2022, counterparties pledged $71 million in cash collateral to the Company, and the Company pledged less than $1 million in cash to counterparties. As of December 31, 2021, counterparties pledged $17 million in cash collateral to the Company, and the Company pledged $2 million in cash to counterparties.

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

B. Transfer and Servicing of Financial Assets

1. The Company's business activities included securities lending programs with third parties, mostly large banks. As of September 30, 2022 and December 31, 2021, bonds, including LBASS and common stocks with fair values of $2.05 billion and $1.42 billion, respectively, were on loan under these agreements. Securities lent were either specifically identified by the lending bank or segregated into a separate custody account. See Note 5, Part E for more information about securities lending collateral.

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

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

C. Wash Sales

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

NOTES TO FINANCIAL STATEMENTS

2. The details of securities with an NAIC designation of 3 or below, and those without an NAIC designation, which were sold during the third quarter of 2022 and 2021 and reacquired within 30 days of the sale date were as follows:

($ in millions)	2022				
Description	NAIC Designation	Number of Transactions	Book Value of Securities Sold	Cost of Securities Repurchased	Gain (Loss)
Bonds	3	-	$ -	$ -	$ -
Bonds	4	2	$ 1	$ 1	$ -
Unaffiliated common stocks		4	$ 5	$ 5	$ -

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

20. Fair Value Measurements

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

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

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

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

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

(in millions)	September 30, 2022				
Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	NAV	Total
a. Assets at fair value					
Bonds					
Industrial and miscellaneous	$ -	$ 3,121	$ 21	$ -	$ 3,142
Bank loans	-	-	628	-	628
Securities Valuation Office ("SVO")-identified investments	306	-	-	-	306
Hybrid securities	-	95	-	-	95
U.S. political subdivisions of states, territories and possessions (direct and guaranteed)	-	-	-	-	-
Total bonds	306	3,216	649	-	4,171
Perpetual preferred stocks					
Industrial and miscellaneous	-	57	7	39	103
Unaffiliated common stocks					
Industrial and miscellaneous	1,834	19	43	189	2,085
Mutual funds	633	101	-	-	734
Total unaffiliated common stocks	2,467	120	43	189	2,819
Cash equivalents					
Money market mutual funds	152	-	-	-	152
Derivative assets					
Foreign currency contracts	-	60	-	-	60
Equity and index contracts	-	42	-	-	42
Credit contracts	-	4	-	-	4
Total derivative assets	-	106	-	-	106
Total assets at fair value/NAV	$ 2,925	$ 3,499	$ 699	$ 228	$ 7,351
b. Liabilities at fair value					
Derivative liabilities					
Equity and index contracts	$ -	$ (16)	$ -	$ -	$ (16)
Foreign currency contracts	-	(11)	-	-	(11)
Credit contracts	-	(1)	-	-	(1)
Total derivative liabilities	-	(28)	-	-	(28)
Total liabilities at fair value	$ -	$ (28)	$ -	$ -	$ (28)

NOTES TO FINANCIAL STATEMENTS

Description for each class of asset or liability	December 31, 2021 (Level 1)	(Level 2)	(Level 3)	NAV	Total
a. Assets at fair value					
Bonds					
Industrial and miscellaneous	$ -	$ 969	$ 26	$ -	$ 995
Bank loans	-	-	506	-	506
SVO-identified investments	235	-	-	-	235
Hybrid securities	-	44	-	-	44
U.S. political subdivisions of states, territories and possessions (direct and guaranteed)	-	-	3	-	3
Total bonds	235	1,013	535	-	1,783
Perpetual preferred stocks					
Industrial and miscellaneous	-	96	3	36	135
Unaffiliated common stocks					
Industrial and miscellaneous	4,206	10	48	203	4,467
Mutual funds	180	133	-	-	313
Total unaffiliated common stocks	4,386	143	48	203	4,780
Cash equivalents					
Money market mutual funds	508	-	-	-	508
Derivative assets					
Foreign currency contracts	-	23	-	-	23
Equity and index contracts	-	-	-	-	-
Credit contracts	-	-	-	-	-
Total derivative assets	-	23	-	-	23
Total assets at fair value/NAV	$ 5,129	$ 1,275	$ 586	$ 239	$ 7,229
b. Liabilities at fair value					
Derivative liabilities					
Equity and index contracts	$ -	$ -	$ -	$ -	$ -
Foreign currency contracts	-	(7)	-	-	(7)
Credit contracts	-	(5)	-	-	(5)
Total derivative liabilities	-	(12)	-	-	(12)
Total liabilities at fair value	$ -	$ (12)	$ -	$ -	$ (12)

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

(in millions)

Description	Beginning balance as of 01/01/2022	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in net income	Total gains and (losses) included in surplus
Bonds					
Bank loans	$ 506	$ 928	$ (1)	$ (32)	$ (27)
Industrial and miscellaneous	26	2	(1)	-	2
U.S. political subdivisions of states, territories and possessions (direct and guaranteed)	3	-	(3)	-	-
Perpetual preferred stocks					
Industrial and miscellaneous	3	-	-	-	(1)
Unaffiliated common stocks					
Industrial and miscellaneous	48	-	(1)	(2)	(4)
Total assets	$ 586	$ 930	$ (6)	$ (34)	$ (30)

(continued)

Description	Purchases	Issuances	Sales	Settlements	Ending balance as of 09/30/2022
Bonds					
Bank loans	$ 247	$ -	$ (870)	$ (123)	$ 628
Industrial and miscellaneous	13	-	(20)	(1)	21
U.S. political subdivisions of states, territories and possessions (direct and guaranteed)	-	-	-	-	-
Perpetual preferred stocks					
Industrial and miscellaneous	5	-	-	-	7
Unaffiliated common stocks					
Industrial and miscellaneous	4	-	(2)	-	43
Total assets	$ 269	$ -	$ (892)	$ (124)	$ 699

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

NOTES TO FINANCIAL STATEMENTS

(continued)

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

Transfers into Level 3 during the first nine months of 2022 and 2021 included securities measured at lower of cost or market and reported at fair value in 2022 and 2021, and at cost in 2021 and 2020, respectively.

Transfers out of Level 3 during the first nine months of 2022 and 2021 included securities measured at lower of cost or market and reported at cost in 2022 and 2021, and fair value in 2021 and 2020, respectively. Transfers out of Level 3 during the first nine months of 2022 and 2021 were also the result of assets utilizing NAV as a practical expedient to determine fair value. Transfers out of Level 3 during the first nine months of 2022 included a situation where the valuation was not based on market observable inputs in the prior period, a price quote utilizing market observable inputs became available and was utilized; any gains and losses related to the change in valuation source were not significant.

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

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

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

   Level 2 measurements

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

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

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

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

   Level 3 measurements

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

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

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

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

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

NOTES TO FINANCIAL STATEMENTS

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

Financial assets

(in millions)	September 30, 2022						
Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	NAV	Not Practicable (Carrying Value)
Bonds:							
Other than LBASS	$ 25,976	$ 27,761	$ 4,373	$ 20,778	$ 825	$ -	$ -
LBASS	$ 1,526	$ 1,516	$ -	$ 1,461	$ 65	$ -	$ -
Preferred stocks	$ 104	$ 104	$ -	$ 57	$ 8	$ 39	$ -
Unaffiliated common stocks	$ 2,819	$ 2,819	$ 2,467	$ 120	$ 43	$ 189	$ -
Mortgage loans on real estate	$ 686	$ 742	$ -	$ -	$ 686	$ -	$ -
Cash equivalents	$ 2,908	$ 2,908	$ 1,157	$ 1,751	$ -	$ -	$ -
Short-term investments	$ 594	$ 595	$ 467	$ 118	$ 9	$ -	$ -
Derivatives	$ 122	$ 109	$ 14	$ 108	$ -	$ -	$ -
Other invested assets:							
LIHTC property investments	$ 1,406	$ 1,404	$ -	$ -	$ 1,406	$ -	$ -
Affiliated surplus notes	$ 25	$ 25	$ -	$ -	$ 25	$ -	$ -
Affiliated collateral loans	$ 138	$ 147	$ -	$ -	$ 138	$ -	$ -
Securities lending reinvested collateral	$ 26	$ 26	$ -	$ 26	$ -	$ -	$ -

	December 31, 2021						
Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	NAV	Not Practicable (Carrying Value)
Bonds:							
Other than LBASS	$ 28,569	$ 27,912	$ 3,274	$ 23,604	$ 1,691	$ -	$ -
LBASS	$ 1,090	$ 1,068	$ -	$ 1,054	$ 36	$ -	$ -
Preferred stocks	$ 136	$ 136	$ -	$ 96	$ 4	$ 36	$ -
Unaffiliated common stocks	$ 4,780	$ 4,780	$ 4,386	$ 143	$ 48	$ 203	$ -
Mortgage loans on real estate	$ 757	$ 737	$ -	$ -	$ 757	$ -	$ -
Cash equivalents	$ 2,741	$ 2,741	$ 1,253	$ 1,488	$ -	$ -	$ -
Short-term investments	$ 306	$ 306	$ 148	$ 157	$ 1	$ -	$ -
Derivatives	$ 36	$ 29	$ 2	$ 34	$ -	$ -	$ -
Other invested assets:							
LIHTC property investments	$ 1,332	$ 1,330	$ -	$ -	$ 1,332	$ -	$ -
Affiliated surplus notes	$ 25	$ 25	$ -	$ -	$ 25	$ -	$ -
Affiliated collateral loans	$ 103	$ 106	$ -	$ -	$ 103	$ -	$ -
Securities lending reinvested collateral	$ 12	$ 12	$ -	$ 12	$ -	$ -	$ -

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

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

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

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

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

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

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

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

The fair value of affiliated surplus notes and collateral loans in Level 3 is based on discounted cash flow calculations using current interest rates for instruments with comparable terms.

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

Financial liabilities

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

(in millions)	September 30, 2022						
Type of Financial Instrument	Aggregate Fair Value	Statement Value	(Level 1)	(Level 2)	(Level 3)	NAV	Not Practicable (Carrying Value)
Securities lending collateral	$ 2,127	$ 2,127	$ -	$ 2,127	$ -	$ -	$ -
Derivatives	$ 38	$ 28	$ 10	$ 28	$ -	$ -	$ -

	December 31, 2021						
Type of Financial Instrument	Aggregate Fair Value	Statement Value	(Level 1)	(Level 2)	(Level 3)	NAV	Not Practicable (Carrying Value)
Securities lending collateral	$ 1,423	$ 1,423	$ -	$ 1,423	$ -	$ -	$ -
Derivatives	$ 15	$ 12	$ 3	$ 12	$ -	$ -	$ -

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

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

D. The Company was able to estimate the fair value of all its financial instruments in 2022 and 2021.

E. Investments in certain common and preferred stocks measured and reported at NAV in the Assets page and presented in the table in Part A1 are generally not redeemable with the issuing corporation and cannot be sold without approval of the managing members. Distributions of income are usually received from the sale of the common stock or the liquidation of the underlying asset or assets of the issuing corporation over the life of these investments, typically 3-7 years. The Company had $24 million of remaining commitments to invest in these investments over their remaining lives.

21. Other Items

C. Other Disclosures

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

The Coronavirus resulted in governments worldwide enacting emergency measures to combat the spread of the virus, including travel restrictions, government-imposed shelter-in-place orders, quarantine periods, social distancing and restrictions on large gatherings. These measures have moderated, but new variants of the Coronavirus could result in further economic volatility. The Company continues to closely monitor and proactively adapt to developments and changing conditions. Currently, it is not possible to reliably estimate the impact to the Company’s operations, but the effects have been and could be material.

Transfer of Investments

During 2018, the Company transferred limited partnership investments with a book/adjusted carrying value of $1.70 billion and cash of $12 million to AIMCO Private Fund II, LLC (“AIMCO II”). Since the transfer of the assets did not meet the conditions of a sale per SSAP No. 103R, *Transfer and Servicing of Financial Assets and Extinguishments of Liabilities,* the assets of AIMCO II are directly reported in the Company’s financial statements. In connection with the sale of Allstate Life Insurance Company, additional assets were transferred into AIMCO during 2021. As of September 30, 2022, AIMCO II consisted of limited partnership investments with a book/adjusted carrying value of $2.59 billion, cash equivalents of $57 million and cash of $15 million and were included in the Company’s assets.

State of California

At this time, the Company will no longer write new homeowners and condominium business in the State of California, although the Company will offer continuing coverage to existing customers.

Exit of Commercial Insurance

Commercial insurance is being exited in five states and coverage to transportation network companies will not be offered unless it utilizes telematics-based pricing. The Company expects these actions will negatively impact premiums starting in the fourth quarter of 2022.

G. Insurance-linked Securities (“ILS”) Contracts

The Company and certain of its affiliated insurance companies were ceding insurers of eight ILS agreements and seven ILS agreements related to directly-written insurance risks as of September 30, 2022 and December 31, 2021, respectively.

As of September 30, 2022, the ILS placements provide $1.45 billion of reinsurance limits (with $1.43 billion remaining limit available) for qualifying losses in all states except Florida caused by “Named Peril Basis” events with no reinstatement of limits. The ILS placements were comprised of $150 million, $250 million, $550 million (45.5% placed), and $550 million (36.4% placed) placements providing occurrence only coverage; $100 million ($81 million remaining aggregate limit available), $225 million (66.7% placed), and $500 million (35% placed) placements providing occurrence and aggregate protection; and a $500 million (35% placed) placement providing aggregate only coverage.

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

Allstate declared catastrophes to personal lines property and automobile business can be aggregated to erode the aggregate retention and qualify for coverage under the aggregate limit. Recoveries are limited to our ultimate net loss from the reinsured event. Each agreement’s contractual limit applies to the Company and its ceding affiliated property and casualty companies under the agreement as a group, and not separately to each ceding company. There were 46 and 42 ceding affiliated property and casualty companies under the agreement as a group as of September 30, 2022 and December 31, 2021, respectively. A ceding company’s share of loss recovery under an agreement for a loss occurrence is based on the proportion of the ceding company’s ultimate net loss for such loss occurrence to the total ultimate net loss incurred by the Company and its ceding affiliated property and casualty companies for the loss occurrence, and is limited to the ceding company’s ultimate net loss. Reinsurance recoveries under the contract are limited to our ultimate net loss from a covered event subject to the contract’s limit.

NOTES TO FINANCIAL STATEMENTS

The table below reports all known ILS involvements that would likely be used to satisfy the Company's reinsurance agreements. The term "Aggregate Maximum Proceeds", as listed in the table, represents the aggregate of the contract limits of all of the Company's outstanding ILS contracts. Proceeds of $319 million and $303 million were expected to be received under the terms of the ILS agreements as of September 30, 2022 and December 31, 2021, respectively.

($ in millions)	September 30, 2022		December 31, 2021	
	Number of Outstanding ILS Contacts	Aggregate Maximum Proceeds	Number of Outstanding ILS Contacts	Aggregate Maximum Proceeds
Management of Risk Related To:				
(1) Directly-Written Insurance Risks				
a. ILS Contracts as Issuer	-	$ -	-	$ -
b. ILS Contracts as Ceding Insurer	8	$ 1,450	7	$ 1,700
c. ILS Contracts as Counterparty	-	$ -	-	$ -
(2) Assumed Insurance Risks				
a. ILS Contracts as Issuer	-	$ -	-	$ -
b. ILS Contracts as Ceding Insurer	-	$ -	-	$ -
c. ILS Contracts as Counterparty	-	$ -	-	$ -

22. Events Subsequent

On October 18, 2022, the Company closed the sale of its headquarters for $232 million resulting in a gain of approximately $89 million, pre-tax, to be reported as realized investment gain in the fourth quarter of 2022.

An evaluation of subsequent events was made through November 9, 2022 for the Quarterly Statement issued on November 11, 2022. There were no other significant subsequent events requiring adjustment to or disclosure in the financial statements.

23. Reinsurance

A. Unsecured Reinsurance Recoverables

The Company had unsecured reinsurance recoverables that exceeded 3% of the Company's policyholders surplus of $455 million as of September 30, 2022 with National Flood Insurance Program (NAIC Group Code 0000, FEIN AA-9992201). The Company did not have unsecured reinsurance recoverables that exceeded 3% of the policyholders surplus as of December 31, 2021.

C. Reinsurance Assumed and Ceded

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

(in millions)	September 30, 2022					
	Assumed Reinsurance		Ceded Reinsurance		Net	
	Premium Reserve	Commission Equity	Premium Reserve	Commission Equity	Premium Reserve	Commission Equity
a. Affiliates	$ 13,166	$ -	$ 991	$ -	$ 12,175	$ -
b. All other	42	13	-	-	42	13
c. Total	$ 13,208	$ 13	$ 991	$ -	$ 12,217	$ 13

d. Direct unearned premium reserve $ 2.17 billion

	December 31, 2021					
	Assumed Reinsurance		Ceded Reinsurance		Net	
	Premium Reserve	Commission Equity	Premium Reserve	Commission Equity	Premium Reserve	Commission Equity
a. Affiliates	$ 11,668	$ -	$ 718	$ -	$ 10,950	$ -
b. All other	36	11	-	-	36	11
c. Total	$ 11,704	$ 11	$ 718	$ -	$ 10,986	$ 11

d. Direct unearned premium reserve $ 2.11 billion

24. Retrospectively Rated Contracts and Contracts Subject to Redetermination

C. The amount of net premiums written by the Company in the nine months ended September 30, 2022 and 2021 subject to retrospective rating features was $5.28 billion and $4.53 billion, respectively. These amounts represented 17.4% and 16.0% of total net premiums written in the nine months ended September 30, 2022 and 2021, respectively.

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

As a result of the acquisition of National General Holdings Corp. ("National General") and reinsurance agreements entered into with Integon National Insurance Company ("INIC"), the Company assumed balances related to the risk sharing provisions of the ACA as of December 31, 2021.

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

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

(in thousands)

a. **Permanent ACA Risk Adjustment Program as of and for the Nine Months Ended September 30, 2022**	**Amount**
Assets	
1. Premium adjustments receivable due to ACA Risk Adjustment (including high risk pool payments)	$ 204
Liabilities	
2. Risk adjustment user fees payable for ACA Risk Adjustment	$ -
3. Premium adjustments payable due to ACA Risk Adjustment (including high risk pool premium)	$ -
Operations (Revenue & Expenses)	
4. Reported as revenue in premium for accident and health contracts (written/collected) due to ACA Risk Adjustment	$ -
5. Reported in expenses as ACA Risk Adjustment user fees (incurred/paid)	$ -

NOTES TO FINANCIAL STATEMENTS

a. **Permanent ACA Risk Adjustment Program as of and for the Year Ended December 31, 2021**	**Amount**
Assets	
1. Premium adjustments receivable due to ACA Risk Adjustment (including high risk pool payments)	$ 14
Liabilities	
2. Risk adjustment user fees payable for ACA Risk Adjustment	$ -
3. Premium adjustments payable due to ACA Risk Adjustment (including high risk pool premium)	$ 86
Operations (Revenue & Expenses)	
4. Reported as revenue in premium for accident and health contracts (written/collected) due to ACA Risk Adjustment	$ -
5. Reported in expenses as ACA Risk Adjustment user fees (incurred/paid)	$ -

b. Transitional ACA Reinsurance Program – None.

c. Temporary ACA Risk Corridors Program – None.

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

(in thousands)

	Accrued During the Prior Year On Business Written Before Dec. 31 of the Prior Year		Received or Paid as of the Current Year on Business Written Before Dec. 31 of the Prior Year		Differences		Adjustments			Unsettled Balances as of the Reporting Date	
					Prior Year Accrued Less Payments (Col. 1-3)	Prior Year Accrued Less Payments (Col. 2-4)	To Prior Year Balances	To Prior Year Balances		Cumulative Balance from Prior Years (Col. 1-3+7)	Cumulative Balance from Prior Years (Col. 2-4+8)
	1	2	3	4	5	6	7	8		9	10
September 30, 2022	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Ref	Receivable	(Payable)
a. Permanent ACA Risk Adjustment Program											
1. Premium adjustments receivable (including high risk pool payments)	$ 14	$ -	$ 5	$ -	$ 9	$ -	$ (9)	$ -	A	$ -	$ -
2. Premium adjustments (payable) (including high risk pool premium)	-	(86)	-	(32)	-	(54)	-	54	A	-	-
3. Subtotal ACA Permanent Risk Adjustment Program	$ 14	$ (86)	$ 5	$ (32)	$ 9	$ (54)	$ (9)	$ 54		$ -	$ -
b. Transitional ACA Reinsurance Program											
1. Amounts recoverable for claims paid	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -		$ -	$ -
2. Amounts recoverable for claims unpaid (contra liability)	-	-	-	-	-	-	-	-		-	-
3. Amounts receivable relating to uninsured plans	-	-	-	-	-	-	-	-		-	-
4. Liabilities for contributions payable due to ACA Reinsurance – not reported as ceded premiums	-	-	-	-	-	-	-	-		-	-
5. Ceded reinsurance premiums payable	-	-	-	-	-	-	-	-		-	-
6. Liability for amounts held under uninsured plans	-	-	-	-	-	-	-	-		-	-
7. Subtotal ACA Transitional Reinsurance Program	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -		$ -	$ -
c. Temporary ACA Risk Corridors Program											
1. Accrued retrospective premium	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -		$ -	$ -
2. Reserve for rate credits or policy experience rating refunds	-	-	-	-	-	-	-	-		-	-
3. Subtotal ACA Risk Corridors Program	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -		$ -	$ -
d. Total for ACA Risk-Sharing Provisions	$ 14	$ (86)	$ 5	$ (32)	$ 9	$ (54)	$ (9)	$ 54		$ -	$ -

Explanations of Adjustments:

A Adjustments included true-up to the 2021 CMS Risk Adjustment Report and prior year Risk Adjustment Data Validation adjustments.

NOTES TO FINANCIAL STATEMENTS

	Accrued During On Business the Prior Year Written Before Dec. 31 of the Prior Year		Received or Paid as of the Current Year on Business Written Before Dec. 31 of the Prior Year		Differences		Adjustments			Unsettled Balances as of the Reporting Date	
					Prior Year Accrued Less Payments (Col. 1-3)	Prior Year Accrued Less Payments (Col. 2-4)	To Prior Year Balances	To Prior Year Balances		Cumulative Balance from Prior Years (Col. 1-3+7)	Cumulative Balance from Prior Years (Col. 2-4+8)
	1	2	3	4	5	6	7	8		9	10
December 31, 2021	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Ref	Receivable	(Payable)
a. Permanent ACA Risk Adjustment Program											
1. Premium adjustments receivable (including high risk pool payments)	$ 112	$ (348)	$ 663	$ (230)	$ (551)	$ (118)	$ 565	$ 32	A	$ 14	$ (86)
2. Premium adjustments (payable) (including high risk pool premium)	-	-	-	-	-	-	-	-		-	-
3. Subtotal ACA Permanent Risk Adjustment Program	$ 112	$ (348)	$ 663	$ (230)	$ (551)	$ (118)	$ 565	$ 32		$ 14	$ (86)
b. Transitional ACA Reinsurance Program											
1. Amounts recoverable for claims paid	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -		$ -	$ -
2. Amounts recoverable for claims unpaid (contra liability)	-	-	-	-	-	-	-	-		-	-
3. Amounts receivable relating to uninsured plans	-	-	-	-	-	-	-	-		-	-
4. Liabilities for contributions payable due to ACA Reinsurance – not reported as ceded premiums	-	-	-	-	-	-	-	-		-	-
5. Ceded reinsurance premiums payable	-	-	-	-	-	-	-	-		-	-
6. Liability for amounts held under uninsured plans	-	-	-	-	-	-	-	-		-	-
7. Subtotal ACA Transitional Reinsurance Program	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -		$ -	$ -
c. Temporary ACA Risk Corridors Program											
1. Accrued retrospective premium	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -		$ -	$ -
2. Reserve for rate credits or policy experience rating refunds	-	-	-	-	-	-	-	-		-	-
3. Subtotal ACA Risk Corridors Program	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -		$ -	$ -
d. Total for ACA Risk-Sharing Provisions	$ 112	$ (348)	$ 663	$ (230)	$ (551)	$ (118)	$ 565	$ 32		$ 14	$ (86)

Explanations of Adjustments:

A Adjusted to final amount per 2020 CMS Risk Adjustment Report

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

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

NOTES TO FINANCIAL STATEMENTS

25. Changes in Incurred Losses and Loss Adjustment Expenses

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

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

(in millions)	September 30, 2022	December 31, 2021
Balance as of January 1	$ 20,000	$ 17,869
Transfers – Plan of Division [1]	-	(376)
Incurred related to:		
Current year	22,908	25,876
Prior years	1,394	46
Total incurred	24,302	25,922
Paid related to:		
Current year	12,251	16,220
Prior years	9,092	7,195
Total paid	21,343	23,415
Balance	$ 22,959	$ 20,000

[1] See "Interdependent Transactions Effective April 1, 2021: Commutation, Division and Merger" in Note 10, Parts A, B & C in the December 31, 2021 Annual Statement for details.

As a result of the acquisition of National General and reinsurance agreements entered into with INIC, the Company assumed the associated reserve for losses and loss adjustment expenses effective January 4, 2021. See "Novation Endorsement and Quota Share Reinsurance Agreement" in Note 21, Part C in the December 31, 2021 Annual Statement for details.

Incurred losses and loss adjustment expenses represent the sum of paid losses, loss adjustment expenses and reserve changes in the calendar year. This expense included net losses from catastrophes of $2.24 billion and $2.95 billion for the nine months ended September 30, 2022 and year ended December 31, 2021, respectively. Catastrophes are an inherent risk that have contributed to, and will continue to contribute to, material year-to-year fluctuations in the Company's net income and financial position.

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

Incurred losses and loss adjustment expenses attributable to insured events of prior years were $1.39 billion and $46 million as a result of the reestimation of unpaid losses and loss adjustment expenses for the nine months ended September 30, 2022 and year ended December 31, 2021, respectively. These changes were generally the result of ongoing analyses of recent loss development trends, primarily from bodily injury and physical damage coverages. Increases in injury coverages reflect recent data and updated assumptions related to severity with third-party bodily injury claims, increased claims with attorney representation, litigation costs and higher medical inflation. Increases in physical damage reflect the ongoing inflationary factors and supply chain shortages impacting used vehicle and parts prices, labor rates and length of claim resolution. Delays in the receipt of third-party carrier claims also contributed to the adverse development of claims reported in prior years.

Anticipated salvage and subrogation of $1.47 billion and $1.18 billion was included as a reduction of loss reserves as of September 30, 2022 and December 31, 2021, respectively.

B. There were no significant changes in methodologies used in calculating the liability of unpaid losses and loss adjustment expenses for the most recent reporting period presented. Revised assumptions considered the increased claims with attorney representation, litigation costs and higher medical inflation. For the physical damage coverages, the revised assumptions reflected the ongoing inflationary factors and supply chain shortages impacting used vehicle and parts prices, labor rates and length of claim resolution. Revised assumptions also considered delays in the receipt of third-party carrier claims that contributed to the adverse development of claims reported in prior years, as noted in Part A above.

36. Financial Guaranty Insurance

Not applicable.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

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

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

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

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

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

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

4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? ..... Yes [ ] No [X]

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

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

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

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

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

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

6.4 By what department or departments?
ILLINOIS

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

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

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

7.2 If yes, give full information:

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

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

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

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

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

FINANCIAL

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

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

INVESTMENT

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

11.2 If yes, give full and complete information relating thereto:
$ 173,645,733 PLEDGED AS COLLATERAL; $ 65,249,360 LETTER STOCK OR SECURITIES RESTRICTED TO SALE; $18,822,282 ON DEPOSIT WITH STATE AND $1,041,615 RELATED TO RESTRICTED PUERTO RICO BONDS.

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $ 2,695,422,553

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

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

14.2 If yes, please complete the following:

	1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21 Bonds	$	$
14.22 Preferred Stock	$	$
14.23 Common Stock	$ 2,216,307,805	$ 1,766,867,465
14.24 Short-Term Investments	$	$
14.25 Mortgage Loans on Real Estate	$	$
14.26 All Other	$ 532,863,050	$ 526,894,370
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 2,749,170,855	$ 2,293,761,835
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above	$	$

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

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

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

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. $ 2,123,128,896

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 $ 2,132,300,349

16.3 Total payable for securities lending reported on the liability page. $ 2,126,691,425

GENERAL INTERROGATORIES

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

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

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

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

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

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

17.4 If yes, give full information relating thereto:

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

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

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

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

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

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

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

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

18.2 If no, list exceptions:

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

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

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

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

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

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

GENERAL INTERROGATORIES

PART 2 - PROPERTY & CASUALTY INTERROGATORIES

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

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

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

3.2 If yes, give full and complete information thereto.

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

4.2 If yes, complete the following schedule:

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

5. Operating Percentages:

   5.1 A&H loss percent ..... 0.000 %

   5.2 A&H cost containment percent ..... 0.000 %

   5.3 A&H expense percent excluding cost containment expenses ..... 0.000 %

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

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

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

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

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

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

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Name of Reinsurer	4 Domiciliary Jurisdiction	5 Type of Reinsurer	6 Certified Reinsurer Rating (1 through 6)	7 Effective Date of Certified Reinsurer Rating
00000	AA-3191490	SANDERS RE III LTD.	BMU	Unauthorized		
00000	AA-1780072	XL RE EUROPE	IRL	Unauthorized		

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

States, etc.	1 Active Status (a)	Direct Premiums Written 2 Current Year To Date	3 Prior Year To Date	Direct Losses Paid (Deducting Salvage) 4 Current Year To Date	5 Prior Year To Date	Direct Losses Unpaid 6 Current Year To Date	7 Prior Year To Date
1. Alabama AL	L	54,428,682	57,961,681	27,960,151	33,459,771	32,157,287	29,490,033
2. Alaska AK	L	26,126,828	26,709,759	14,087,915	11,008,016	13,883,958	11,948,663
3. Arizona AZ	L	32,120,386	30,755,189	19,002,633	16,286,601	22,074,843	17,520,378
4. Arkansas AR	L	22,350,749	23,733,709	13,564,866	9,654,828	14,751,528	8,208,117
5. California CA	L	655,777,134	598,707,920	388,942,200	254,469,332	509,256,902	436,522,159
6. Colorado CO	L	58,144,846	55,844,885	28,737,342	22,891,068	33,799,048	29,577,839
7. Connecticut CT	L	91,147,709	91,419,736	41,714,136	41,359,369	57,494,075	56,572,152
8. Delaware DE	L	12,267,860	11,487,674	15,521,139	15,174,904	101,884,639	100,479,368
9. District of Columbia DC	L	9,914,597	10,128,899	5,102,482	4,391,807	4,132,956	3,715,026
10. Florida FL	L	328,611,021	330,949,003	194,673,279	157,708,721	673,564,389	268,002,628
11. Georgia GA	L	148,719,527	145,820,214	93,057,592	76,186,727	96,882,247	71,514,783
12. Hawaii HI	L	89,337,630	82,664,112	52,551,971	42,325,929	44,567,797	38,732,944
13. Idaho ID	L	10,045,539	9,331,959	5,206,233	5,160,992	6,067,942	3,856,905
14. Illinois IL	L	159,271,903	166,457,453	108,941,351	104,244,322	401,142,668	367,130,660
15. Indiana IN	L	40,851,058	39,721,050	20,149,452	19,433,168	32,608,364	22,911,358
16. Iowa IA	L	4,700,655	4,763,578	2,092,097	1,775,435	4,655,564	1,979,718
17. Kansas KS	L	12,340,364	12,369,617	5,655,230	4,374,055	5,920,504	3,597,925
18. Kentucky KY	L	40,735,137	41,185,256	24,256,921	17,842,353	27,108,962	17,219,490
19. Louisiana LA	L	191,590,629	191,096,483	200,097,140	250,392,562	242,952,499	630,820,440
20. Maine ME	L	8,820,104	9,343,215	2,224,574	2,188,692	3,596,294	3,005,671
21. Maryland MD	L	176,895,367	175,823,692	97,234,914	78,143,517	81,752,775	71,589,252
22. Massachusetts MA	L	82,559,007	77,870,627	54,266,869	43,026,852	58,179,482	43,917,623
23. Michigan MI	L	70,137,010	52,606,882	31,297,800	38,332,954	308,470,270	327,233,686
24. Minnesota MN	L	30,868,486	23,088,072	15,731,688	10,090,116	40,942,428	32,732,415
25. Mississippi MS	L	34,833,212	36,938,617	15,991,849	20,901,169	26,732,946	29,265,901
26. Missouri MO	L	18,416,802	16,739,025	11,441,483	7,898,738	31,803,881	24,686,974
27. Montana MT	L	4,710,588	4,439,244	1,973,354	1,576,357	5,805,607	4,995,134
28. Nebraska NE	L	6,504,834	6,719,244	3,725,190	2,593,102	7,785,376	1,855,562
29. Nevada NV	L	26,033,838	32,754,321	42,105,777	38,692,973	57,178,863	59,223,823
30. New Hampshire NH	L	11,916,024	12,259,499	7,394,684	6,494,780	6,484,158	7,864,502
31. New Jersey NJ	N	(7,800)		23,833,277	25,848,072	528,238,659	603,152,666
32. New Mexico NM	L	20,745,746	20,418,040	10,681,393	9,410,048	33,707,464	24,543,231
33. New York NY	L	630,906,784	646,555,313	409,110,349	379,070,924	861,355,752	815,577,127
34. North Carolina NC	L	91,743,787	89,049,396	39,812,387	37,185,398	46,933,342	39,540,889
35. North Dakota ND	L	9,004,933	9,063,780	5,767,541	5,721,503	4,215,009	4,946,052
36. Ohio OH	L	85,303,400	85,981,482	41,193,809	37,608,142	114,372,272	91,829,440
37. Oklahoma OK	L	23,960,370	25,282,430	9,330,948	11,330,691	9,737,700	9,454,614
38. Oregon OR	L	42,920,365	38,691,305	20,094,824	17,497,657	35,960,503	26,813,010
39. Pennsylvania PA	L	152,642,595	154,035,164	78,928,055	85,376,100	276,983,592	282,245,801
40. Rhode Island RI	L	22,046,854	22,662,188	9,473,592	9,024,078	13,222,902	14,222,621
41. South Carolina SC	L	104,715,755	107,318,125	56,048,298	48,590,763	74,314,619	66,452,805
42. South Dakota SD	L	7,489,719	7,150,350	5,252,696	3,999,083	7,162,199	3,968,588
43. Tennessee TN	L	72,782,920	68,063,185	35,500,338	28,791,937	54,320,304	36,817,410
44. Texas TX	L	68,697,597	74,619,048	20,005,344	33,874,384	38,462,724	40,691,008
45. Utah UT	L	27,274,083	26,765,343	12,161,783	11,922,092	21,968,262	16,128,192
46. Vermont VT	L	4,541,132	4,899,196	1,834,973	1,835,285	1,446,900	1,219,884
47. Virginia VA	L	144,617,152	147,121,662	70,986,408	59,831,711	79,027,726	59,552,506
48. Washington WA	L	111,597,848	104,264,471	65,398,088	61,665,032	133,916,225	121,220,940
49. West Virginia WV	L	18,035,560	20,296,607	6,495,501	6,528,044	15,825,040	9,240,489
50. Wisconsin WI	L	20,187,953	16,696,157	9,222,687	9,870,745	61,773,283	41,591,460
51. Wyoming WY	L	2,880,020	2,988,730	810,666	1,461,809	521,938	841,190
52. American Samoa AS	N						
53. Guam GU	N						
54. Puerto Rico PR	L						
55. U.S. Virgin Islands VI	N						
56. Northern Mariana Islands MP	N						
57. Canada CAN	L					2,823	2,431
58. Aggregate Other Alien OT	XXX					124,540	117,490
59. Totals	XXX	4,122,264,301	4,051,612,589	2,476,645,268	2,224,522,710	5,367,232,030	5,036,340,972
DETAILS OF WRITE-INS							
58001. Othe Alien	XXX					124,540	117,490
58002.	XXX						
58003.	XXX						
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX						
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX					124,540	117,490

(a) Active Status Counts:

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

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

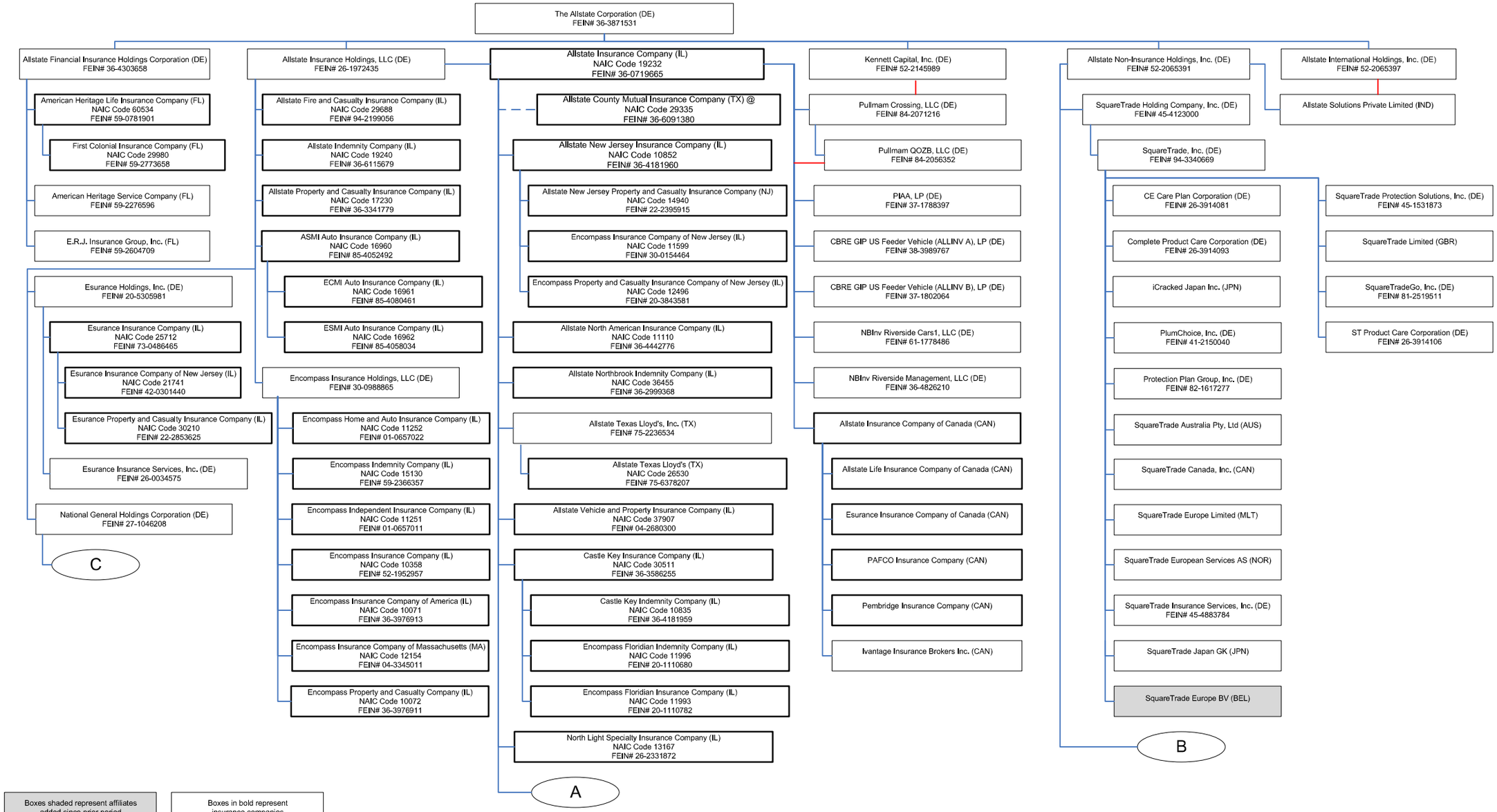
E - Eligible - Reporting entities eligible or approved to write surplus lines in the state (other than their state of domicile - see DSLI) .....

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

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

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

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

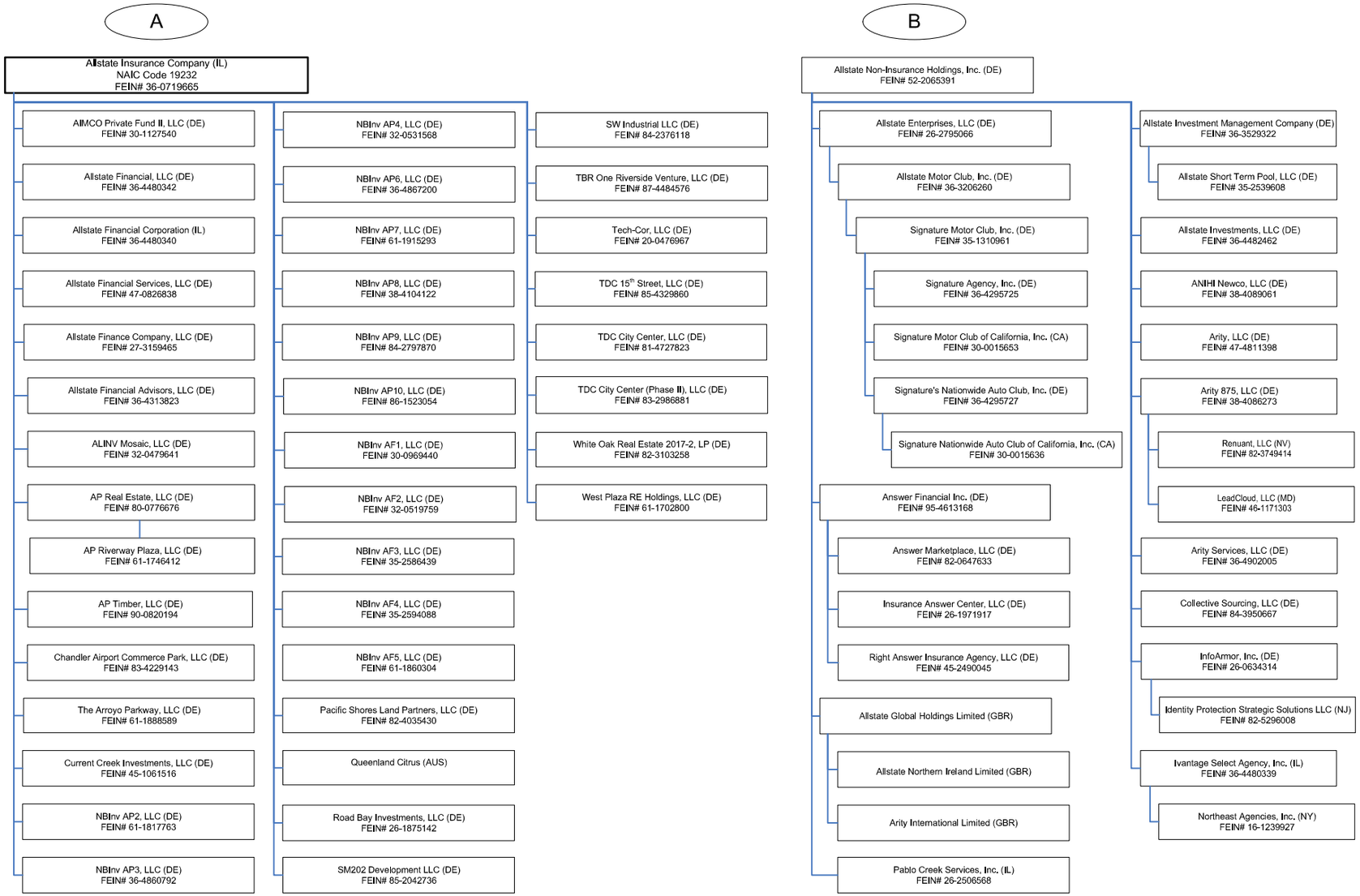


Boxes shaded represent affiliates added since prior period

Boxes in bold represent insurance companies

@ Denotes company which is affiliated but not owned

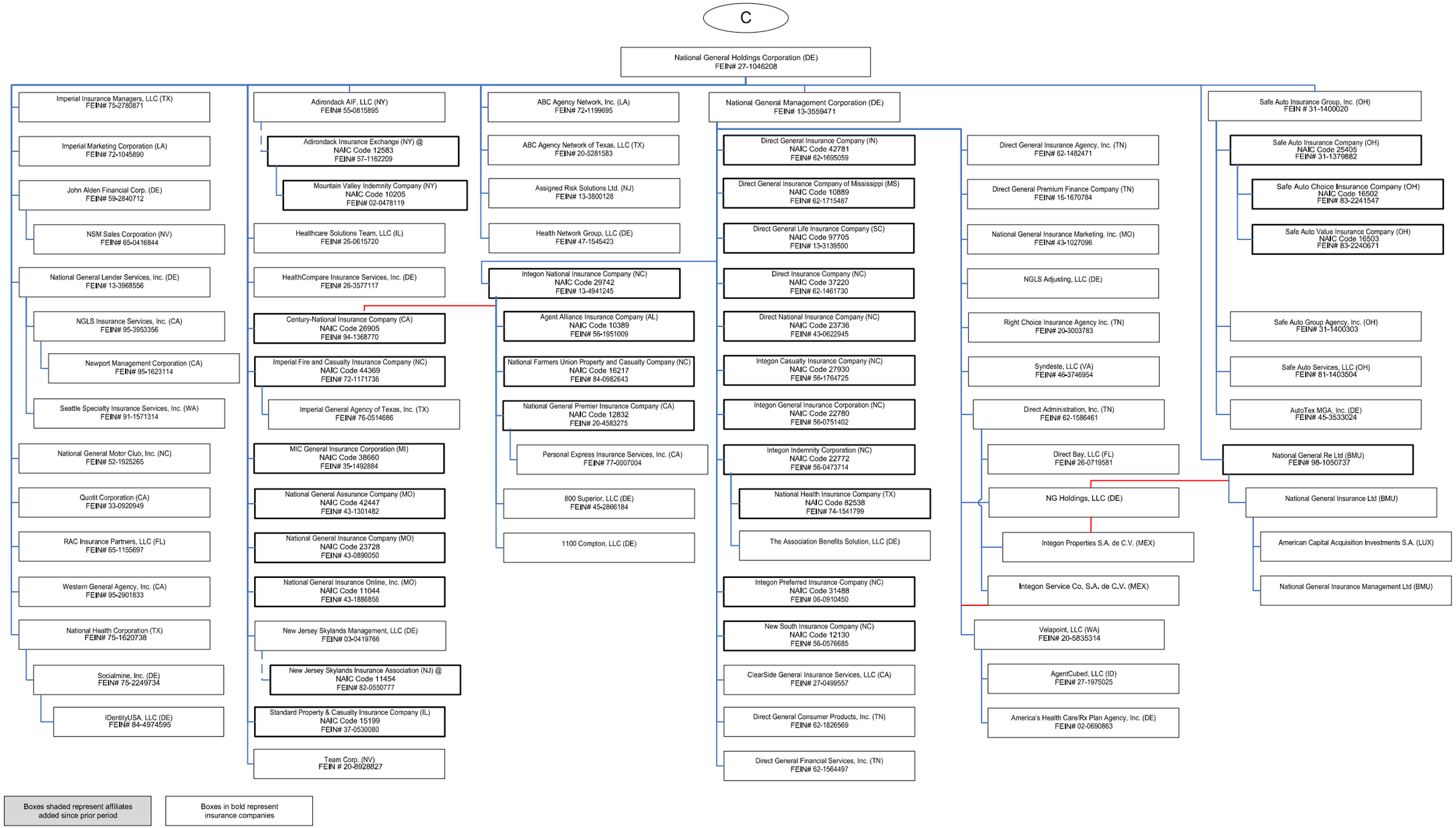
SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
PART 1 – ORGANIZATIONAL CHART



Boxes shaded represent affiliates added since prior period

Boxes in bold represent insurance companies

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



SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
			36-3871531	2877532	0000899051	New York Stock Exchange	The Allstate Corporation	DE	UIP					NO	
							1100 Compton, LLC	DE	NIA	Integon National Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
			45-2866184				800 Superior, LLC	DE	NIA	Integon National Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
			20-5281583				ABC Agency Network of Texas, LLC	TX	NIA	National General Holdings Corp	Ownership	100.000	The Allstate Corporation	NO	
			72-1199695				ABC Agency Network, Inc.	LA	NIA	National General Holdings Corp	Ownership	100.000	The Allstate Corporation	NO	
			55-0815895				Adirondack AIF, LLC	NY	NIA	National General Holdings Corp	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	12583	57-1162209				Adirondack Insurance Exchange	NY	IA	Adirondack AIF, LLC	Attorney-In-Fact		The Allstate Corporation	NO	
0008	Allstate Insurance Group	10389	56-1951009				Agent Alliance Insurance Company	AL	IA	Integon National Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
			27-1975025				AgentCubed, LLC	ID	NIA	Velapoint, LLC	Ownership	100.000	The Allstate Corporation	NO	
			30-1127540				AIMCO Private Fund II, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
			32-0479641				ALINV Mosaic, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	29335	36-6091380				Allstate County Mutual Insurance Company	TX	DS	Allstate Insurance Company	Board of Directors		The Allstate Corporation	NO	
			26-2795066				Allstate Enterprises, LLC	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	NO	
			27-3159465				Allstate Finance Company, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
			36-4313823				Allstate Financial Advisors, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
			36-4480340				Allstate Financial Corporation	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
			36-4303658				Allstate Financial Insurance Holdings Corporation	DE	NIA	The Allstate Corporation	Ownership	100.000	The Allstate Corporation	NO	
			47-0826838		0000797152		Allstate Financial Services, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
			36-4480342				Allstate Financial, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	29688	94-2199056				Allstate Fire and Casualty Insurance Company	IL	IA	Allstate Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	NO	
							Allstate Global Holdings Limited	GBR	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	19240	36-6115679				Allstate Indemnity Company	IL	IA	Allstate Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	19232	36-0719665		0000314982		Allstate Insurance Company	IL	RE	Allstate Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	NO	
							Allstate Insurance Company of Canada	CAN	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	YES	
			26-1972435				Allstate Insurance Holdings, LLC	DE	UDP	The Allstate Corporation	Ownership	100.000	The Allstate Corporation	NO	
			52-2065397				Allstate International Holdings, Inc.	DE	NIA	The Allstate Corporation	Ownership	100.000	The Allstate Corporation	NO	
			36-3529322				Allstate Investment Management Company	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	NO	
			36-4482462		0001206333		Allstate Investments, LLC	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	NO	
							Allstate Life Insurance Company of Canada	CAN	DS	Allstate Insurance Company of Canada	Ownership	100.000	The Allstate Corporation	NO	
			36-3206260				Allstate Motor Club, Inc.	DE	NIA	Allstate Enterprises, LLC	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	10852	36-4181960				Allstate New Jersey Insurance Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	14940	22-2395915				Allstate New Jersey Property and Casualty Insurance Company	NJ	DS	Allstate New Jersey Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
			52-2065391				Allstate Non-Insurance Holdings, Inc.	DE	NIA	The Allstate Corporation	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	11110	36-4442776				Allstate North American Insurance Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	36455	36-2999368				Allstate Northbrook Indemnity Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
							Allstate Northern Ireland Limited	GBR	NIA	Allstate Global Holdings Limited	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	17230	36-3341779				Allstate Property and Casualty Insurance Company	IL	IA	Allstate Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	NO	
			35-2539608				Allstate Short Term Pool, LLC	DE	NIA	Allstate Investment Management Company	Ownership	100.000	The Allstate Corporation	NO	
							Allstate Solutions Private Limited	IND	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	26530	75-6378207				Allstate Texas Lloyd's	TX	DS	Allstate Texas Lloyd's, Inc.	Ownership	100.000	The Allstate Corporation	NO	
			75-2236534				Allstate Texas Lloyd's, Inc.	TX	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	37907	04-2680300				Allstate Vehicle and Property Insurance Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
							American Capital Acquisition Investments S.A.	LUX	NIA	National General Insurance Ltd	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	60534	59-0781901				American Heritage Life Insurance Company	FL	IA	Allstate Financial Insurance Holdings Corporation	Ownership	100.000	The Allstate Corporation	NO	
			59-2276596				American Heritage Service Company	FL	NIA	Allstate Financial Insurance Holdings Corporation	Ownership	100.000	The Allstate Corporation	NO	
			02-0690863				America's Health Care/Rx Plan Agency, Inc.	DE	NIA	Velapoint, LLC	Ownership	100.000	The Allstate Corporation	NO	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Yes/No)	*
			38-4089061				ANIHI Newco, LLC	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	NO	
			95-4613168				Answer Financial Inc.	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	NO	
			82-0647633				Answer Marketplace, LLC	DE	NIA	Answer Financial Inc.	Ownership	100.000	The Allstate Corporation	NO	
			80-0776676				AP Real Estate, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
			61-1746412				AP Riverway Plaza, LLC	DE	DS	AP Real Estate, LLC	Ownership	100.000	The Allstate Corporation	NO	
			90-0820194				AP Timber, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
			38-4086273				Arity 875, LLC	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	NO	
							Arity International Limited	GBR	NIA	Allstate Global Holdings Limited	Ownership	100.000	The Allstate Corporation	NO	
			47-4811398				Arity, LLC	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	NO	
			36-4902005				Arity Services, LLC	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	16960	85-4052492				ASMI Auto Insurance Company	IL	IA	Allstate Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	NO	
			13-3800128				Assigned Risk Solutions Ltd.	NJ	NIA	National General Holdings Corp.	Ownership	100.000	The Allstate Corporation	NO	
			45-3533024				AutoTex MGA, Inc.	DE	NIA	Safe Auto Insurance Group, Inc.	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	10835	36-4181959				Castle Key Indemnity Company	IL	DS	Castle Key Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	30511	36-3586255				Castle Key Insurance Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
			38-3989767				CBRE GIP US Feeder Vehicle (ALLINV A), LP	DE	DS	Allstate Insurance Company	Ownership	51.000	The Allstate Corporation	NO	
			37-1802064				CBRE GIP US Feeder Vehicle (ALLINV B), LP	DE	DS	Allstate Insurance Company	Ownership	51.000	The Allstate Corporation	NO	
			26-3914081				CE Care Plan Corporation	DE	NIA	SquareTrade, Inc.	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	26905	94-1368770				Century-National Insurance Company	CA	IA	National General Holdings Corp.	Ownership	78.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	26905	94-1368770				Century-National Insurance Company	CA	IA	Integon National Insurance Company	Ownership	22.000	The Allstate Corporation	NO	
			83-4229143				Chandler Airport Commerce Park, LLC	DE	DS	Allstate Insurance Company	Ownership	90.000	The Allstate Corporation	NO	
			27-0499557				ClearSide General Insurance Services. LLC.	CA	NIA	National General Management Corp	Ownership	100.000	The Allstate Corporation	NO	
			84-3950667				Collective Sourcing, LLC	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	NO	
			26-3914093				Complete Product Care Corporation	DE	NIA	SquareTrade, Inc.	Ownership	100.000	The Allstate Corporation	NO	
			45-1061516				Current Creek Investments, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
			62-1586461				Direct Administration, Inc.	TN	NIA	National General Management Corp	Ownership	100.000	The Allstate Corporation	NO	
			26-0719581				Direct Bay, LLC	FL	NIA	Direct Administration, Inc.	Ownership	100.000	The Allstate Corporation	NO	
			62-1826569				Direct General Consumer Products, Inc.	TN	NIA	National General Management Corp	Ownership	100.000	The Allstate Corporation	NO	
			62-1564497				Direct General Financial Services, Inc.	TN	NIA	National General Management Corp	Ownership	100.000	The Allstate Corporation	NO	
			62-1482471				Direct General Insurance Agency, Inc.	TN	NIA	National General Management Corp	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	42781	62-1695059				Direct General Insurance Company	IN	IA	National General Management Corp	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	10889	62-1715487				Direct General Insurance Company of Mississippi	MS	IA	National General Management Corp	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	97705	13-3139500				Direct General Life Insurance Company	SC	IA	National General Management Corp	Ownership	100.000	The Allstate Corporation	NO	
			16-1670784				Direct General Premium Finance Company	TN	NIA	National General Management Corp	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	37220	62-1461730				Direct Insurance Company	NC	IA	National General Management Corp	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	23736	43-0622945				Direct National Insurance Company	NC	IA	National General Management Corp	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	16961	85-4080461				ECMI Auto Insurance Company	IL	IA	ASMI Auto Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
			59-2604709				E.R.J. Insurance Group, Inc.	FL	NIA	Allstate Financial Insurance Holdings Corporation	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	11996	20-1110680				Encompass Floridian Indemnity Company	IL	DS	Castle Key Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	11993	20-1110782				Encompass Floridian Insurance Company	IL	DS	Castle Key Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	11252	01-0657022				Encompass Home and Auto Insurance Company	IL	IA	Encompass Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	15130	59-2366357				Encompass Indemnity Company	IL	IA	Encompass Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	11251	01-0657011				Encompass Independent Insurance Company	IL	IA	Encompass Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	10358	52-1952957				Encompass Insurance Company	IL	IA	Encompass Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	10071	36-3976913				Encompass Insurance Company of America	IL	IA	Encompass Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	12154	04-3345011				Encompass Insurance Company of Massachusetts	MA	IA	Encompass Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	11599	30-0154464				Encompass Insurance Company of New Jersey	IL	DS	Allstate New Jersey Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
			30-0988865				Encompass Insurance Holdings, LLC	DE	NIA	Allstate Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	10072	36-3976911				Encompass Property and Casualty Company	IL	IA	Encompass Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	12496	20-3843581				Encompass Property and Casualty Insurance Company of New Jersey	IL	DS	Allstate New Jersey Insurance Company	Ownership	100.000	The Allstate Corporation	NO	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
0008	Allstate Insurance Group	16962	85-4058034				ESMI Auto Insurance Company	IL	IA	ASMI Auto Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
			20-5305981				Esurance Holdings, Inc.	DE	NIA	Allstate Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	25712	73-0486465				Esurance Insurance Company	IL	IA	Esurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	NO	
							Esurance Insurance Company of Canada	CAN	IA	Allstate Insurance Company of Canada	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	21741	42-0301440				Esurance Insurance Company of New Jersey	IL	IA	Esurance Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
			26-0034575				Esurance Insurance Services, Inc.	DE	NIA	Esurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	30210	22-2853625				Esurance Property and Casualty Insurance Company	IL	IA	Esurance Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	29980	59-2773658				First Colonial Insurance Company	FL	IA	American Heritage Life Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
			47-1545423				Health Network Group, LLC	DE	NIA	National General Holdings Corp.	Ownership	100.000	The Allstate Corporation	NO	
			26-0615720				Healthcare Solutions Team, LLC	IL	NIA	National General Holdings Corp.	Ownership	100.000	The Allstate Corporation	NO	
			26-3577117				HealthCompare Insurance Services, Inc.	DE	NIA	National General Holdings Corp.	Ownership	100.000	The Allstate Corporation	NO	
							iCracked Japan, Inc.	JPN	NIA	SquareTrade, Inc.	Ownership	58.000	The Allstate Corporation	NO	
			84-4974595				IDentityUSA, LLC	DE	NIA	National Health Corporation	Ownership	100.000	The Allstate Corporation	NO	
			82-5296008				Identity Protection Strategic Solutions LLC	NJ	NIA	InfoArmor, Inc.	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	44369	72-1171736				Imperial Fire and Casualty Insurance Company	NC	IA	National General Holdings Corp.	Ownership	100.000	The Allstate Corporation	NO	
			76-0514686				Imperial General Agency of Texas, Inc.	TX	NIA	Imperial Fire and Casualty Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
			75-2780871				Imperial Insurance Managers, LLC	TX	NIA	National General Holdings Corp.	Ownership	100.000	The Allstate Corporation	NO	
			72-1045890				Imperial Marketing Corporation	LA	NIA	National General Holdings Corp.	Ownership	100.000	The Allstate Corporation	NO	
			26-0634314				InfoArmor, Inc.	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	NO	
			26-1971917				Insurance Answer Center, LLC	DE	NIA	Answer Financial Inc.	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	27930	56-1764725				Integon Casualty Insurance Company	NC	IA	National General Management Corp	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	22780	56-0751402				Integon General Insurance Corporation	NC	IA	National General Management Corp	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	22772	56-0473714				Integon Indemnity Corporation	NC	IA	National General Management Corp	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	29742	13-4941245				Integon National Insurance Company	NC	IA	National General Management Corp	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	31488	06-0910450				Integon Preferred Insurance Company	NC	IA	National General Management Corp	Ownership	100.000	The Allstate Corporation	NO	
							Integon Properties S.A. de C.V.	MEX	NIA	NG Holdings, LLC	Ownership	99.000	The Allstate Corporation	NO	
							Integon Properties S.A. de C.V.	MEX	NIA	Direct Administration, Inc.	Ownership	1.000	The Allstate Corporation	NO	
							Integon Service Co, S.A. de C.V.	MEX	NIA	National General Management Corp	Ownership	99.000	The Allstate Corporation	NO	
							Integon Service Co, S.A. de C.V.	MEX	NIA	Direct Administration, Inc.	Ownership	1.000	The Allstate Corporation	NO	
							Ivantage Insurance Brokers Inc.	CAN	DS	Allstate Insurance Company of Canada	Ownership	100.000	The Allstate Corporation	NO	
			36-4480339				Ivantage Select Agency, Inc.	IL	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	NO	
			59-2840712				John Alden Financial Corp.	DE	NIA	National General Holdings Corp.	Ownership	100.000	The Allstate Corporation	NO	
			52-2145989				Kennett Capital, Inc.	DE	NIA	The Allstate Corporation	Ownership	100.000	The Allstate Corporation	NO	
			46-1171303				LeadCloud, LLC	MD	NIA	Arity 875, LLC	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	38660	35-1492884				MIC General Insurance Corporation	MI	IA	National General Holdings Corp.	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	10205	02-0478119				Mountain Valley Indemnity Company	NY	IA	Adirondack Insurance Exchange	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	16217	84-0982643				National Farmers Union Property and Casualty Company	NC	IA	Integon National Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	42447	43-1301482				National General Assurance Company	MO	IA	National General Holdings Corp.	Ownership	100.000	The Allstate Corporation	NO	
			27-1046208				National General Holdings Corp.	DE	NIA	Allstate Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	23728	43-0890050				National General Insurance Company	MO	IA	National General Holdings Corp.	Ownership	100.000	The Allstate Corporation	NO	
							National General Insurance Ltd	BMU	NIA	National General Re Ltd	Ownership	100.000	The Allstate Corporation	NO	
							National General Insurance Management Ltd	BMU	NIA	National General Insurance Ltd	Ownership	100.000	The Allstate Corporation	NO	
			43-1027096				National General Insurance Marketing, Inc.	MO	NIA	National General Management Corp	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	11044	43-1886856				National General Insurance Online, Inc.	MO	IA	National General Holdings Corp.	Ownership	100.000	The Allstate Corporation	NO	
			13-3968556				National General Lender Services, Inc.	DE	NIA	National General Holdings Corp.	Ownership	100.000	The Allstate Corporation	NO	
			13-3559471				National General Management Corp	DE	NIA	National General Holdings Corp.	Ownership	100.000	The Allstate Corporation	NO	
			52-1925265				National General Motor Club, Inc.	NC	NIA	National General Holdings Corp.	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	12832	20-4583275				National General Premier Insurance Company	CA	IA	Integon National Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
			98-1050737				National General Re Ltd	BMU	IA	National General Holdings Corp.	Ownership	100.000	The Allstate Corporation	NO	
			75-1620738				National Health Corporation	TX	NIA	National General Holdings Corp.	Ownership	100.000	The Allstate Corporation	NO	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
0008	Allstate Insurance Group	82538	74-1541799				National Health Insurance Company	TX	IA	Integon Indemnity Corporation	Ownership	100.000	The Allstate Corporation	NO	
			30-0969440				NBInv AF1, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
			32-0519759				NBInv AF2, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
			35-2586439				NBInv AF3, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
			35-2594088				NBInv AF4, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
			61-1860304				NBInv AF5, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
			61-1817763				NBInv AP2, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
			36-4860792				NBInv AP3, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
			32-0531568				NBInv AP4, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
			36-4867200				NBInv AP6, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
			61-1915293				NBInv AP7, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
			38-4104122				NBInv AP8, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
			84-2797870				NBInv AP9, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
			86-1523054				NBInv AP10, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
			61-1778486				NBInv Riverside Cars1, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
			36-4826210				NBInv Riverside Management, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	11454	82-0550777				New Jersey Skylands Insurance Association	NJ	IA	New Jersey Skylands Management, LLC	Attorney-In-Fact		The Allstate Corporation	NO	
			03-0419766				New Jersey Skylands Management, LLC	DE	NIA	National General Holdings Corp	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	12130	56-0576685				New South Insurance Company	NC	IA	National General Management Corp	Ownership	100.000	The Allstate Corporation	NO	
			95-1623114				Newport Management Corporation	CA	NIA	NGLS Insurance Services, Inc.	Ownership	100.000	The Allstate Corporation	NO	
							NG Holdings, LLC	DE	NIA	National General Re Ltd	Ownership	99.000	The Allstate Corporation	NO	
							NG Holdings, LLC	DE	NIA	National General Management Corp	Ownership	1.000	The Allstate Corporation	NO	
							NGLS Adjusting, LLC	DE	NIA	National General Management Corp	Ownership	100.000	The Allstate Corporation	NO	
			95-3953356				NGLS Insurance Services, Inc.	CA	NIA	National General Lender Services, Inc.	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	13167	26-2331872				North Light Specialty Insurance Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
			16-1239927				Northeast Agencies, Inc.	NY	NIA	Ivantage Select Agency, Inc.	Ownership	100.000	The Allstate Corporation	NO	
			65-0416844				NSM Sales Corporation	NV	NIA	John Alden Financial Corp	Ownership	100.000	The Allstate Corporation	NO	
			26-2506568				Pablo Creek Services, Inc.	IL	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	NO	
			82-4035430				Pacific Shores Land Partners, LLC	DE	DS	Allstate Insurance Company	Ownership	90.000	The Allstate Corporation	NO	
							PAFCO Insurance Company	CAN	DS	Allstate Insurance Company of Canada	Ownership	100.000	The Allstate Corporation	NO	
							Pembridge Insurance Company	CAN	DS	Allstate Insurance Company of Canada	Ownership	100.000	The Allstate Corporation	NO	
			77-0007004				Personal Express Insurance Services, Inc.	CA	NIA	National General Premier Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
			37-1788397				PIAA, LP	DE	DS	Allstate Insurance Company	Ownership	95.000	The Allstate Corporation	NO	
			41-2150040				PlumChoice, Inc.	DE	NIA	SquareTrade, Inc.	Ownership	100.000	The Allstate Corporation	NO	
			82-1617277				Protection Plan Group, Inc.	DE	NIA	SquareTrade, Inc.	Ownership	100.000	The Allstate Corporation	NO	
			84-2071216				Pullman Crossing, LLC	DE	DS	Allstate Insurance Company	Ownership	94.500	The Allstate Corporation	NO	
			84-2071216				Pullman Crossing, LLC	DE	DS	Kennett Capital, Inc.	Ownership	5.500	The Allstate Corporation	NO	
			84-2056352				Pullman QOZB, LLC	DE	DS	Pullman Crossing, LLC	Ownership	99.900	The Allstate Corporation	NO	
			84-2056352				Pullman QOZB, LLC	DE	DS	Allstate Insurance Company	Ownership	0.100	The Allstate Corporation	NO	
							Queenland Citrus	AUS	DS	Allstate Insurance Company	Ownership	98.253	The Allstate Corporation	NO	
			33-0920949				Quotit Corporation	CA	NIA	National General Holdings Corp.	Ownership	100.000	The Allstate Corporation	NO	
			65-1155697				RAC Insurance Partners, LLC	FL	NIA	National General Holdings Corp	Ownership	100.000	The Allstate Corporation	NO	
			82-3749414				Renuant, LLC	NV	NIA	Arity 875, LLC	Ownership	100.000	The Allstate Corporation	NO	
			45-2490045				Right Answer Insurance Agency, LLC	DE	NIA	Answer Financial Inc.	Ownership	100.000	The Allstate Corporation	NO	
			20-3003783				Right Choice Insurance Agency, Inc.	TN	NIA	National General Management Corp	Ownership	100.000	The Allstate Corporation	NO	
			26-1875142				Road Bay Investments, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
			31-1400020				Safe Auto Insurance Group, Inc.	OH	NIA	National General Holdings Corp.	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	25405	31-1379882				Safe Auto Insurance Company	OH	IA	Safe Auto Insurance Group, Inc.	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	16502	83-2241547				Safe Auto Choice Insurance Company	OH	IA	Safe Auto Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	16503	83-2240671				Safe Auto Value Insurance Company	OH	IA	Safe Auto Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
			31-1400303				Safe Auto Group Agency, Inc.	OH	NIA	Safe Auto Insurance Group, Inc.	Ownership	100.000	The Allstate Corporation	NO	
			81-1403504				SafeAuto Services, LLC	OH	NIA	Safe Auto Insurance Group, Inc.	Ownership	100.000	The Allstate Corporation	NO	
			91-1571314				Seattle Specialty Insurance Services, Inc.	WA	NIA	National General Lender Services, Inc.	Ownership	100.000	The Allstate Corporation	NO	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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			36-4295725				Signature Agency, Inc.	DE	NIA	Signature Motor Club, Inc.	Ownership	100.000	The Allstate Corporation	NO	
			30-0015653				Signature Motor Club of California, Inc.	CA	NIA	Signature Motor Club, Inc.	Ownership	100.000	The Allstate Corporation	NO	
			35-1310961				Signature Motor Club, Inc.	DE	NIA	Allstate Motor Club, Inc.	Ownership	100.000	The Allstate Corporation	NO	
			30-0015636				Signature Nationwide Auto Club of California, Inc.	CA	NIA	Signature's Nationwide Auto Club, Inc.	Ownership	100.000	The Allstate Corporation	NO	
			36-4295727				Signature's Nationwide Auto Club, Inc.	DE	NIA	Signature Motor Club, Inc.	Ownership	100.000	The Allstate Corporation	NO	
			85-2042736				SM202 Development LLC	DE	DS	Allstate Insurance Company	Ownership	95.000	The Allstate Corporation	NO	
			75-2249734				Socialmine, Inc.	DE	NIA	IDentityUSA, LLC	Ownership	100.000	The Allstate Corporation	NO	
							SquareTrade Australia Pty Ltd	AUS	NIA	SquareTrade, Inc.	Ownership	100.000	The Allstate Corporation	NO	
							SquareTrade Canada, Inc.	CAN	NIA	SquareTrade, Inc.	Ownership	100.000	The Allstate Corporation	NO	
							SquareTrade Europe BV	BEL	NIA	SquareTrade, Inc.	Ownership	100.000	The Allstate Corporation	NO	
							SquareTrade Europe Limited	MLT	NIA	SquareTrade, Inc.	Ownership	100.000	The Allstate Corporation	NO	
							SquareTrade European Services AS	NOR	NIA	SquareTrade, Inc.	Ownership	100.000	The Allstate Corporation	NO	
			45-4123000				SquareTrade Holding Company, Inc.	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	NO	
			45-4883784				SquareTrade Insurance Services, Inc.	DE	NIA	SquareTrade, Inc.	Ownership	100.000	The Allstate Corporation	NO	
							SquareTrade Japan GK	JPN	NIA	SquareTrade, Inc.	Ownership	100.000	The Allstate Corporation	NO	
							SquareTrade Limited	GBR	NIA	SquareTrade, Inc.	Ownership	100.000	The Allstate Corporation	NO	
			45-1531873				SquareTrade Protection Solutions, Inc.	DE	NIA	SquareTrade, Inc.	Ownership	100.000	The Allstate Corporation	NO	
			94-3340669				SquareTrade, Inc.	DE	NIA	SquareTrade Holding Company, Inc.	Ownership	100.000	The Allstate Corporation	NO	
			81-2519511				SquareTradeGo, Inc.	DE	NIA	SquareTrade, Inc.	Ownership	100.000	The Allstate Corporation	NO	
			26-3914106				ST Product Care Corporation	DE	NIA	SquareTrade, Inc.	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	15199	37-0530080				Standard Property & Casualty Insurance Company	IL	IA	National General Holdings Corp.	Ownership	100.000	The Allstate Corporation	NO	
			84-2376118				SW Industrial LLC	DE	DS	Allstate Insurance Company	Ownership	95.000	The Allstate Corporation	NO	
			46-3746954				Syndeste, LLC	VA	NIA	National General Management Corp	Ownership	100.000	The Allstate Corporation	NO	
			87-4484576				TBR One Riverside Venture, LLC	DE	DS	Allstate Insurance Company	Ownership	90.000	The Allstate Corporation	NO	
			83-2986881				TDC City Center (Phase II), LLC	DE	DS	Allstate Insurance Company	Ownership	90.000	The Allstate Corporation	NO	
			81-4727823				TDC City Center, LLC	DE	DS	Allstate Insurance Company	Ownership	90.000	The Allstate Corporation	NO	
			85-4329860				TDC 15TH Street, LLC	DE	DS	Allstate Insurance Company	Ownership	85.000	The Allstate Corporation	NO	
			20-8928827				Team Corp.	NV	NIA	National General Holdings Corp.	Ownership	100.000	The Allstate Corporation	NO	
			20-0476967				Tech-Cor, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
			61-1888589				The Arroyo Parkway, LLC	DE	DS	Allstate Insurance Company	Ownership	90.000	The Allstate Corporation	NO	
							The Association Benefits Solution, LLC	DE	NIA	Integon Indemnity Corporation	Ownership	100.000	The Allstate Corporation	NO	
			20-5835314				Velapoint, LLC	WA	NIA	National General Management Corp	Ownership	100.000	The Allstate Corporation	NO	
			61-1702800				West Plaza RE Holdings, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
			95-2901833				Western General Agency, Inc.	CA	NIA	National General Holdings Corp.	Ownership	100.000	The Allstate Corporation	NO	
			82-3103258				White Oak Real Estate 2017-2, LP	DE	DS	Allstate Insurance Company	Ownership	90.000	The Allstate Corporation	NO	

Asterisk	Explanation

PART 1 - LOSS EXPERIENCE

	Line of Business	Current Year to Date 1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	4 Prior Year to Date Direct Loss Percentage
1.	Fire	467,128	(9,350)	(2.0)	74.3
2.1	Allied Lines	1,002,340	284,258	28.4	25.5
2.2	Multiple peril crop				
2.3	Federal flood	173,668,777	322,144,042	185.5	84.0
2.4	Private crop				
2.5	Private flood				
3.	Farmowners multiple peril				
4.	Homeowners multiple peril	1,447,884,061	788,093,459	54.4	83.4
5.	Commercial multiple peril	136,152,013	73,019,276	53.6	71.5
6.	Mortgage guaranty				
8.	Ocean marine	230,697	103,789	45.0	11.6
9.	Inland marine	37,181,988	15,001,788	40.3	32.2
10.	Financial guaranty				
11.1	Medical professional liability - occurrence				
11.2	Medical professional liability - claims-made				
12.	Earthquake	650,614	82,844	12.7	3.8
13.1	Comprehensive (hospital and medical) individual				
13.2	Comprehensive (hospital and medical) group				
14.	Credit accident and health				
15.1	Vision only				
15.2	Dental only				
15.3	Disablity income				
15.4	Medicare supplement				
15.5	Medicaid Title XIX				
15.6	Medicare Title XVIII				
15.7	Long-term care				
15.8	Federal employees health benefits plan				
15.9	Other health				
16.	Workers' compensation	(221,256)	(4,882,648)	2,206.8	
17.1	Other liability - occurrence	63,114,741	107,251,870	169.9	19.9
17.2	Other liability - claims-made				
17.3	Excess workers' compensation				
18.1	Products liability - occurrence	257,910	88,880,514	34,461.9	22,824.1
18.2	Products liability - claims-made				
19.1	Private passenger auto no-fault (personal injury protection)	114,940,510	14,135,667	12.3	465.3
19.2	Other private passenger auto liability	676,665,977	833,349,933	123.2	59.0
19.3	Commercial auto no-fault (personal injury protection)	36,564,786	19,605,969	53.6	113.4
19.4	Other commercial auto liability	411,148,855	432,270,243	105.1	70.5
21.1	Private passenger auto physical damage	852,984,701	384,181,951	45.0	35.3
21.2	Commercial auto physical damage	89,833,024	94,858,907	105.6	72.2
22.	Aircraft (all perils)				
23.	Fidelity	2,841	(511)	(18.0)	(2.0)
24.	Surety	410			
26.	Burglary and theft		2,001		
27.	Boiler and machinery	2,445,154	1,055,355	43.2	23.2
28.	Credit				
29.	International				
30.	Warranty	9,420,963			
31.	Reinsurance - Nonproportional Assumed Property	XXX	XXX	XXX	XXX
32.	Reinsurance - Nonproportional Assumed Liability	XXX	XXX	XXX	XXX
33.	Reinsurance - Nonproportional Assumed Financial Lines	XXX	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business	1,117,206	(204)	0.0	0.0
35.	Totals	4,055,513,439	3,169,429,154	78.2	77.5
	DETAILS OF WRITE-INS				
3401.	Identity theft	1,117,206	(204)	0.0	0.1
3402.					
3403.					
3498.	Summary of remaining write-ins for Line 34 from overflow page				
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	1,117,206	(204)	0.0	0.0

PART 2 - DIRECT PREMIUMS WRITTEN

	Line of Business	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1.	Fire	4,958	279,839	517,346
2.1	Allied Lines	225,653	826,085	1,137,016
2.2	Multiple peril crop			
2.3	Federal flood	53,304,559	164,854,269	198,796,490
2.4	Private crop			
2.5	Private flood			
3.	Farmowners multiple peril			
4.	Homeowners multiple peril	571,650,546	1,526,569,502	1,405,217,100
5.	Commercial multiple peril	45,205,169	134,321,191	139,507,828
6.	Mortgage guaranty			
8.	Ocean marine	80,852	249,962	279,902
9.	Inland marine	13,479,995	38,550,951	39,400,476
10.	Financial guaranty			
11.1	Medical professional liability - occurrence			
11.2	Medical professional liability - claims-made			
12.	Earthquake	262,570	670,778	642,894
13.1	Comprehensive (hospital and medical) individual			
13.2	Comprehensive (hospital and medical) group			
14.	Credit accident and health			
15.1	Vision only			
15.2	Dental only			
15.3	Disablity income			
15.4	Medicare supplement			
15.5	Medicaid Title XIX			
15.6	Medicare Title XVIII			
15.7	Long-term care			
15.8	Federal employees health benefits plan			
15.9	Other health			
16.	Workers' compensation	(221,256)	(221,256)	
17.1	Other liability - occurrence	22,346,580	63,654,686	64,414,387
17.2	Other liability - claims-made			
17.3	Excess workers' compensation			
18.1	Products liability - occurrence	81,030	239,756	288,356
18.2	Products liability - claims-made			
19.1	Private passenger auto no-fault (personal injury protection)	37,596,525	114,902,337	115,696,309
19.2	Other private passenger auto liability	227,478,909	677,571,194	716,953,180
19.3	Commercial auto no-fault (personal injury protection)	13,289,142	36,317,005	19,806,601
19.4	Other commercial auto liability	131,236,584	410,186,961	356,382,663
21.1	Private passenger auto physical damage	282,129,698	847,640,841	896,969,101
21.2	Commercial auto physical damage	29,022,740	89,202,199	77,915,855
22.	Aircraft (all perils)			
23.	Fidelity	1,381	3,152	3,250
24.	Surety		410	620
26.	Burglary and theft			
27.	Boiler and machinery	756,359	2,357,462	2,588,007
28.	Credit			
29.	International			
30.	Warranty	4,403,807	13,005,682	13,911,870
31.	Reinsurance - Nonproportional Assumed Property	XXX	XXX	XXX
32.	Reinsurance - Nonproportional Assumed Liability	XXX	XXX	XXX
33.	Reinsurance - Nonproportional Assumed Financial Lines	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business	401,209	1,081,297	1,183,337
35.	Totals	1,432,737,011	4,122,264,301	4,051,612,589
	DETAILS OF WRITE-INS			
3401.	Identity theft	401,209	1,081,297	1,183,337
3402.				
3403.				
3498.	Summary of remaining write-ins for Line 34 from overflow page			
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	401,209	1,081,297	1,183,337

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

Years in Which Losses Occurred	1 Prior Year-End Known Case Loss and LAE Reserves	2 Prior Year-End IBNR Loss and LAE Reserves	3 Total Prior Year-End Loss and LAE Reserves (Cols. 1+2)	4 2022 Loss and LAE Payments on Claims Reported as of Prior Year-End	5 2022 Loss and LAE Payments on Claims Unreported as of Prior Year-End	6 Total 2022 Loss and LAE Payments (Cols. 4+5)	7 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year End	8 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year End	9 Q.S. Date IBNR Loss and LAE Reserves	10 Total Q.S. Loss and LAE Reserves (Cols.7+8+9)	11 Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols.4+7 minus Col. 1)	12 Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 5+8+9 minus Col. 2)	13 Prior Year-End Total Loss and LAE Reserve Developed (Savings)/ Deficiency (Cols. 11+12)
1. 2019 + Prior	5,245,671	1,601,510	6,847,181	2,081,489	126,497	2,207,986	3,701,523	78,599	1,552,269	5,332,392	537,342	155,855	693,197
2. 2020	2,517,146	979,918	3,497,064	1,257,348	53,117	1,310,465	1,723,652	97,550	562,826	2,384,028	463,854	(266,426)	197,428
3. Subtotals 2020 + Prior	7,762,818	2,581,428	10,344,245	3,338,838	179,614	3,518,451	5,425,175	176,149	2,115,095	7,716,419	1,001,195	(110,570)	890,625
4. 2021	6,808,616	2,847,231	9,655,847	5,084,342	488,510	5,572,853	2,995,364	576,053	1,014,537	4,585,955	1,271,090	(768,130)	502,960
5. Subtotals 2021 + Prior	14,571,434	5,428,659	20,000,093	8,423,180	668,124	9,091,304	8,420,539	752,202	3,129,632	12,302,374	2,272,286	(878,700)	1,393,585
6. 2022	XXX	XXX	XXX	XXX	12,251,296	12,251,296	XXX	6,914,875	3,742,161	10,657,036	XXX	XXX	XXX
7. Totals	14,571,434	5,428,659	20,000,093	8,423,180	12,919,420	21,342,600	8,420,539	7,667,078	6,871,793	22,959,410	2,272,286	(878,700)	1,393,585
8. Prior Year-End Surplus As Regards Policyholders	18,431,020										Col. 11, Line 7 As % of Col. 1 Line 7	Col. 12, Line 7 As % of Col. 2 Line 7	Col. 13, Line 7 As % of Col. 3 Line 7
											1. 15.6	2. (16.2)	3. 7.0
													Col. 13, Line 7 As a % of Col. 1 Line 8
													4. 7.6

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

		Response
1.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2.	Will Supplement A to Schedule T (Medical Professional Liability Supplement) be filed with this statement?	NO
3.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
4.	Will the Director and Officer Insurance Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
	AUGUST FILING	
5.	Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1? The response for 1st and 3rd quarters should be N/A. A NO response resulting with a bar code is only appropriate in the 2nd quarter.	N/A

Explanations:

1.

2.

3.

4.

Bar Codes:

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

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OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

		Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
2504.	Intangible asset	198,711,165	198,711,165		
2505.	OPEB prepaid benefits	58,662,000	58,662,000		
2506.	Advances	10,548,412	10,548,412		
2507.	Accounts receivable from sale of securities	145,774	145,774		
2508.	Cash surrender value for company owned life insurance				871,446
2597.	Summary of remaining write-ins for Line 25 from overflow page	268,067,352	268,067,352		871,446

Additional Write-ins for Liabilities Line 25

		1 Current Statement Date	2 December 31, Prior Year
2504.	Deposit for assumed reinsurance from CNA	12,946,707	13,207,393
2505.	Securities lending	2,826,142	
2506.	Deferred gain on intercompany asset transfers	129,033	17,309,697
2507.	Retroactive reinsurance reserve ceded	(3,677,175)	(3,677,175)
2597.	Summary of remaining write-ins for Line 25 from overflow page	12,224,707	26,839,915

Additional Write-ins for Statement of Income Line 14

		1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1404.	Miscellaneous income	3,000,000		
1405.	Retroactive reinsurance gain		591,135	591,135
1406.	Transition service agreement expense			(2,819,437)
1497.	Summary of remaining write-ins for Line 14 from overflow page	3,000,000	591,135	(2,228,302)

SCHEDULE A - VERIFICATION

Real Estate

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	391,679,405	301,473,685
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	31,478,831	174,968,451
	2.2 Additional investment made after acquisition	13,009,734	13,368,565
3.	Current year change in encumbrances	(1,132,204)	(54,728,227)
4.	Total gain (loss) on disposals		11,552,185
5.	Deduct amounts received on disposals		34,296,991
6.	Total foreign exchange change in book/adjusted carrying value		
7.	Deduct current year's other than temporary impairment recognized	(2,731,274)	2,731,274
8.	Deduct current year's depreciation	6,607,047	17,926,988
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	431,159,994	391,679,405
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)	431,159,994	391,679,405

SCHEDULE B - VERIFICATION

Mortgage Loans

		1 Year to Date	2 Prior Year Ended December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	737,144,434	574,570,640
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	85,553,824	329,092,658
	2.2 Additional investment made after acquisition	2,602,578	702,968
3.	Capitalized deferred interest and other	(242,791)	(645,000)
4.	Accrual of discount	1,798,076	1,436,155
5.	Unrealized valuation increase (decrease)		
6.	Total gain (loss) on disposals		
7.	Deduct amounts received on disposals	84,392,538	167,484,547
8.	Deduct amortization of premium and mortgage interest points and commitment fees	818,099	528,440
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest		
10.	Deduct current year's other than temporary impairment recognized		
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	741,645,484	737,144,434
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)	741,645,484	737,144,434
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)	741,645,484	737,144,434

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	9,849,355,064	5,528,419,025
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	575,850,399	1,798,410,661
	2.2 Additional investment made after acquisition	672,996,936	3,546,851,056
3.	Capitalized deferred interest and other		
4.	Accrual of discount		271
5.	Unrealized valuation increase (decrease)	93,417,038	1,053,007,138
6.	Total gain (loss) on disposals	(6,065,966)	17,024,911
7.	Deduct amounts received on disposals	1,166,070,991	1,958,284,606
8.	Deduct amortization of premium and depreciation	117,093,361	130,517,154
9.	Total foreign exchange change in book/adjusted carrying value	(64,402,126)	(5,556,238)
10.	Deduct current year's other than temporary impairment recognized	7,472,840	
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	9,830,514,153	9,849,355,064
12.	Deduct total nonadmitted amounts	33,945,895	57,777,363
13.	Statement value at end of current period (Line 11 minus Line 12)	9,796,568,258	9,791,577,701

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	36,111,559,672	39,795,842,893
2.	Cost of bonds and stocks acquired	28,992,924,888	26,591,320,252
3.	Accrual of discount	27,036,035	347,884,870
4.	Unrealized valuation increase (decrease)	(1,093,648,796)	(1,876,532,378)
5.	Total gain (loss) on disposals	(636,096,815)	1,538,471,738
6.	Deduct consideration for bonds and stocks disposed of	28,847,267,036	29,719,560,922
7.	Deduct amortization of premium	80,809,853	447,774,693
8.	Total foreign exchange change in book/adjusted carrying value	(44,982,552)	(20,410,487)
9.	Deduct current year's other than temporary impairment recognized	465,975,100	147,028,879
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	8,544,444	49,347,277
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	33,971,284,886	36,111,559,672
12.	Deduct total nonadmitted amounts	7,109,462	6,769,226
13.	Statement value at end of current period (Line 11 minus Line 12)	33,964,175,423	36,104,790,446

SCHEDULE D - PART 1B

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

	NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
	BONDS								
1.	NAIC 1 (a)	13,775,403,314	34,151,333,081	32,273,912,838	42,244,033	11,687,580,429	13,775,403,314	15,695,067,590	12,229,540,972
2.	NAIC 2 (a)	10,880,883,676	3,236,024,466	2,633,661,123	(45,918,529)	10,170,233,585	10,880,883,676	11,437,328,491	10,298,465,974
3.	NAIC 3 (a)	2,568,659,198	151,776,530	257,614,864	(24,658,451)	3,837,346,160	2,568,659,198	2,438,162,414	4,279,093,071
4.	NAIC 4 (a)	1,548,995,325	140,148,449	208,533,185	(10,965,423)	2,613,626,037	1,548,995,325	1,469,645,165	2,952,292,283
5.	NAIC 5 (a)	236,163,614	24,904,232	56,570,456	9,901,714	335,736,906	236,163,614	214,399,105	417,630,534
6.	NAIC 6 (a)	50,665,587	2,978,980	19,471,989	18,410,304	52,318,045	50,665,587	52,582,881	35,307,450
7.	Total Bonds	29,060,770,714	37,707,165,738	35,449,764,455	(10,986,352)	28,696,841,162	29,060,770,714	31,307,185,646	30,212,330,284
	PREFERRED STOCK								
8.	NAIC 1								
9.	NAIC 2	33,466,003			497,216	36,232,970	33,466,003	33,963,219	43,141,624
10.	NAIC 3	35,593,426		13,600,000	(2,812,713)	38,940,010	35,593,426	19,180,713	44,212,039
11.	NAIC 4								1,208,884
12.	NAIC 5	3,135,750			3,801	3,612,252	3,135,750	3,139,550	2,399,900
13.	NAIC 6	42,588,418	5,746,789	868,940	529,976	43,141,812	42,588,418	47,996,242	44,982,913
14.	Total Preferred Stock	114,783,596	5,746,789	14,468,940	(1,781,721)	121,927,044	114,783,596	104,279,724	135,945,359
15.	Total Bonds and Preferred Stock	29,175,554,310	37,712,912,527	35,464,233,395	(12,768,073)	28,818,768,206	29,175,554,310	31,411,465,370	30,348,275,643

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

NAIC 1 $ 1,586,714,779 ; NAIC 2 $ 442,143,108 ; NAIC 3 $ ..... NAIC 4 $ 1,769,141 ; NAIC 5 $ ..... ; NAIC 6 $.....

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
7709999999 Totals	594,894,760	XXX	644,787,306	831,982	994,487

SCHEDULE DA - VERIFICATION

Short-Term Investments

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	306,466,016	159,912,718
2.	Cost of short-term investments acquired	1,476,590,987	393,678,145
3.	Accrual of discount	3,387,889	48,351
4.	Unrealized valuation increase (decrease)		
5.	Total gain (loss) on disposals	(1,654,590)	40,162
6.	Deduct consideration received on disposals	1,185,723,547	246,821,372
7.	Deduct amortization of premium	2,983,991	391,988
8.	Total foreign exchange change in book/adjusted carrying value	(1,188,004)	
9.	Deduct current year's other than temporary impairment recognized		
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	594,894,760	306,466,016
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	594,894,760	306,466,016

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 10, prior year)	17,129,923
2.	Cost Paid/(Consideration Received) on additions	(69,581,832)
3.	Unrealized Valuation increase/(decrease)	16,633,457
4.	SSAP No. 108 adjustments	
5.	Total gain (loss) on termination recognized	84,446,740
6.	Considerations received/(paid) on terminations	650,465
7.	Amortization	(1,025,857)
8.	Adjustment to the Book/Adjusted Carrying Value of hedged item	
9.	Total foreign exchange change in Book/Adjusted Carrying Value	33,798,105
10.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	80,750,072
11.	Deduct nonadmitted assets	
12.	Statement value at end of current period (Line 10 minus Line 11)	80,750,072

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)				
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)				
3.1	Add:				
	Change in variation margin on open contracts - Highly Effective Hedges				
	3.11 Section 1, Column 15, current year to date minus		(22,307,898)		
	3.12 Section 1, Column 15, prior year		4,634,779	(26,942,677)	
	Change in variation margin on open contracts - All Other				
	3.13 Section 1, Column 18, current year to date minus		172,867,667		
	3.14 Section 1, Column 18, prior year		(165,037)	173,032,704	146,090,027
3.2	Add:				
	Change in adjustment to basis of hedged item				
	3.21 Section 1, Column 17, current year to date minus				
	3.22 Section 1, Column 17, prior year				
	Change in amount recognized				
	3.23 Section 1, Column 19, current year to date minus		150,559,769		
	3.24 Section 1, Column 19, prior year plus		4,469,742		
	3.25 SSAP No. 108 adjustments			146,090,027	146,090,027
3.3	Subtotal (Line 3.1 minus Line 3.2)				
4.1	Cumulative variation margin on terminated contracts during the year		575,739,046		
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item				
	4.22 Amount recognized		571,269,303		
	4.23 SSAP No. 108 adjustments			571,269,303	
4.3	Subtotal (Line 4.1 minus Line 4.2)				4,469,742
5.	Dispositions gains (losses) on contracts terminated in prior year:				
	5.1 Total gain (loss) recognized for terminations in prior year				(4,469,742)
	5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year				
6.	Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)				
7.	Deduct total nonadmitted amounts				
8.	Statement value at end of current period (Line 6 minus Line 7)				

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
PENDING	CALL OPTION ON MAR23 SPX @4450, effective 03/22/2022, attached to Cash Security-TREASURY NOTE	1.A IF	10,693,700	10,987,129	9,555,014	03/22/2022	03/17/2023	CALL OPTION ON MAR23 SPX @4450	464,416	38,872	91282C-DK-4	TREASURY NOTE	1.A	10,522,713	9,516,142
PENDING	CALL OPTION ON MAR23 SPX @4450, effective 03/22/2022, attached to Cash Security-TREASURY NOTE	1.A IF	5,999,257	6,206,221	5,448,790	03/22/2022	03/17/2023	CALL OPTION ON MAR23 SPX @4450	260,541	21,808	912828-YU-8	TREASURY NOTE	1.A	5,945,680	5,426,982
PENDING	CALL OPTION ON MAR23 SPX @4000, effective 03/22/2022, attached to Cash Security-PRINCIPAL FINANCIAL GROUP INC	1.G IF	4,060,449	4,365,405	3,802,510	03/22/2022	03/17/2023	CALL OPTION ON MAR23 SPX @4000	307,620	83,070	74251V-AM-4	PRINCIPAL FINANCIAL GROUP INC	1.G FE	4,057,785	3,719,440
PENDING	CALL OPTION ON JUN23 SPX @3675, effective 06/17/2022, attached to Cash Security-TREASURY NOTE	1.A IF	3,674,840	3,612,574	3,513,955	06/17/2022	06/16/2023	CALL OPTION ON JUN23 SPX @3675	273,767	300,050	91282C-CP-4	TREASURY NOTE	1.A	3,338,808	3,213,905
PENDING	CALL OPTION ON JUN23 SPX @3300, effective 06/17/2022, attached to Cash Security-TREASURY NOTE	1.A IF	3,307,356	3,408,697	3,372,079	06/17/2022	06/16/2023	CALL OPTION ON JUN23 SPX @3300	403,770	479,565	91282C-CP-4	TREASURY NOTE	1.A	3,004,927	2,892,514
PENDING	FUTURE US 5YR NOTE DEC 22, effective 08/25/2022, attached to Cash Security-TREASURY NOTE	1.A IF	104,000	104,957	72,568	08/25/2022	12/30/2022	FUTURE US 5YR NOTE DEC 22		(27,625)	912828-Y7-9	TREASURY NOTE	1.A	104,957	100,193
PENDING	FUTURE US 5YR NOTE DEC 22, effective 08/25/2022, attached to Cash Security-TREASURY NOTE	1.A IF	24,000	24,221	16,747	08/25/2022	12/30/2022	FUTURE US 5YR NOTE DEC 22		(6,375)	912828-Y7-9	TREASURY NOTE	1.A	24,221	23,122
PENDING	FUTURE US 5YR NOTE DEC 22, effective 08/25/2022, attached to Cash Security-TREASURY NOTE	1.A IF	97,000	97,893	67,684	08/25/2022	12/30/2022	FUTURE US 5YR NOTE DEC 22		(25,766)	912828-Y7-9	TREASURY NOTE	1.A	97,893	93,450
PENDING	FUTURE US 5YR NOTE DEC 22, effective 08/25/2022, attached to Cash Security-TREASURY NOTE	1.A IF	128,000	129,178	89,315	08/25/2022	12/30/2022	FUTURE US 5YR NOTE DEC 22		(34,000)	912828-Y7-9	TREASURY NOTE	1.A	129,178	123,315
PENDING	FUTURE US 2YR NOTE DEC 22, effective 08/25/2022, attached to Cash Security-TREASURY NOTE	1.A IF	198,000	207,717	176,599	08/25/2022	12/30/2022	FUTURE US 2YR NOTE DEC 22		(14,695)	912828-4M-9	TREASURY NOTE	1.A	207,717	191,294
PENDING	FUTURE US 2YR NOTE DEC 22, effective 08/25/2022, attached to Cash Security-TREASURY NOTE	1.A IF	226,000	237,091	201,573	08/25/2022	12/30/2022	FUTURE US 2YR NOTE DEC 22		(16,773)	912828-4M-9	TREASURY NOTE	1.A	237,091	218,346
PENDING	FUTURE US 2YR NOTE DEC 22, effective 08/25/2022, attached to Cash Security-TREASURY NOTE	1.A IF	4,000	4,196	3,568	08/25/2022	12/30/2022	FUTURE US 2YR NOTE DEC 22		(297)	912828-4M-9	TREASURY NOTE	1.A	4,196	3,865
PENDING	FUTURE US 2YR NOTE DEC 22, effective 08/25/2022, attached to Cash Security-TREASURY NOTE	1.A IF	24,000	25,178	21,406	08/25/2022	12/30/2022	FUTURE US 2YR NOTE DEC 22		(1,781)	912828-4M-9	TREASURY NOTE	1.A	25,178	23,187
PENDING	FUTURE US 10YR NOTE DEC 22, effective 08/25/2022, attached to Cash Security-TREASURY NOTE	1.A IF	5,000	5,020	2,862	08/25/2022	12/20/2022	FUTURE US 10YR NOTE DEC 22		(1,953)	912828-XT-2	TREASURY NOTE	1.A	5,020	4,815
PENDING	FUTURE US 10YR NOTE DEC 22, effective 08/25/2022, attached to Cash Security-TREASURY NOTE	1.A IF	52,000	52,207	29,768	08/25/2022	12/20/2022	FUTURE US 10YR NOTE DEC 22		(20,313)	912828-XT-2	TREASURY NOTE	1.A	52,207	50,080
PENDING	FUTURE US 10YR NOTE DEC 22, effective 08/25/2022, attached to Cash Security-US TREASURY N/B	1.A IF	1,260,000	1,285,883	748,814	08/25/2022	12/20/2022	FUTURE US 10YR NOTE DEC 22		(492,188)	912828-VS-6	US TREASURY N/B	1.A	1,285,883	1,241,002
PENDING	FUTURE US LONG BOND DEC 22, effective 08/25/2022, attached to Cash Security-TREASURY NOTE	1.A IF	1,025,000	1,065,869	317,149	08/25/2022	12/20/2022	FUTURE US LONG BOND DEC 22		(672,656)	912828-D5-6	TREASURY NOTE	1.A	1,065,869	989,806
PENDING	FUTURE US ULTRA 10YR NOTE DEC 22, effective 08/25/2022, attached to Cash Security-TREASURY NOTE	1.A IF	23,000	24,660	10,118	08/25/2022	12/20/2022	FUTURE US ULTRA 10YR NOTE DEC 22		(11,500)	912828-6S-4	TREASURY NOTE	1.A	24,660	21,618
PENDING	FUTURE US 5YR NOTE DEC 22, effective 09/07/2022, attached to Cash Security-TREASURY NOTE	1.A IF	16,000	15,974	11,118	09/07/2022	12/30/2022	FUTURE US 5YR NOTE DEC 22		(4,250)	91282C-DA-6	TREASURY NOTE	1.A	15,974	15,368
PENDING	FUTURE US 10YR NOTE DEC 22, effective 09/07/2022, attached to Cash Security-TREASURY NOTE	1.A IF	2,000	2,008	1,145	09/07/2022	12/20/2022	FUTURE US 10YR NOTE DEC 22		(781)	912828-XT-2	TREASURY NOTE	1.A	2,008	1,926

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
PENDING	FUTURE US ULTRA T-BOND DEC 22, effective 09/13/2022, attached to Cash Security-TREASURY NOTE	1.A IF	7,000	7,246	(4,525)	09/13/2022	12/20/2022	FUTURE US ULTRA T-BOND DEC 22		(11,375)	912828-B6-6	TREASURY NOTE	1.A	7,246	6,850
PENDING	CALL OPTION ON SEP23 SPX @3925, effective 09/16/2022, attached to Cash Security-TREASURY NOTE	1.A IF	6,197,328	6,463,314	6,068,889	09/16/2022	09/15/2023	CALL OPTION ON SEP23 SPX @3925	596,761	378,000	912828-U2-4	TREASURY NOTE	1.A	5,866,553	5,690,889
PENDING	CALL OPTION ON SEP23 SPX @3525, effective 09/16/2022, attached to Cash Security-TREASURY NOTE	1.A IF	3,485,997	3,851,917	3,601,355	09/16/2022	09/15/2023	CALL OPTION ON SEP23 SPX @3525	551,981	400,230	912828-U2-4	TREASURY NOTE	1.A	3,299,936	3,201,125
PENDING	FUTURE S&P500 EMINI DEC 22, effective 09/23/2022, attached to Cash Security-TREASURY NOTE	1.A IF	100,000,000	96,599,650	90,479,037	09/23/2022	12/16/2022	FUTURE S&P500 EMINI DEC 22		(1,411,563)	91282C-FC-0	TREASURY NOTE	1.A FE	96,599,650	91,890,600
PENDING	FUTURE S&P500 EMINI DEC 22, effective 09/23/2022, attached to Cash Security-TREASURY NOTE	1.A IF	100,000,000	100,271,557	91,041,537	09/23/2022	12/16/2022	FUTURE S&P500 EMINI DEC 22		(1,411,563)	91282C-EP-2	TREASURY NOTE	1.A FE	100,271,557	92,453,100
PENDING	FUTURE S&P500 EMINI DEC 22, effective 09/23/2022, attached to Cash Security-TREASURY NOTE	1.A IF	50,000,000	48,560,159	47,841,118	09/23/2022	12/16/2022	FUTURE S&P500 EMINI DEC 22		(705,782)	91282C-CX-5	TREASURY NOTE	1.A	48,560,159	48,546,900
PENDING	FUTURE S&P500 EMINI DEC 22, effective 09/23/2022, attached to Cash Security-TREASURY NOTE	1.A IF	4,115,386	4,352,437	3,810,050	09/23/2022	12/16/2022	FUTURE S&P500 EMINI DEC 22		(58,091)	912828-6S-4	TREASURY NOTE	1.A	4,352,437	3,868,142
PENDING	FUTURE S&P500 EMINI DEC 22, effective 09/23/2022, attached to Cash Security-TREASURY NOTE	1.A IF	100,000,000	96,077,707	91,193,937	09/23/2022	12/16/2022	FUTURE S&P500 EMINI DEC 22		(1,411,563)	91282C-ES-6	TREASURY NOTE	1.A FE	96,077,707	92,605,500
PENDING	FUTURE S&P500 EMINI DEC 22, effective 09/23/2022, attached to Cash Security-TREASURY NOTE	1.A IF	2,767,252	2,740,635	2,491,244	09/23/2022	12/16/2022	FUTURE S&P500 EMINI DEC 22		(39,062)	91282C-FF-3	TREASURY NOTE	1.A FE	2,740,635	2,530,306
PENDING	FUTURE S&P500 EMINI DEC 22, effective 09/26/2022, attached to Cash Security-TREASURY NOTE	1.A IF	1,043,375	1,102,575	945,999	09/26/2022	12/16/2022	FUTURE S&P500 EMINI DEC 22		(14,843)	912828-7B-0	TREASURY NOTE	1.A	1,102,575	960,842
PENDING	FUTURE S&P500 EMINI DEC 22, effective 09/26/2022, attached to Cash Security-TREASURY NOTE	1.A IF	100,000,000	96,260,777	90,014,906	09/26/2022	12/16/2022	FUTURE S&P500 EMINI DEC 22		(1,422,595)	91282C-FF-3	TREASURY NOTE	1.A FE	96,260,777	91,437,500
PENDING	CALL OPTION ON DEC22 SPX @4225, effective 12/17/2021, attached to Cash Security-TREASURY NOTE	1.A IF	4,158,576	4,281,436	4,103,748	12/17/2021	12/16/2022	CALL OPTION ON DEC22 SPX @4225	123,722	7,875	912828-5K-2	TREASURY NOTE	1.A	4,157,714	4,095,873
9999999999 - Totals				492,431,488	459,050,075	XXX	XXX	XXX	2,982,577	(6,107,920)	XXX	XXX	XXX	489,448,911	465,157,995

SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year To Date	
	1 Number of Positions	2 Total Replication (Synthetic Asset) Transactions Statement Value	3 Number of Positions	4 Total Replication (Synthetic Asset) Transactions Statement Value	5 Number of Positions	6 Total Replication (Synthetic Asset) Transactions Statement Value	7 Number of Positions	8 Total Replication (Synthetic Asset) Transactions Statement Value	9 Number of Positions	10 Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning Inventory	11	290,431,469	18	41,496,729	19	513,409,042			11	290,431,469
2. Add: Opened or Acquired Transactions	18	24,686,704	47	2,143,097,654	35	926,021,464			100	3,093,805,822
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	XXX	32,105	XXX		XXX		XXX		XXX	32,105
4. Less: Closed or Disposed of Transactions	11	273,272,449	46	1,670,307,227	29	938,510,424			86	2,882,090,100
5. Less: Positions Disposed of for Failing Effectiveness Criteria										
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	XXX	381,100	XXX	878,114	XXX	8,488,594	XXX		XXX	9,747,809
7. Ending Inventory	18	41,496,729	19	513,409,042	25	492,431,488			25	492,431,488

SCHEDULE DB - VERIFICATION

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

			Book/Adjusted Carrying Value Check
1.	Part A, Section 1, Column 14	80,750,072	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	(22,307,898)	
3.	Total (Line 1 plus Line 2)		58,442,175
4.	Part D, Section 1, Column 6	108,621,685	
5.	Part D, Section 1, Column 7	(50,179,510)	
6.	Total (Line 3 minus Line 4 minus Line 5)		

			Fair Value Check
7.	Part A, Section 1, Column 16	79,476,965	
8.	Part B, Section 1, Column 13	4,541,243	
9.	Total (Line 7 plus Line 8)		84,018,208
10.	Part D, Section 1, Column 9	121,574,926	
11.	Part D, Section 1, Column 10	(37,556,718)	
12	Total (Line 9 minus Line 10 minus Line 11)		

			Potential Exposure Check
13.	Part A, Section 1, Column 21	2,340,307	
14.	Part B, Section 1, Column 20		
15.	Part D, Section 1, Column 12	2,340,307	
16.	Total (Line 13 plus Line 14 minus Line 15)		

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	2,740,728,191	1,635,077,429
2.	Cost of cash equivalents acquired	83,466,889,284	78,913,685,308
3.	Accrual of discount	12,151,993	714,255
4.	Unrealized valuation increase (decrease)	(31,326)	27,084
5.	Total gain (loss) on disposals	(27,603)	26,080
6.	Deduct consideration received on disposals	83,311,147,615	77,808,767,324
7.	Deduct amortization of premium	128,000	34,640
8.	Total foreign exchange change in book/adjusted carrying value		
9.	Deduct current year's other than temporary impairment recognized		
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	2,908,434,925	2,740,728,191
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	2,908,434,925	2,740,728,191

SCHEDULE A - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Tech-Cor Training	Wheeling	IL	01/01/1973	VARIOUS				361,343
Rochelle/Greenfield Data Center	Rochelle	IL	11/29/2007	VARIOUS				234,378
IPC @ Hudson (formerly GLDC)	Hudson	OH	01/01/1968	VARIOUS				287,555
29 N Wacker	Chicago	IL	01/18/2022	VARIOUS				80,019
West Plaza Building	Northbrook	IL	05/01/1986	VARIOUS				249,891
Pescadero Ranch	Tracy	CA	10/09/2018	VARIOUS				1,230,430
Joseph Vineyard	Bradley	CA	09/11/2020	VARIOUS				(45,181)
Pooler Retail	Savannah	GA	04/01/2021	VARIOUS				88,325
Courthouse Apartments	Wheaton	IL	05/01/2021	VARIOUS				30,107
Sandstone Ranch	Fresno County	CA	05/01/2021	VARIOUS				1,320,741
Rincon Vineyard	Gonzales	CA	05/01/2021	VARIOUS				379,214
0199999. Acquired by Purchase								4,216,822
0399999 - Totals								4,216,822

SCHEDULE A - PART 3

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

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/ Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in Book/ Adjusted Carrying Value (11-9-10)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs and Expenses Incurred
Tempe Industrial	Tempe	AZ	10/02/2021	BCORE TLC Owner LLC															(4,458)
0199999. Property Disposed																			(4,458)
0399999 - Totals																			(4,458)

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
123696	FOUNTAIN VALLEY	CA		08/12/2021	5.553		2,500,000	17,986,077
400016	SAN PEDRO	CA		04/14/2022	6.274		69,364	16,300,000
400017	FEDERAL WAY	WA		06/30/2022	4.730	38,824		25,060,234
123719	HOUSTON	TX		07/29/2022	5.290	10,000,000		15,175,000
0599999. Mortgages in good standing - Commercial mortgages-all other						10,038,824	2,569,364	74,521,312
0899999. Total Mortgages in good standing						10,038,824	2,569,364	74,521,312
1699999. Total - Restructured Mortgages								
2499999. Total - Mortgages with overdue interest over 90 days								
3299999. Total - Mortgages in the process of foreclosure								
3399999 - Totals						10,038,824	2,569,364	74,521,312

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
123580	LAKEWOOD	CO		10/31/2016	08/08/2022	26,512,061							26,512,061	26,512,061			
0199999. Mortgages closed by repayment						26,512,061							26,512,061	26,512,061			
123130	OGDEN	UT		03/13/2008		172,282		(36)			(36)		172,247	172,247			
123429	CHICAGO	IL		11/29/2012		152,096		183			183		152,278	152,278			
123430	MINNEAPOLIS	MN		01/22/2013		41,122		4			4		41,126	41,126			
123525	EDINA	MN		04/10/2015		319,327							319,327	319,327			
123536	SCHILLER PARK	IL		02/09/2016		92,863		(370)			(370)		92,493	92,493			
123559	CHICAGO	IL		04/22/2016		91,164		(7,299)			(7,299)		83,866	83,866			
123600	SEATTLE	WA		06/30/2017		468,724							468,724	468,724			
123627	SUGAR LAND	TX		04/27/2018		120,944		(489)			(489)		120,454	120,454			
123667	SACRAMENTO	CA		10/04/2019		76,114							76,114	76,114			
123669	OLATHE	KS		10/31/2019		156,132							156,132	156,132			
123677	DAYTON	OH		10/23/2019		213,679							213,679	213,679			
123692	NASHVILLE	TN		04/15/2020		47,890							47,890	47,890			
123695	NORTH HILLS	CA		07/15/2021		48,268							48,268	48,268			
123699	HENDERSON	NV		07/07/2021		5,056							5,056	5,056			
123700	GAINESVILLE	FL		07/30/2021		33,453							33,453	33,453			
123707	ROCKLIN	CA		09/29/2021		33,441							33,441	33,441			
123697	LAKEWOOD	CA		10/01/2021		39,903							39,903	39,903			
123698	LINTHICUM	MD		10/27/2021		73,200							73,200	73,200			
123713	SALT LAKE CITY	UT		01/14/2022		24,865							24,865	24,865			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0299999. Mortgages with partial repayments						2,210,522		(8,007)			(8,007)		2,202,515	2,202,515			
0599999 - Totals						28,722,584		(8,007)			(8,007)		28,714,577	28,714,577			

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	AFFINITY ASIA PACIFIC FUND V LP	SINGAPORE	SGP	AFFINITY EQUITY PARTNERS		12/11/2018	3		924,187		22,585,527	1.050
000000-00-0	ACTIS AFRICA IV	London	GBR	ACTIS CAPITAL		07/19/2013	3		281,916		2,664,976	20.820
000000-00-0	ACTIS EMERGING MARKETS 3 LP	London	GBR	Actis Capital		01/02/2008	3		53,209			1.100
000000-00-0	ACTIS ENERGY 4 LP	LONDON	GBR	ACTIS CAPITAL		02/02/2017	3		566,322		8,910,458	0.950
000000-00-0	AFFINITY ASIA PACIFIC FUND IV	Singapore	SGP	AFFINITY EQUITY PARTNERS		08/16/2013	3		252,279		8,623,145	3.870
000000-00-0	AMERRA-ANDROMEDA CO-INVEST II, LP	NEW YORK	NY	AMERRA CAPITAL MANAGEMENT LLC		11/19/2019			97,378			63.170
000000-00-0	ANTIN INFRASTRUCTURE PARTNERS IV-A SCSP	LUXEMBOURG	LUX	ANTIN INFRASTRUCTURE PARTNERS		12/20/2019	3		359,962		5,400,179	0.220
000000-00-0	ASTERION INDUSTRIAL INFRA FUND I, FCR	MADRID	ESP	ASTERION INDUSTRIAL PARTNERS		11/22/2019	3		312,768		640,502	1.560
000000-00-0	ATLAS CAPITAL RESOURCES I	Greenwich	CT	Atlas Holdings		05/07/2010			525,735		5,012,632	6.850
000000-00-0	AURORA EQUITY PARTNERS V LP	LOS ANGELES	CA	AURORA CAPITAL GROUP		06/10/2016	3		689,649		4,273,843	2.600
000000-00-0	BOPA1 LP BLACKROCK OPPORTUNISTIC	NEW YORK	NY	BLACKROCK		07/21/2016			615,117		19,249,093	66.500
000000-00-0	BLUE ROAD CAPITAL LP	NEW YORK	NY	Blue Road Capital		11/05/2015			225,469		761,385	4.620
000000-00-0	BRC NATIONAL PECAN CO-INVEST LP	NEW YORK	NY	Blue Road Capital		11/06/2015			23,881		2,765,183	20.760
000000-00-0	BROOKFIELD INFRASTRUCTURE FUND IV-B LP	NEW YORK	NY	BROOKFIELD ASSET MANAGEMENT		09/13/2019	3		1,268,025		4,782,178	0.110
000000-00-0	BROOKFIELD INFRASTRUCTURE FUND III-B LP	NEW YORK	NY	BROOKFIELD ASSET MANAGEMENT		07/07/2016	3		615,402		6,628,301	0.330
000000-00-0	BLACKSTONE TACTICAL OPPORTUNITIES FUND III LP	NEW YORK	NY	BLACKSTONE GROUP		02/08/2019			2,361		26,384,915	1.340
000000-00-0	CA ENERGY INVESTMENT PARTNERS LP	HOUSTON	TX	ALPINE ENERGY CAPITAL LLC		11/12/2019			41,504		363,643	17.690
000000-00-0	CCMP CAPITAL INVESTORS III LP	New York	NY	CCMP Capital Advisors		01/17/2014	3		18,737		1,649,775	0.410
000000-00-0	GCM GROSVENOR - ALLSTATE INSURANCE COMPANY LP	NEW YORK	NY	GROSVENOR CAPITAL MANAGEMENT		11/14/2013	3		3,868,767		18,968,670	99.010
000000-00-0	CARLYLE POWER PARTNERS II, L.P.	WASHINGTON	DC	THE CARLYLE GROUP		02/20/2015	3		162,722		3,580,775	1.360
000000-00-0	CENTER ROCK CAPITAL PARTNERS FUND I LP	ROLLING MEADOWS	IL	CENTER ROCK CAPITAL PARTNERS		04/27/2018	3		132,524		12,017,486	5.520
000000-00-0	DIGITAL BRIDGE SMALL CELLS HOLDINGS, LLC	BOCA RATON	FL	DIGITAL BRIDGE		11/06/2015	3		69,939			15.840
000000-00-0	CHINA EVERBRIGHT REINFORE SPECIAL OPPORTUNITIES FUND I	BEIJING	CHN	CHINA EVERBRIGHT REINFORE SPECIAL OPPORTUNITIES		11/16/2015	3		76,903		225,387	16.760
000000-00-0	EPIRIS FUND II B LP	ST HEILER	JEY	EPIRIS GROUP		03/12/2018	3		11,197,807		7,086,688	4.050
000000-00-0	EQUISTONE PARTNERS EUROPEAN FUND VI	LONDON	GBR	EQUISTONE PARTNERS EUROPE		07/09/2018	3		3,481,025		10,195,752	0.990
000000-00-0	ENERGY SPECTRUM PARTNERS VII	DALLAS	TX	ENERGY SPECTRUM PARTNERS		12/04/2014	3		35,062		504,955	0.980
000000-00-0	ENERGY SPECTRUM PARTNERS VIII LP	DALLAS	TX	ENERGY SPECTRUM PARTNERS		01/25/2019	3		1,981,404		13,726,118	2.790
000000-00-0	EXCELLERE CAPITAL FUND II	Denver	CO	EXCELLERE PARTNERS LLC		10/03/2011	3		196		3,934,344	3.600
000000-00-0	GALLATIN POINT CAPITAL PARTNERS LP	GREENWICH	CT	GALLATIN POINT CAPITAL LLC		03/02/2018			1,567,429		5,192,305	14.370
000000-00-0	GLENDOWER CAPITAL KLEIN CO-INVEST LP	LONDON	GBR	GLENDOWER CAPITAL		07/11/2019	3		81,294		296,966	18.330
000000-00-0	ADVENT INTERNATIONAL GPE IX LP	BOSTON	MA	ADVENT INTERNATIONAL		10/21/2019	3		6,389,633		4,677,449	0.510
000000-00-0	HKW CAPITAL PARTNERS V LP	NEW YORK	NY	HKW MANAGEMENT		07/26/2018	3		1,437,610		3,183,849	5.180
000000-00-0	IMM ROSEGOLD IV ALPHA-2 PRIVATE EQUITY FUND	SEOUL	KOR	IMM PRIVATE EQUITY, INC.		09/27/2019	3		804,641		4,644,672	30.420
000000-00-0	INSIGHT VENTURE PARTNERS FUND VIII LP	New York	NY	INSIGHT VENTURE PARTNERS		07/10/2013	3		626,600		252,441	0.940
000000-00-0	JIUDING CHINA GROWTH FUND II	Grand Cayman Islands	CYM	Jiuding Dingfeng Capital		05/01/2014	3		291,295		2,795,035	23.490
000000-00-0	KKR ASIAN FUND III LP	NEW YORK	NY	KOHLBERG KRAVIS & ROBERTS		02/12/2018	3		1,855,068		6,808,328	0.480
000000-00-0	LSV SPECIAL OPPORTUNITIES DOMESTIC FUND V LP	NEW YORK	NY	LGK ADVISORS, LP		06/28/2017			195,701		2,446,170	25.700
000000-00-0	LYRIC CAPITAL ROYALTY FUND I LP	NEW YORK	NY	LYRIC CAPITAL MANAGEMENT		01/18/2019			241,159		2,050,323	16.790
000000-00-0	MACQUARIE INFRASTRUCTURE PARTNERS IV LP	NEW YORK	NY	MACQUARIE INFRASTRUCTURE PARTNERS		05/17/2018	3		800,495		1,379,670	0.490
000000-00-0	MAIN POST GROWTH CAPITAL LP	SAN FRANCISCO	CA	Main Post Partners		03/15/2016	3		156,962		12,074,134	11.890
000000-00-0	NORTH HAVEN PRIVATE EQUITY ASIA IV, LP	New York	NY	Morgan Stanley Private Equity Asia		03/18/2013	3		654,273		2,223,071	1.610
000000-00-0	NG CAPITAL PARTNERS II LP	Lima	PER	NEXUS GROUP		07/22/2013	3		256,677		2,907,294	5.370
000000-00-0	NGP Natural Resources XI LP	IRVING	TX	NATURAL GAS PARTNERS		11/05/2014	3		107,917		1,887,149	0.840
000000-00-0	NGP NATURAL RESOURCES XII LP	IRVING	TX	NATURAL GAS PARTNERS		11/20/2017	3		770,126		11,114,256	0.880
000000-00-0	NORDIC CAPITAL IX BETA LP	SAINT HELIER	JEY	NORDIC CAPITAL		12/31/2018	3		725,360		5,388,150	0.510
000000-00-0	NOVAQUEST PRIVATE EQUITY FUND I LP	RALEIGH	NC	NOVAQUEST CAPITAL MANAGEMENT		11/05/2019	3		140,253		3,138,947	3.650
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND V LP	NEW YORK	NY	ODYSSEY PARTNERS		07/07/2014	3		65,865		2,815,689	0.820
000000-00-0	OAK HILL CAPITAL PARTNERS III	Stamford	CT	Oak Hill Partners		12/22/2011	3		3,909		245,150	0.410
000000-00-0	MIP IV OLIVIA PARTNERS LP	NEW YORK	NY	MACQUARIE INFRASTRUCTURE PARTNERS		10/29/2019	3		11,817			0.650
000000-00-0	ONCAP IV LP	TORONTO	CAN	ONCAP		12/19/2016	3		752,424		2,195,004	1.080
000000-00-0	ORCHID ASIA V	CENTRAL	HKG	ORCHID ASIA GROUP MANAGEMENT		12/22/2011	3		239,178		5,183,745	5.220
000000-00-0	PCP MASTER HAMBURGER HOLDING COMPANY, LLC	CHICAGO	IL	PGIM PRIVATE CAPITAL		10/02/2017	2		44			12.910
000000-00-0	PLATINUM EQUITY CAPITAL PARTNERS V LP	BEVERLY HILLS	CA	PLATINUM EQUITY PARTNERS		12/27/2019	3		94,500		2,026,089	0.180
000000-00-0	PARTNERS GROUP CLIENT ACCESS 15,LP INC/DYNACAST	ST PETER PORT	GGY	PARTNERS GROUP		01/26/2015	3		31,888			18.940
744646-10-2	PRUDENTIAL CAPITAL PARTNERS IV, LP	Chicago	IL	PGIM PRIVATE CAPITAL		12/20/2012	2		38,822		561,228	2.500
000000-00-0	PRUDENTIAL CAPITAL PARTNERS V, LP	CHICAGO	IL	PGIM PRIVATE CAPITAL		04/21/2017	2		228,124		1,342,849	1.000
000000-00-0	QUANTUM ENERGY PARTNERS VII CO-INVESTMENT FUND LP	HOUSTON	TX	QUANTUM ENERGY PARTNERS		12/01/2017	3		220,747		3,135,334	0.850

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	QUANTUM ENERGY PARTNERS VII LP	HOUSTON	TX	QUANTUM ENERGY PARTNERS		08/22/2017	3		1,871,004		6,784,560	0.850
000000-00-0	SAIF PARTNERS IV	CENTRAL	HKG	SAIF Partners		08/27/2010	3		50,000			1.570
000000-00-0	SILVER LAKE PARTNERS IV, LP	MENLO PARK	CA	SILVER LAKE PARTNERS		10/22/2013	3		112,616		1,025,744	0.350
000000-00-0	SILVER LAKE PARTNERS V LP	MENLO PARK	CA	SILVER LAKE PARTNERS		06/12/2018	3		1,267,189		6,279,681	0.320
000000-00-0	SK CAPITAL PARTNERS III LP	New York	NY	SK Capital Partners		08/26/2011	3		32,265		1,001,625	4.580
000000-00-0	SK CAPITAL PARTNERS IV-A LP	NEW YORK	NY	SK CAPITAL PARTNERS		02/16/2015	3		56,867		1,920,609	2.560
000000-00-0	SK CAPITAL PARTNERS V-A LP	NEW YORK	NY	SK CAPITAL PARTNERS		10/09/2018	3		5,233		2,940,181	1.340
000000-00-0	SL SPV-2 LP	MENLO PARK	CA	SILVER LAKE PARTNERS		02/22/2019	3		1,678			0.070
000000-00-0	SYCAMORE PARTNERS, LP	New York	NY	SYCAMORE PARTNERS		07/10/2012	3		59,379		2,356,026	2.430
000000-00-0	SYCAMORE PARTNERS III, LP	NEW YORK	NY	SYCAMORE PARTNERS		04/10/2018	3		551,833		7,295,132	0.430
000000-00-0	THOMA BRAVO FUND XII LP	CHICAGO	IL	THOMA BRAVO PARTNERS		05/31/2016	3		304,533		11,394,197	1.160
000000-00-0	THOMA BRAVO FUND XIII LP	CHICAGO	IL	THOMA BRAVO PARTNERS		02/14/2019	3		1,406,837		1,964,870	0.190
000000-00-0	TILLRIDGE GLOBAL AGRIBUSINESS PARTNERS II LP	IRVING	TX	TILLRIDGE CAPITAL PARTNERS LLC		05/11/2017			2,152,831		12,343,754	7.600
000000-00-0	TRIDENT VI LP	GREENWICH	CT	STONE POINT CAPITAL		09/12/2014	3		178,072		1,966,334	1.000
000000-00-0	TRILANTIC CAPITAL PARTNERS V EUROPE	ST PETER PORT	GGY	TRILANTIC CAPITAL PARTNERS EUROPE		02/13/2015	3		311,678		4,088,143	2.000
000000-00-0	BRC VANGUARD CO-INVEST LP	NEW YORK	NY	BLUE ROAD CAPITAL		12/29/2016			66,701		620,754	78.480
000000-00-0	VISTA EQUITY PARTNERS FUND III LP	San Francisco	CA	VISTA EQUITY PARTNERS		11/04/2008	3		6,165		1,078,155	1.220
000000-00-0	VISTA EQUITY PARTNERS FUND IV LP	San Francisco	CA	VISTA EQUITY PARTNERS		10/14/2011	3		156,593		6,818,259	1.710
000000-00-0	VISTA EQUITY PARTNERS FUND IV PARALLEL LP	SAN FRANCISCO	CA	VISTA EQUITY PARTNERS		12/30/2016	3		23,140		915,199	0.910
000000-00-0	WHITEHORSE LIQUIDITY PARTNERS III LP	TORONTO	CAN	WHITEHORSE LIQUIDITY PARTNERS		10/30/2019			99,682		3,653,000	0.990
000000-00-0	ASCENDENT CAPITAL PARTNERS III LP	CENTRAL	HKG	ASCENDENT CAPITAL PARTNERS LIMITED		01/21/2020	3		2,507,703		14,106,686	3.070
000000-00-0	COWEN SUSTAINABLE INVESTMENTS I LP	NEW YORK	NY	COWEN SUSTAINABLE ADVISORS LLC		02/11/2020			3,430,256		18,325,390	10.500
000000-00-0	SUMMIT PARTNERS GROWTH EQUITY FUND X-A LP	BOSTON	MA	SUMMIT PARTNERS LP		03/17/2020	3		15,552		5,200,833	0.410
000000-00-0	CHRYSCAPITAL VIII LLC	EBENE	MUS	CHRYSCAPITAL LLP		03/30/2020	3		1,170,000			2.080
000000-00-0	AMERICAN PACIFIC GROUP FUND I LP	SAN FRANCISCO	CA	AMERICAN PACIFIC GROUP		04/17/2020	3		4,485,467		13,896,742	5.620
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND VI LP	NEW YORK	NY	ODYSSEY PARTNERS		04/20/2020	3		1,548,785		8,836,031	0.800
000000-00-0	RRG SUSTAINABLE WATER IMPACT FUND LP	LOS ANGELES	CA	RRG CAPITAL MANAGEMENT		07/27/2020			1,997,823		9,748,316	4.140
000000-00-0	PROVIDENCE EQUITY PARTNERS (JUDITH) LP	PROVIDENCE	RI	PROVIDENCE EQUITY PARTNERS		09/01/2020	3		1,522		8,925	0.250
000000-00-0	WHITEHORSE LIQUIDITY PARTNERS IV LP	TORONTO	CAN	WHITEHORSE LIQUIDITY PARTNERS		11/25/2020			747,288		14,141,750	0.990
000000-00-0	JLC GREENSKIES CO-INVEST LP	CHICAGO	IL	JLC INFRASTRUCTURE		12/31/2020	3		61,370			100.000
000000-00-0	MONARCH CAPITAL PARTNERS V LP	NEW YORK	NY	MONARCH ALTERNATIVE CAPITAL		11/02/2020			9,555,000		12,740,000	2.220
000000-00-0	MONTAGU VI LP	LONDON	GBR	MONTAGU PRIVATE EQUITY LLP		04/01/2021	3		749,248		8,941,525	0.430
000000-00-0	STRIPES V LP	NEW YORK	NY	STRIPES GROUP		01/19/2021	3		1,314,872		2,189,831	2.540
000000-00-0	PIONEER INFRASTRUCTURE PARTNERS SCSP	LONDON	GBR	PIONEER POINT PARTNERS		01/26/2021	3		2,323,143		14,225,100	3.700
000000-00-0	SIXTH STREET FUNDAMENTAL STRATEGIES PARTNERS LP	DALLAS	TX	SIXTH STREET		01/27/2021			224,667		19,701,681	1.770
000000-00-0	BTOF TICONDEROGA CO-INVEST DE LP	NEW YORK	NY	BLACKSTONE GROUP		03/17/2021			18,417		15,978,521	10.780
000000-00-0	ENCAP ENERGY TRANSITION CO-INVESTMENT FUND I	HOUSTON	TX	ENCAP INVESTMENTS		03/10/2021			533,368		2,104,979	5.270
000000-00-0	ENCAP ENERGY TRANSITION FUND I	HOUSTON	TX	ENCAP INVESTMENTS		03/10/2021			1,640,143		5,683,192	1.600
000000-00-0	FRAZIER HEALTHCARE GROWTH BUYOUT FUND X, LP	SEATTLE	WA	FRAZIER HEALTHCARE PARTNERS		06/14/2021	3		1,912,500		15,640,000	1.520
000000-00-0	PROVIDENCE STRATEGIC GROWTH EUROPE LP	PROVIDENCE	RI	PROVIDENCE STRATEGIC GROWTH		05/10/2021	3		2,220,853		7,274,746	1.560
000000-00-0	LEXINGTON CAPITAL PARTNERS VII	New York	NY	Lexington Partners		07/01/2021			15,246		4,654,703	0.490
000000-00-0	ARCLINE CAPITAL PARTNERS II LP	SAN FRANCISCO	CA	ARCLINE INVESTMENT MANAGEMENT		07/20/2021	3		9,227,692		12,856,100	1.440
000000-00-0	ASTERION INDUSTRIAL INFRA FUND II FCR	MADRID	ESP	ASTERION INDUSTRIAL PARTNERS		07/28/2021	3		1,640,128		23,851,093	1.830
000000-00-0	GTCR FUND XIII LP	CHICAGO	IL	GTCR		09/07/2021	3		7,510,230		40,353,950	0.940
000000-00-0	PGIM CAPITAL PARTNERS VI LP	CHICAGO	IL	PGIM PRIVATE CAPITAL		09/22/2021	2		1,862,997		28,655,317	1.590
000000-00-0	STG VI LP	PALO ALTO	CA	SYMPHONY TECHNOLOGY GROUP		07/23/2021	3		3,102,280		15,751,186	1.980
000000-00-0	EMBER INFRASTRUCTURE FUND I-A LP	NEW YORK	NY	EMBER INFRASTRUCTURE		09/16/2021	3		275,378		16,010,928	7.740
000000-00-0	ACTIS ENERGY 5 LP	LONDON	GBR	ACTIS CAPITAL		07/01/2021	3		1,310,693		40,350,157	1.060
000000-00-0	MIDDLEGROUND PARTNERS II LP	NEW YORK	NY	MIDDLEGROUND CAPITAL		11/15/2021	3		13,319,927		14,510,847	6.050
000000-00-0	NOVAQUEST PRIVATE EQUITY FUND II LP	RALEIGH	NC	NOVAQUEST CAPITAL MANAGEMENT		10/15/2021	3		2,504,235		20,381,808	5.540
000000-00-0	GALLATIN POINT CAPITAL PARTNERS II LP	GREENWICH	CT	GALLATIN POINT CAPITAL LLC		12/29/2021			2,294,318		16,798,959	6.230
000000-00-0	CARLYLE CREDIT OPPORTUNITIES FUND II LP	WASHINGTON	DC	THE CARLYLE GROUP		12/14/2021			4,917,484		6,013,862	0.450
000000-00-0	OHCP IV BC R, LP	STAMFORD	CT	OAK HILL PARTNERS		11/17/2021	3		93,146		1,381,010	5.350
000000-00-0	WINDROSE HEALTH INVESTORS VI LP	NEW YORK	NY	WINDROSE HEALTH INVESTORS		03/09/2022	3		3,442,218		15,718,536	1.540
000000-00-0	BLACKSTONE TACTICAL OPPORTUNITIES FUND SONGS CO-INVEST LP	NEW YORK	NY	BLACKSTONE GROUP		03/30/2022			11,842		6,007,746	10.190
000000-00-0	COMP CAPITAL INVESTORS III CV L.P.	NEW YORK	NY	COMP CAPITAL ADVISORS		03/25/2022	3		7,048		311,965	0.300
000000-00-0	APOLLO HYBRID VALUE FUND II LP	NEW YORK	NY	APOLLO MANAGEMENT		01/31/2022			3,909,371		12,274,864	0.440

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1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	LYRIC CAPITAL ROYALTY FUND II LP	NEW YORK	NY	LYRIC CAPITAL MANAGEMENT		03/25/2022			717,197		22,510,597	6.250
000000-00-0	TPG RISE CLIMATE LP	FORT WORTH	TX	TPG CAPITAL		06/14/2022			8,999,558		172,482,020	2.760
000000-00-0	GSP ARB COINVEST FUND LP	NEW YORK	NY	GARNETT STATION PARTNERS		05/27/2022	3		120,972			20.690
000000-00-0	ACTIVATE CAPITAL PARTNERS II LP	SAN FRANCISCO	CA	ACTIVATE CAPITAL		06/14/2022			2,750,000		13,975,000	5.050
000000-00-0	AERO CAPITAL SOLUTIONS FUND III LP	AUSTIN	TX	AERO CAPITAL SOLUTIONS		05/27/2022			962,459			9.120
000000-00-0	ADVENT INTERNATIONAL GPE X LP	BOSTON	MA	ADVENT INTERNATIONAL		09/26/2022	3	1,190,000			32,810,000	0.140
000000-00-0	GTCR STRATEGIC GROWTH FUND I	CHICAGO	IL	GTCR		09/29/2022	3	399,075			12,350,925	0.640
000000-00-0	SUMMIT PARTNERS GROWTH EQUITY FUND XI LP	BOSTON	MA	SUMMIT PARTNERS LP		09/29/2022	3	1,657,228			23,842,772	0.310
000000-00-0	HULL STREET ENERGY PARTNERS II LP	BETHESDA	MD	HULL STREET ENERGY		07/15/2022		461,515			16,538,485	1.790
000000-00-0	QHP MILKY WAY SPV LP	RALEIGH	NC	NOVAQUEST CAPITAL MANAGEMENT		09/12/2022	3	757,374			270,036	0.680
000000-00-0	CCOF CINEMA CO-INVESTMENT LP	WASHINGTON	DC	THE CARLYLE GROUP		07/21/2022		25,000,000				100.000
000000-00-0	STORY3 RECOVER III LP	LOS ANGELES	CA	STORY3 CAPITAL		08/17/2022		20,199,979				60.000
000000-00-0	BIP III RIDE CO-INVESTMENT LP	ST PETER PORT	GGY	BASALT INFRASTRUCTURE PARTNERS		08/01/2022		8,333,953				2.240
BAS1E4-E4-8	GENERATION IM GLOBAL EQUITY FUND	SAN FRANCISCO	CA	Generation IM		07/01/2022		10,000,000				0.140
1999999. Joint Venture Interests - Common Stock - Unaffiliated								67,999,124	160,836,748		1,114,754,542	XXX
000000-00-0	AMHERST SINGLE FAMILY RESIDENTIAL PARTNERS VI LP	AUSTIN	TX	AMHERST RESIDENTIAL ASSET MANAGEMENT LLC		02/01/2019			4,246,324		10,783,089	2.570
000000-00-0	BLACKSTONE CITY PROPERTY CO-INVESTMENT PARTNERS II LP	NEW YORK	NY	BLACKSTONE GROUP		12/17/2015			101,524		1,272,952	4.940
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS EUROPE V LP	NEW YORK	NY	BLACKSTONE GROUP		06/15/2017			50,969		3,545,546	0.250
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS VII	New York	NY	Blackstone Group		12/12/2011			6,743		5,565,590	0.380
000000-00-0	FOCUS SENIOR HOUSING FUND I LP	CHICAGO	IL	FOCUS HEALTHCARE PARTNERS LLC		06/08/2017			1,442,308		6,365,743	14.420
000000-00-0	HARRISON STREET EUROPEAN PROPERTY PARTNERS II	CHICAGO	IL	HARRISON STREET ADVISORS LLC		05/14/2019			947,103		4,237,653	10.000
000000-00-0	HEMISFERIO SUL INVESTIMENTOS FUND IV LP	Sao Paulo	BRA	HEMISFERIO SUL INVESTIMENTOS		04/27/2012			16,414		571,767	4.660
000000-00-0	HSRE BRIGHTVIEW CO-INVESTMENT LP	CHICAGO	IL	HARRISON STREET ADVISORS LLC		12/05/2019			38,862			12.870
000000-00-0	PATRIA BRAZIL REAL ESTATE FUND II	Sao Paulo	BRA	PATRIA INVESTIMENTOS-RE		12/22/2011			54,159			9.850
000000-00-0	WESTBROOK REAL ESTATE FUND VII	New York	NY	Westbrook Partners		12/03/2007			5,581			1.540
000000-00-0	WESTBROOK REAL ESTATE FUND VIII	New York	NY	Westbrook Partners		12/22/2011			5,379		2,069,069	1.120
000000-00-0	WESTBROOK REAL ESTATE FUND X	NEW YORK	NY	WESTBROOK PARTNERS		07/18/2016			59,718		7,758,707	1.750
000000-00-0	BREG SAVANNAH INDUSTRIAL FUND, LP	DENVER	CO	BROE REAL ESTATE GROUP		03/29/2021			547,619		25,000,000	15.870
000000-00-0	SEASONS RESIDENTIAL HOLDINGS, LLC	DENVER	CO	REDPEAK PROPERTIES		05/01/2021			1,389,609			49.000
000000-00-0	BC CO-INVEST CTP-I LP	WASHINGTON	DC	BLACKCHAMBER PARTNERS		12/21/2021			1,381,593		11,390,762	20.680
000000-00-0	ELMTREE U.S. NET LEASE FUND IV LP	ST. LOUIS	MO	ELMTREE FUNDS		10/28/2021			2,834,294		13,089,675	3.940
2199999. Joint Venture Interests - Real Estate - Unaffiliated									13,128,198		91,650,554	XXX
000000-00-0	AP REAL ESTATE LLC	Dover	DE	ALLSTATE INSURANCE COMPANY		03/26/2012			1,800,000			100.000
000000-00-0	KILTER PTY LTD	VICTORIA	AUS	Kilter Rural Water		10/15/2021			15,000,000			100.000
000000-00-0	PULLMAN QOZB	CHICAGO	IL	CBRE Global Investors		07/13/2019			39,512			100.000
000000-00-0	SM202	PHOENIX	AZ	CBRE Global Investors		10/30/2020			44,156			95.000
000000-00-0	TBR ONE RIVERSIDE	Jacksonville	FL	TriBridge Residential		02/04/2022			2,595,537		20,744,310	90.000
000000-00-0	TDC 15TH STREET LLC	WASHINGTON	DC	Transwestern Development Company		06/21/2021			24,952			85.000
2299999. Joint Venture Interests - Real Estate - Affiliated									19,504,156		20,744,310	XXX
000000-00-0	BLACKSTONE PROPERTY PARTNERS EUROPE - LO LP	NEW YORK	NY	BLACKSTONE GROUP		03/22/2018			85,776		3,068,452	12.170
000000-00-0	CIT NORTHBRIDGE CREDIT LLC	NEW YORK	NY	CIT ASSET MANAGEMENT LLC		07/10/2017			8,000,000		59,462,897	80.000
000000-00-0	CAPROCK LOGISTICS DEVELOPMENT VENTURE LP	NEWPORT BEACH	CA	CAPROCK PARTNERS		11/19/2021			1,177,000		50,653,283	32.190
000000-00-0	RRG SWIF GARDEN CO-INVESTMENT PARTNERS LP	LOS ANGELES	CA	RRG CAPITAL MANAGEMENT		11/15/2021			1,591,958			44.140
000000-00-0	SROA CARDINAL CO-INVEST 2 LP	WEST PALM BEACH	FL	SROA CAPITAL		11/26/2021			8,505			100.000
000000-00-0	SROA CAPITAL FUND VIII LP	WEST PALM BEACH	FL	SROA CAPITAL		11/23/2021			4,155,664		7,043,675	9.620
000000-00-0	ALTERRA IOS VENTURE II LP	PHILADELPHIA	PA	ALTERRA PROPERTY GROUP		03/09/2022			4,293,893		22,706,107	5.730
000000-00-0	ROCKBRIDGE HOSPITALITY FUND VI LP	COLUMBUS	OH	ROCKBRIDGE CAPITAL		07/01/2022		3,086,538			203,921	1.140
000000-00-0	ROCKBRIDGE HOSPITALITY FUND VII LP	COLUMBUS	OH	ROCKBRIDGE CAPITAL		07/01/2022		7,171,242	107,914		2,585,301	2.400
000000-00-0	ROCKBRIDGE HOSPITALITY FUND VIII LP	COLUMBUS	OH	ROCKBRIDGE CAPITAL		07/01/2022		1,171,750			4,073,452	2.630
000000-00-0	IQHQ HOLDINGS LP	BOSTON	MA	IQHQ		06/30/2022		34,300,000				1.190
000000-00-0	MSP GP FUND III LP	DALLAS	TX	MONTGOMERY STREET PARTNERS		09/30/2022		11,312,808			14,184,725	8.330
2599999. Joint Venture Interests - Other - Unaffiliated								57,042,337	19,420,710		163,981,814	XXX
000000-00-0	NBINV RIVERSIDE MANAGEMENT LLC	DOVER	DE	DIRECT		02/29/2016			28,000			100.000
2699999. Joint Venture Interests - Other - Affiliated									28,000			XXX
000000-00-0	AIC COLLATERAL LOAN (AIMCO CLO 18)	Dover	DE	ALLSTATE INSURANCE COMPANY		09/08/2022		22,621,000				100.000

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
3099999. Collateral Loans - Affiliated								22,621,000				XXX
000000-00-0	AEGON LIHTC FUND 58 LLC	CEDAR RAPIDS	IA	AEGON USA REALTY ADVISORS		07/15/2019			2		10,931,923	23.160
000000-00-0	BOSTON FINANCIAL INSTITUTIONAL TAX CREDITS XLIX	BOSTON	MA	BOSTON FINANCIAL		10/18/2018			(28,834)		4,314,976	16.820
000000-00-0	CREA CORPORATE TAX CREDIT FUND XXVI, LLC	Indianapolis	IN	CREA		04/11/2012			64,826		113,879	24.800
000000-00-0	CREA CORPORATE TAX CREDIT FUND 57 LLC	INDIANAPOLIS	IN	CREA		12/22/2017			47,781		1,302,069	27.720
000000-00-0	CREA CORPORATE TAX CREDIT FUND 61, LLC	INDIANAPOLIS	IN	CREA		06/27/2018			164,741		1,103,456	22.340
000000-00-0	CREA CORPORATE TAX CREDIT FUND 66, LLC	INDIANAPOLIS	IN	CREA		01/03/2019			(359,968)		988,149	9.860
000000-00-0	RBC TAX CREDIT EQUITY NATIONAL FUND 26 LP	CLEVELAND	OH	RBC Capital Markets		10/25/2017			84,246		1,245,893	17.260
000000-00-0	RBC TAX CREDIT EQUITY NATIONAL FUND 28 LP	CLEVELAND	OH	RBC CAPITAL MARKETS		10/12/2018			111,600		285,726	14.960
000000-00-0	RED STONE EQUITY - 2017 NATIONAL FUND L.P.	CLEVELAND	OH	RED STONE EQUITY PARTNERS		10/02/2017			40,618		1,661,351	18.620
000000-00-0	RED STONE EQUITY - 2018 NATIONAL FUND L.P.	CLEVELAND	OH	RED STONE EQUITY PARTNERS		07/27/2018			(93,364)		4,971,278	24.680
000000-00-0	RED STONE EQUITY - 2019 NATIONAL FUND L.P.	CLEVELAND	OH	RED STONE EQUITY PARTNERS		04/26/2019			(35,277)		5,216,871	20.340
000000-00-0	RED STONE EQUITY FUND 75 LP	CLEVELAND	OH	RED STONE EQUITY PARTNERS		12/18/2019			(214,192)		11,382,275	24.400
000000-00-0	RAYMOND JAMES TAX CREDIT FUND 42 LLC	ST PETERSBURG	FL	RAYMOND JAMES TAX CREDIT FUNDS, INC.		09/27/2016			(44,949)		444,857	9.340
000000-00-0	RAYMOND JAMES TAX CREDIT FUND 43 LLC	ST PETERSBURG	FL	RAYMOND JAMES TAX CREDIT FUNDS, INC.		05/17/2018			198,210		1,599,673	17.680
000000-00-0	RAYMOND JAMES TAX CREDIT FUND 44, LLC	ST PETERSBURG	FL	RAYMOND JAMES TAX CREDIT FUNDS, INC.		08/28/2017			(46,585)		3,091,102	23.340
000000-00-0	BOSTON FINANCIAL INSTITUTIONAL TAX CREDITS 52 LP	BOSTON	MA	BOSTON FINANCIAL		03/16/2020			(10,212)		8,186,234	17.960
000000-00-0	CREA CORPORATE TAX CREDIT FUND 74 LLC	INDIANAPOLIS	IN	CREA		01/06/2020			352,520		7,533,876	9.820
000000-00-0	BOSTON FINANCIAL INSTITUTIONAL TAX CREDITS 53 LP	BOSTON	MA	BOSTON FINANCIAL		10/29/2020			(187,139)		15,394,163	21.520
000000-00-0	BOSTON FINANCIAL INSTITUTIONAL TAX CREDIT 54 LP	BOSTON	MA	BOSTON FINANCIAL		03/15/2021			(82,616)		31,683,727	21.080
000000-00-0	CREA CORPORATE TAX CREDIT FUND 85 LP	INDIANAPOLIS	IN	CREA		06/21/2021			(73,856)		28,860,922	8.390
000000-00-0	WNC INSTITUTIONAL TAX CREDIT FUND 53 LP	IRVINE	CA	WNC & ASSOCIATES		08/24/2022		35,000,000			34,781,117	25.680
3799999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated								35,000,000	(112,448)		175,093,517	XXX
000000-00-0	BOSTON FINANCIAL INSTITUTIONAL TAX CREDITS XLIX STATE	BOSTON	MA	BOSTON FINANCIAL		10/18/2018			(142,118)		340,074	67.460
000000-00-0	R4 HRGA ACQUISITION LLC	NEW YORK	NY	R4 CAPITAL		12/18/2019			(375,000)		5,645,121	40.520
000000-00-0	RBC TAX CREDIT EQUITY NATIONAL FUND 28 LP STATE	CLEVELAND	OH	RBC CAPITAL MARKETS		03/12/2019			72,000		83,397	14.960
000000-00-0	BOSTON FINANCIAL INSTITUTIONAL TAX CREDITS 52 LP HI STATE	BOSTON	MA	BOSTON FINANCIAL		03/16/2020			(32,398)			17.960
000000-00-0	R4 PMGA ACQUISITION LLC STATE	NEW YORK	NY	R4 CAPITAL		07/01/2020			(21,000)			39.190
000000-00-0	WNC INSTITUTIONAL TAX CREDIT FUNDS 49 LP CALIFORNIA	IRVINE	CA	WNC & ASSOCIATES		08/17/2020			(401)		3,906,423	17.320
000000-00-0	BOSTON FINANCIAL INSTITUTIONAL TAX CREDITS 52 LP NY STATE EASTERN GARDENS	BOSTON	MA	BOSTON FINANCIAL		09/30/2020			(189,417)			0.000
000000-00-0	RSE BROOKMONT LOFTS LLC	CLEVELAND	OH	RED STONE EQUITY PARTNERS		09/30/2020			495,852		1,210,683	12.370
000000-00-0	BOSTON FINANCIAL INSTITUTIONAL TAX CREDITS 53 LP CA STATE	BOSTON	MA	BOSTON FINANCIAL		10/29/2020			(131)		39,839	21.520
000000-00-0	RBC COMMUNITY INVESTMENTS STATE TAX CREDIT FUND 114 LP	CLEVELAND	OH	RBC CAPITAL MARKETS		06/11/2021			(1,174,044)		6,274,663	100.000
000000-00-0	RBC COMMUNITY INVESTMENTS STATE TAX CREDIT FUND 113 LP	CLEVELAND	OH	RBC CAPITAL MARKETS		06/11/2021			(738,447)		2,416,315	98.000
000000-00-0	RAYMOND JAMES TAX CREDIT FUND 48 LLC-STATE	ST PETERSBURG	FL	RAYMOND JAMES TAX CREDIT FUNDS, INC.		09/23/2021			6,124		5,773,282	48.000
000000-00-0	RJTCF-50-GA STATE TAX CREDIT FUND LLC	ST PETERSBURG	FL	RAYMOND JAMES TAX CREDIT FUNDS, INC.		06/16/2022			(20)		1,429,804	98.000
000000-00-0	RJTCF-50-SC STATE TAX CREDIT FUND LLC	ST PETERSBURG	FL	RAYMOND JAMES TAX CREDIT FUNDS, INC.		06/16/2022			(10)		6,279,758	99.000
000000-00-0	WNC INSTITUTIONAL TAX CREDIT FUND 53 LP CA STATE	IRVINE	CA	WNC & ASSOCIATES		08/24/2022		2,747,746			2,747,746	25.680
4199999. Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated								2,747,746	(2,099,011)		36,147,104	XXX
4899999. Total - Unaffiliated								162,789,207	191,174,196		1,581,627,531	XXX
4999999. Total - Affiliated								22,621,000	19,532,156		20,744,310	XXX
5099999 - Totals								185,410,207	210,706,352		1,602,371,841	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	CSI PRODIGY CO-INVESTMENT LP	NEW YORK	NY	COWEN SUSTAINABLE ADVISORS LLC	08/04/2020	07/07/2022	283,880							283,880	283,880				
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated							283,880							283,880	283,880				
000000-00-0	AFFINITY ASIA PACIFIC FUND V LP	SINGAPORE	SGP	AFFINITY EQUITY PARTNERS	12/11/2018	09/20/2022	67,976							67,976	67,976				
000000-00-0	ACTIS AFRICA IV	London	GBR	ACTIS CAPITAL	07/19/2013	09/02/2022	6,537,077							6,537,077	6,537,077				
000000-00-0	ACTIS EMERGING MARKETS 3 LP	London	GBR	Actis Capital	01/02/2008	09/19/2022	193,373							193,373	193,373				
000000-00-0	ACTIS ENERGY 4 LP	LONDON	GBR	ACTIS CAPITAL	02/02/2017	08/18/2022	4,039,404							4,039,404	4,039,404				
000000-00-0	ARCLIGHT ENERGY PARTNERS V LP	Boston	MA	ArcLight Partners	12/01/2011	09/15/2022	14,545,810							14,545,810	14,545,810				
000000-00-0	ARCLIGHT ENERGY PARTNERS FUND VI LP	BOSTON	MA	ARCLIGHT PARTNERS	08/14/2015	09/28/2022	5,320,197							5,320,197	5,320,197				
000000-00-0	ASTERION INDUSTRIAL INFRA FUND I, FCR	MADRID	ESP	ASTERION INDUSTRIAL PARTNERS	11/22/2019	09/19/2022	390,138							390,138	347,428	(42,710)		(42,710)	
000000-00-0	ATLAS CAPITAL RESOURCES I	Greenwich	CT	Atlas Holdings	05/07/2010	07/01/2022	5,277,231							5,277,231	5,277,231				
000000-00-0	AURORA EQUITY PARTNERS V LP	LOS ANGELES	CA	AURORA CAPITAL GROUP	06/10/2016	08/18/2022	2,830,989							2,830,989	2,830,989				
000000-00-0	BASALT INFRASTRUCTURE PARTNERS II LP	ST PETER PORT	GGY	BASALT INFRASTRUCTURE PARTNERS	03/02/2017	08/11/2022	8,606,274							8,606,274	8,606,274				
000000-00-0	PROJECT ARTHUR HOLDCO LLC	NEW YORK	NY	BASALT INFRASTRUCTURE PARTNERS	12/18/2017	08/05/2022	874,695	(18,567,087)				(18,567,087)		(17,692,392)	(17,692,392)				19,077,506
000000-00-0	BASALT INFRASTRUCTURE PARTNERS LP	St Peter Port	GGY	BASALT INFRASTRUCTURE PARTNERS	03/14/2013	09/23/2022	564,343							564,343	564,343				
000000-00-0	BOPA1 LP BLACKROCK OPPORTUNISTIC	NEW YORK	NY	BLACKROCK	07/21/2016	09/30/2022	1,280,448							1,280,448	1,280,448				
000000-00-0	BROOKFIELD INFRASTRUCTURE FUND IV-B LP	NEW YORK	NY	BROOKFIELD ASSET MANAGEMENT	09/13/2019	09/21/2022	116,242							116,242	116,242				
000000-00-0	BLACKSTONE TACTICAL OPPORTUNITIES FUND III LP	NEW YORK	NY	BLACKSTONE GROUP	02/08/2019	09/28/2022	3,447,965							3,447,965	3,447,965				
000000-00-0	GCM GROSVENOR - ALLSTATE INSURANCE COMPANY LP	NEW YORK	NY	GROSVENOR CAPITAL MANAGEMENT	11/14/2013	07/26/2022	2,139,361							2,139,361	2,139,361				
000000-00-0	CMP GERMAN OPPORTUNITY FUND III	LUXEMBOURG	LUX	CMP CAPITAL MANAGEMENT-PARTNERS	06/12/2017	09/30/2022	574,025							574,025	490,818	(83,207)		(83,207)	
000000-00-0	CONCESSION INVESTMENT HOLDINGS LLC, PROJECT LONGHAUL	NEW YORK	NY	IFM INVESTORS	05/03/2016	08/16/2022	1,208,350							1,208,350	1,208,350				
23280*-10-3	CYPRIUM INVESTORS IV LP	Cleveland	OH	Cyprium Partners	12/30/2013	07/13/2022	851,902							851,902	851,902				
000000-00-0	DATA BRIDGE HOLDINGS, LLC	BOCA RATON	FL	DIGITAL BRIDGE	07/11/2016	09/01/2022	50,882,418							50,882,418	50,882,418				
000000-00-0	DIGITAL BRIDGE SMALL CELLS HOLDINGS, LLC	BOCA RATON	FL	DIGITAL BRIDGE	11/06/2015	08/11/2022	180,989							180,989	180,989				
000000-00-0	CHINA EVERBRIGHT REINFORE SPECIAL OPPORTUNITIES FUND I	BEIJING	CHN	CHINA EVERBRIGHT REINFORE SPECIAL OPPORTUNITIES	11/16/2015	07/15/2022	3,186,155							3,186,155	3,186,155				
29269@-10-3	EIG ENERGY FUND XV	HOUSTON	TX	EIG Global Energy Partners	03/07/2011	08/26/2022	203,848							203,848	203,848				
000000-00-0	EPIRIS FUND II B LP	ST HEILER	JEY	EPIRIS GROUP	03/12/2018	09/29/2022	14,861,340							14,861,340	12,607,922	(2,253,418)		(2,253,418)	
000000-00-0	EQUISTONE PARTNERS EUROPEAN FUND IV	London	GBR	Equistone Partners Europe	02/20/2012	09/07/2022	43,852							43,852	(71,160)	(115,013)		(115,013)	
000000-00-0	EQUISTONE PARTNERS EUROPEAN FUND V	LONDON	GBR	Equistone Partners Europe	06/26/2015	09/06/2022	1,318,299							1,318,299	570,642	(747,656)		(747,656)	
000000-00-0	EQUISTONE PARTNERS EUROPEAN FUND VI	LONDON	GBR	EQUISTONE PARTNERS EUROPE	07/09/2018	09/28/2022	4,698,264							4,698,264	4,194,744	(503,520)		(503,520)	
000000-00-0	EASTERN GENERATION HOLDINGS, LLC	BOSTON	MA	ARCLIGHT PARTNERS	12/28/2015	09/22/2022	709,789							709,789	709,789				
29276@-10-4	ENERVEST ENERGY INSTITUTIONAL FUND XI	HOUSTON	TX	ENERVEST MANAGEMENT PARTNERS	06/22/2007	09/30/2022	11,580	5,676,654				5,676,654		5,688,234	5,688,234				(5,688,234)
000000-00-0	FLORIDA FOOD HOLDINGS LP	DALLAS	TX	KAINOS CAPITAL	10/07/2016	09/16/2022	192,771	(96,628)				(96,628)		96,143	96,143				96,141
000000-00-0	HARBOURVEST STRUCTURED SOLUTIONS II L.P.	Boston	MA	HarbourVest Partners	12/31/2012	08/04/2022	493,915							493,915	493,915				
000000-00-0	IMM ROSEGOLD IV ALPHA-2 PRIVATE EQUITY FUND	SEOUL	KOR	IMM PRIVATE EQUITY, INC.	09/27/2019	09/01/2022	10,260							10,260	10,260				
000000-00-0	JIUDING CHINA GROWTH FUND II	Grand Cayman Islands	CYM	Jiuding Dingfeng Capital	05/01/2014	07/12/2022	3,082,700							3,082,700	3,082,700				
G5319*-10-8	KREOS CAPITAL IV	London	GBR	Kreos Capital	04/26/2012	09/21/2022	128,004							128,004	100,801	(27,203)		(27,203)	
58988@-10-2	MERIT MEZZANINE FUND V	Chicago	IL	MERIT CAPITAL PARTNERS	09/14/2010	09/23/2022	2,623,788							2,623,788	2,623,788				
000000-00-0	MIP III US ENERGY HOLDINGS II LP	NEW YORK	NY	MACQUARIE INFRASTRUCTURE PARTNERS	06/09/2017	08/12/2022	1,150,000							1,150,000	1,150,000				
000000-00-0	MACQUARIE INFRASTRUCTURE PARTNERS IV LP	NEW YORK	NY	MACQUARIE INFRASTRUCTURE PARTNERS	05/17/2018	08/10/2022	7,289							7,289	7,289				
000000-00-0	NORTH HAVEN PRIVATE EQUITY ASIA IV, LP	New York	NY	Morgan Stanley Private Equity Asia	03/18/2013	08/12/2022	2,708,376							2,708,376	2,708,376				
000000-00-0	NG CAPITAL PARTNERS II LP	Lima	PER	NEXUS GROUP	07/22/2013	09/30/2022	654,264							654,264	654,264				
000000-00-0	NGP CAMINO FOLLOW-ON LLC	IRVING	TX	NATURAL GAS PARTNERS	04/09/2018	09/27/2022	46,000							46,000	46,000				
000000-00-0	NGP BRAVO CO-INVEST LLC	IRVING	TX	NATURAL GAS PARTNERS	05/27/2015	09/28/2022	459,239							459,239	459,239				
000000-00-0	NGP Natural Resources XI LP	IRVING	TX	NATURAL GAS PARTNERS	11/05/2014	09/29/2022	4,956,085							4,956,085	4,956,085				
000000-00-0	NGP NATURAL RESOURCES XII LP	IRVING	TX	NATURAL GAS PARTNERS	11/20/2017	09/30/2022	4,585,480							4,585,480	4,585,480				
000000-00-0	NOVAQUEST PRIVATE EQUITY FUND I LP	RALEIGH	NC	NOVAQUEST CAPITAL MANAGEMENT	11/05/2019	09/22/2022	3,377,224							3,377,224	3,377,224				
000000-00-0	MIP IV OLIVIA PARTNERS LP	NEW YORK	NY	MACQUARIE INFRASTRUCTURE PARTNERS	10/29/2019	09/30/2022	336,210							336,210	336,210				
000000-00-0	ORCHID ASIA V	CENTRAL	HKG	ORCHID ASIA GROUP MANAGEMENT	12/22/2011	08/04/2022	146,192							146,192	146,192				
000000-00-0	PAG ASIA III LP	Central	HKG	PAG ASIA CAPITAL LIMITED	09/27/2019	07/26/2022	1,354,273							1,354,273	1,354,273				
000000-00-0	PCP MASTER HAMBURGER HOLDING COMPANY, LLC	CHICAGO	IL	PGIM PRIVATE CAPITAL	10/02/2017	09/16/2022	203,793							203,793	203,793				
70714@-10-8	PENINSULA FUND V	Detroit	MI	Peninsula Partners	12/22/2011	08/29/2022	1,027,976							1,027,976	1,027,976				

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	VP PRIMALOFT MANAGEMENT, LLC	NEW YORK	NY	VICTOR CAPITAL PARTNERS	10/05/2017	07/12/2022	8,741,192	(2,379,103)				(2,379,103)		6,362,089	6,362,089				214,248,457
74464@-10-2	PRUDENTIAL CAPITAL PARTNERS IV, LP	Chicago	IL	PGIM PRIVATE CAPITAL	12/20/2012	09/28/2022	1,433,647							1,433,647	1,433,647				
000000-00-0	PRUDENTIAL CAPITAL PARTNERS V, LP	CHICAGO	IL	PGIM PRIVATE CAPITAL	04/21/2017	07/11/2022	352,817							352,817	352,817				
000000-00-0	QUANTUM ENERGY PARTNERS VII LP	HOUSTON	TX	QUANTUM ENERGY PARTNERS	08/22/2017	07/18/2022	939,540							939,540	939,540				
000000-00-0	BAIN CAPITAL DISTRESSED AND SPECIAL SITUATIONS 2013	Boston	MA	Bain Capital Credit, LP	10/17/2012	07/06/2022	134,336							134,336	134,336				
000000-00-0	STERLING CAPITAL PARTNERS II, LP	Westport	CT	Sterling Partners	09/30/2008	07/26/2022	52,803							52,803	52,803				
000000-00-0	SYCAMORE PARTNERS III, LP	NEW YORK	NY	SYCAMORE PARTNERS	04/10/2018	09/09/2022	1,803,294							1,803,294	1,803,294				
000000-00-0	TPG VI	Fort Worth	TX	TPG Capital	12/22/2011	09/22/2022	8,494							8,494	8,494				
000000-00-0	HIGHSTAR CAPITAL III	New York	NY	Highstar Capital	05/25/2007	09/30/2022	66	(66)				(66)							
000000-00-0	CALERA CAPITAL PARTNERS IV	San Francisco	CA	Calera Capital	12/22/2011	09/30/2022	5,316	(5,316)				(5,316)							
000000-00-0	CCMP CAPITAL INVESTOR II LP/ASF MILLER DIRECT B LP	Edinburgh	GBR	ARDIAN	01/09/2014	09/30/2022	1,264	(1,264)				(1,264)							
000000-00-0	ENERVEST ENERGY INSTITUTIONAL FUND XIII-A LP	HOUSTON	TX	ENERVEST MANAGEMENT PARTNERS	04/24/2013	08/12/2022	1							1			(1)	(1)	
000000-00-0	GTCR INVESTORS (CROWN) LP/CALLCREDIT	Chicago	IL	GTCR	03/10/2014	09/30/2022	4,558	(4,558)				(4,558)							
000000-00-0	KOHLBERG INVESTORS VI, LP	Mount Kisco	NY	Kohlberg & Co	09/30/2008	09/30/2022	492	(492)				(492)							
000000-00-0	LEEDS WELD EQUITY PARTNERS IV	New York	NY	LEEDS EQUITY PARTNERS	07/21/2004	09/30/2022	22	(22)				(22)							
000000-00-0	LEEDS EQUITY PARTNERS IV-A LP	NEW YORK	NY	LEEDS EQUITY PARTNERS	06/06/2018	09/30/2022	37	(37)				(37)							
000000-00-0	MATLIN PATTERSON GLOBAL OPP FUND III LP	New York	NY	MATLINPATTERSON GLOBAL ADVISORS LLC	07/30/2007	09/30/2022	544	(544)				(544)							
000000-00-0	WIND POINT PARTNERS VI, LP	Southfield	MI	Wind Point Partners	02/15/2006	09/30/2022	1,062	(1,062)				(1,062)							
552770-05-9	JP MORGAN GLOBAL EMERGING MARKETS FUND LLC	NEW YORK	NY	JP MORGAN INVESTMENT MANAGEMENT INC	10/01/2014	09/30/2022													
000000-00-0	TRILANTIC CAPITAL PARTNERS V LP	New York	NY	TRILANTIC CAPITAL PARTNERS	05/01/2013	09/09/2022	301,887							301,887	301,887				
000000-00-0	WHITEHORSE LIQUIDITY PARTNERS III LP	TORONTO	CAN	WHITEHORSE LIQUIDITY PARTNERS	10/30/2019	09/29/2022	279,970							279,970	279,970				
000000-00-0	COWEN SUSTAINABLE INVESTMENTS I LP	NEW YORK	NY	COWEN SUSTAINABLE ADVISORS LLC	02/11/2020	07/21/2022	86,457							86,457	86,457				
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND VI LP	NEW YORK	NY	ODYSSEY PARTNERS	04/20/2020	08/29/2022	125							125	125				
000000-00-0	WHITEHORSE LIQUIDITY PARTNERS IV LP	TORONTO	CAN	WHITEHORSE LIQUIDITY PARTNERS	11/25/2020	09/28/2022	1,825,221							1,825,221	1,825,221				
000000-00-0	PROVIDENCE STRATEGIC GROWTH EUROPE LP	PROVIDENCE	RI	PROVIDENCE STRATEGIC GROWTH	05/10/2021	09/07/2022	319,699							319,699	279,224	(40,475)		(40,475)	
000000-00-0	BCP SPECIAL OPPORTUNITIES FUND II LP	NEW YORK	NY	BC PARTNERS	07/12/2021	09/29/2022	1,753,767							1,753,767	1,753,767				
000000-00-0	PGIM CAPITAL PARTNERS VI LP	CHICAGO	IL	PGIM PRIVATE CAPITAL	09/22/2021	09/09/2022	881,886							881,886	881,886				
000000-00-0	EMBER INFRASTRUCTURE FUND I-A LP	NEW YORK	NY	EMBER INFRASTRUCTURE	09/16/2021	07/14/2022	1,107,295							1,107,295	1,107,295				
000000-00-0	MIDDLEGROUND PARTNERS II LP	NEW YORK	NY	MIDDLEGROUND CAPITAL	11/15/2021	07/14/2022	1,762,641							1,762,641	1,762,641				
000000-00-0	NOVAQUEST PRIVATE EQUITY FUND II LP	RALEIGH	NC	NOVAQUEST CAPITAL MANAGEMENT	10/15/2021	07/14/2022	42,299							42,299	42,299				
000000-00-0	GALLATIN POINT CAPITAL PARTNERS II LP	GREENWICH	CT	GALLATIN POINT CAPITAL LLC	12/29/2021	07/20/2022	170,332							170,332	170,332				
000000-00-0	WINDROSE HEALTH INVESTORS VI LP	NEW YORK	NY	WINDROSE HEALTH INVESTORS	03/09/2022	07/21/2022								169,581	169,581				
000000-00-0	LYRIC CAPITAL ROYALTY FUND II LP	NEW YORK	NY	LYRIC CAPITAL MANAGEMENT	03/25/2022	07/11/2022								2,221,612	2,221,612				
000000-00-0	CORAL TREE PARTNERS LP	LOS ANGELES	CA	CORAL TREE PARTNERS	05/06/2022	09/12/2022								82,870	82,870				
000000-00-0	AERO CAPITAL SOLUTIONS FUND III LP	AUSTIN	TX	AERO CAPITAL SOLUTIONS	05/27/2022	09/26/2022								66,164	66,164				
1999999. Joint Venture Interests - Common Stock - Unaffiliated							184,517,235	(15,379,525)				(15,379,525)		171,677,938	167,864,735	(3,813,202)	(1)	(3,813,203)	227,733,870
000000-00-0	BLACKSTONE CITY PROPERTY CO-INVESTMENT PARTNERS II LP	NEW YORK	NY	BLACKSTONE GROUP	12/17/2015	09/19/2022	92,594							92,594	92,594				
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS EUROPE III	New York	NY	Blackstone Group	03/31/2009	08/31/2022	14,831							14,831	(16,124)	(30,955)		(30,955)	
000000-00-0	FOCUS SENIOR HOUSING FUND I LP	CHICAGO	IL	FOCUS HEALTHCARE PARTNERS LLC	06/08/2017	09/29/2022	932,078							932,078	932,078				
000000-00-0	HIGH STREET REAL ESTATE FUND VI LP	BOSTON	MA	HIGH STREET REALTY COMPANY LLC	11/15/2019	08/04/2022	206,357							206,357	206,357				
000000-00-0	HEMISFERIO SUL INVESTIMENTOS FUND IV LP	Sao Paulo	BRA	HEMISFERIO SUL INVESTIMENTOS	04/27/2012	09/01/2022	41,036							41,036	41,036				
000000-00-0	HSRE BRIGHTVIEW CO-INVESTMENT LP	CHICAGO	IL	HARRISON STREET ADVISORS LLC	12/05/2019	07/25/2022	104,963							104,963	104,963				
000000-00-0	ML-AI VENTURE 2, LLC	WHIPPANY	NJ	METLIFE INVESTMENT MANAGEMENT LLC	10/07/2014	09/01/2022	(2,401,047)							(2,401,047)	(2,401,047)				2,401,047
000000-00-0	ML-AI VENTURE 3, LLC	WHIPPANY	NJ	METLIFE INVESTMENT MANAGEMENT LLC	07/22/2016	07/29/2022	882,000							882,000	882,000				
000000-00-0	BLACKSTONE PROPERTY PARTNERS EUROPE LP	NEW YORK	NY	BLACKSTONE GROUP	09/24/2018	09/30/2022							(85,541)	(85,540)			85,540	85,540	
000000-00-0	EAGLE ROSE LAND PARTNERS LLC	LOS ANGELES	CA	TRUAMERICA MULTIFAMILY	07/25/2017	09/30/2022	309,200	(309,200)				(309,200)							
000000-00-0	MERCURY LAND PARTNERS, LLC	LOS ANGELES	CA	TRUAMERICA MULTIFAMILY	09/03/2015	08/12/2022	1							1			(1)	(1)	
000000-00-0	WESTBROOK REAL ESTATE PARTNERS V, LP	New York	NY	Westbrook Partners	10/01/2004	09/30/2022	(11,480)	11,480				11,480							
000000-00-0	ML-AI VENTURE 1 LLC	WHIPPANY	NJ	METLIFE INVESTMENT MANAGEMENT LLC	07/01/2021	09/30/2022	245	(245)				(245)							
000000-00-0	RANCHO PRESIDIO LAND PARTNERS LLC	LOS ANGELES	CA	TRUAMERICA MULTIFAMILY	12/20/2019	09/15/2022	197,600							197,600	197,600				
000000-00-0	STARWOOD CAPITAL HOSPITALITY FUND II	Greenwich	CT	STARWOOD CAPITAL GROUP	12/22/2011	08/01/2022	3,102,724							3,102,724	3,102,724				
000000-00-0	WALTON STREET REAL ESTATE FUND IV	Chicago	IL	Walton Street	10/08/2003	08/08/2022	101,340	(117,090)				(117,090)		(15,750)	(15,750)				110,740

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	WB SJC CO-INVESTMENT PARTNERSHIP, LP	NEW YORK	NY	WESTBROOK PARTNERS	03/30/2016	07/15/2022	33,732,673	(10,017,688)				(10,017,688)		23,714,985	23,714,985				11,305,089
000000-00-0	BREG SAVANNAH INDUSTRIAL FUND, LP	DENVER	CO	BROE REAL ESTATE GROUP	03/29/2021	08/19/2022	71,097							71,097	71,097				
000000-00-0	ML-AI VENTURE 4, LLC	WHIPPANY	NJ	METLIFE INVESTMENT MANAGEMENT LLC	05/01/2021	07/29/2022	174,593							174,593	174,593				
000000-00-0	SEASONS RESIDENTIAL HOLDINGS, LLC	DENVER	CO	REDPEAK PROPERTIES	05/01/2021	09/22/2022	1,203,155							1,203,155	1,203,155				
000000-00-0	DERMODY PROPERTIES INDUSTRIAL FUND III LP	RENO	NV	DERMODY PROPERTIES	05/07/2021	07/29/2022	15,444,955							15,444,955	15,444,955				
000000-00-0	TRUAMERICA PROPERTIES II LLC	Los Angeles	CA	TruAmerica Multifamily	08/01/2021	09/19/2022	944,065							944,065	944,065				
000000-00-0	ELMTREE U.S. NET LEASE FUND IV LP	ST. LOUIS	MO	ELMTREE FUNDS	10/28/2021	07/01/2022	297,739							297,739	297,739				
2199999. Joint Venture Interests - Real Estate - Unaffiliated							55,440,718	(10,432,743)				(10,432,743)	(85,541)	44,922,435	44,977,019	(30,955)	85,539	54,585	13,816,876
000000-00-0	AP Timber LLC	Dover	DE	DIRECT	05/22/2012	07/18/2022	5,500,000							5,500,000	5,500,000				
000000-00-0	PULLMAN QOZB	CHICAGO	IL	CBRE Global Investors	07/13/2019	08/22/2022	481,978							481,978	481,978				
000000-00-0	SW INDUSTRIAL LLC	SPARKS	NV	The Bendetti Company	08/01/2019	08/01/2022	494,000							494,000	494,000				
000000-00-0	TDC CITY CENTER LLC	PHOENIX	AZ	Transwestern Development Company	07/01/2021	09/30/2022	352	(352)				(352)							
000000-00-0	TDC CITY CENTER PHASE II LLC	PHOENIX	AZ	Transwestern Development Company	07/01/2021	09/30/2022	91,957							91,957	91,957				(91,957)
000000-00-0	THE ARROYO PARKWAY LLC	PASADENA	CA	Edgewood Realty Partners	04/25/2019	09/19/2022	486,000							486,000	486,000				
000000-00-0	White Oak Real Estate 2017-2, LP	Westerville	OH	White Oak GP	11/07/2017	09/15/2022	1,576,798							1,576,798	1,576,798				(71,846)
2299999. Joint Venture Interests - Real Estate - Affiliated							8,631,084	(352)				(352)		8,630,732	8,630,732				(163,803)
000000-00-0	BLACKSTONE PROPERTY PARTNERS EUROPE - LO LP	NEW YORK	NY	BLACKSTONE GROUP	03/22/2018	09/29/2022	25,945							25,945	(17,635)	(43,580)		(43,580)	
404738-AA-0	CRAYHILL CO-INVEST FUND II LP	NEW YORK	NY	CRAYHILL CAPITAL MANAGEMENT LP	08/20/2018	08/23/2022	3,461,917							3,461,917	3,461,917				
000000-00-0	FOLIUM TIMBER FUND I LP	BOSTON	MA	FOLIUM CAPITAL LP	12/29/2016	08/19/2022	474,499							474,499	474,499				
000000-00-0	PARTNERS GROUP REAL ESTATE SECONDARY 2009 USD A, LP	St Peter Port	GGY	Partners Group	07/15/2011	09/28/2022	1,136,242							1,136,242	1,136,242				
000000-00-0	AGRICULTURE FUND II LP	NEW YORK	NY	BROOKFIELD ASSET MANAGEMENT	10/13/2017	09/30/2022	2,000	(2,000)				(2,000)							
000000-00-0	SROA CARDINAL CO-INVEST 2 LP	WEST PALM BEACH	FL	SROA CAPITAL	11/26/2021	08/10/2022	273,448							273,448	273,448				
000000-00-0	SROA CAPITAL FUND VIII LP	WEST PALM BEACH	FL	SROA CAPITAL	11/23/2021	09/09/2022	232,555							232,555	232,555				
000000-00-0	ALTERRA IOS VENTURE II LP	PHILADELPHIA	PA	ALTERRA PROPERTY GROUP	03/09/2022	09/22/2022								3,264	3,264				
000000-00-0	CRAYHILL CO-INVEST FUND III LP	NEW YORK	NY	CRAYHILL CAPITAL MANAGEMENT LP	05/24/2022	07/14/2022								319,304	319,304				
000000-00-0	ROCKBRIDGE HOSPITALITY FUND VI LP	COLUMBUS	OH	ROCKBRIDGE CAPITAL	07/01/2022	09/21/2022								41,230	41,230				
2599999. Joint Venture Interests - Other - Unaffiliated							5,606,606	(2,000)				(2,000)		5,968,403	5,924,823	(43,580)		(43,580)	
000000-00-0	RED STONE EQUITY - 2011 NATIONAL FUND L.P.	Cleveland	OH	RED STONE EQUITY PARTNERS	08/15/2011	09/13/2022	123,419							123,419	123,419				
3799999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated							123,419							123,419	123,419				
000000-00-0	INVESTEC AFRICA CRDT OPPORT FD 1A	ST PETER PORT	GGY	INVESTEC ASSET MANAGEMENT GUERNSEY LIMITED	12/31/2019	09/21/2022	573,889	3,955				3,955		577,844	797,927		220,083	220,083	
4699999. Any Other Class of Assets - Unaffiliated							573,889	3,955				3,955		577,844	797,927		220,083	220,083	
4899999. Total - Unaffiliated							246,545,747	(25,810,313)				(25,810,313)	(85,541)	223,553,919	219,971,804	(3,887,737)	305,622	(3,582,115)	241,550,745
4999999. Total - Affiliated							8,631,084	(352)				(352)		8,630,732	8,630,732				(163,803)
5099999 - Totals							255,176,832	(25,810,665)				(25,810,665)	(85,541)	232,184,651	228,602,536	(3,887,737)	305,622	(3,582,115)	241,386,942

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
912810-TG-3	TREASURY BOND		07/05/2022	Various		49,489,743	51,525,000	209,320	1.A
912810-TH-1	TREASURY BOND		07/18/2022	Various		43,921,680	45,000,000	258,322	1.A
912810-TJ-7	TREASURY BOND		09/13/2022	BNP CAPITAL MARKETS		13,641,797	15,000,000	36,685	1.A
912828-5J-5	TREASURY NOTE		07/13/2022	GOLDMAN, SACHS & CO.		19,860,978	19,937,300	121,899	1.A
912828-6S-4	TREASURY NOTE		09/13/2022	JPMORGAN CHASE & CO.		19,710,914	20,639,700	182,490	1.A
912828-R3-6	TREASURY NOTE		09/13/2022	BANK OF AMERICA/MERRILL LYNCH		29,679,169	31,959,000	172,170	1.A
912828-V9-8	TREASURY NOTE		07/29/2022	RBS SECURITIES INC		9,786,328	10,000,000	103,798	1.A
912828-Y7-9	TREASURY NOTE		07/13/2022	BNP CAPITAL MARKETS		9,859,387	9,933,500	129,382	1.A
912828-Y9-5	TREASURY NOTE		07/13/2022	CITADEL SECURITIES LLC		9,903,856	10,373,500	88,117	1.A
912828-ZV-5	TREASURY NOTE		07/08/2022	BNP CAPITAL MARKETS		24,933,905	28,357,900	4,238	1.A
912828-ZW-3	TREASURY NOTE		07/08/2022	BANK MONTREAL / NESBITT BURNS		19,963,112	21,737,800	1,624	1.A
91282C-AT-8	TREASURY NOTE		07/08/2022	GOLDMAN, SACHS & CO.		24,937,857	27,432,500	13,418	1.A
91282C-EF-4	TREASURY NOTE		07/13/2022	HSBC SECURITIES, INC.		14,885,203	15,239,400	109,299	1.A FE
91282C-EH-0	TREASURY NOTE		07/08/2022	DEUTSCHE BANK AG		29,753,232	30,178,800	188,308	1.A FE
91282C-EN-7	TREASURY NOTE		07/29/2022	DEUTSCHE BANK AG		10,012,500	10,000,000	69,497	1.A FE
91282C-EP-2	TREASURY NOTE		07/06/2022	Various		211,504,023	211,000,000	857,969	1.A FE
91282C-EW-7	TREASURY NOTE		07/13/2022	Various		41,058,972	40,662,700	46,681	1.A FE
91282C-EX-5	TREASURY NOTE		09/22/2022	Various		331,704,103	333,072,100	681,854	1.A FE
91282C-EY-3	TREASURY NOTE		08/05/2022	Various		124,754,201	124,978,500	139,278	1.A FE
91282C-FA-4	TREASURY NOTE		08/31/2022	Various		119,855,297	120,255,100	114,609	1.A FE
91282C-FB-2	TREASURY NOTE		08/01/2022	Various		90,144,353	89,833,700	11,184	1.A FE
91282C-FC-0	TREASURY NOTE		08/24/2022	Various		101,467,773	105,000,000	181,182	1.A FE
91282C-FE-6	TREASURY NOTE		09/13/2022	Various		238,250,778	240,437,400	272,853	1.A FE
91282C-FF-3	TREASURY NOTE		09/22/2022	Various		164,378,867	169,000,000	136,230	1.A FE
91282C-FG-1	TREASURY NOTE		09/26/2022	Various		541,119,808	545,171,900	587,170	1.A FE
91282C-FH-9	TREASURY NOTE		09/20/2022	JPMORGAN CHASE & CO.		3,889,063	4,000,000	7,251	1.A FE
91282C-FJ-5	TREASURY NOTE		09/22/2022	Various		77,578,242	81,000,000	157,977	1.A FE
91282C-FM-8	TREASURY NOTE		09/30/2022	GOLDMAN, SACHS & CO.		41,650,762	41,500,000	14,109	1.B FE
91282C-FN-6	TREASURY NOTE		09/30/2022	Various		175,294,922	175,000,000	17,514	1.A
0109999999. Subtotal - Bonds - U.S. Governments						2,592,990,823	2,628,225,800	4,914,431	XXX
373385-CN-1	GEORGIA (STATE OF)		09/30/2022	PNC CAPITAL MARKETS LLC		5,881,039	5,380,000	69,492	1.A FE
452153-DV-8	ILLINOIS ST		09/29/2022	BANK OF AMERICA/MERRILL LYNCH		25,000,000	25,000,000		2.A FE
576004-GW-9	MASSACHUSETTS (COMMONWEALTH OF)		08/17/2022	JEFFERIES & COMPANY, INC.		100,000,000	100,000,000		1.A FE
882724-C4-7	TEXAS ST		07/06/2022	JEFFERIES & COMPANY, INC.		3,323,640	2,975,000	11,983	1.A FE
882724-C6-2	TEXAS ST		07/06/2022	JEFFERIES & COMPANY, INC.		2,605,698	2,280,000	9,183	1.A FE
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						136,810,378	135,635,000	90,658	XXX
010878-BC-9	ALAMEDA CNTY CA		08/10/2022	UNION BANK OF SWITZERLAND		1,850,000	1,850,000		1.A FE
010878-BD-7	ALAMEDA CNTY CA		08/10/2022	UNION BANK OF SWITZERLAND		1,500,000	1,500,000		1.A FE
081077-S6-7	BELTON TEX INDPT SCH DIST		07/29/2022	BOSC, INC.		596,807	570,000		1.A FE
081077-S8-3	BELTON TEX INDPT SCH DIST		07/29/2022	BOSC, INC.		1,654,848	1,600,000		1.A FE
081077-S9-1	BELTON TEX INDPT SCH DIST		07/29/2022	BOSC, INC.		1,337,817	1,300,000		1.A FE
081077-T2-5	BELTON TEX INDPT SCH DIST		07/29/2022	BOSC, INC.		1,024,660	1,000,000		1.A FE
081077-T3-3	BELTON TEX INDPT SCH DIST		07/29/2022	BOSC, INC.		1,149,435	1,125,000		1.A FE
081077-U5-6	BELTON TEX INDPT SCH DIST		07/29/2022	BOSC, INC.		1,255,363	1,250,000		1.A FE
224381-UU-5	CRANDALL TEX INDPT SCH DIST		07/29/2022	BOSC, INC.		1,026,200	1,000,000		1.A FE
224381-UW-1	CRANDALL TEX INDPT SCH DIST		07/29/2022	BOSC, INC.		818,991	805,000		1.A FE
224381-VB-6	CRANDALL TEX INDPT SCH DIST		07/29/2022	BOSC, INC.		3,119,437	3,100,000		1.A FE
224381-VG-5	CRANDALL TEX INDPT SCH DIST		07/29/2022	BOSC, INC.		2,104,914	2,100,000		1.A FE
236092-LQ-3	DANE CNTY WIS		09/27/2022	MORGAN STANLEY		3,614,593	3,490,000		1.A FE
236092-LR-1	DANE CNTY WIS		09/27/2022	MORGAN STANLEY		4,761,552	4,560,000		1.A FE
236092-LS-9	DANE CNTY WIS		09/27/2022	MORGAN STANLEY		3,577,412	3,400,000		1.A FE
236092-LT-7	DANE CNTY WIS		09/28/2022	MORGAN STANLEY		2,900,920	2,750,000		1.A FE
283590-FM-4	EL PASO CNTY TEX HOSP DIST		08/18/2022	RBC DOMINION SECURITIES		5,279,301	5,180,000	5,036	2.A FE
494656-X8-9	KING & SNOHOMISH CNTYS WASH SCH DI		08/10/2022	PIPER JAFFRAY INC.		5,163,000	5,000,000		1.A FE
534247-QX-2	LINCOLN NEB ARPT AUTH		07/29/2022	MESIROW FINANCIAL, INC.		1,858,590	1,800,000	6,200	1.B FE
592112-WU-6	METROPOLITAN GOVT NASHVILLE &		07/22/2022	BARCLAYS		16,607,493	16,010,000		1.C FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
642714-FU-8	NEW BRITAIN CONN		07/26/2022	EXCHANGE		50,000	50,000	204	1.C FE
642714-FW-4	NEW BRITAIN CONN		07/26/2022	EXCHANGE		400,000	400,000	1,634	1.C FE
984645-DX-6	YAMHILL & POLK CNTYS ORE SCH DIST		08/05/2022	PIPER JAFFRAY INC.		11,351,600	10,000,000		1.B FE
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						73,002,932	69,840,000	13,074	XXX
167593-Y8-9	CHICAGO ILL O HARE INTL ARPT R		08/31/2022	JPMORGAN CHASE & CO.		2,050,260	2,000,000		1.E FE
167593-Y9-7	CHICAGO ILL O HARE INTL ARPT R		08/31/2022	JPMORGAN CHASE & CO.		2,084,220	2,000,000		1.E FE
167593-Z2-1	CHICAGO ILL O HARE INTL ARPT R		08/31/2022	JPMORGAN CHASE & CO.		3,695,650	3,500,000		1.E FE
213248-CX-3	COOK CNTY ILL		08/10/2022	MORGAN STANLEY		286,448	250,000		1.D FE
213248-CY-1	COOK CNTY ILL		08/10/2022	MORGAN STANLEY		162,103	140,000		1.D FE
213248-CZ-8	COOK CNTY ILL		08/10/2022	MORGAN STANLEY		374,221	320,000		1.D FE
213248-DC-8	COOK CNTY ILL		08/10/2022	MORGAN STANLEY		12,248,234	10,965,000		1.D FE
213248-DL-8	COOK CNTY ILL		08/10/2022	MORGAN STANLEY		332,279	290,000		1.D FE
213248-DM-6	COOK CNTY ILL		08/10/2022	MORGAN STANLEY		312,628	270,000		1.D FE
213248-DN-4	COOK CNTY ILL		08/10/2022	MORGAN STANLEY		350,832	300,000		1.D FE
213248-DQ-7	COOK CNTY ILL		08/10/2022	MORGAN STANLEY		958,003	810,000		1.D FE
213248-DR-5	COOK CNTY ILL		08/10/2022	MORGAN STANLEY		349,905	300,000		1.D FE
213248-DS-3	COOK CNTY ILL		08/10/2022	MORGAN STANLEY		717,247	620,000		1.D FE
213248-DT-1	COOK CNTY ILL		08/10/2022	MORGAN STANLEY		1,339,217	1,170,000		1.D FE
213248-DV-6	COOK CNTY ILL		08/10/2022	MORGAN STANLEY		2,113,462	1,860,000		1.D FE
213248-DU-8	COOK CNTY ILL SALES TAX REV		08/10/2022	MORGAN STANLEY		2,693,853	2,365,000		1.D FE
24916P-KH-9	DENVER COLO CITY & CNTY BRD WTR CO		09/27/2022	MORGAN STANLEY		3,397,194	3,215,000		1.A FE
24916P-KU-0	DENVER COLO CITY & CNTY BRD WTR CO		09/27/2022	MORGAN STANLEY		5,771,232	5,215,000		1.A FE
25477G-UH-6	DISTRICT OF COLUMBIA WASHINGTON DC		07/13/2022	BANK OF AMERICA/MERRILL LYNCH		1,071,090	900,000		1.B FE
25477G-UJ-2	DISTRICT OF COLUMBIA WASHINGTON DC		07/13/2022	BANK OF AMERICA/MERRILL LYNCH		2,413,680	2,000,000		1.B FE
25477G-UK-9	DISTRICT OF COLUMBIA WASHINGTON DC		07/13/2022	BANK OF AMERICA/MERRILL LYNCH		2,390,500	2,000,000		1.B FE
25477G-UL-7	DISTRICT OF COLUMBIA WASHINGTON DC		07/13/2022	BANK OF AMERICA/MERRILL LYNCH		3,548,550	3,000,000		1.B FE
25477G-UM-5	DISTRICT OF COLUMBIA WASHINGTON DC		07/13/2022	BANK OF AMERICA/MERRILL LYNCH		4,546,964	3,875,000		1.B FE
349515-S2-3	FORT WORTH TEX WTR & SWR REV		07/22/2022	MORGAN STANLEY		5,172,621	5,015,000	19,503	1.B FE
373586-HT-6	GEORGIA ST PORTS AUTH		08/03/2022	BANK OF AMERICA/MERRILL LYNCH		5,044,500	5,000,000		1.C FE
373586-HV-1	GEORGIA ST PORTS AUTH		08/03/2022	BANK OF AMERICA/MERRILL LYNCH		6,290,375	6,250,000		1.C FE
51771F-BK-1	LAS VEGAS NEV CONVENTION & VIS		09/01/2022	RBC DOMINION SECURITIES		2,500,000	2,500,000		1.F FE
51771F-BL-9	LAS VEGAS NEV CONVENTION & VIS		09/01/2022	RBC DOMINION SECURITIES		2,245,000	2,245,000		1.F FE
51771F-BM-7	LAS VEGAS NEV CONVENTION & VIS		09/01/2022	RBC DOMINION SECURITIES		1,250,000	1,250,000		1.F FE
523470-GE-6	LEE CNTY FLA		09/21/2022	WELLS FARGO		13,072,511	12,395,000	296,103	1.F FE
54659R-EX-5	LOUISVILLE & JEFFERSON CNTY KY MET		09/23/2022	JPMORGAN CHASE & CO.		8,712,598	7,835,000		1.A FE
54659R-EY-3	LOUISVILLE & JEFFERSON CNTY KY MET		09/23/2022	JPMORGAN CHASE & CO.		9,276,427	8,240,000		1.A FE
54811B-YX-3	LOWER CO RIVER AUTHORITY TEXAS TRA		09/30/2022	MORGAN STANLEY		768,975	750,000		1.F FE
54811B-YY-1	LOWER CO RIVER AUTHORITY TEXAS TRA		09/30/2022	MORGAN STANLEY		883,380	850,000		1.F FE
54811B-ZA-2	LOWER CO RIVER AUTHORITY TEXAS TRA		09/30/2022	MORGAN STANLEY		1,277,448	1,200,000		1.F FE
54811B-ZE-4	LOWER CO RIVER AUTHORITY TEXAS TRA		09/30/2022	MORGAN STANLEY		655,896	600,000		1.F FE
54811B-ZG-9	LOWER CO RIVER AUTHORITY TEXAS TRA		09/30/2022	MORGAN STANLEY		1,162,277	1,050,000		1.E FE
54811B-ZH-7	LOWER CO RIVER AUTHORITY TEXAS TRA		09/30/2022	MORGAN STANLEY		1,506,808	1,380,000		1.F FE
54811B-ZK-0	LOWER CO RIVER AUTHORITY TEXAS TRA		09/30/2022	MORGAN STANLEY		862,984	800,000		1.F FE
54811B-ZC-8	LOWER COLO RIV AUTH TEX TRANSM		09/30/2022	MORGAN STANLEY		1,085,490	1,000,000		1.F FE
97712D-6L-5	MARSHFIELD CLINIC		07/28/2022	INTL FCStone		1,702,785	1,500,000	34,583	1.G FE
575896-YL-3	MASSACHUSETTS PORT AUTHORITY		07/13/2022	UNION BANK OF SWITZERLAND		560,450	500,000		1.C FE
575896-YM-1	MASSACHUSETTS PORT AUTHORITY		07/13/2022	UNION BANK OF SWITZERLAND		2,574,667	2,280,000		1.C FE
575896-YN-9	MASSACHUSETTS PORT AUTHORITY		07/13/2022	UNION BANK OF SWITZERLAND		2,448,743	2,150,000		1.C FE
592647-FA-4	METROPOLITAN WASH D C ARPTS AU		07/20/2022	JEFFERIES & COMPANY, INC.		1,543,970	1,385,000	21,352	1.D FE
592647-JW-2	METROPOLITAN WASHINGTON AIRPORTS A		07/20/2022	JEFFERIES & COMPANY, INC.		4,442,398	3,985,000	61,435	1.D FE
594615-KN-5	MICHIGAN (STATE OF)		08/03/2022	MORGAN STANLEY		4,016,400	4,000,000		1.C FE
594615-KP-0	MICHIGAN (STATE OF)		08/03/2022	MORGAN STANLEY		7,451,990	6,500,000		1.C FE
604146-FY-1	MINNESOTA (STATE OF)		09/28/2022	JPMORGAN CHASE & CO.		27,223,015	26,565,000		1.B FE
604146-FZ-8	MINNESOTA (STATE OF)		09/28/2022	JPMORGAN CHASE & CO.		38,829,331	37,290,000		1.B FE
604146-GA-2	MINNESOTA (STATE OF)		09/27/2022	JPMORGAN CHASE & CO.		49,391,157	38,045,000		1.B FE
604146-GB-0	MINNESOTA (STATE OF)		09/28/2022	JPMORGAN CHASE & CO.		15,509,670	14,470,000		1.B FE

SCHEDULE D - PART 3

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

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25483V-WZ-3	NATIONAL PUBLIC RADIO INC		07/28/2022	BAIRD (ROBERT W.) & CO. INC.		532,939	550,000	3,056	1.F FE
647310-4K-4	NEW MEXICO (STATE OF)		09/28/2022	JEFFERIES & COMPANY, INC.		26,321,593	24,770,000		1.D FE
647310-4M-0	NEW MEXICO (STATE OF)		09/28/2022	JEFFERIES & COMPANY, INC.		26,942,586	24,765,000		1.D FE
647310-4P-3	NEW MEXICO (STATE OF)		09/28/2022	JEFFERIES & COMPANY, INC.		36,488,450	32,895,000		1.D FE
392274-Y9-1	ORLANDO INTL AIRPORT GREATER ORLAN		09/21/2022	JEFFERIES & COMPANY, INC.		5,376,356	5,045,000	120,519	1.D FE
717893-Y7-0	PHILADELPHIA PA WTR & WASTEWTR		08/10/2022	RBC DOMINION SECURITIES		1,294,027	1,110,000		1.E FE
717893-Y8-8	PHILADELPHIA PA WTR & WASTEWTR		08/10/2022	RBC DOMINION SECURITIES		1,561,424	1,350,000		1.E FE
717893-Y9-6	PHILADELPHIA PA WTR & WASTEWTR		08/10/2022	RBC DOMINION SECURITIES		2,300,460	2,000,000		1.E FE
717893-Z2-0	PHILADELPHIA PA WTR & WASTEWTR		08/10/2022	RBC DOMINION SECURITIES		1,810,222	1,580,000		1.E FE
717893-Z3-8	PHILADELPHIA PA WTR & WASTEWTR		08/10/2022	RBC DOMINION SECURITIES		2,109,555	1,850,000		1.E FE
717893-Z4-6	PHILADELPHIA PA WTR & WASTEWTR		08/10/2022	RBC DOMINION SECURITIES		3,410,160	3,000,000		1.E FE
717893-Z5-3	PHILADELPHIA PA WTR & WASTEWTR		08/10/2022	RBC DOMINION SECURITIES		2,939,248	2,600,000		1.E FE
717893-Z6-1	PHILADELPHIA PA WTR & WASTEWTR		08/10/2022	RBC DOMINION SECURITIES		4,232,625	3,750,000		1.E FE
717893-Z7-9	PHILADELPHIA PA WTR & WASTEWTR		08/10/2022	RBC DOMINION SECURITIES		5,782,250	5,000,000		1.E FE
717893-Z8-7	PHILADELPHIA PA WTR & WASTEWTR		08/10/2022	RBC DOMINION SECURITIES		5,746,600	5,000,000		1.E FE
735389-W5-3	PORT OF SEATTLE INCL SEATTLE TACOM		08/03/2022	MORGAN STANLEY		2,500,000	2,500,000		1.E FE
735389-W6-1	PORT OF SEATTLE INCL SEATTLE TACOM		08/03/2022	MORGAN STANLEY		825,000	825,000		1.E FE
735389-W7-9	PORT OF SEATTLE INCL SEATTLE TACOM		08/03/2022	MORGAN STANLEY		800,000	800,000		1.D FE
87638T-GV-9	TARRANT CNTY TX - CHRISTUS HEALTH		08/05/2022	RBC DOMINION SECURITIES		6,232,590	6,500,000		1.E FE
87638T-GW-7	TARRANT CNTY TX - CHRISTUS HEALTH		08/05/2022	RBC DOMINION SECURITIES		5,420,450	5,000,000		1.E FE
87638T-GX-5	TARRANT CNTY TX - CHRISTUS HEALTH		08/05/2022	RBC DOMINION SECURITIES		551,975	500,000		1.E FE
87638T-GY-3	TARRANT CNTY TX - CHRISTUS HEALTH		08/05/2022	RBC DOMINION SECURITIES		563,070	500,000		1.E FE
87638T-GZ-0	TARRANT CNTY TX - CHRISTUS HEALTH		08/05/2022	RBC DOMINION SECURITIES		307,460	270,000		1.E FE
87638T-HA-4	TARRANT CNTY TX - CHRISTUS HEALTH		08/05/2022	RBC DOMINION SECURITIES		339,952	295,000		1.E FE
87638T-HB-2	TARRANT CNTY TX - CHRISTUS HEALTH		08/05/2022	RBC DOMINION SECURITIES		1,166,300	1,000,000		1.E FE
61212L-TN-9	UNIVERSITY OF MONTANA		07/21/2022	MORGAN STANLEY		5,655,650	5,000,000		1.D FE
0909999999. Subtotal - Bonds - U.S. Special Revenues						421,880,578	382,850,000	556,552	XXX
68245X-AM-1	1011778 BC UNLIMITED LIABILITY CO	A	08/04/2022	Market Axess		442,810	500,000	6,278	4.B FE
68251P-AA-5	1375209 BC LTD	A	09/30/2022	EXCHANGE		93,295	94,000		4.A
00287Y-AY-5	ABBVIE INC		09/01/2022	GOLDMAN, SACHS & CO.		9,048,436	9,464,000	94,219	2.B FE
00287Y-BV-0	ABBVIE INC		09/27/2022	Various		13,835,790	15,117,000	158,561	2.B FE
00287Y-CX-5	ABBVIE INC		09/23/2022	GOLDMAN, SACHS & CO.		7,895,962	8,123,000	10,289	2.C FE
00653V-AC-5	ADAPTHEALTH LLC		08/02/2022	Market Axess		451,810	500,000	193	4.B FE
00130H-CE-3	AES CORPORATION (THE)		09/15/2022	GOLDMAN, SACHS & CO.		1,997,986	2,270,000	5,549	2.C FE
00840K-AA-7	AG TTMT ESCROW ISSUER LLC		08/04/2022	BANK OF AMERICA/MERRILL LYNCH		800,000	800,000		2.B FE
008513-AB-9	AGREE LP		09/01/2022	Jane Street Execution Services, LLC		903,818	1,070,000	4,815	2.B FE
00889F-AE-2	AIMCO 2022-18A SUB CDO		07/26/2022	JPMORGAN CHASE & CO.		1,403,870	1,616,000		6. *
010392-FY-9	ALABAMA POWER COMPANY		08/09/2022	MIZUHO SECURITIES USA INC.		29,974,800	30,000,000		1.E FE
013092-AA-9	ALBERTSONS COS LLC/SAFEWAY INC/NEW		07/05/2022	Market Axess		513,126	510,000	11,900	3.C FE
01748X-AD-4	ALLEGIANT TRAVEL CO		08/10/2022	BARCLAYS		1,591,776	1,600,000		3.C FE
02156L-AE-1	ALTICE FRANCE SA (FRANCE)	D	07/14/2022	CREDIT SUISSE		2,287,500	3,000,000	52,531	4.B FE
02156L-AH-4	ALTICE FRANCE SA (FRANCE)	D	09/12/2022	CANTOR FITZGERALD		1,489,500	1,800,000	40,975	4.B FE
00253X-AA-9	AMERICAN AIRLINES INC		09/27/2022	JPMORGAN CHASE & CO.		1,593,711	1,693,186	17,849	3.B FE
025537-AK-7	AMERICAN ELECTRIC POWER COMPANY IN		08/04/2022	Market Axess		925,528	950,000	7,664	2.C FE
025816-CY-3	AMERICAN EXPRESS COMPANY		07/25/2022	CREDIT SUISSE		6,993,000	7,000,000		1.F FE
031162-DH-0	AMGEN INC		08/15/2022	BANK OF AMERICA/MERRILL LYNCH		25,965,420	26,000,000		2.A FE
031162-DJ-6	AMGEN INC		08/15/2022	BANK OF AMERICA/MERRILL LYNCH		14,999,700	15,000,000		2.A FE
03522A-AH-3	ANHEUSER-BUSCH COMPANIES LLC	C	09/01/2022	U.S. BANCORP		4,785,300	5,000,000	22,847	2.B FE
037833-EN-6	APPLE INC		08/01/2022	JPMORGAN CHASE & CO.		9,987,600	10,000,000		1.B FE
037833-EQ-9	APPLE INC		08/01/2022	GOLDMAN, SACHS & CO.		496,695	500,000		1.B FE
037833-ER-7	APPLE INC		08/01/2022	GOLDMAN, SACHS & CO.		3,985,920	4,000,000		1.B FE
038522-AR-9	ARAMARK SERVICES INC		09/01/2022	Market Axess		523,333	530,000	11,732	4.A FE
043436-AV-6	ASBURY AUTOMOTIVE GROUP INC.		07/05/2022	MORGAN STANLEY		445,359	530,000	8,811	4.A FE
00206R-KF-8	AT&T INC		07/05/2022	Jane Street Execution Services, LLC		1,081,309	1,450,000	21,992	2.B FE
05329W-AN-2	AUTONATION INC		07/05/2022	PNC CAPITAL MARKETS LLC		907,048	930,000	4,702	2.C FE
05351W-AA-1	AVANGRID INC		08/02/2022	WELLS FARGO		990,709	1,010,000	5,568	2.B FE

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05368V-AA-4	AVIENT CORP		07/27/2022	JPMORGAN CHASE & CO.		2,340,000	2,340,000		3.C FE
05523U-AK-6	BAE SYSTEMS (HOLDINGS) LTD	C	09/19/2022	JPMORGAN CHASE & CO.		16,665,058	16,988,000	294,081	2.B FE
05523U-AP-5	BAE SYSTEMS HOLDINGS INC	C	09/21/2022	JPMORGAN CHASE & CO.		9,644,100	10,000,000	104,806	2.B FE
056752-AK-4	BAIDU INC	D	09/01/2022	WELLS FARGO		1,425,624	1,430,000	24,166	1.G FE
06368L-AP-1	BANK OF MONTREAL	A	09/07/2022	BANK MONTREAL / NESBITT BURNS		71,954,640	72,000,000		1.F FE
06368L-AQ-9	BANK OF MONTREAL	A	09/07/2022	BANK MONTREAL / NESBITT BURNS		29,986,800	30,000,000		1.F FE
06406R-BJ-5	BANK OF NEW YORK MELLON CORP/THE		07/19/2022	MORGAN STANLEY		10,000,000	10,000,000		1.E FE
06406R-BK-2	BANK OF NEW YORK MELLON CORP/THE		07/19/2022	MORGAN STANLEY		1,000,000	1,000,000		1.E FE
071734-AQ-0	BAUSCH HEALTH COS INC		09/30/2022	EXCHANGE		133,630	166,000		5.A FE
071734-AR-8	BAUSCH HEALTH COS INC		09/30/2022	EXCHANGE		17,440	32,000		5.A FE
084659-AM-3	BERKSHIRE HATHAWAY ENERGY CO		07/21/2022	JPMORGAN CHASE & CO.		4,373,129	4,568,000	41,239	1.G FE
084664-CX-7	BERKSHIRE HATHAWAY FINANCE CORP		07/05/2022	WELLS FARGO		346,420	500,000	5,972	1.C FE
084670-BS-6	BERKSHIRE HATHAWAY FINANCE CORP		09/01/2022	Market Axess		644,127	660,000	9,797	1.C FE
092113-AU-3	BLACK HILLS CORPORATION		08/04/2022	U.S. BANCORP		451,234	480,000	2,281	2.A FE
09247X-AS-0	BLACKROCK INC		08/02/2022	MORGAN STANLEY		432,985	500,000	4,638	1.D FE
852234-AP-8	BLOCK INC		07/22/2022	EXCHANGE		1,500,000	1,500,000	7,438	3.B FE
096630-AD-0	BOARDWALK PIPELINES LP		09/15/2022	BARCLAYS		5,099,312	5,096,000	65,866	2.C FE
09951L-AA-1	BOOZ ALLEN HAMILTON INC		09/01/2022	Market Axess		458,630	520,000	280	3.C FE
05578D-AG-7	BPCE SA	D	08/02/2022	Market Axess		799,432	800,000	9,689	1.E FE
11133T-AC-7	BROADRIDGE FINANCIAL SOLUTIONS INC		09/01/2022	WELLS FARGO		956,469	990,000	6,452	2.A FE
12008R-AR-8	BUILDERS FIRSTSOURCE INC		08/24/2022	Various		2,331,450	2,420,000	26,842	3.C FE
12429T-AD-6	BWAY HOLDING CO		09/27/2022	Various		3,977,750	4,175,000	104,256	4.C FE
12467A-AF-5	C&S GROUP ENTERPRISES LLC		07/28/2022	BARCLAYS		1,331,325	1,830,000	11,692	4.B FE
12685J-AC-9	CABLE ONE INC		09/26/2022	JPMORGAN CHASE & CO.		1,302,313	1,675,000	24,753	4.B FE
127387-AL-2	CADENCE DESIGN SYSTEMS INC		09/01/2022	JPMORGAN CHASE & CO.		915,478	910,000	15,593	1.G FE
12769G-AA-8	CAESARS ENTERTAINMENT INC		09/08/2022	GOLDMAN, SACHS & CO.		1,414,500	1,725,000	32,577	5.A FE
136375-DB-5	CANADIAN NATIONAL RAILWAY COMPANY	A	08/02/2022	BANK OF AMERICA/MERRILL LYNCH		1,991,740	2,000,000		1.F FE
136375-DC-3	CANADIAN NATIONAL RAILWAY COMPANY	A	08/02/2022	BANK OF AMERICA/MERRILL LYNCH		4,980,300	5,000,000		1.F FE
142339-AJ-9	CARLISLE COMPANIES INCORPORATED		07/05/2022	Market Axess		896,469	1,050,000	10,106	2.B FE
143658-BN-1	CARNIVAL CORP		09/30/2022	BARCLAYS		1,703,563	2,425,000	12,782	4.C FE
1248EP-CK-7	CCO HOLDINGS LLC / CCO HOLDINGS CA		07/07/2022	DEUTSCHE BANK AG		3,178,125	3,750,000	70,833	3.C FE
151191-AZ-6	CELULOSA ARAUCO Y CONSTITUCION SA	D	08/02/2022	BNP CAPITAL MARKETS		944,230	940,000	353	2.C FE
15135B-AR-2	CENTENE CORPORATION		08/02/2022	BARCLAYS		582,507	590,000	3,413	3.A FE
15135B-AT-8	CENTENE CORPORATION		09/26/2022	BANK OF AMERICA/MERRILL LYNCH		1,807,500	2,000,000	26,465	3.A FE
156700-BB-1	CENTURYLINK INC		09/13/2022	BANK OF AMERICA/MERRILL LYNCH		2,610,000	3,000,000	12,813	3.C FE
12532H-AC-8	CGI INC	A	07/05/2022	Jane Street Execution Services, LLC		651,729	730,000	3,323	2.A FE
161175-BZ-6	CHARTER COMMUNICATIONS OPERATING L		09/29/2022	Various		6,571,150	10,000,000	106,458	2.C FE
163851-AE-8	CHEMOURS COMPANY		09/01/2022	Market Axess		462,210	500,000	8,286	3.B FE
16412X-AC-9	CHENIERE CORPUS CHRISTI HOLDINGS L		09/21/2022	Various		16,853,019	16,645,000	220,700	2.C FE
16412X-AD-7	CHENIERE CORPUS CHRISTI HOLDINGS L		09/01/2022	BARCLAYS		4,101,123	3,985,000	51,141	2.C FE
16411Q-AN-1	CHENIERE ENERGY PARTNERS LP		07/07/2022	EXCHANGE		830,000	830,000	20,981	3.A FE
12543D-BH-2	CHS/COMMUNITY HEALTH SYSTEMS INC		07/28/2022	MORGAN STANLEY		2,227,500	2,700,000	7,200	4.B FE
12543D-BK-5	CHS/COMMUNITY HEALTH SYSTEMS INC		09/09/2022	Various		6,845,368	8,571,000	125,512	4.B FE
12543D-BM-1	CHS/COMMUNITY HEALTH SYSTEMS INC		08/09/2022	CANTOR FITZGERALD		2,897,239	3,558,000	96,806	4.B FE
17252M-AP-5	CINTAS CORPORATION NO 2		08/02/2022	Market Axess		996,340	1,000,000	8,721	1.G FE
75524K-PG-3	CITIZENS BANK NA		08/04/2022	MORGAN STANLEY		10,000,000	10,000,000		2.A FE
185899-AG-6	CLEVELAND-CLIFFS INC		09/28/2022	Various		3,872,580	3,928,000	11,048	3.B FE
185899-AH-4	CLEVELAND-CLIFFS INC		09/29/2022	Various		5,636,225	6,054,000	109,575	3.C FE
12572Q-AK-1	CME GROUP INC		09/01/2022	MORGAN STANLEY		507,552	580,000	7,600	1.D FE
191241-AH-1	COCA-COLA FEMSA SAB DE CV	D	09/14/2022	CITIGROUP GLOBAL MARKETS		(48,870)			1.G FE
209115-AE-4	CONSOLIDATED EDISON INC		08/02/2022	SUSQUEHANNA FINANCIAL GROUP LLLP		492,053	510,000	580	2.A FE
222070-AB-0	COTY INC		09/01/2022	Market Axess		493,360	520,000	13,238	4.C FE
225310-AM-3	CREDIT ACCEPTANCE CORPORATION		09/15/2022	Various		6,287,885	6,416,000	164,290	3.C FE
227046-AA-7	CROCS INC		08/02/2022	JPMORGAN CHASE & CO.		429,558	510,000	8,369	4.B FE
126408-HU-0	CSX CORP		08/31/2022	Various		28,146,795	28,500,000	44,531	2.A FE
126408-HV-8	CSX CORP		07/21/2022	MORGAN STANLEY		2,980,530	3,000,000		2.A FE
L2287*-AA-5	CYGNUS ISSUANCE ONE	D	07/01/2022	SCHEDULED PAY UP		52,265	52,265		5.A Z

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BAS1FY-HC-0	CYGNUS ISSUANCE S. A. I / NAC 8	D	07/01/2022	EXCHANGE		9,821,770	10,678,805		5.A FE
BAS1FY-HD-8	CYGNUS ISSUANCE S. A. II / NAC 8	D	07/01/2022	EXCHANGE		7,481,182	8,328,845		5.A FE
L2287*-AB-3	CYGNUS ISSUANCE S.A	D	07/01/2022	SCHEDULED PAY UP		34,734	34,734		5.A Z
L2287*-AC-1	CYGNUS ISSUANCE S.A	D	07/01/2022	SCHEDULED PAY UP		120,632	120,632		5.A Z
L2287*-AD-9	CYGNUS ISSUANCE S.A.	D	07/01/2022	SCHEDULED PAY UP		162,310	162,310		5.A Z
235822-AB-9	DANA FINANCING LUXEMBOURG SARL		08/02/2022	BARCLAYS		514,306	520,000	9,053	3.B FE
235825-AJ-5	DANA INC		08/03/2022	BANK OF AMERICA/MERRILL LYNCH		3,134,570	3,788,000	118,849	3.B FE
237266-AJ-0	DARLING INGREDIENTS INC		08/15/2022	BANK OF AMERICA/MERRILL LYNCH		2,400,060	2,353,000	26,667	3.A FE
23311V-AG-2	DCP MIDSTREAM OPERATING LP		09/16/2022	Various		12,987,234	13,056,000	121,916	2.C FE
23311V-AJ-6	DCP MIDSTREAM OPERATING LP		09/06/2022	Various		22,385,463	22,370,000	185,252	2.C FE
23291K-AG-0	DH EUROPE FINANCE II SARL		08/02/2022	Millennium Advisors		995,711	1,030,000	4,973	2.A FE
256677-AJ-4	DOLLAR GENERAL CORPORATION		09/06/2022	GOLDMAN, SACHS & CO.		24,976,750	25,000,000		2.B FE
233331-BD-8	DTE ENERGY COMPANY		08/03/2022	BARCLAYS		10,000,700	10,000,000	4,375	2.B FE
26441C-AS-4	DUKE ENERGY CORP		09/23/2022	Various		9,596,847	10,532,000	20,157	2.B FE
26441C-BS-3	DUKE ENERGY CORP		08/08/2022	PNC CAPITAL MARKETS LLC		29,954,100	30,000,000		2.B FE
26441C-BT-1	DUKE ENERGY CORP		08/08/2022	PNC CAPITAL MARKETS LLC		9,985,600	10,000,000		2.B FE
26441C-BU-8	DUKE ENERGY CORP		08/08/2022	PNC CAPITAL MARKETS LLC		6,970,810	7,000,000		2.B FE
276480-AH-3	EASTERN GAS TRANSMISSION AND STORA		08/30/2022	EXCHANGE		8,964,946	9,000,000	78,750	1.G FE
281020-AN-7	EDISON INTERNATIONAL		08/02/2022	Jane Street Execution Services, LLC		828,392	800,000	6,261	2.C FE
281020-AR-8	EDISON INTERNATIONAL		08/02/2022	Jane Street Execution Services, LLC		838,375	830,000	12,440	2.C FE
281020-AU-1	EDISON INTERNATIONAL		08/01/2022	MORGAN STANLEY		9,996,500	10,000,000		2.C FE
29001L-AL-5	ELMW2 2019-2A AR CLO		09/27/2022	BLAYLOCK PARTNERS, L.P.		9,662,500	10,000,000	76,125	1.A FE
29103D-AS-5	EMERA US FINANCE LP	C	09/13/2022	BARCLAYS		10,111,547	10,835,000	22,564	2.C FE
292480-AH-3	ENABLE MIDSTREAM PARTNERS LP		09/22/2022	CASTLEOAK SECURITIES, L.P.		6,819,060	6,960,000	98,774	2.C FE
29272W-AD-1	ENERGIZER HOLDINGS INC		07/05/2022	Market Axess		397,662	510,000	6,012	4.B FE
29278N-AG-8	ENERGY TRANSFER OPERATING LP		09/20/2022	BARCLAYS		7,617,186	7,887,000	180,579	2.C FE
29278N-AM-5	ENERGY TRANSFER OPERATING LP		08/31/2022	Various		4,156,937	4,099,000	31,440	2.C FE
29273R-AY-5	ENERGY TRANSFER PARTNERS LP		09/20/2022	RBC DOMINION SECURITIES		8,859,222	8,865,000	60,740	2.C FE
29364G-AJ-2	ENTERGY CORPORATION		09/13/2022	GOLDMAN, SACHS & CO.		4,516,142	4,839,000	5,551	2.B FE
29364W-BL-1	ENTERGY LOUISIANA LLC		08/18/2022	BARCLAYS		2,983,710	3,000,000		1.F FE
29364N-AT-5	ENTERGY MISSISSIPPI LLC		08/30/2022	BARCLAYS		5,499,660	6,000,000	42,750	1.F FE
26885B-AL-4	EQM MIDSTREAM PARTNERS LP		09/27/2022	BANK OF AMERICA/MERRILL LYNCH		2,079,765	2,454,000	18,132	3.C FE
26884L-AP-4	EQT CORP		09/20/2022	RBC DOMINION SECURITIES		15,000,000	15,000,000		2.C FE
26884L-AQ-2	EQT CORP		09/20/2022	RBC DOMINION SECURITIES		14,944,350	15,000,000		2.C FE
294429-AV-7	EQUIFAX INC		09/07/2022	WELLS FARGO		14,986,050	15,000,000		2.B FE
29977L-AA-9	EVERARC ESCROW SARL		09/29/2022	OPPENHEIMER & CO., INC.		845,000	1,040,000	22,100	4.B FE
30040W-AD-0	EVERSOURCE ENERGY		09/20/2022	WELLS FARGO		11,078,108	11,488,000	158,247	2.A FE
30040W-AQ-1	EVERSOURCE ENERGY		07/29/2022	RBC DOMINION SECURITIES		4,413,199	4,582,000	57,950	2.A FE
30040W-AR-9	EVERSOURCE ENERGY		08/18/2022	WELLS FARGO		3,056,940	3,000,000	21,083	2.A FE
30225V-AH-0	EXTRA SPACE STORAGE LP		09/01/2022	Jane Street Execution Services, LLC		917,574	980,000	16,562	2.B FE
31620M-BV-7	FIDELITY NATIONAL INFORMATION SERV		07/06/2022	JPMORGAN CHASE & CO.		9,996,400	10,000,000		2.B FE
316773-DG-2	FIFTH THIRD BANCORP		07/25/2022	GOLDMAN, SACHS & CO.		8,750,000	8,750,000		2.A FE
343498-AB-7	FLOWERS FOODS INC		08/02/2022	Jane Street Execution Services, LLC		946,293	970,000	11,600	2.B FE
30251G-BE-6	FMG RESOURCES (AUGUST 2006) PTY LT	D	09/01/2022	MORGAN STANLEY		458,980	500,000	12,335	3.A FE
345370-DA-5	FORD MOTOR COMPANY		08/18/2022	MORGAN STANLEY		2,132,000	2,600,000	2,347	3.A FE
345370-DB-3	FORD MOTOR COMPANY		08/22/2022	GOLDMAN, SACHS & CO.		12,269,125	12,320,000	3,448	3.A FE
345397-A7-8	FORD MOTOR CREDIT COMPANY LLC		08/02/2022	SCOTIA CAPITAL (USA) INC.		1,603,268	1,630,000	11,749	3.A FE
34960P-AB-7	FORTRESS TRANSPORTATION AND INFRAS		08/02/2022	MORGAN STANLEY		803,763	810,000	17,989	3.C FE
366651-AG-2	GARTNER INC		09/01/2022	Market Axess		510,409	590,000	4,812	3.A FE
372460-AA-3	GENUINE PARTS COMPANY		07/05/2022	U.S. BANCORP		867,445	1,080,000	3,713	2.B FE
37331N-AH-4	GEORGIA-PACIFIC LLC		09/08/2022	Mischler Financial Group		7,868,400	8,000,000	8,800	1.G FE
36168Q-AP-9	GFL ENVIRONMENTAL INC	A	07/05/2022	Market Axess		878,710	1,080,000	18,638	4.C FE
37960X-AB-3	GLOBAL INFRASTRUCTURE SOLUTIONS IN		07/12/2022	BTIG, LLC		1,219,238	1,599,000	32,313	4.A FE
37940X-AP-7	GLOBAL PAYMENTS INC		08/08/2022	JPMORGAN CHASE & CO.		4,996,150	5,000,000		2.C FE
37940X-AR-3	GLOBAL PAYMENTS INC		08/08/2022	BANK OF AMERICA/MERRILL LYNCH		4,977,900	5,000,000		2.C FE
361841-AN-9	GLP CAPITAL LP		07/05/2022	Millennium Advisors		483,505	500,000	5,863	2.C FE
361841-AH-2	GLP CAPITAL LP FIN II		07/05/2022	Jane Street Execution Services, LLC		541,349	550,000	6,734	2.C FE

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38141G-YM-0	GOLDMAN SACHS GROUP INC/THE		08/02/2022	Market Axess		1,486,873	1,640,000	9,140	1.F FE
38141G-ZU-1	GOLDMAN SACHS GROUP INC/THE		08/16/2022	GOLDMAN, SACHS & CO.		15,000,000	15,000,000		1.F FE
404119-BN-8	HCA INC		09/27/2022	Various		18,585,398	18,645,000	88,858	2.C FE
404119-BR-9	HCA INC		09/14/2022	WELLS FARGO		25,070,500	25,000,000	167,969	2.C FE
404121-AH-8	HCA INC		09/16/2022	CANTOR FITZGERALD		3,996,000	4,000,000	11,347	2.C FE
42225U-AL-8	HEALTHCARE REALTY HOLDINGS LP		07/22/2022	EXCHANGE		5,984,190	6,000,000	50,800	2.B FE
42809H-AF-4	HESS CORP		07/05/2022	MORGAN STANLEY		860,621	870,000	14,548	2.C FE
403949-AF-7	HF SINCLAIR CORP		07/05/2022	MORGAN STANLEY		836,785	820,000	12,847	2.C FE
40440X-AA-9	HLM 2021-16A A1 CLO		09/22/2022	MORGAN STANLEY		7,181,609	7,398,000	50,789	1.A FE
40639G-AA-7	HLSY 2022-6A A1 CLO		08/19/2022	GOLDMAN, SACHS & CO.		19,950,000	20,000,000		1.A FE
437076-CR-1	HOME DEPOT INC		09/12/2022	CREDIT SUISSE		9,996,400	10,000,000		1.F FE
440452-AG-5	HORMEL FOODS CORPORATION		09/21/2022	MORGAN STANLEY		5,680,792	6,025,000	11,966	1.F FE
443201-AB-4	HOWMET AEROSPACE INC		09/26/2022	BANK OF AMERICA/MERRILL LYNCH		1,263,400	1,442,000	5,189	3.A FE
445587-AE-8	HUNT COS INC		09/26/2022	CANTOR FITZGERALD		2,179,375	2,750,000	65,370	4.B FE
448055-AP-8	HUSKY ENERGY INC.	A	09/13/2022	JPMORGAN CHASE & CO.		(205,830)			2.C FE
451102-BQ-9	ICAHN ENTERPRISES LP		08/02/2022	Market Axess		541,906	540,000	4,686	3.C FE
45256#-AB-8	IMPACT CIL PARENT CMBS		08/15/2022	DIRECT		10,139,250	10,139,250		1.G FE
45262B-AF-0	IMPERIAL BRANDS FINANCE PLC ABS	D	07/20/2022	BANK OF AMERICA/MERRILL LYNCH		9,895,600	10,000,000		2.B FE
449934-AD-0	IMS HEALTH INCORPORATED		07/05/2022	MORGAN STANLEY		806,113	830,000	9,453	3.C FE
456873-AE-8	INGERSOLL-RAND LUXEMBOURG FINANCE		09/01/2022	Millennium Advisors		975,428	1,010,000	16,202	2.B FE
459200-JY-8	INTERNATIONAL BUSINESS MACHINES CO		09/07/2022	Mischler Financial Group		13,818,660	14,000,000	133,000	1.G FE
459200-KS-9	INTERNATIONAL BUSINESS MACHINES CO		07/20/2022	JPMORGAN CHASE & CO.		45,000,000	45,000,000		1.G FE
459200-KT-7	INTERNATIONAL BUSINESS MACHINES CO		07/20/2022	JPMORGAN CHASE & CO.		34,954,500	35,000,000		1.G FE
459200-KU-4	INTERNATIONAL BUSINESS MACHINES CO		07/20/2022	JPMORGAN CHASE & CO.		22,834,630	23,000,000		1.G FE
459200-KV-2	INTERNATIONAL BUSINESS MACHINES CO		07/20/2022	JPMORGAN CHASE & CO.		9,367,760	9,500,000		1.G FE
460599-AC-7	INTERNATIONAL GAME TECHNOLOGY		09/21/2022	Various		(51,210)			3.B FE
462613-AM-2	IPALCO ENTERPRISES INC		09/01/2022	SEAPORT GROUP		983,700	1,000,000	514	2.C FE
46284V-AF-8	IRON MOUNTAIN INC		09/01/2022	Market Axess		442,746	510,000	11,810	3.C FE
46284V-AN-1	IRON MOUNTAIN INC		09/01/2022	Millennium Advisors		987,960	1,200,000	3,150	3.C FE
46590X-AD-8	JBS USA FOOD CO		08/19/2022	RBC DOMINION SECURITIES		(8,000)			2.C FE
46590X-AF-3	JBS USA FOOD CO		08/19/2022	BARCLAYS		(5,250)			2.C FE
46590X-AG-1	JBS USA FOOD CO		09/12/2022	BARCLAYS		19,811,600	20,000,000	270,486	2.C FE
46590X-AH-9	JBS USA FOOD CO		09/12/2022	BANK MONTREAL / NESBITT BURNS		9,813,900	10,000,000	151,736	2.C FE
46590X-AA-4	JBS USA LUX SA		08/19/2022	BARCLAYS		(1,614)			2.C FE
46590X-AB-2	JBS USA LUX SA		08/19/2022	BARCLAYS		(7,095)			2.C FE
46590X-AC-0	JBS USA LUX SA		08/19/2022	Various		(8,890)			2.C FE
46590X-AR-7	JBS USA LUX SA		08/19/2022	EXCHANGE		19,807,875	20,000,000	47,222	2.C FE
46590X-AT-3	JBS USA LUX SA		08/19/2022	EXCHANGE		7,939,403	8,010,000	27,423	2.C FE
24422E-WJ-4	JOHN DEERE CAPITAL CORP		09/06/2022	CREDIT AGRICOLE		13,993,000	14,000,000		1.F FE
24422E-WK-1	JOHN DEERE CAPITAL CORP		09/06/2022	CREDIT AGRICOLE		4,991,450	5,000,000		1.F FE
46647P-DG-8	JPMORGAN CHASE & CO		07/18/2022	JPMORGAN CHASE & CO.		35,000,000	35,000,000		1.E FE
46647P-DH-6	JPMORGAN CHASE & CO		07/18/2022	JPMORGAN CHASE & CO.		4,000,000	4,000,000		1.E FE
46647P-DK-9	JPMORGAN CHASE & CO		09/07/2022	JPMORGAN CHASE & CO.		16,000,000	16,000,000		1.G FE
485170-BD-5	KANSAS CITY SOUTHERN RAILWAY CO		09/01/2022	SCOTIA CAPITAL (USA) INC.		1,223,190	1,374,000	12,180	2.B FE
48242W-AC-0	KBR INC		09/29/2022	OPPENHEIMER & CO., INC.		261,000	300,000	119	3.C FE
487836-BU-1	KELLOGG COMPANY		08/02/2022	Jane Street Execution Services, LLC		1,028,179	1,060,000	7,909	2.B FE
49327M-3E-2	KEY BANK USA NA		08/03/2022	KEYBANC CAPITAL MARKETS		9,997,200	10,000,000		1.G FE
49338L-AB-9	KEYSIGHT TECHNOLOGIES INC		08/02/2022	Millennium Advisors		983,920	970,000	11,524	2.B FE
49456B-AV-3	KINDER MORGAN INC		07/25/2022	MUFG SECURITIES AMERICAS INC		26,984,610	27,000,000		2.B FE
49456B-AW-1	KINDER MORGAN INC		07/25/2022	MUFG SECURITIES AMERICAS INC		9,963,400	10,000,000		2.B FE
501155Q-AJ-9	KYNDRYL HOLDINGS INC		09/27/2022	EXCHANGE		15,184,154	15,200,000	140,220	2.C FE
501155Q-AK-6	KYNDRYL HOLDINGS INC		09/27/2022	EXCHANGE		6,195,574	6,200,000	75,330	2.C FE
501155Q-AL-4	KYNDRYL HOLDINGS INC		09/27/2022	EXCHANGE		3,990,639	4,000,000	56,700	2.C FE
501155Q-AM-2	KYNDRYL HOLDINGS INC		09/27/2022	EXCHANGE		5,974,080	6,000,000	110,700	2.C FE
501797-AW-4	L BRANDS INC		09/21/2022	OPPENHEIMER & CO., INC.		3,058,776	3,267,000	98,941	3.B FE
513272-AD-6	LAMB WESTON HOLDINGS INC		07/05/2022	Market Axess		451,161	510,000	14,025	3.C FE
517834-AH-0	LAS VEGAS SANDS CORP		07/05/2022	CREDIT SUISSE		905,060	1,000,000	967	3.A FE

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526107-AD-9	LENNOX INTERNATIONAL INC.		09/01/2022	Jane Street Execution Services, LLC		572,692	580,000	5,365	2.B FE
527298-BP-7	LEVEL 3 FINANCING INC		08/25/2022	Various		4,502,028	5,013,000	82,462	2.C FE
527298-BQ-5	LEVEL 3 FINANCING INC		07/28/2022	DEUTSCHE BANK AG		4,105,500	4,600,000	37,631	2.C FE
539830-BT-5	LOCKHEED MARTIN CORPORATION		07/06/2022	BARCLAYS		923,295	970,000	2,665	1.G FE
548661-EK-9	LOWES COMPANIES INC		09/06/2022	GOLDMAN, SACHS & CO.		7,998,000	8,000,000		2.A FE
548661-EM-5	LOWES COMPANIES INC		09/06/2022	GOLDMAN, SACHS & CO.		4,982,150	5,000,000		2.A FE
559080-AK-2	MAGELLAN MIDSTREAM PARTNERS LP		09/23/2022	Various		10,310,973	10,391,000	37,523	2.A FE
57629W-DK-3	MASSMUTUAL GLOBAL FUNDING II		08/23/2022	JPMORGAN CHASE & CO.		14,984,550	15,000,000		1.B FE
577081-BE-1	MATTEL INC		09/28/2022	CANTOR FITZGERALD		4,487,500	5,000,000	83,906	3.A FE
58013M-FS-8	MCDONALDS CORPORATION		09/06/2022	WELLS FARGO		3,982,240	4,000,000		2.A FE
56578A-AA-9	MCLO 2021-17A A1A CLO		07/28/2022	JPMORGAN CHASE & CO.		1,895,000	2,000,000	2,640	1.A FE
55817H-AA-7	MDPK 2022-62A A1 CLO		07/15/2022	CREDIT SUISSE		10,000,000	10,000,000		1.A FE
582839-AH-9	MEAD JOHNSON NUTRITION CO		08/02/2022	Jane Street Execution Services, LLC		951,919	940,000	8,509	1.G FE
59217G-FC-8	MET LIFE GLOB FUNDING I		08/18/2022	JPMORGAN CHASE & CO.		19,992,200	20,000,000		1.D FE
30303M-8B-1	META PLATFORMS INC		08/04/2022	MORGAN STANLEY		63,871,360	64,000,000		1.E FE
30303M-8D-7	META PLATFORMS INC		08/04/2022	MORGAN STANLEY		23,994,000	24,000,000		1.E FE
30303M-8E-5	META PLATFORMS INC		08/04/2022	MORGAN STANLEY		9,983,500	10,000,000		1.E FE
30303M-8F-2	META PLATFORMS INC		08/04/2022	MORGAN STANLEY		9,981,800	10,000,000		1.E FE
59217G-FD-6	METLIFE GLOBAL FUNDING INC I		08/18/2022	JPMORGAN CHASE & CO.		14,735,840	14,750,000		1.D FE
595017-BB-9	MICROCHIP TECHNOLOGY INCORPORATED		08/02/2022	TD SECURITIES		1,123,962	1,180,000	5,384	2.B FE
606822-CC-6	MITSUBISHI UFJ FINANCIAL GROUP INC	D	08/02/2022	SMBC Nikko Securities America, Inc		537,042	590,000	576	1.G FE
606822-CH-5	MITSUBISHI UFJ FINANCIAL GROUP INC	D	07/11/2022	MUFG SECURITIES AMERICAS INC		25,000,000	25,000,000		1.G FE
606822-CK-8	MITSUBISHI UFJ FINANCIAL GROUP INC	D	07/11/2022	MUFG SECURITIES AMERICAS INC		8,000,000	8,000,000		1.E FE
606822-CQ-5	MITSUBISHI UFJ FINANCIAL GROUP INC	D	09/06/2022	MUFG SECURITIES AMERICAS INC		10,000,000	10,000,000		1.G FE
60855R-AJ-9	MOLINA HEALTHCARE INC		08/02/2022	Market Axess		634,953	650,000	3,871	3.C FE
60871R-AG-5	MOLSON COORS BREWING CO		08/26/2022	BARCLAYS		10,458,487	11,060,000	39,178	2.C FE
60920L-AS-3	MONDELEZ INTERNATIONAL HOLDINGS NE		09/06/2022	MIZUHO SECURITIES USA INC.		5,980,980	6,000,000		2.B FE
61747Y-ET-8	MORGAN STANLEY		07/18/2022	MORGAN STANLEY		12,000,000	12,000,000		1.F FE
620076-BL-2	MOTOROLA SOLUTIONS INC		08/02/2022	MORGAN STANLEY		1,015,686	1,010,000	20,778	2.C FE
55336V-AA-8	MPLX LP		09/27/2022	DEUTSCHE BANK AG		9,432,305	9,755,000	47,691	2.B FE
55336V-AG-5	MPLX LP		09/20/2022	RBC DOMINION SECURITIES		5,483,192	5,490,000	82,522	2.B FE
55354G-AH-3	MSCI INC		09/01/2022	WELLS FARGO		958,824	1,080,000	13,320	3.A FE
56586P-AA-6	MSTAT 2022-18A A1 CLO		07/14/2022	BANK OF AMERICA/MERRILL LYNCH		21,890,000	22,000,000		1.A
637417-AG-1	NATIONAL RETAIL PROPERTIES INC		07/05/2022	Jane Street Execution Services, LLC		840,848	840,000	2,002	2.A FE
62886E-AU-2	NCR CORPORATION		09/16/2022	BARCLAYS		1,237,250	1,400,000	4,249	4.B FE
62886E-AV-0	NCR CORPORATION		09/16/2022	JPMORGAN CHASE & CO.		1,197,000	1,400,000	4,526	4.B FE
640158-AD-9	NEIGHBORHOOD LEND SVC MTG LN RMBS		09/01/2022	SCHEDULED PAY UP			637		4.C Z
641062-BA-1	NESTLE HOLDINGS INC.		09/06/2022	BANK OF AMERICA/MERRILL LYNCH		19,993,400	20,000,000		1.D FE
641062-BB-9	NESTLE HOLDINGS INC.		09/06/2022	JPMORGAN CHASE & CO.		14,989,500	15,000,000		1.D FE
64952W-EU-3	NEW YORK LIFE GLOBAL FUNDING		08/01/2022	BANK OF AMERICA/MERRILL LYNCH		20,994,120	21,000,000		1.A FE
651229-BC-9	NEWELL BRANDS INC		09/09/2022	JPMORGAN CHASE & CO.		3,140,000	3,140,000		3.A FE
651229-BD-7	NEWELL BRANDS INC		09/09/2022	JPMORGAN CHASE & CO.		3,925,000	3,925,000		3.A FE
65339K-BL-3	NEXTERA ENERGY CAPITAL		08/02/2022	BARCLAYS		10,025,400	10,000,000		2.A FE
65342Q-AK-8	NEXTERA ENERGY OPERATING PARTNERS		09/01/2022	FLOW TRADERS BV		482,950	500,000	3,010	3.A FE
65473P-AK-1	NISOURCE INC		07/05/2022	Jane Street Execution Services, LLC		974,862	1,080,000	4,047	2.B FE
66815L-2K-4	NORTHWESTERN MUTUAL GLOBAL FUNDING		09/08/2022	JPMORGAN CHASE & CO.		14,994,000	15,000,000		1.A FE
668771-AK-4	NORTONLIFELOCK INC		09/12/2022	Various		8,000,938	7,990,000		3.C FE
668771-AL-2	NORTONLIFELOCK INC		09/12/2022	Various		7,484,938	7,475,000		3.C FE
670001-AE-6	NOVELIS CORP		09/29/2022	BANK OF AMERICA/MERRILL LYNCH		1,102,150	1,340,000	11,139	3.C FE
670001-AH-9	NOVELIS CORP		09/29/2022	RBC DOMINION SECURITIES		2,834,485	3,734,000	18,496	3.C FE
629377-CE-0	NRG ENERGY INC		09/01/2022	Market Axess		488,883	520,000	4,236	3.A FE
62954W-AH-8	NTT FINANCE CORP	D	07/26/2022	MORGAN STANLEY		20,038,500	20,000,000	575	1.F FE
62954W-AJ-4	NTT FINANCE CORP	D	07/20/2022	MORGAN STANLEY		15,000,000	15,000,000		1.F FE
62954W-AK-1	NTT FINANCE CORP	D	07/20/2022	MORGAN STANLEY		10,000,000	10,000,000		1.F FE
67066G-AL-8	NVIDIA CORPORATION		09/21/2022	GOLDMAN, SACHS & CO.		1,276,767	1,359,000	2,183	1.F FE
62947Q-BA-5	NXP BV	D	08/02/2022	Jane Street Execution Services, LLC		1,926,467	1,900,000	39,366	2.B FE
674599-DH-5	OCCIDENTAL PETROLEUM CORPORATION		07/20/2022	BAIRD (ROBERT W.) & CO. INC.		5,346,000	4,752,000	38,828	3.A FE

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

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674599-DR-3	OCCIDENTAL PETROLEUM CORPORATION		08/02/2022	Market Axess		1,523,674	1,410,000	22,123	3.A FE
674599-EB-7	OCCIDENTAL PETROLEUM CORPORATION		07/05/2022	Market Axess		1,385,686	1,380,000	28,376	3.A FE
680665-AJ-5	OLIN CORP		08/10/2022	MORGAN STANLEY		3,667,688	3,786,000	79,230	3.A FE
680665-AL-0	OLIN CORP		09/01/2022	Various		3,400,350	3,546,000	15,766	3.A FE
681936-BB-5	OMEGA HEALTHCARE INVESTORS INC		07/05/2022	Market Axess		866,665	860,000	11,352	2.C FE
682680-AX-1	ONEOK INC		09/21/2022	JPMORGAN CHASE & CO.		17,275,500	18,000,000	30,250	2.B FE
682680-BA-0	ONEOK INC		09/21/2022	JPMORGAN CHASE & CO.		11,542,139	12,539,000	6,130	2.B FE
68268N-AP-8	ONEOK PARTNERS LP		09/27/2022	GOLDMAN, SACHS & CO.		4,113,281	4,190,000	7,984	2.B FE
BAS14M-PA-3	OPTIORX LLC		09/30/2022	SCHEDULED PAY UP		461,930	461,930		5.A Z
68389X-BM-6	ORACLE CORPORATION		09/23/2022	BNP CAPITAL MARKETS		4,535,800	5,000,000	26,500	2.B FE
67103H-AH-0	OREILLY AUTOMOTIVE INC		07/05/2022	U.S. BANCORP		933,984	970,000	3,783	2.B FE
69073T-AT-0	OWENS-BROCKWAY GLASS CONTAINER INC		08/22/2022	BANK OF AMERICA/MERRILL LYNCH		2,291,713	2,381,000	43,379	4.B FE
690872-AB-2	OWENS-BROCKWAY GLASS CONTAINER INC		09/01/2022	FLOW TRADERS BV		467,850	500,000	10,526	4.B FE
694308-JJ-7	PACIFIC GAS AND ELECTRIC COMPANY		08/30/2022	MORGAN STANLEY		4,752,930	7,000,000	20,417	2.C FE
701094-AQ-7	PARKER HANNIFIN CORPORATION		08/04/2022	HSBC SECURITIES, INC.		1,077,181	1,080,000	5,804	2.A FE
71270Q-EB-8	PEOPLES UNITED BANK		08/02/2022	JPMORGAN CHASE & CO.		707,039	710,000	1,499	2.A FE
714295-AA-0	PERRIGO CO		07/05/2022	Market Axess		828,094	1,120,000	3,354	3.B FE
72147K-AF-5	PILGRIMS PRIDE CORP		09/28/2022	BARCLAYS		(4,878)			2.C FE
72147K-AG-3	PILGRIMS PRIDE CORP OF WEST VIRGIN		09/28/2022	BANK MONTREAL / NESBITT BURNS		(4,000)			2.C FE
72132Y-AL-9	PIPK 2020-6A AR2 CLO		09/23/2022	MORGAN STANLEY		9,665,000	10,000,000	45,895	1.A FE
72650R-BF-8	PLAINS ALL AMERICAN PIPELINE LP		09/01/2022	GOLDMAN, SACHS & CO.		2,213,227	2,267,000	28,338	2.C FE
693475-BA-2	PNC FINANCIAL SERVICES GROUP INC (		08/02/2022	MORGAN STANLEY		578,083	670,000	4,337	1.G FE
74153W-CR-8	PRICOA GLOBAL FUNDING I		08/24/2022	U.S. BANCORP		6,995,730	7,000,000		1.D FE
74166M-AE-6	PRIME SECURITY SERVICES BORROWER L		08/02/2022	Millennium Advisors		1,454,684	1,560,000	5,146	4.C FE
74348T-AW-2	PROSPECT CAPITAL CORP		08/02/2022	Jane Street Execution Services, LLC		620,916	790,000	8,221	2.C FE
745310-AH-5	PUGET ENERGY INC		09/28/2022	DEUTSCHE BANK AG		9,494,800	10,000,000	136,875	2.C FE
75884E-AA-0	REG18 2021-1A A1 CLO		09/26/2022	GOLDMAN, SACHS & CO.		14,475,000	15,000,000	112,875	1.A FE
760759-AU-4	REPUBLIC SERVICES INC		07/05/2022	Market Axess		993,388	1,020,000	10,058	2.B FE
775109-BZ-3	ROGERS COMMUNICATIONS INC	A	09/09/2022	BANK OF AMERICA/MERRILL LYNCH		(328,650)			2.A FE
775109-CB-5	ROGERS COMMUNICATIONS INC	A	09/09/2022	JPMORGAN CHASE & CO.		(459,000)			2.A FE
775109-CC-3	ROGERS COMMUNICATIONS INC	A	09/09/2022	JPMORGAN CHASE & CO.		(727,200)			2.A FE
775109-CD-1	ROGERS COMMUNICATIONS INC	A	09/09/2022	BANK OF AMERICA/MERRILL LYNCH		(617,000)			2.A FE
775631-AD-6	ROLLER BEARING COMPANY OF AMERICA		09/13/2022	Various		2,560,313	2,850,000	49,298	4.B FE
77578J-AB-4	ROLLS ROYCE CORP	D	07/05/2022	CANTOR FITZGERALD		1,579,375	1,750,000	771,294	3.C FE
78016E-ZH-3	ROYAL BANK OF CANADA	A	07/25/2022	RBC DOMINION SECURITIES		20,000,000	20,000,000		1.E FE
78016F-ZS-6	ROYAL BANK OF CANADA	A	07/25/2022	RBC DOMINION SECURITIES		14,999,850	15,000,000		1.E FE
780153-BL-5	ROYAL CARIBBEAN CRUISES LTD		08/15/2022	BANK OF AMERICA/MERRILL LYNCH		2,600,000	2,600,000		4.C FE
780153-BR-2	ROYAL CARIBBEAN CRUISES LTD		09/28/2022	MORGAN STANLEY		12,738,750	12,750,000		4.C FE
78081B-AG-8	ROYALTY PHARMA PLC		07/05/2022	Millennium Advisors		954,895	990,000	2,578	2.C FE
785592-AJ-5	SABINE PASS LIQUEFACTION LLC		09/23/2022	Various		21,682,624	21,447,000	417,369	2.B FE
785592-AM-8	SABINE PASS LIQUEFACTION LLC		09/27/2022	Various		26,955,882	26,737,000	74,960	2.B FE
785592-AU-0	SABINE PASS LIQUEFACTION LLC		09/01/2022	MIZUHO SECURITIES USA INC.		3,806,480	4,000,000	79,800	2.B FE
785592-AV-8	SABINE PASS LIQUEFACTION LLC		09/21/2022	Various		21,300,450	20,920,000	274,389	2.B FE
785592-AX-4	SABINE PASS LIQUEFACTION LLC		09/06/2022	Various		26,973,217	28,389,000	398,758	2.B FE
80007R-AN-5	SANDS CHINA LTD	D	08/10/2022	EXCHANGE		2,994,441	3,000,000	29,133	3.A FE
80007R-AQ-8	SANDS CHINA LTD	D	08/10/2022	EXCHANGE		4,988,586	5,000,000	60,167	3.A FE
81180W-AT-8	SEAGATE HDD CAYMAN		08/02/2022	Market Axess		992,594	990,000	20,512	3.A FE
822582-BD-3	SHELL INTERNATIONAL FINANCE BV	D	09/27/2022	Mischler Financial Group		7,270,895	7,564,000	94,235	1.D FE
83545G-BD-3	SONIC AUTOMOTIVE INC		09/01/2022	Market Axess		446,832	530,000	7,558	3.C FE
835495-AM-4	SONOCO PRODUCTS COMPANY		09/14/2022	Various		14,952,208	16,020,000	35,535	2.B FE
842587-DC-8	SOUTHERN COMPANY (THE)		08/02/2022	BARCLAYS		745,580	740,000	276	2.B FE
842587-DH-7	SOUTHERN COMPANY (THE)		07/08/2022	Various		4,360,809	5,100,000	29,006	2.B FE
84756N-AD-1	SPECTRA ENERGY PARTNERS LP		07/05/2022	Millennium Advisors		687,575	680,000	10,049	2.A FE
84756N-AH-2	SPECTRA ENERGY PARTNERS LP		09/06/2022	BARCLAYS		4,832,403	5,100,000	68,372	2.A FE
85172F-AP-4	SPRINGLEAF FINANCE CORP		08/02/2022	JPMORGAN CHASE & CO.		575,517	580,000	13,717	3.B FE
85207U-AF-2	SPRINT CORP		09/01/2022	Market Axess		1,568,458	1,520,000	56,858	3.A FE
855244-AW-9	STARBUCKS CORPORATION		09/01/2022	JPMORGAN CHASE & CO.		1,740,637	2,059,000	22,392	2.A FE

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85571B-AW-5	STARWOOD PROPERTY TRUST INC		09/01/2022	Market Axess		520,755	560,000	3,850	3.C FE
857691-AH-2	STATION CASINOS LLC		09/13/2022	STIFEL CAPITAL MARKETS		674,413	815,000	10,889	4.C FE
86765B-AN-9	SUNOCO LOGISTICS PARTNERS OPERATIO		09/19/2022	RBC DOMINION SECURITIES		4,949,050	5,000,000	100,347	2.C FE
86765B-AS-8	SUNOCO LOGISTICS PARTNERS OPERATIO		09/21/2022	WELLS FARGO		19,331,715	19,070,000	342,513	2.C FE
86765L-AZ-0	SUNOCO LP		07/18/2022	EXCHANGE		4,906,696	5,000,000	48,750	3.B FE
875127-BK-7	TAMPA ELECTRIC COMPANY		07/07/2022	JPMORGAN CHASE & CO.		1,999,240	2,000,000		1.G FE
87724R-AB-8	TAYLOR MORRISON COMMUNITIES INC		08/02/2022	Market Axess		511,103	520,000	1,578	3.C FE
87162W-AD-2	TD SYNNEX CORP		07/15/2022	EXCHANGE		14,992,734	15,000,000	81,250	2.C FE
879360-AB-1	TELEDYNE TECHNOLOGIES INCORPORATED		09/13/2022	Various		4,514,224	4,777,000	19,535	2.C FE
87938W-AW-3	TELEFONICA EMISIONES SAU	D	07/05/2022	Millennium Advisors		449,701	520,000	8,555	2.C FE
88033G-AV-2	TENET HEALTHCARE CORPORATION		08/02/2022	Market Axess		1,822,121	1,850,000	27,911	4.C FE
884903-BQ-7	THOMSON REUTERS CORP	A	07/05/2022	TD SECURITIES		848,576	840,000	4,415	2.B FE
885160-AA-9	THOR INDUSTRIES INC		09/01/2022	Millennium Advisors		399,995	500,000	7,833	4.A FE
87264A-AV-7	T-MOBILE USA INC		09/01/2022	BARCLAYS		2,647,806	2,710,000	12,515	2.C FE
87264A-BB-0	T-MOBILE USA INC		08/31/2022	MIZUHO SECURITIES USA INC.		12,698,270	13,000,000	173,153	2.C FE
87264A-BT-1	T-MOBILE USA INC		09/12/2022	JPMORGAN CHASE & CO.		4,220,550	5,000,000	11,580	2.C FE
87264A-BV-6	T-MOBILE USA INC		09/29/2022	Various		9,411,125	10,375,000	138,038	2.C FE
87264A-BW-4	T-MOBILE USA INC		09/12/2022	Various		24,709,950	28,000,000	405,611	2.C FE
87264A-CS-2	T-MOBILE USA INC		07/01/2022	EXCHANGE		15,510,783	15,500,000	211,833	2.C FE
87264A-CV-5	T-MOBILE USA INC		09/12/2022	BARCLAYS		2,995,230	3,000,000		2.C FE
87264A-CW-3	T-MOBILE USA INC		09/12/2022	BARCLAYS		4,986,750	5,000,000		2.C FE
87264A-CX-1	T-MOBILE USA INC		09/12/2022	BARCLAYS		4,966,100	5,000,000		2.C FE
89115A-2H-4	TORONTO-DOMINION BANK/THE	A	09/08/2022	TD SECURITIES		25,000,000	25,000,000		1.E FE
89115A-2J-0	TORONTO-DOMINION BANK/THE	A	09/08/2022	TD SECURITIES		40,000,000	40,000,000		1.E FE
893574-AH-6	TRANSCONTINENTAL GAS PIPE LINE COM		09/23/2022	RBC DOMINION SECURITIES		5,361,600	5,000,000	61,056	2.A FE
893647-BB-2	TRANSDIGM INC		09/20/2022	Various		4,921,275	5,108,000	79,593	4.C FE
893647-BE-6	TRANSDIGM INC		09/27/2022	JPMORGAN CHASE & CO.		2,653,750	2,750,000	6,684	4.A FE
893647-BL-0	TRANSDIGM INC		09/12/2022	BANK OF AMERICA/MERRILL LYNCH		5,128,750	5,500,000	99,993	4.C FE
89788M-AH-5	TRUIST FINANCIAL CORP		07/25/2022	SUNTRUST INVESTMENT SERVICES, INC.		28,000,000	28,000,000		1.G FE
872882-AM-7	TSMC GLOBAL LTD	D	07/19/2022	GOLDMAN, SACHS & CO.		6,996,570	7,000,000		1.D FE
872882-AN-5	TSMC GLOBAL LTD	D	07/19/2022	GOLDMAN, SACHS & CO.		3,964,960	4,000,000		1.D FE
90353T-AF-7	UBER TECHNOLOGIES INC		09/01/2022	FLOW TRADERS BV		858,755	850,000	19,656	4.C FE
907818-GB-8	UNION PACIFIC CORPORATION		09/06/2022	BARCLAYS		4,983,050	5,000,000		1.G FE
913017-CR-8	UNITED TECHNOLOGIES CORPORATION		08/08/2022	BARCLAYS		5,847,900	6,000,000	50,000	2.A FE
91159H-JF-8	US BANCORP		07/19/2022	U.S. BANCORP		10,000,000	10,000,000		1.E FE
90331H-MS-9	US BANK NA/CINCINNATI OH		08/02/2022	MORGAN STANLEY		846,894	860,000	468	1.D FE
91911X-AV-6	VALEANT PHARMACEUTICALS INTERNATIO		07/05/2022	Market Axess		356,345	500,000	12,333	6. FE
91913Y-AW-0	VALERO ENERGY CORPORATION		09/13/2022	CITIGROUP GLOBAL MARKETS		(91,260)			2.B FE
92840V-AF-9	VISTRA OPERATIONS COMPANY LLC		09/29/2022	MORGAN STANLEY		1,804,800	2,000,000	17,500	3.B FE
960386-AN-0	WABTEC CORPORATION		08/02/2022	Millennium Advisors		1,042,839	1,040,000	17,668	2.C FE
931142-EW-9	WALMART INC		09/06/2022	BARCLAYS		14,989,500	15,000,000		1.C FE
931142-EX-7	WALMART INC		09/06/2022	BARCLAYS		6,984,880	7,000,000		1.C FE
941053-AH-3	WASTE CONNECTIONS INC		08/17/2022	BARCLAYS		5,008,100	5,000,000	46,042	2.A FE
94106B-AA-9	WASTE CONNECTIONS INC		09/01/2022	BNP CAPITAL MARKETS		4,362,650	5,000,000	12,639	2.A FE
94106B-AF-8	WASTE CONNECTIONS INC		08/04/2022	BANK OF AMERICA/MERRILL LYNCH		9,972,800	10,000,000		2.A FE
92939U-AH-9	WEC ENERGY GROUP INC		09/22/2022	JPMORGAN CHASE & CO.		999,280	1,000,000		2.A FE
95000U-3A-9	WELLS FARGO & COMPANY		07/18/2022	WELLS FARGO		15,000,000	15,000,000		1.E FE
95000U-3B-7	WELLS FARGO & COMPANY		07/18/2022	WELLS FARGO		5,000,000	5,000,000		1.E FE
95000U-3C-5	WELLS FARGO & COMPANY		08/08/2022	WELLS FARGO		15,000,000	15,000,000		1.E FE
95081Q-AN-4	WESCO DISTRIBUTION INC		09/01/2022	Market Axess		915,633	910,000	14,588	3.C FE
958667-AA-5	WESTERN MIDSTREAM OPERATING LP		07/05/2022	Market Axess		411,550	500,000	12,458	3.A FE
961214-DW-0	WESTPAC BANKING CORP	D	08/02/2022	Market Axess		489,300	500,000	425	1.D FE
96950F-AQ-7	WILLIAMS PARTNERS LP		09/13/2022	BARCLAYS		3,927,280	4,000,000	26,000	2.B FE
71953L-AA-9	WILLIAMS SCOTSMAN INC		09/22/2022	BAIRD (ROBERT W.) & CO. INC.		2,369,860	2,385,000	39,862	4.B FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						2,450,109,369	2,504,950,593	11,583,043	XXX
29250N-BP-9	ENBRIDGE INC	A	09/15/2022	JPMORGAN CHASE & CO.		10,000,000	10,000,000		2.C FE

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

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1309999999. Subtotal - Bonds - Hybrid Securities						10,000,000	10,000,000		XXX
464288-51-3	ISHARES IBOXX USD HIGH YIELD CORPO		09/28/2022	Various	0.000	57,326,027			4.B
464288-41-4	ISHARES NATIONAL MUNI BOND ETF		09/28/2022	Various	0.000	215,272,556			1.F
464288-64-6	ISHARES TRUST ISHARES 1-5 YEAR		08/18/2022	BANK OF AMERICA/MERRILL LYNCH	0.000	4,625,617			2.A
464288-63-8	ISHARES TRUST ISHARES 5-10 YEA		08/18/2022	BANK OF AMERICA/MERRILL LYNCH	0.000	4,510,537			2.B
1619999999. Subtotal - Bonds - SVO Identified Funds						281,734,737			XXX
BAS0X0-WE-5	AEP I HOLDCO LLC LOAN		09/30/2022	SCHEDULED PAY UP		467,656	467,656		5.B GI
00162D-AB-1	AL GCX HOLDINGS LLC TERM LOAN B		07/28/2022	BARCLAYS		986,565	1,000,000		3.A FE
01608U-AE-7	ALI GROUP S.R.L. TL B		08/05/2022	GOLDMAN SACHS		5,377,319	5,500,000		3.A FE
00185N-AE-6	AP GAMING I LLC TLB		07/01/2022	EXCHANGE		(77,535)			4.B FE
05400K-AH-3	Avolon TLB Borrower 1 (US) LLC T		07/29/2022	BANK OF AMERICA/MERRILL LYNCH		5,053,042	5,184,211		2.A FE
05400K-AG-5	AVOLON TLB BORROWER 1 (US) LLC TLB		07/29/2022	BANK OF AMERICA			1		2.A FE
10801X-AH-0	BRIGHTVIEW LANDSCAPES LLC TL		08/01/2022	EXCHANGE		(4,752)			4.A FE
12510E-AC-1	CCI BUYER INC TL		07/01/2022	BANK OF AMERICA/MERRILL LYNCH		(13,399)			4.B FE
12568Y-AD-6	CHARLOTTE BUYER INC. INITIAL TLB		08/16/2022	GOLDMAN SACHS		325,500	350,000		4.B FE
16308T-AE-1	CHEFS WAREHOUSE INC THE 2022 TL		09/01/2022	EXCHANGE		3,679,743	3,854,778		4.B FE
17273L-AM-9	CIRCOR INTERNATIONAL INC TERM		08/01/2022	Various		(42,861)			4.A FE
BAS0XM-R6-0	COUNTRY FRESH HLDG 2ND LIEN TL		09/30/2022	DIRECT			133,410		5.A Z
BAS1DW-FY-0	ELEMENT MATERIALS TECH DDTL		09/26/2022	ING		314,679	320,000		4.A FE
284375-LE-0	ELEMENT MATERIALS TECHNOLOGY GRO		07/27/2022	ING		675,639	680,000		6. FE
29373U-AE-1	ENVISION HEALTH LLC FIRST OUT TL		08/15/2022	CREDIT SUISSE		234,820	237,192		6. FE
29373U-AG-6	ENVISION HEALTHCARE 3RD OUT TL		08/01/2022	EXCHNG_TDR		507,143	2,028,571		6. FE
29373U-AF-8	ENVISION HEALTHCARE 2ND OUT TL		08/01/2022	EXCHNG_TDR		476,802	829,130		6. FE
45173J-AQ-7	II-VI INCORPORATED		07/14/2022	JPMORGAN CHASE & CO.		1,955,708	2,000,000		6. FE
BAS1CO-S5-0	NORTONLIFELOCK INC TLB		09/20/2022	BANK OF AMERICA/MERRILL LYNCH		4,932,778	5,000,000		3.B FE
74063*-AE-9	PREMIER IMAGING LLC CLOSING TL		07/01/2022	DIRECT		(17,981)			4.C
BAS1CA-1F-5	PROPULSION (BC) FINCO TL	D	09/20/2022	CREDIT SUISSE		497,500	500,000		4.A FE
BAS19C-0B-5	QUEENSLAND CITRUS PTY LTD LOAN	D	09/12/2022	DIRECT		4,810,088	4,810,088		5.B Z
75001C-AB-0	RV RETAILER LLC TL-B		08/29/2022	Various		128,899	150,000		3.C FE
84850X-AK-8	SPIN HOLDCO INC (AKA COINMACH) TL		08/15/2022	BARCLAYS		465,938	500,000		5.B
87114U-AB-9	SYCAMORE BUYER LLC TLB		08/01/2022	BANK OF AMERICA/MERRILL LYNCH		980,875	1,000,000		3.C FE
87294#-AA-6	TDBBS LLC TERM LOAN		07/01/2022	Various		(73,604)			5.A Z
88023H-AF-7	TEMPO ACQUISITION LLC TLB1		08/01/2022	EXCHANGE		(12,161)			5.B
88166@-AC-7	TEX-TECH INDUSTRIES AMEND INCR TL		07/29/2022	DIRECT			486		5.B
88166@-AA-1	TEX-TECH INDUSTRIES INITIAL TL		08/01/2022	DIRECT			395		5.B
88166@-AB-9	TEX-TECH INDUSTRIES REVOLVER		09/16/2022	Various		(299)	836		5.B
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						31,628,103	34,546,751		XXX
2509999997. Total - Bonds - Part 3						5,998,156,919	5,766,048,144	17,157,758	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
2509999999. Total - Bonds						5,998,156,919	5,766,048,144	17,157,758	XXX
S71010-69-8	PORSCHE AUTOMOBIL HOLDING SE	B	09/07/2022	BANK OF AMERICA/MERRILL LYNCH	3,159.000	215,576	0.10		6. *
S58433-29-3	SARTORIUS PREF AG	B	09/07/2022	BANK OF AMERICA/MERRILL LYNCH	1,402.000	583,772	1.00		6. *
4019999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						799,349	XXX		XXX
4509999997. Total - Preferred Stocks - Part 3						799,349	XXX		XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks						799,349	XXX		XXX
88579Y-10-1	3M COMPANY		09/07/2022	BANK OF AMERICA/MERRILL LYNCH	23,235.000	2,800,979			
002824-10-0	ABBOTT LABS		07/20/2022	MORGAN STANLEY	16,798.000	1,818,048			
003654-10-0	ABIOMED INC		09/07/2022	BANK OF AMERICA/MERRILL LYNCH	238.000	63,827			
00404A-10-9	ACADIA HEALTHCARE CO INC		07/25/2022	UNION BANK OF SWITZERLAND	147.000	11,491			
G1151C-10-1	ACCENTURE PLC		07/20/2022	MORGAN STANLEY	5,711.000	1,608,560			
005098-10-8	ACUSHNET HOLDINGS CORP		07/07/2022	Various	1,494.000	65,339			
D0066B-18-5	ADIDAS SALOMON AG	B	07/20/2022	MORGAN STANLEY	4,820.000	858,943			
00724F-10-1	ADOBE INC		07/20/2022	MORGAN STANLEY	1,615.000	648,406			

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

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00751Y-10-6	ADVANCED AUTO PARTS INC.		09/07/2022	BANK OF AMERICA/MERRILL LYNCH	199.000	35,482			
007903-10-7	ADVANCED MICRO DEVICES INC		09/07/2022	BANK OF AMERICA/MERRILL LYNCH	20,620.000	1,641,558			
SB1G5X-P1-4	AEDIFICA REIT SA	B	07/19/2022	BANK OF AMERICA/MERRILL LYNCH	3,151.000	306,964			
S64800-48-5	AEON LTD	B	07/20/2022	MORGAN STANLEY	11,400.000	218,218			
00827B-10-6	AFFIRM HOLDINGS INC CLASS A		07/20/2022	MORGAN STANLEY	12,590.000	373,545			
00846U-10-1	AGILENT TECHNOLOGIES INC		07/20/2022	MORGAN STANLEY	4,225.000	506,409			
00848J-10-4	AGILITI INC		08/30/2022	Various	2,207.000	37,545			
S20009-82-3	AGNICO EAGLE MINES LTD COM	B	07/20/2022	MORGAN STANLEY	7,593.000	311,850			
008492-10-0	AGREE REALTY CORP		07/18/2022	BANK OF AMERICA/MERRILL LYNCH	4,866.000	363,636			
SBSDHY-K1-2	AIR CANADA ORD	B	07/20/2022	MORGAN STANLEY	31,215.000	428,553			
00912X-30-2	AIR LEASE CORP		07/25/2022	GOLDMAN, SACHS & CO.	696.000	24,418			
009158-10-6	AIR PRODUCTS & CHEM		09/07/2022	BANK OF AMERICA/MERRILL LYNCH	3,062.000	777,074			
009066-10-1	AIRBNB INC CLASS A		09/07/2022	BANK OF AMERICA/MERRILL LYNCH	10,554.000	1,225,003			
S60107-02-6	AISIN CORP	B	07/20/2022	MORGAN STANLEY	12,000.000	372,103			
00971T-10-1	AKAMAI TECHNOLOGIES		09/07/2022	BANK OF AMERICA/MERRILL LYNCH	9,293.000	839,065			
00973Y-10-8	AKERO THERAPEUTICS INC		07/15/2022	RBC DOMINION SECURITIES	5,337.000	58,535			
011659-10-9	ALASKA AIR GROUP, INC.		08/19/2022	Various	792.000	36,057			
012348-10-8	ALBANY INTERNATIONAL CORP.		07/25/2022	UNION BANK OF SWITZERLAND	481.000	39,195			
012653-10-1	ALBEMARLE CORP		07/20/2022	MORGAN STANLEY	395.000	86,706			
015271-10-9	ALEXANDRIA REAL ESTATE		07/18/2022	BANK OF AMERICA/MERRILL LYNCH	15,950.000	2,298,964			
016255-10-1	ALIGN TECHNOLOGY INC		09/07/2022	BANK OF AMERICA/MERRILL LYNCH	689.000	172,209			
01626P-14-8	ALIMENTATION COUCHE TARD INC	B	09/07/2022	EXCHANGE	8,849.000	187,899			
G0176J-10-9	ALLEGION PLC		09/07/2022	BANK OF AMERICA/MERRILL LYNCH	8,398.000	823,004			
01749D-10-5	ALLEGRO MICROSYSTEMS INC		09/16/2022	Various	2,659.000	56,901			
SBMQ4Z-X7-3	ALLEIMA	B	08/26/2022	DISTRIBUTION	1,254.600	2,533			
D03080-11-2	ALLIANZ SE-REG COM STK	B	09/07/2022	BANK OF AMERICA/MERRILL LYNCH	2,680.000	441,587			
02043Q-10-7	ALNYLAM PHARMACEUTICALS INC		07/20/2022	MORGAN STANLEY	329.000	48,218			
F0259M-47-5	ALSTOM S.A.	B	07/20/2022	MORGAN STANLEY	12,791.000	304,620			
02209S-10-3	ALTRIA GROUP INC.		09/07/2022	BANK OF AMERICA/MERRILL LYNCH	8,182.000	367,781			
023135-10-6	AMAZON COM INC		09/07/2022	BANK OF AMERICA/MERRILL LYNCH	61,192.000	7,923,140			
00165C-10-4	AMC ENTERTAINMENT HOLDINGS INC CLA		09/07/2022	BANK OF AMERICA/MERRILL LYNCH	4,044.000	33,929			
G0250X-10-7	AMCOR PLC	D	07/20/2022	MORGAN STANLEY	16,023.000	199,967			
023436-10-8	AMEDISYS INC		07/25/2022	SANFORD C. BERNSTEIN & CO., LLC	168.000	21,650			
025816-10-9	AMERICAN EXPRESS CO		09/07/2022	BANK OF AMERICA/MERRILL LYNCH	16,383.000	2,494,312			
02665T-30-6	AMERICAN HOMES RENT REIT CLASS A		07/18/2022	BANK OF AMERICA/MERRILL LYNCH	65,794.000	2,350,713			
026874-78-4	AMERICAN INTL GROUP INC		07/20/2022	MORGAN STANLEY	11,756.000	605,669			
030420-10-3	AMERICAN WATER WORKS CO INC		09/07/2022	BANK OF AMERICA/MERRILL LYNCH	1,439.000	220,656			
03076K-10-8	AMERIS BANCORP		07/25/2022	UNION BANK OF SWITZERLAND	971.000	42,046			
03152W-10-9	AMICUS THERAPEUTICS INC		07/25/2022	MORGAN STANLEY	1,981.000	20,254			
SB14NJ-71-2	AMPLIFON SPA	B	09/07/2022	BANK OF AMERICA/MERRILL LYNCH	8,180.000	205,059			
F03000-10-3	AMUNDI SA	B	07/20/2022	MORGAN STANLEY	8,430.000	453,097			
032654-10-5	ANALOG DEVICES INC		07/20/2022	MORGAN STANLEY	8,266.000	1,348,350			
SBYYHL-23-3	ANHEUSER BUSCH INBEV SA NV	B	07/20/2022	MORGAN STANLEY	2,911.000	161,085			
035710-40-9	ANNALY CAPITAL MANAGEMENT IN		09/07/2022	BANK OF AMERICA/MERRILL LYNCH	22,615.000	149,033			
035710-83-9	ANNALY CAPITAL MANAGEMENT REIT INC		09/26/2022	EXCHANGE	29,441.250	711,369			
03662Q-10-5	ANSYS INC		09/07/2022	BANK OF AMERICA/MERRILL LYNCH	504.000	125,884			
G0398N-12-8	ANTOFAGASTA ORD GBP0.05	B	09/07/2022	BANK OF AMERICA/MERRILL LYNCH	29,448.000	375,154			
S60655-86-7	ANZ NATIONAL BANK	B	09/07/2022	BANK OF AMERICA/MERRILL LYNCH	3,618.000	54,399			
G0403H-10-8	AON PLC CLASS A		07/20/2022	MORGAN STANLEY	575.000	158,280			
03750L-10-9	APARTMENT INCOME REIT CORP		07/18/2022	BANK OF AMERICA/MERRILL LYNCH	37,586.000	1,580,008			
03769M-10-6	APOLLO GLOBAL MANAGEMENT INC		07/20/2022	MORGAN STANLEY	5,512.000	298,695			
037833-10-0	APPLE INC.		09/20/2022	Various	32,787.000	5,086,237			
038222-10-5	APPLIED MATERIALS INC		07/20/2022	MORGAN STANLEY	16,493.000	1,686,079			
03831W-10-8	APPLOVIN CORP CLASS A		09/07/2022	Various	4,398.000	164,263			
G6095L-10-9	APTIV PLC		07/20/2022	MORGAN STANLEY	9,130.000	898,301			
03852U-10-6	ARAMARK		07/20/2022	MORGAN STANLEY	18,484.000	597,403			
G0450A-10-5	ARCH CAPITAL GROUP		07/20/2022	MORGAN STANLEY	12,976.000	567,830			

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040337-84-2	ARIEL FUND		09/09/2022	DIRECT	140,924.460	10,000,000			
040413-10-6	ARISTA NETWORKS INC		09/07/2022	BANK OF AMERICA/MERRILL LYNCH	7,793.000	937,264			
F0392W-12-5	ARKEMA EUR10	B	07/20/2022	MORGAN STANLEY	2,896.000	265,607			
L0269F-10-9	AROUNDTOWN PROPERTY HOLDINGS SA	B	09/07/2022	Various	29,046.000	86,982			
363576-10-9	ARTHUR J GALLAGHER & CO		07/20/2022	MORGAN STANLEY	2,391.000	398,269			
S60544-09-5	ASAHI GROUP HOLDINGS LTD	B	09/07/2022	BANK OF AMERICA/MERRILL LYNCH	400.000	12,722			
J0242P-11-0	ASAHI KASEI CORP	B	07/20/2022	MORGAN STANLEY	121,100.000	945,154			
04911A-10-7	ATLANTIC UNION BANKSHARES CORP		07/25/2022	UNION BANK OF SWITZERLAND	807.000	27,792			
G0751N-10-3	ATLANTICA SUSTAINABLE INFRASTRUCTU	D	07/26/2022	UNION BANK OF SWITZERLAND	950.000	32,038			
W1R924-25-2	ATLAS COPCO CLASS A	B	07/20/2022	MORGAN STANLEY	34,478.000	368,587			
SBKX3X-G2-6	AUCKLAND INTERNATIONAL AIRPORT LTD	B	07/20/2022	MORGAN STANLEY	60,473.000	280,106			
SBVYVF-W2-2	AUTO TRADER GROUP PLC	B	09/07/2022	Various	29,889.000	216,743			
052769-10-6	AUTODESK INCORPORATED		09/07/2022	BANK OF AMERICA/MERRILL LYNCH	1,648.000	339,801			
053015-10-3	AUTOMATIC DATA PROCESSING INC COM		09/07/2022	BANK OF AMERICA/MERRILL LYNCH	2,233.000	539,761			
053484-10-1	AVALONBAY CMNTYS INC		09/21/2022	BANK OF AMERICA/MERRILL LYNCH	19,786.000	3,810,824			
05352A-10-0	AVANTOR INC		07/20/2022	MORGAN STANLEY	6,597.000	193,424			
05722G-10-0	BAKER HUGHES CO		07/20/2022	MORGAN STANLEY	2,168.000	56,130			
058498-10-6	BALL CORP COM		07/20/2022	MORGAN STANLEY	15,885.000	1,123,864			
060505-10-4	BANK AMER CORP COM		07/20/2022	MORGAN STANLEY	172,689.000	5,760,905			
064058-10-0	BANK NEW YORK MELLON CORP		07/20/2022	MORGAN STANLEY	4,378.000	188,823			
S20762-81-1	BANK NOVA SCOTIA HALIFAX COM	B	07/20/2022	MORGAN STANLEY	5,109.000	297,716			
06652K-10-3	BANKUNITED INC		07/01/2022	BANK OF AMERICA/MERRILL LYNCH	191.000	6,839			
S20246-44-3	BARRICK GOLD CORP COM NPV	B	09/07/2022	BANK OF AMERICA/MERRILL LYNCH	29,075.000	444,085			
S50865-77-3	BASF SE	B	09/07/2022	BANK OF AMERICA/MERRILL LYNCH	21,400.000	910,140			
070830-10-4	BATH AND BODY WORKS INC		09/07/2022	BANK OF AMERICA/MERRILL LYNCH	8,839.000	339,506			
SBFFY8-52-4	BAUSCH HEALTH COMPANIES INC		07/20/2022	MORGAN STANLEY	9,093.000	83,579			
071813-10-9	BAXTER INTL INC		09/07/2022	BANK OF AMERICA/MERRILL LYNCH	7,550.000	443,412			
S50692-11-0	BAYER AG ORD NPV	B	09/07/2022	BANK OF AMERICA/MERRILL LYNCH	11,587.000	585,982			
D12096-10-9	BAYERISCHE MOTOREN WERKS AG	B	07/20/2022	MORGAN STANLEY	3,600.000	286,016			
S55019-06-1	BBVA(BILB-VIZ-ARG) EURO.49	B	07/20/2022	MORGAN STANLEY	139,004.000	593,993			
07831C-10-3	BELLRING BRANDS INC		07/25/2022	UNION BANK OF SWITZERLAND	972.000	23,535			
086516-10-1	BEST BUY CO INC		07/20/2022	MORGAN STANLEY	9,025.000	705,033			
S60980-32-3	BEZEQ ISRAELI TELECOMMUNICATION CO	B	09/07/2022	BANK OF AMERICA/MERRILL LYNCH	75,844.000	133,040			
G1093E-10-8	BIG YELLOW GROUP PLC	B	07/19/2022	Various	53,327.000	873,658			
090043-10-0	BILL COM HOLDINGS INC		09/07/2022	BANK OF AMERICA/MERRILL LYNCH	1,263.000	197,508			
090572-20-7	BIO RAD LABORATORIES INC		07/20/2022	MORGAN STANLEY	854.000	423,618			
09073M-10-4	BIO TECHNE CORP		09/07/2022	BANK OF AMERICA/MERRILL LYNCH	1,455.000	486,159			
09062X-10-3	BIOGEN INC		07/20/2022	MORGAN STANLEY	700.000	145,243			
SBCBHZ-31-9	BLACKBERRY LTD	B	07/20/2022	MORGAN STANLEY	12,653.000	77,960			
09247X-10-1	BLACKROCK INC		07/20/2022	MORGAN STANLEY	1,112.000	705,820			
09260D-10-7	BLACKSTONE INC		09/07/2022	BANK OF AMERICA/MERRILL LYNCH	17,556.000	1,691,345			
S73096-81-0	BNP PARIBAS S.A.	B	09/07/2022	BANK OF AMERICA/MERRILL LYNCH	2,645.000	121,857			
097023-10-5	BOEING CO		07/20/2022	MORGAN STANLEY	9,618.000	1,523,299			
09857L-10-8	BOOKING HOLDINGS INC		09/07/2022	BANK OF AMERICA/MERRILL LYNCH	373.000	698,424			
101121-10-1	BOSTON PPTYS INC		09/07/2022	Various	35,420.000	2,872,461			
101137-10-7	BOSTON SCI ENTIFIC CORP COM		07/20/2022	MORGAN STANLEY	6,628.000	247,092			
10918L-10-3	BRIGHAM MINERALS INC CLASS A		07/25/2022	SANFORD C. BERNSTEIN & CO., LLC	1,117.000	27,492			
109194-10-0	BRIGHT HORIZONS FAMILY SOLUTIONS I		09/30/2022	Various	2,620.000	182,871			
11120U-10-5	BRIXMOR PROPERTY GROUP INC		07/18/2022	BANK OF AMERICA/MERRILL LYNCH	36,808.000	761,462			
11135F-10-1	BROADCOM INC		09/20/2022	Various	6,671.000	3,334,321			
114340-10-2	BROOKS AUTOMATION INC		09/23/2022	Various	2,960.000	172,199			
115637-20-9	BROWN FORM AN CORP CLASS B		09/07/2022	BANK OF AMERICA/MERRILL LYNCH	7,149.000	520,090			
SBKDXJ-H5-0	BUDWEISER BREWING COMPANY APAC LTD	B	09/07/2022	Various	38,400.000	104,608			
122017-10-6	BURLINGTON STORES INC		07/20/2022	MORGAN STANLEY	3,816.000	580,032			
12685J-10-5	CABLE ONE INC		07/20/2022	MORGAN STANLEY	184.000	258,859			
127055-10-1	CABOT CORP.		07/25/2022	BANK OF AMERICA/MERRILL LYNCH	277.000	19,723			
12740C-10-3	CADENCE BANK		07/25/2022	UNION BANK OF SWITZERLAND	1,640.000	40,162			

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

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13100M-50-9	CALIX INC		07/25/2022	NATIONAL BANK OF CANADA	266.000	11,857			
133131-10-2	CAMDEN PROP		07/18/2022	BANK OF AMERICA/MERRILL LYNCH	1,271.000	168,947			
S27931-15-3	CANADIAN PACIFIC RAILWAY LTD	B	07/20/2022	MORGAN STANLEY	3,941.000	287,250			
14040H-10-5	CAPITAL ONE FINL CORP		07/20/2022	MORGAN STANLEY	7,030.000	806,763			
141788-10-9	CARGURUS INC CLASS A		07/21/2022	Various	1,001.000	24,894			
S59229-61-7	CARL ZEISS MEDITEC AG	B	09/07/2022	BANK OF AMERICA/MERRILL LYNCH	885.000	108,648			
14316J-10-8	CARLYLE GROUP INC		07/20/2022	MORGAN STANLEY	23,263.000	802,341			
143130-10-2	CARMAX INC		07/20/2022	MORGAN STANLEY	1,969.000	190,225			
143658-30-0	CARNIVAL CORP		07/20/2022	MORGAN STANLEY	45,215.000	501,434			
14448C-10-4	CARRIER GLOBAL CORP		07/20/2022	MORGAN STANLEY	11,053.000	413,272			
146229-10-9	CARTER'S INC		07/15/2022	Various	1,652.000	125,120			
146869-10-2	CARVANA CLASS A		07/20/2022	MORGAN STANLEY	12,189.000	333,735			
149123-10-1	CATERPILLAR INC		09/07/2022	BANK OF AMERICA/MERRILL LYNCH	8,587.000	1,553,045			
G2007L-10-5	CAZOO GROUP LTD CLASS A	D	07/01/2022	STOCK DIV.	12,686.000	9,134			
12514G-10-8	CDW CORP/DE		07/20/2022	MORGAN STANLEY	1,006.000	170,225			
150870-10-3	CELANESE CORP		07/20/2022	MORGAN STANLEY	7,233.000	835,122			
E2R41M-10-4	CELLNEX TELECOM SA	B	07/20/2022	Various	13,332.000	561,237			
15202L-10-7	CENTERSPACE		07/25/2022	UNION BANK OF SWITZERLAND	351.000	28,986			
156504-30-0	CENTURY COMMUNITIES INC		09/21/2022	Various	12,839.000	631,596			
15677J-10-8	CERIDIAN HCM HOLDING INC		07/20/2022	MORGAN STANLEY	10,424.000	574,571			
125269-10-0	CF INDUSTRIES HOLDINGS		09/07/2022	BANK OF AMERICA/MERRILL LYNCH	1,076.000	110,107			
159864-10-7	CHARLES RIVER LAB		07/20/2022	MORGAN STANLEY	3,548.000	816,821			
808513-10-5	CHARLES SCHWAB		09/07/2022	BANK OF AMERICA/MERRILL LYNCH	21,387.000	1,535,373			
16115Q-30-8	CHART INDUSTRIES INC		07/25/2022	SANFORD C. BERNSTEIN & CO., LLC	124.000	20,546			
16119P-10-8	CHARTER COMMUNICATIONS INC CLASS A		07/20/2022	MORGAN STANLEY	1,003.000	484,650			
16679L-10-9	CHEWY INC CLASS A		09/07/2022	Various	6,857.000	280,451			
169656-10-5	CHIPOTLE MEXICAN GRILL		07/20/2022	MORGAN STANLEY	559.000	768,558			
674215-20-7	CHORD ENERGY CORP		07/26/2022	Various	5,799.000	585,814			
H1467J-10-4	CHUBB LTD		09/07/2022	BANK OF AMERICA/MERRILL LYNCH	7,289.000	1,411,734			
S73804-82-5	CIE DE ST-GOBAIN EUR4	B	07/20/2022	MORGAN STANLEY	6,197.000	275,797			
172062-10-1	CINCINNATI FINL CORP		09/07/2022	BANK OF AMERICA/MERRILL LYNCH	3,051.000	302,141			
17243V-10-2	CINEMARK HOLDINGS INC		07/25/2022	UNION BANK OF SWITZERLAND	2,091.000	40,177			
172755-10-0	CIRRUS LOGIC INC		09/23/2022	Various	1,284.000	99,235			
17275R-10-2	CISCO SYS INC		09/07/2022	BANK OF AMERICA/MERRILL LYNCH	32,432.000	1,460,089			
172967-42-4	CITIGROUP INC		07/20/2022	MORGAN STANLEY	15,600.000	818,220			
174610-10-5	CITIZENS FINANCIAL GROUP		07/20/2022	MORGAN STANLEY	2,954.000	110,982			
G21765-10-5	CK HUTCHISON HOLDINGS LTD	B	07/20/2022	MORGAN STANLEY	28,000.000	188,867			
G21810-10-9	CLARIVATE PLC	D	09/07/2022	BANK OF AMERICA/MERRILL LYNCH	53,097.000	648,845			
184496-10-7	CLEAN HARBORS		07/25/2022	GOLDMAN, SACHS & CO.	400.000	36,825			
185123-10-6	CLEARWATER ANALYTICS HOLDINGS INC		07/15/2022	Various	716.000	8,787			
18915M-10-7	CLOUDFLARE INC CLASS A		07/20/2022	MORGAN STANLEY	11,218.000	594,554			
Y1660Q-10-4	CLP HOLDINGS LTD	B	09/07/2022	BANK OF AMERICA/MERRILL LYNCH	16,500.000	137,782			
12572Q-10-5	CME GROUP INC.		07/20/2022	MORGAN STANLEY	5,213.000	1,064,234			
S41779-88-5	COFINIMMO	B	08/03/2022	JONES TRADING	9,906.000	1,075,629			
192422-10-3	COGNEX CORP		09/07/2022	Various	10,066.000	477,921			
192446-10-2	COGNIZANT TECHNOLOGY SOLUTIONSCL A		09/07/2022	BANK OF AMERICA/MERRILL LYNCH	5,201.000	331,148			
194162-10-3	COLGATE PALMOLIVE CO		07/20/2022	MORGAN STANLEY	4,449.000	336,389			
20030N-10-1	COMCAST CORP NEW CL A		07/20/2022	MORGAN STANLEY	39,729.000	1,661,467			
SB90LK-T4-1	COMMERZBANK AG	B	07/20/2022	MORGAN STANLEY	19,769.000	133,421			
S62150-35-4	COMMONWEALTH BANK OF AUSTRALIA	B	09/07/2022	Various	10,376.000	681,495			
J08613-10-1	CONCORDIA FINANCIAL GROUP LTD	B	07/20/2022	MORGAN STANLEY	101,200.000	326,653			
216648-40-2	COOPER COMPANIES INC		09/07/2022	BANK OF AMERICA/MERRILL LYNCH	2,809.000	859,863			
217204-10-6	COPART INC		07/20/2022	MORGAN STANLEY	11,773.000	1,439,014			
219350-10-5	CORNING IN C COM		07/20/2022	MORGAN STANLEY	11,087.000	381,615			
22160N-10-9	COSTAR GROUP INC		07/20/2022	MORGAN STANLEY	2,244.000	139,801			
22160K-10-5	COSTCO WHS L CORP NEW COM		07/20/2022	MORGAN STANLEY	708.000	371,134			
127097-10-3	COTERRA ENERGY INC		07/20/2022	MORGAN STANLEY	12,434.000	359,467			

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22266L-10-6	COUPA SOFTWARE INC		07/20/2022	MORGAN STANLEY	8,351.000	574,883			
222795-50-2	COUSINS PROPERTIES REIT INC		09/21/2022	BANK OF AMERICA/MERRILL LYNCH	46,340.000	1,268,371			
SBYTBW-Y9-8	COVESTRO AG	B	07/20/2022	MORGAN STANLEY	13,269.000	471,422			
22304C-10-0	COVETRUS INC		07/25/2022	MORGAN STANLEY	815.000	16,914			
22663K-10-7	CRINETICS PHARMACEUTICALS INC		09/21/2022	Various	15,741.000	324,755			
G25536-15-5	CRODA INTERNATIONAL PLC	B	09/07/2022	BANK OF AMERICA/MERRILL LYNCH	1,503.000	116,549			
22788C-10-5	CROWDSTRIKE HOLDINGS INC CLASS A		07/20/2022	MORGAN STANLEY	786.000	144,860			
22822V-10-1	CROWN CASTLE INTERNATIONAL REIT CO		09/07/2022	Various	17,792.000	3,097,649			
228368-10-6	CROWN HOLDINGS INC		07/20/2022	MORGAN STANLEY	3,084.000	289,372			
126408-10-3	CSX CORP		09/07/2022	BANK OF AMERICA/MERRILL LYNCH	13,558.000	432,365			
229663-10-9	CUBESMART		09/23/2022	Various	23,754.000	1,002,346			
229899-10-9	CULLEN FROST BANKERS, INC.		07/06/2022	BANK OF AMERICA/MERRILL LYNCH	47.000	5,422			
231021-10-6	CUMMINS IN C COM		07/20/2022	MORGAN STANLEY	3,431.000	705,688			
G2717B-10-8	CUSHMAN AND WAKEFIELD PLC		09/27/2022	Various	5,322.000	80,238			
J1046G-10-8	CYBERAGENT INC	B	07/20/2022	MORGAN STANLEY	48,900.000	493,380			
23331A-10-9	D R HORTON INC COM		07/20/2022	MORGAN STANLEY	2,703.000	197,535			
D1668R-12-3	DAIMLERCHRYSLER	B	07/20/2022	MORGAN STANLEY	6,917.000	392,615			
235851-10-2	DANAHER CO RP COM		07/20/2022	MORGAN STANLEY	5,052.000	1,293,312			
23804L-10-3	DATADOG INC CLASS A		09/07/2022	BANK OF AMERICA/MERRILL LYNCH	1,104.000	105,564			
23918K-10-8	DAVITA HEALTHCARE PARTNERS INC		07/20/2022	MORGAN STANLEY	801.000	69,022			
244199-10-5	DEERE & CO.		09/07/2022	BANK OF AMERICA/MERRILL LYNCH	1,992.000	728,952			
24477E-10-3	DEFINITIVE HEALTHCARE CORP CLASS A		09/16/2022	Various	2,451.000	55,565			
SBZCNB-42-5	DELIVERY HERO	B	07/20/2022	MORGAN STANLEY	5,718.000	243,815			
24703L-20-2	DELL TECHNOLOGIES WHEN ISSUED INC		09/07/2022	BANK OF AMERICA/MERRILL LYNCH	7,893.000	299,776			
24869P-10-4	DENNYS CORP		07/25/2022	GOLDMAN, SACHS & CO.	2,048.000	18,728			
24906P-10-9	DENTSPLY SIRONA INC		07/20/2022	MORGAN STANLEY	17,423.000	629,493			
J1207N-10-8	DENTSU GROUP INC	B	07/20/2022	MORGAN STANLEY	9,500.000	309,397			
S57503-55-9	DEUTSCHE BANK AG NPV(REGD)	B	07/20/2022	MORGAN STANLEY	22,515.000	193,784			
S52874-88-0	DEUTSCHE LUFTHANSA AG	B	07/20/2022	MORGAN STANLEY	53,162.000	340,105			
S46178-59-6	DEUTSCHE POST AG COM STK	B	09/07/2022	Various	28,165.000	1,091,125			
252131-10-7	DEXCOM INC		09/07/2022	BANK OF AMERICA/MERRILL LYNCH	9,122.000	806,111			
253868-10-3	DIGITAL REALTY TRUST INC		09/21/2022	Various	44,612.000	5,688,953			
25470M-10-9	DISH NETWORK CORP		09/07/2022	BANK OF AMERICA/MERRILL LYNCH	13,312.000	235,356			
254687-10-6	DISNEY WALT CO		09/07/2022	BANK OF AMERICA/MERRILL LYNCH	18,007.000	2,029,209			
256163-10-6	DOCUSIGN INC		07/20/2022	MORGAN STANLEY	10,870.000	735,464			
256677-10-5	DOLLAR GENERAL CORP		07/20/2022	MORGAN STANLEY	1,771.000	436,126			
25754A-20-1	DOMINIOS PIZZA INC		07/20/2022	MORGAN STANLEY	395.000	162,290			
25809K-10-5	DOORDASH INC CLASS A		07/20/2022	MORGAN STANLEY	7,218.000	557,013			
25960P-10-9	DOUGLAS EMMETT INC		09/09/2022	BANK OF AMERICA/MERRILL LYNCH	1,922.000	40,842			
260003-10-8	DOVER CORP COM		07/20/2022	MORGAN STANLEY	3,129.000	393,315			
260557-10-3	DOW INC		07/20/2022	MORGAN STANLEY	12,897.000	677,737			
26210C-10-4	DROPBOX INC CLASS A		09/07/2022	Various	9,043.000	204,228			
K3013J-15-4	DSV DE SAMMENSLUT VOGN	B	07/20/2022	MORGAN STANLEY	298.000	45,654			
26441C-20-4	DUKE ENERGY HLDG CORP		09/07/2022	Various	8,022.000	833,860			
264411-50-5	DUKE RLTY CORP		07/18/2022	BANK OF AMERICA/MERRILL LYNCH	39,828.000	2,237,826			
26614N-10-2	DUPONT DE NEMOURS INC		07/20/2022	MORGAN STANLEY	9,996.000	570,872			
277276-10-1	EASTGROUP PROPERTY		07/13/2022	BANK OF AMERICA/MERRILL LYNCH	71.000	10,992			
277432-10-0	EASTMAN CH EM CO COM		07/20/2022	MORGAN STANLEY	5,090.000	470,112			
G29183-10-3	EATON CORP PLC		09/07/2022	BANK OF AMERICA/MERRILL LYNCH	3,601.000	508,713			
278642-10-3	EBAY INC		07/20/2022	MORGAN STANLEY	6,660.000	307,625			
278865-10-0	ECOLAB INC		09/07/2022	BANK OF AMERICA/MERRILL LYNCH	5,572.000	952,366			
28414H-10-3	ELANCO ANIMAL HEALTH INC		09/07/2022	BANK OF AMERICA/MERRILL LYNCH	34,332.000	508,114			
W0R34B-15-0	ELECTROLUX CLASS B	B	07/20/2022	MORGAN STANLEY	7,447.000	107,128			
285512-10-9	ELECTRONIC ARTS INC		07/20/2022	MORGAN STANLEY	2,923.000	372,946			
X1949T-10-2	ELISA OYJ	B	09/07/2022	BANK OF AMERICA/MERRILL LYNCH	1,540.000	79,346			
SBMDTR-73-1	EMBRACER GROUP	B	09/07/2022	BANK OF AMERICA/MERRILL LYNCH	17,253.000	105,003			
291011-10-4	EMERSON ELEC CO		07/20/2022	MORGAN STANLEY	8,080.000	667,650			

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29261A-10-0	ENCOMPASS HEALTH CORP		08/02/2022	RBC DOMINION SECURITIES	635.000	32,292			
292765-10-4	ENERPAC TOOL GROUP CORP CLASS A		07/25/2022	JEFFERIES & COMPANY, INC.	2,774.000	54,547			
29332G-10-2	ENHABIT INC		07/01/2022	DISTRIBUTION	7,248.500	166,498			
29362U-10-4	ENTEGRIS INC		09/07/2022	BANK OF AMERICA/MERRILL LYNCH	10,357.000	1,003,697			
29404K-10-6	ENVESTNET INC		08/01/2022	Various	363.000	19,836			
29414B-10-4	EPAM SYSTEMS INC		09/07/2022	BANK OF AMERICA/MERRILL LYNCH	691.000	288,347			
W3R27C-10-2	EQT	B	07/20/2022	MORGAN STANLEY	11,800.000	265,903			
26884L-10-9	EQT CORPORATION		07/20/2022	MORGAN STANLEY	1,862.000	76,733			
294429-10-5	EQUIFAX IN C COM		07/20/2022	MORGAN STANLEY	3,836.000	787,032			
29444U-70-0	EQUINIX REIT INC		07/20/2022	Various	3,130.000	1,991,833			
29472R-10-8	EQUITY LIFESTYLE PROPERTIES		09/07/2022	BANK OF AMERICA/MERRILL LYNCH	35,155.000	2,552,240			
29476L-10-7	EQUITY RESIDENTIAL SH BEN IN		09/07/2022	BANK OF AMERICA/MERRILL LYNCH	80,491.000	5,832,671			
W26049-11-9	ERICSSON NAMN-AKTIER B	B	07/20/2022	MORGAN STANLEY	55,104.000	405,208			
29530P-10-2	ERIE IDEMNITY CO CL A		07/20/2022	MORGAN STANLEY	578.000	111,392			
S52898-37-6	ERSTE GROUP BANK	B	09/07/2022	BANK OF AMERICA/MERRILL LYNCH	918.000	21,112			
G31989-10-9	ESR CAYMAN LTD	B	07/20/2022	MORGAN STANLEY	85,400.000	210,600			
29670E-10-7	ESSENTIAL PROPERTIES REALTY TRUST		07/26/2022	BANK OF AMERICA/MERRILL LYNCH	1,901.000	44,626			
518439-10-4	ESTEE LAUDER COS.		07/20/2022	MORGAN STANLEY	1,551.000	399,848			
29786A-10-6	ETSY INC		07/20/2022	MORGAN STANLEY	8,046.000	745,542			
29977A-10-5	EVERCORE PARTNETS INC C-A		09/06/2022	Various	809.000	75,086			
G3223R-10-8	EVEREST RE GROUP LTD		09/07/2022	BANK OF AMERICA/MERRILL LYNCH	8.000	2,251			
30063P-10-5	EXACT SCIENCES CORP		09/07/2022	BANK OF AMERICA/MERRILL LYNCH	9,654.000	360,770			
30212P-30-3	EXPEDIA IN C DEL COM		07/20/2022	MORGAN STANLEY	7,298.000	753,008			
30225T-10-2	EXTRA SPACE STORAGE INC		09/21/2022	Various	21,196.000	4,036,795			
W7888D-19-9	FABEGE	B	07/19/2022	BANK OF AMERICA/MERRILL LYNCH	19,619.000	185,868			
30303M-10-2	FACEBOOK INC		09/07/2022	BANK OF AMERICA/MERRILL LYNCH	18,853.000	3,023,833			
J13440-10-2	FANUC LTD JPY50	B	07/20/2022	MORGAN STANLEY	3,500.000	560,929			
J1346E-10-0	FAST RETAILING CO	B	07/20/2022	MORGAN STANLEY	500.000	288,507			
311900-10-4	FASTENAL CO		09/07/2022	BANK OF AMERICA/MERRILL LYNCH	8,917.000	455,659			
W2951M-12-7	FASTIGHETS BALDER CLASS B	B	07/20/2022	MORGAN STANLEY	57,106.000	326,973			
SBD6G5-07-6	FERRARI NV	B	07/20/2022	MORGAN STANLEY	624.000	123,668			
316773-10-0	FIFTH THIRD BANCORP		07/20/2022	MORGAN STANLEY	10,638.000	369,032			
T4R999-10-4	FINECOBANK BANCA FINECO	B	07/20/2022	MORGAN STANLEY	21,403.000	256,723			
31846B-10-8	FIRST ADVANTAGE CORP		07/12/2022	Various	1,941.000	24,626			
32054K-10-3	FIRST INDUSTRIAL REALTY TRUST		08/31/2022	Various	53,096.000	2,666,423			
32055Y-20-1	FIRST INTERSTATE BANCSYS/MT		09/14/2022	Various	2,054.000	82,939			
33616C-10-0	FIRST REPUBLIC BANK		07/20/2022	MORGAN STANLEY	6,222.000	1,002,053			
337932-10-7	FIRSTENERGY CORP		07/20/2022	MORGAN STANLEY	23,168.000	873,202			
337738-10-8	FISERV INC COM		07/20/2022	MORGAN STANLEY	1,937.000	189,535			
S63402-50-7	FISHER & PAYKEL HEALTHCARE CORP. L	B	07/20/2022	MORGAN STANLEY	35,993.000	471,813			
34354P-10-5	FLOWSERVE CORPORATION		07/25/2022	SANFORD C. BERNSTEIN & CO., LLC	819.000	24,498			
343412-10-2	FLUOR CORP		07/26/2022	Various	1,312.000	32,834			
SBWT6H-89-8	FLUTTER ENTERTAINMENT PLC	B	07/20/2022	MORGAN STANLEY	1,307.000	126,113			
31620R-30-3	FNF GROUP INC		07/20/2022	MORGAN STANLEY	6,619.000	250,529			
34417P-10-0	FOCUS FINANCIAL PARTNERS INC CLASS		09/23/2022	Various	655.000	25,057			
345370-86-0	FORD MTR C O DEL COM PAR U		07/20/2022	MORGAN STANLEY	46,132.000	587,260			
346375-10-8	FORMFACTOR INC		09/20/2022	Various	2,701.000	78,519			
34959J-10-8	FORTIVE CORP		09/07/2022	BANK OF AMERICA/MERRILL LYNCH	2,755.000	178,634			
34964C-10-6	FORTUNE BRANDS HOME AND SECURITY INC		07/20/2022	MORGAN STANLEY	8,782.000	580,315			
35137L-10-5	FOX CORP CLASS A		07/20/2022	MORGAN STANLEY	30,909.000	1,073,779			
F6866T-10-0	FRANCE TELECOM	B	09/07/2022	BANK OF AMERICA/MERRILL LYNCH	28,689.000	286,878			
35671D-85-7	FREEPORT MCMORAN INC		09/07/2022	BANK OF AMERICA/MERRILL LYNCH	26,364.000	748,210			
358039-10-5	FRESHPET INC		09/30/2022	Various	2,143.000	109,214			
J14208-10-2	FUJI FILM HLDGS CO NPV	B	09/07/2022	BANK OF AMERICA/MERRILL LYNCH	11,400.000	553,165			
S63569-45-3	FUJITSU LTD	B	09/07/2022	Various	1,800.000	238,479			
36467J-10-8	GAMING AND LEISURE PROPERTIES INC		07/18/2022	BANK OF AMERICA/MERRILL LYNCH	47,896.000	2,297,047			
H2906T-10-9	GARMIN LTD		09/07/2022	BANK OF AMERICA/MERRILL LYNCH	9,908.000	898,953			

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361448-10-3	GATX CORP.		09/20/2022	Various	1,664.000	160,896			
F4268U-17-1	GECINA	B	08/02/2022	Various	5,460.000	537,803			
368736-10-4	GENERAC HOLDINGS INC		09/07/2022	BANK OF AMERICA/MERRILL LYNCH	1,890.000	434,492			
369604-30-1	GENERAL ELECTRIC		09/07/2022	BANK OF AMERICA/MERRILL LYNCH	15,493.000	1,139,975			
37045V-10-0	GENERAL MOTORS CO		09/07/2022	BANK OF AMERICA/MERRILL LYNCH	14,822.000	594,510			
372460-10-5	GENUINE PARTS CO		07/20/2022	MORGAN STANLEY	901.000	128,411			
W3443C-10-7	GETINGE B	B	09/07/2022	BANK OF AMERICA/MERRILL LYNCH	5,261.000	102,246			
375558-10-3	GILEAD SCIENCES INC		09/07/2022	BANK OF AMERICA/MERRILL LYNCH	14,940.000	967,963			
377322-10-2	GLAUKOS CORP		07/25/2022	SANFORD C. BERNSTEIN & CO., LLC	482.000	24,564			
37940X-10-2	GLOBAL PAYMENTS INC.		09/07/2022	BANK OF AMERICA/MERRILL LYNCH	12,290.000	1,594,505			
379577-20-8	GLOBUS MEDICAL INC.		07/26/2022	Various	1,694.000	98,055			
38141G-10-4	GOLDMAN SA CHS GROUP INC		07/20/2022	MORGAN STANLEY	11,176.000	3,592,525			
L4459Y-10-0	GRAND CITY PROPERTIES SA	B	09/28/2022	Various	69,008.000	862,561			
388689-10-1	GRAPHIC PACKAGING HOLDING COMPANY		07/26/2022	Various	1,309.000	28,345			
SB1Y9T-B3-1	GROUPE DANONE	B	07/20/2022	MORGAN STANLEY	8,670.000	479,945			
SBN7SW-P6-6	GSK	B	09/07/2022	Various	72,578.400	1,182,775			
40171V-10-0	GUIDEWIRE SOFTWARE INC		09/28/2022	Various	8,886.000	597,032			
G427A6-10-3	GVC HOLDINGS PLC	B	07/20/2022	MORGAN STANLEY	16,727.000	232,263			
405024-10-0	HAEMONETICS CORP		07/25/2022	UNION BANK OF SWITZERLAND	419.000	27,799			
J19174-10-1	HAKUHODO DY HOLDINGS	B	09/07/2022	Various	51,800.000	496,409			
SBMX86-B7-2	HALEON PLC	B	09/07/2022	Various	92,261.000	309,633			
41068X-10-0	HANNON ARMSTRONG SUSTAINABLE INFRA		07/25/2022	BANK OF AMERICA/MERRILL LYNCH	561.000	18,271			
418056-10-7	HASBRO INC COM		07/20/2022	MORGAN STANLEY	3,224.000	262,208			
421298-10-0	HAYWARD HOLDINGS INC		08/05/2022	NATIONAL BANK OF CANADA	1,746.000	19,886			
40412C-10-1	HCA Healthcare Inc		07/20/2022	MORGAN STANLEY	2,018.000	360,839			
42226K-10-5	HEALTHCARE REALTY TRUST INC CLASS		07/22/2022	EXCHANGE	113,593.000	3,205,241			
42225P-50-1	HEALTHCARE TRUST OF AMERICA REIT C		07/18/2022	BANK OF AMERICA/MERRILL LYNCH	49,088.000	1,425,746			
42250P-10-3	HEALTHPEAK PROPERTIES INC		09/21/2022	Various	213,666.000	5,571,194			
422806-20-8	HEICO CORP CL A		07/20/2022	MORGAN STANLEY	1,581.000	179,538			
SB0CCH-46-3	HEINEKEN HOLDING	B	09/07/2022	BANK OF AMERICA/MERRILL LYNCH	385.000	26,883			
42328H-10-9	HELIOS TECHNOLOGIES INC		09/20/2022	Various	1,415.000	75,676			
SBYWH8-S0-4	HELLOFRESH	B	09/07/2022	BANK OF AMERICA/MERRILL LYNCH	9,753.000	242,945			
W41422-10-1	HENNES & MAURITZ SEK0.25'B'	B	09/07/2022	BANK OF AMERICA/MERRILL LYNCH	6,420.000	65,942			
426281-10-1	HENRY JACK & ASSOCIATES		09/07/2022	BANK OF AMERICA/MERRILL LYNCH	423.000	83,238			
42704L-10-4	HERC HOLDINGS INC		07/14/2022	Various	3,300.000	297,953			
42824C-10-9	HEWLETT PACKARD ENTERPRISE		09/07/2022	BANK OF AMERICA/MERRILL LYNCH	10,993.000	146,097			
431284-10-8	HIGHWOODS PROPERTIES		07/18/2022	BANK OF AMERICA/MERRILL LYNCH	16,578.000	562,088			
SB0LCW-08-0	HIKMA PHARMACEUTICALS PLC	B	09/07/2022	BANK OF AMERICA/MERRILL LYNCH	31,323.000	462,960			
431636-10-9	HILLMAN SOLUTIONS CORP		09/16/2022	Various	7,320.000	64,152			
43300A-20-3	HILTON WORLDWIDE HOLDINGS INC		09/07/2022	BANK OF AMERICA/MERRILL LYNCH	7,571.000	993,164			
J20454-12-0	HITACHI	B	07/20/2022	MORGAN STANLEY	5,300.000	261,646			
Y3R29Z-10-7	HKT TRUST AND HKT LTD	B	09/07/2022	BANK OF AMERICA/MERRILL LYNCH	286,000.000	382,058			
H36940-13-0	HOLCIM	B	07/20/2022	MORGAN STANLEY	4,145.000	179,633			
438516-10-6	HONEYWELL INTERNATIONAL INC		09/07/2022	BANK OF AMERICA/MERRILL LYNCH	1,937.000	366,267			
S64365-57-0	HONG KONG AND CHINA GAS	B	09/07/2022	BANK OF AMERICA/MERRILL LYNCH	244,000.000	229,394			
S62673-59-5	HONG KONG EXCHANGES AND CLEARING L	B	09/07/2022	BANK OF AMERICA/MERRILL LYNCH	300.000	11,633			
G46188-10-1	HORIZON THERAPEUTICS PUBLIC PLC		07/20/2022	MORGAN STANLEY	2,777.000	234,184			
44107P-10-4	HOST HOTELS & RESORTS INC		09/07/2022	Various	149,912.000	2,703,090			
443573-10-0	HUBSPOT INC		07/20/2022	MORGAN STANLEY	2,842.000	879,002			
S44491-37-1	HUFVUDSTADEN A	B	09/28/2022	Various	100,781.000	1,196,994			
445658-10-7	HUNT TRANSPORT SVC		07/20/2022	MORGAN STANLEY	734.000	127,077			
W4235G-11-6	HUSQVARNA B	B	09/07/2022	BANK OF AMERICA/MERRILL LYNCH	40,897.000	261,405			
44891N-20-8	IAC INTERACTIVE		07/20/2022	MORGAN STANLEY	3,958.000	296,929			
SB288C-92-0	IBERDROLA	B	08/01/2022	STOCK DIV.	2,133.000	22,833			
44930G-10-7	ICU MEDICAL		09/30/2022	Various	816.000	130,692			
45168D-10-4	IDEXX LABS CORP		07/20/2022	MORGAN STANLEY	3,088.000	1,185,205			
452308-10-9	ILLINOIS TOOL WKS INC		09/07/2022	BANK OF AMERICA/MERRILL LYNCH	3,917.000	794,328			

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452327-10-9	ILLUMINA INC		07/20/2022	MORGAN STANLEY	5,297.000	1,062,896			
N44445-10-9	IMMATICS NV	D	09/29/2022	Various	28,006.000	339,256			
D35415-10-4	INFINEON TECHNOLOGIES AG	B	07/20/2022	MORGAN STANLEY	60,960.000	1,542,354			
G4770L-10-6	INFORMA PLC	B	07/20/2022	MORGAN STANLEY	64,864.000	451,896			
T6032P-10-2	INFRASTRUTTURE WIRELESS ITALIANE	B	09/07/2022	BANK OF AMERICA/MERRILL LYNCH	49,701.000	462,235			
45784P-10-1	INSULET CORP		07/20/2022	MORGAN STANLEY	674.000	159,725			
458140-10-0	INTEL CORP		09/07/2022	BANK OF AMERICA/MERRILL LYNCH	95,442.000	2,925,297			
45866F-10-4	INTERCONTINENTALEXCHANGE GROUP INC		07/20/2022	MORGAN STANLEY	7,437.000	732,098			
460146-10-3	INTERNATIONAL PAPER CO		09/07/2022	BANK OF AMERICA/MERRILL LYNCH	7,471.000	306,759			
460690-10-0	INTERPUBLIC GROUP OF COS INC		07/20/2022	MORGAN STANLEY	12,179.000	364,517			
G4911B-10-8	INTERTEK GROUP PLC	B	09/07/2022	BANK OF AMERICA/MERRILL LYNCH	3,919.000	178,470			
S40768-36-8	INTESA SANPAOLO EURO.52	B	09/07/2022	BANK OF AMERICA/MERRILL LYNCH	125,114.000	210,663			
459506-10-1	INTRNTNL F LAVRS + FRAGRNCS INCCOM		07/20/2022	MORGAN STANLEY	4,009.000	478,474			
461202-10-3	INTUIT INC.		07/20/2022	MORGAN STANLEY	1,260.000	529,767			
46120E-60-2	INTUITIVE SURGICAL INC		07/20/2022	MORGAN STANLEY	9,101.000	1,995,121			
SB8GG7-K6-6	INVESTEC GSF US DOLLAR MONEY FUND	D	07/20/2022	STOCK DIV.	204.220	4,093			
46187W-10-7	INVITATION HOMES INC		07/18/2022	BANK OF AMERICA/MERRILL LYNCH	146,230.000	5,213,332			
46266C-10-5	IQVIA HOLDINGS INC		09/07/2022	BANK OF AMERICA/MERRILL LYNCH	700.000	150,598			
464289-51-1	ISHARES + YEAR INVESTMENT GRADE CO		09/12/2022	BANK OF AMERICA/MERRILL LYNCH	44,802.000	2,329,256			
46434G-82-2	ISHARES MSCI JAPAN ETF		09/12/2022	BANK OF AMERICA/MERRILL LYNCH	22,487.000	1,197,658			
46435G-33-4	ISHARES MSCI UNITED KINGDOM ETF		08/05/2022	BANK OF AMERICA/MERRILL LYNCH	18,037.000	552,494			
464287-52-3	ISHARES SEMICONDUCTOR ETF		09/02/2022	BANK OF AMERICA/MERRILL LYNCH	3,443.000	1,314,085			
464287-81-2	ISHARES US CONSUMER STAPLES ETF		08/05/2022	CITADEL SECURITIES LLC	6,283.000	1,255,720			
S64671-04-3	ISUZU MOTORS LTD	B	07/20/2022	MORGAN STANLEY	35,900.000	398,411			
46982L-10-8	JACOBS SOLUTIONS INC		08/29/2022	EXCHANGE	8,575.000	1,007,198			
47074L-10-5	JAMF HOLDING CORP		09/09/2022	Various	3,710.000	89,012			
J25979-12-1	JAPAN AIRLINES LTD	B	07/20/2022	MORGAN STANLEY	36,900.000	612,926			
S67438-82-0	JAPAN EXCHANGE GROUP INC	B	07/20/2022	MORGAN STANLEY	32,200.000	502,041			
G5144Y-12-0	JD SPORTS FASHION PLC	B	07/20/2022	MORGAN STANLEY	193,165.000	324,931			
S65437-92-3	JFE HOLDINGS INC	B	07/20/2022	MORGAN STANLEY	12,300.000	135,789			
G51502-10-5	JOHNSON CONTROLS INTERNATIONAL PLC		09/07/2022	BANK OF AMERICA/MERRILL LYNCH	12,770.000	727,379			
48203R-10-4	JUNIPER NETWORKS INC		07/20/2022	MORGAN STANLEY	24,586.000	701,439			
SBY07H-Z6-7	JUST EAT TAKEAWA NV	B	07/20/2022	MORGAN STANLEY	26,283.000	439,824			
S62489-90-1	KDDI CORP JPY5000	B	09/07/2022	BANK OF AMERICA/MERRILL LYNCH	28,300.000	847,523			
488401-10-0	KEMPER CORP		07/25/2022	UNION BANK OF SWITZERLAND	486.000	23,614			
489170-10-0	KENNAMETAL, INC.		07/25/2022	GOLDMAN, SACHS & CO.	2,054.000	51,381			
F5433L-10-3	KERING SA	B	07/20/2022	MORGAN STANLEY	1,124.000	606,778			
S44900-05-8	KESKO OYJ	B	09/07/2022	BANK OF AMERICA/MERRILL LYNCH	12,065.000	251,901			
493267-10-8	KEYCORP NEW COM		07/20/2022	MORGAN STANLEY	30,762.000	558,023			
49338L-10-3	KEYSIGHT TECHNOLOGIES		09/07/2022	BANK OF AMERICA/MERRILL LYNCH	1,498.000	254,166			
49427F-10-8	KILROY REALTY CORPORATION		07/18/2022	BANK OF AMERICA/MERRILL LYNCH	33,234.000	1,752,310			
494368-10-3	KIMBERLY-CLARK CORP		09/07/2022	BANK OF AMERICA/MERRILL LYNCH	1,458.000	185,808			
SB03Z8-41-9	KINROSS GOLD CORP COM	B	07/20/2022	MORGAN STANLEY	151,854.000	488,498			
497266-10-6	KIRBY CORP		07/26/2022	Various	740.000	46,572			
49803T-30-0	KITE REALTY GROUP TRUST REIT		07/18/2022	BANK OF AMERICA/MERRILL LYNCH	7,553.000	134,039			
48251W-10-4	KKR AND CO INC CLASS A		07/20/2022	MORGAN STANLEY	8,461.000	436,672			
482480-10-0	KLA CORP		07/20/2022	MORGAN STANLEY	2,188.000	779,913			
X4543E-11-7	KOJAMO	B	07/19/2022	BANK OF AMERICA/MERRILL LYNCH	18,331.000	295,853			
J35759-12-5	KOMATSU LTD NPV	B	07/20/2022	MORGAN STANLEY	13,600.000	293,771			
X4551T-10-5	KONE B	B	09/07/2022	BANK OF AMERICA/MERRILL LYNCH	3,692.000	143,271			
50540R-40-9	LABORATORY CORP AMER HLDGS		09/07/2022	Various	823.000	194,168			
SB1YXB-J7-6	L'AIR LIQUIDE S.A.	B	09/07/2022	Various	1,664.000	213,954			
512807-10-8	LAM RESEARCH CORP.		07/20/2022	MORGAN STANLEY	2,166.000	1,007,407			
SB9G6L-89-3	LEG IMMOBILIEN AG	B	09/07/2022	Various	6,413.000	536,738			
F56196-18-5	LEGRAND	B	09/07/2022	BANK OF AMERICA/MERRILL LYNCH	4,783.000	350,562			
526107-10-7	LENNOX INTERNATIONAL INC		07/20/2022	MORGAN STANLEY	2,390.000	528,094			
527064-10-9	LESLIES INC		07/21/2022	Various	1,215.000	18,566			

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530307-30-5	LIBERTY BROADBAND CORP SERIES C		09/07/2022	BANK OF AMERICA/MERRILL LYNCH	1,574.000	154,252			
531229-40-9	LIBERTY MEDIA LIBERTY SIRIUSXM COR		07/20/2022	MORGAN STANLEY	18,955.000	738,108			
531229-60-7	LIBERTY MEDIA LIBERTY SIRIUSXM COR		09/07/2022	BANK OF AMERICA/MERRILL LYNCH	8,604.000	351,301			
53223X-10-7	LIFE STORAGE INC		08/31/2022	Various	41,499.000	4,867,401			
533900-10-6	LINCOLN ELEC HLDGS		07/01/2022	BANK OF AMERICA/MERRILL LYNCH	100.000	12,269			
534187-10-9	LINCOLN NA TL CORP IN COM		07/20/2022	MORGAN STANLEY	1,778.000	89,611			
538034-10-9	LIVE NATION ENTERTAINMENT INC		09/07/2022	BANK OF AMERICA/MERRILL LYNCH	4,886.000	445,554			
SB18ZR-K2-5	LOGITECH INTERNATIONAL	B	09/07/2022	BANK OF AMERICA/MERRILL LYNCH	9,115.000	436,783			
S73333-78-3	LONZA GROUP AG	B	07/20/2022	MORGAN STANLEY	26.000	15,555			
548661-10-7	LOWES COS INC USD0.50		09/07/2022	BANK OF AMERICA/MERRILL LYNCH	1,446.000	291,080			
549498-10-3	LUCID GROUP INC		07/20/2022	MORGAN STANLEY	10,299.000	219,060			
550021-10-9	LULULEMON ATHLETICA INC	C	07/20/2022	MORGAN STANLEY	1,205.000	364,862			
550241-10-3	LUMEN TECHNOLOGIES INC		09/07/2022	Various	26,245.000	277,715			
S28668-57-2	LUNDIN MINING CORP COM NPV	B	07/20/2022	MORGAN STANLEY	37,383.000	221,617			
55087P-10-4	LYFT INC CLASS A		09/23/2022	Various	15,858.000	220,123			
55405Y-10-0	M A-COM TECHNOLOGY SOLUTIONS HOLDI		09/23/2022	Various	1,953.000	101,942			
SB02K2-M3-6	M3 INC	B	09/07/2022	BANK OF AMERICA/MERRILL LYNCH	12,600.000	371,162			
S25544-75-0	MAGNA INTL INC CLASS'A'SUB-VTG COM NPV	B	07/20/2022	MORGAN STANLEY	1,487.000	90,950			
56064L-28-0	MAINSTAY CBRE GLOBAL INFRA CL R6		09/30/2022	DIRECT	11,798.770	146,168			
S65558-05-8	MAKITA CORP	B	07/20/2022	MORGAN STANLEY	26,900.000	695,860			
56585A-10-2	MARATHON PETROLEUM CORP		07/20/2022	MORGAN STANLEY	1,340.000	118,979			
571903-20-2	MARRIOTT I NTL INC NEW CL A		09/07/2022	BANK OF AMERICA/MERRILL LYNCH	5,378.000	847,573			
571748-10-2	MARSH + MCLENNAN COS INC		07/20/2022	MORGAN STANLEY	2,385.000	365,978			
573284-10-6	MARTIN MARIETTA MATERIALS		07/20/2022	MORGAN STANLEY	684.000	222,546			
574795-10-0	MASIMO CORP		07/20/2022	MORGAN STANLEY	1,185.000	163,577			
57667L-10-7	MATCH GROUP INC		09/07/2022	BANK OF AMERICA/MERRILL LYNCH	13,346.000	767,662			
Y58473-10-2	MAXEON SOLAR TECHNOLOGIES LTD WHEN		07/25/2022	JPMORGAN CHASE & CO.	1,822.000	20,827			
J41551-10-2	MAZDA MOTOR CORP	B	07/20/2022	MORGAN STANLEY	35,100.000	284,130			
580135-10-1	MCDONALDS CORP		07/20/2022	MORGAN STANLEY	6,200.000	1,578,396			
580589-10-9	MCGRATH RENTCORP.		07/25/2022	GOLDMAN, SACHS & CO.	151.000	11,995			
58463J-30-4	MEDICAL PPTYS TRUST INC		09/07/2022	BANK OF AMERICA/MERRILL LYNCH	12,833.000	186,079			
G5960L-10-3	MEDTRONIC PLC		09/07/2022	BANK OF AMERICA/MERRILL LYNCH	35,986.000	3,134,740			
SBNRSM-Z7-6	MELROSE INDUSTRIES PLC	B	07/20/2022	MORGAN STANLEY	60,826.000	120,506			
58733R-10-2	MERCADOLIBRE INC	C	07/20/2022	MORGAN STANLEY	993.000	774,222			
589378-10-8	MERCURY SYSTEMS INC		07/25/2022	GOLDMAN, SACHS & CO.	304.000	18,657			
SBNGNB-77-5	MERLIN PROPERTIES REIT SA	B	09/28/2022	Various	105,335.000	897,486			
59151K-10-8	METHANEX CORP	A	07/26/2022	Various	858.000	33,943			
592688-10-5	METTLER TOLEDO INTERNATIONAL		09/07/2022	BANK OF AMERICA/MERRILL LYNCH	325.000	406,406			
552848-10-3	MGIC INVT CORP WIS		09/12/2022	Various	18,402.000	256,458			
595017-10-4	MICROCHIP TECHNOLOGY INC		07/20/2022	MORGAN STANLEY	13,475.000	883,286			
595112-10-3	MICRON TEC HNOLOGY INC COM		07/20/2022	MORGAN STANLEY	12,734.000	806,062			
594918-10-4	MICROSOFT CORP		09/07/2022	Various	31,083.000	8,151,745			
59522J-10-3	MID AMERICA APT		09/21/2022	Various	26,272.000	4,332,263			
J43293-10-9	MISUMI GROUP INC	B	07/20/2022	MORGAN STANLEY	10,900.000	257,745			
SB0JQT-J0-4	MITSUBISHI CHEM HOLDINGS	B	09/07/2022	BANK OF AMERICA/MERRILL LYNCH	136,300.000	687,897			
J43873-11-6	MITSUBISHI ELECTRIC CORP	B	07/20/2022	MORGAN STANLEY	84,800.000	909,417			
S63351-71-2	MITSUBISHI UFJ FINANCIAL GROUP	B	07/20/2022	MORGAN STANLEY	114,600.000	604,650			
S65973-02-6	MITSUI & CO NPV	B	07/20/2022	MORGAN STANLEY	25,500.000	547,400			
S65973-68-7	MITSUI CHEMICALS INC	B	07/20/2022	MORGAN STANLEY	45,600.000	938,673			
60770K-10-7	MODERNA INC		09/07/2022	Various	442.000	71,654			
60786M-10-5	MOELIS ORD CLASS A		09/13/2022	Various	583.000	23,487			
60855R-10-0	MOLINA HEALTHCARE INC		07/20/2022	MORGAN STANLEY	359.000	107,391			
609207-10-5	MONDELEZ INTERNATIONAL INC		09/07/2022	BANK OF AMERICA/MERRILL LYNCH	13,337.000	819,159			
60937P-10-6	MONGODB INC CLASS A		07/20/2022	MORGAN STANLEY	1,570.000	482,885			
609839-10-5	MONOLITHIC POWER SYSTEMS		07/20/2022	MORGAN STANLEY	856.000	378,429			
61174X-10-9	MONSTER BEVERAGE CORP		09/07/2022	Various	3,342.000	316,391			
615369-10-5	MOODYS CORP		07/20/2022	MORGAN STANLEY	2,643.000	769,192			

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

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617446-44-8	MORGAN STANLEY		07/20/2022	MORGAN STANLEY	4,255.000	348,102			
617700-10-9	MORNINGSTAR INC		09/22/2022	Various	181.000	42,060			
61945C-10-3	MOSAIC COMPANY		09/07/2022	BANK OF AMERICA/MERRILL LYNCH	8,760.000	465,331			
620076-30-7	MOTOROLA SOLUTIONS INC		09/07/2022	BANK OF AMERICA/MERRILL LYNCH	572.000	142,743			
553498-10-6	MSA SAFETY INC		09/16/2022	Various	272.000	32,281			
55354G-10-0	MSCI INC A		07/20/2022	MORGAN STANLEY	403.000	175,031			
J46840-10-4	MURATA MANUFACTURING CO LTD	B	07/20/2022	MORGAN STANLEY	10,400.000	592,702			
62855J-10-4	MYRIAD GENETICS INC		07/25/2022	Various	2,709.000	67,958			
633707-10-4	NATIONAL BANK HOLDINGS CORPORATION		08/02/2022	Various	696.000	28,904			
637417-10-6	NATIONAL RETAIL PROPERTIES		07/18/2022	BANK OF AMERICA/MERRILL LYNCH	5,395.000	240,726			
637870-10-6	NATIONAL STORAGE AFFILIATES TRUST		07/25/2022	Various	33,288.000	1,681,676			
SBM8PJ-Y7-5	NATWEST GROUP PLC	B	08/30/2022	EXCHANGE	285,541.290	665,859			
63947X-10-1	NCINO INC		09/13/2022	NATIONAL BANK OF CANADA	486.000	16,988			
640491-10-6	NEOGEN CORP		09/16/2022	Various	10,300.000	203,699			
S71238-70-3	NESTLE SA PAR CHF1	B	09/07/2022	BANK OF AMERICA/MERRILL LYNCH	200.000	22,603			
64110D-10-4	NETAPP INC		09/07/2022	BANK OF AMERICA/MERRILL LYNCH	3,115.000	220,231			
64110L-10-6	NETFLIX INC		09/07/2022	BANK OF AMERICA/MERRILL LYNCH	4,458.000	1,020,704			
64125C-10-9	NEUROCRINE BIOSCIENCES INC		07/20/2022	MORGAN STANLEY	793.000	77,151			
64829B-10-0	NEW RELIC INC		07/25/2022	NATIONAL BANK OF CANADA	165.000	9,956			
SBM94G-Q4-8	NEW WORLD DEVELOPMENT COMPANY-NEW	B	07/20/2022	MORGAN STANLEY	51,000.000	172,167			
650111-10-7	NEW YORK T IMES CO CL A		07/25/2022	UNION BANK OF SWITZERLAND	328.000	10,142			
T6S18J-10-4	NEXI	B	07/20/2022	MORGAN STANLEY	68,585.000	577,581			
J52968-10-4	NIDEC CORPORATION JPY50	B	07/20/2022	MORGAN STANLEY	2,500.000	174,718			
SB1DN4-66-5	NIHON M&A CENTER INC	B	07/20/2022	MORGAN STANLEY	23,700.000	289,836			
654106-10-3	NIKE INC CL B		07/20/2022	MORGAN STANLEY	24,941.000	2,771,195			
J51699-10-6	NINTENDO CO LTD COM STK	B	09/07/2022	Various	600.000	247,297			
S66405-07-7	NIPPON PAINT HOLDINGS LTD	B	07/20/2022	MORGAN STANLEY	35,400.000	265,760			
J57160-12-9	NISSAN MOTOR CO CMN STK	B	07/20/2022	MORGAN STANLEY	69,800.000	265,550			
S59029-41-3	NOKIA OYJ EUR0.06	B	07/20/2022	MORGAN STANLEY	14,740.000	69,271			
J59009-15-9	NOMURA HOLDINGS INC	B	09/07/2022	BANK OF AMERICA/MERRILL LYNCH	6,900.000	23,826			
655844-10-8	NORFOLK SOUTHERN CORP		09/07/2022	BANK OF AMERICA/MERRILL LYNCH	2,758.000	670,801			
668771-10-8	NortonLife Lock Inc		09/07/2022	BANK OF AMERICA/MERRILL LYNCH	23,355.000	533,895			
H5820Q-15-0	NOVARTIS AG-REG CMN STK	B	07/20/2022	MORGAN STANLEY	3,260.000	276,971			
G6674U-10-8	NOVOCURE LTD		09/07/2022	BANK OF AMERICA/MERRILL LYNCH	18.000	1,492			
67018T-10-5	NU SKIN ASIA PAC INC		07/25/2022	UNION BANK OF SWITZERLAND	707.000	30,059			
67066G-10-4	NVIDIA CORP		09/07/2022	BANK OF AMERICA/MERRILL LYNCH	32,099.000	4,402,057			
N6596X-10-9	NXP SEMICONDUCTORS N.V.	D	07/20/2022	MORGAN STANLEY	4,139.000	730,451			
G6718L-10-6	OCADO GROUP PLC	B	07/20/2022	MORGAN STANLEY	52,228.000	486,910			
S66561-06-9	ODAKYU ELECTRIC RAILWAY LTD	B	07/20/2022	MORGAN STANLEY	50,700.000	670,391			
679295-10-5	OKTA INC CLASS A		09/07/2022	BANK OF AMERICA/MERRILL LYNCH	8,404.000	514,241			
679580-10-0	OLD DOMINION FREIGHT LINE INC		09/07/2022	BANK OF AMERICA/MERRILL LYNCH	690.000	182,146			
681936-10-0	OMEGA HEALTHCARE INVESTORS		07/18/2022	BANK OF AMERICA/MERRILL LYNCH	23,351.000	695,036			
68213N-10-9	OMNICELL INC		09/20/2022	UNION BANK OF SWITZERLAND	654.000	58,875			
A51460-11-0	OMV AG NPV(VAR)	B	07/20/2022	MORGAN STANLEY	3,927.000	170,988			
68235P-10-8	ONE GAS INC		07/25/2022	CREDIT SUISSE	294.000	23,914			
S22608-24-4	OPEN TEXT CORP	B	09/07/2022	BANK OF AMERICA/MERRILL LYNCH	13,214.000	388,323			
68389X-10-5	ORACLE CORP COM		09/07/2022	Various	24,391.000	1,773,244			
67103H-10-7	OREILLY AUTOMOTIVE INC		07/20/2022	MORGAN STANLEY	384.000	264,945			
R67787-10-2	ORKLA ASA	B	09/07/2022	Various	32,965.000	272,304			
K3192G-10-4	ORSTED	B	09/07/2022	BANK OF AMERICA/MERRILL LYNCH	146.000	14,116			
68902V-10-7	OTIS WORLDWIDE CORP		07/20/2022	MORGAN STANLEY	5,802.000	421,631			
69007J-10-6	OUTFRONT MEDIA INC		08/22/2022	Various	3,692.000	64,666			
690732-10-2	OWENS & MINOR, INC.		07/25/2022	UNION BANK OF SWITZERLAND	767.000	27,429			
690742-10-1	OWENS CORNING INC		07/20/2022	MORGAN STANLEY	1,469.000	123,043			
693718-10-8	PACCAR INC		07/20/2022	MORGAN STANLEY	6,550.000	552,427			
69608A-10-8	PALANTIR TECHNOLOGIES INC CLASS A		09/07/2022	BANK OF AMERICA/MERRILL LYNCH	49,062.000	362,568			
J1235L-10-8	PAN PACIFIC INTERNATIONAL HOLDINGS CORP	B	07/20/2022	MORGAN STANLEY	19,000.000	282,523			

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700517-10-5	PARK HOTELS RESORTS INC		07/18/2022	Various	91,961.000	1,284,728			
701094-10-4	PARKER HAN NIFIN CORP COM		07/20/2022	MORGAN STANLEY	3,491.000	925,778			
703343-10-3	PATRICK INDUSTRIES INC		07/25/2022	Various	1,829.000	101,274			
70432V-10-2	PAYCOM SOFTWARE INC		09/07/2022	BANK OF AMERICA/MERRILL LYNCH	934.000	332,653			
704329-17-6	PAYDEN EMERGING MKT CRP BND CL SI	C	08/30/2022	DIRECT	12,241.810	103,684			
70450Y-10-3	PAYPAL HOLDINGS INC		09/07/2022	BANK OF AMERICA/MERRILL LYNCH	817.000	77,590			
G69651-10-0	PEARSON	B	07/20/2022	MORGAN STANLEY	21,117.000	198,902			
70614W-10-0	PELOTON INTERACTIVE CLASS A INC		07/20/2022	MORGAN STANLEY	37,530.000	413,956			
G7S00T-10-4	PENTAIR PLC		07/20/2022	MORGAN STANLEY	15,937.000	774,379			
713448-10-8	PEPSICO INC.		07/20/2022	MORGAN STANLEY	1,706.000	287,052			
71375U-10-1	PERFICIENT INC		07/25/2022	SANFORD C. BERNSTEIN & CO., LLC	291.000	28,762			
71377A-10-3	PERFORMANCE FOOD GROUP		07/25/2022	JEFFERIES & COMPANY, INC.	626.000	31,958			
L7579L-10-6	PERIMETER SOLUTIONS SA		09/30/2022	Various	12,494.000	100,255			
714046-10-9	PERKINELMER INC		09/07/2022	BANK OF AMERICA/MERRILL LYNCH	4,206.000	566,338			
S06825-38-4	PERSIMMON PLC	B	09/07/2022	BANK OF AMERICA/MERRILL LYNCH	38,950.000	660,110			
718172-10-9	PHILIP MORRIS INTL.		09/07/2022	BANK OF AMERICA/MERRILL LYNCH	6,097.000	576,837			
718546-10-4	PHILLIPS 66		07/20/2022	MORGAN STANLEY	6,336.000	550,282			
71844V-20-1	PHILLIPS EDISON AND COMPANY INC		07/25/2022	UNION BANK OF SWITZERLAND	899.000	29,656			
720190-20-6	PIEDMONT OFFICE REALTY TRU-A		09/21/2022	BANK OF AMERICA/MERRILL LYNCH	51,136.000	631,138			
72201U-63-8	PIMCO MORTGAGE OPPO CL INSTL		09/30/2022	DIRECT	15,542.010	153,755			
69343T-10-7	PJT PARTNERS INC CLASS A		09/30/2022	GOLDMAN, SACHS & CO.	4,800.000	320,167			
72703H-10-1	PLANET FITNESS INC CLASS A		09/29/2022	Various	1,535.000	99,809			
72919P-20-2	PLUG POWER INC.		09/07/2022	BANK OF AMERICA/MERRILL LYNCH	17,071.000	468,940			
693475-10-5	PNC FINL SVCS GROUP INC		07/20/2022	MORGAN STANLEY	9,492.000	1,520,144			
73278L-10-5	POOL CORP		07/20/2022	MORGAN STANLEY	2,656.000	1,053,768			
736508-84-7	PORTLAND GENERAL ELECTRIC CO		08/03/2022	Various	1,487.000	75,673			
737630-10-3	POTLATCH CORP.		07/25/2022	GOLDMAN, SACHS & CO.	567.000	26,462			
739276-10-3	POWER INTEGRATIONS INC		09/27/2022	Various	2,886.000	204,633			
693506-10-7	PPG INDUSTRIES INC		07/20/2022	MORGAN STANLEY	1,065.000	127,907			
69354N-10-6	PRA GROUP INC		07/25/2022	UNION BANK OF SWITZERLAND	1,058.000	41,302			
74167P-10-8	PRIMO WATER CORP		08/05/2022	NATIONAL BANK OF CANADA	3,507.000	44,697			
742718-10-9	PROCTER & GAMBLE CO		09/07/2022	Various	5,503.000	776,790			
74340W-10-3	PROLOGIS INC		07/20/2022	Various	60,028.000	7,216,449			
SBJDS7-L3-4	PROSUS NV	B	09/07/2022	BANK OF AMERICA/MERRILL LYNCH	10,358.000	596,258			
G72899-10-0	PRUDENTIAL CORP	B	07/20/2022	MORGAN STANLEY	5,289.000	63,990			
69370C-10-0	PTC INC		07/20/2022	MORGAN STANLEY	811.000	89,932			
74460D-10-9	PUBLIC STORAGE		07/20/2022	Various	15,484.000	4,841,816			
F7607Z-16-5	PUBLICIS GROUPE	B	07/20/2022	MORGAN STANLEY	9,761.000	471,322			
745867-10-1	PULTE GROUP INC		07/20/2022	MORGAN STANLEY	3,685.000	163,503			
74736L-10-9	Q2 HOLDINGS INC		09/30/2022	Various	1,160.000	39,303			
74736K-10-1	QORVO INC		07/20/2022	MORGAN STANLEY	12,491.000	1,318,675			
747525-10-3	QUALCOMM INC		07/20/2022	MORGAN STANLEY	2,275.000	345,140			
74834L-10-0	QUEST DIAGNOSTICS INC		09/07/2022	BANK OF AMERICA/MERRILL LYNCH	261.000	33,264			
219798-10-5	QUIDELORTHO CORP		09/23/2022	Various	2,313.000	212,019			
S62295-97-7	RAKUTEN GROUP INC	B	07/20/2022	MORGAN STANLEY	108,700.000	504,610			
753422-10-4	RAPID7 INC		07/25/2022	BANK OF AMERICA/MERRILL LYNCH	337.000	23,824			
756109-10-4	REALTY INCOME CORP		07/18/2022	Various	21,231.000	1,482,661			
SBQRRZ-00-3	RECRUIT HOLDINGS LTD	B	07/20/2022	MORGAN STANLEY	16,600.000	555,079			
758750-10-3	REGAL REXNORD CORP		07/25/2022	JEFFERIES & COMPANY, INC.	190.000	23,679			
758849-10-3	REGENCY CENTERS CORPORATION		07/18/2022	BANK OF AMERICA/MERRILL LYNCH	9,774.000	592,093			
75886F-10-7	REGENERON PHARMACEUTICALS INC		09/07/2022	BANK OF AMERICA/MERRILL LYNCH	1,306.000	778,951			
7591EP-10-0	REGIONS FINANCIAL CORP		07/20/2022	MORGAN STANLEY	19,031.000	385,758			
75943R-10-2	RELAY THERAPEUTICS INC		07/25/2022	UNION BANK OF SWITZERLAND	523.000	10,654			
761152-10-7	RESMED INC.		09/07/2022	BANK OF AMERICA/MERRILL LYNCH	2,578.000	596,266			
76131N-10-1	RETAIL OPPORTUNITY INVESTMEN		07/18/2022	BANK OF AMERICA/MERRILL LYNCH	35,987.000	576,619			
76169C-10-0	REXFORD INDUSTRIAL REALTY REIT INC		09/21/2022	BANK OF AMERICA/MERRILL LYNCH	43,491.000	2,539,269			
J64683-10-5	RICOH CO JPY50	B	07/20/2022	MORGAN STANLEY	55,800.000	439,147			

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76680R-20-6	RINGCENTRAL INC CLASS A		07/20/2022	MORGAN STANLEY	12,318.000	718,632			
S07188-75-8	RIO TINTO CMN STK	B	07/20/2022	MORGAN STANLEY	10,345.000	583,918			
76954A-10-3	RIVIAN AUTOMOTIVE INC CLASS A		07/20/2022	MORGAN STANLEY	4,064.000	133,055			
74965L-10-1	RLJ LODGING TRUST		07/18/2022	BANK OF AMERICA/MERRILL LYNCH	96,157.000	1,065,190			
770323-10-3	ROBERT HALF INTL INC		07/20/2022	MORGAN STANLEY	1,598.000	133,577			
771049-10-3	ROBLOX CORP CLASS A		07/20/2022	MORGAN STANLEY	1,495.000	60,936			
77313F-10-6	ROCKET PHARMACEUTICALS INC		07/12/2022	Various	3,894.000	60,136			
773903-10-9	ROCKWELL AUTOMATION INC		09/07/2022	BANK OF AMERICA/MERRILL LYNCH	709.000	172,287			
77543R-10-2	ROKU INC CLASS A		09/07/2022	BANK OF AMERICA/MERRILL LYNCH	5,398.000	353,785			
SB63H8-49-6	ROLLS ROYCE HOLDINGS PLC	B	09/07/2022	Various	205,310.000	222,485			
776696-10-6	ROPER TECHNOLOGIES INC		09/07/2022	Various	897.000	365,799			
778296-10-3	ROSS STORES, INC.		07/20/2022	MORGAN STANLEY	7,812.000	644,334			
V7780T-10-3	ROYAL CARIBBEAN GROUP LTD		09/07/2022	BANK OF AMERICA/MERRILL LYNCH	20,946.000	917,225			
781846-20-9	RUSH ENTERPRISES CL A		07/25/2022	Various	937.000	47,400			
78377T-10-7	RYMAN HOSPITALITY PROPERTIES		09/29/2022	Various	2,179.000	175,938			
78409V-10-4	S&P GLOBAL INC		07/20/2022	MORGAN STANLEY	797.000	285,804			
78645L-10-0	SAFEHOLD INC		09/23/2022	BANK OF AMERICA/MERRILL LYNCH	55,682.000	1,816,039			
F03381-13-8	SAFRAN	B	07/20/2022	MORGAN STANLEY	939.000	99,765			
78667J-10-8	SAGE THERAPEUTICS INC		07/25/2022	NATIONAL BANK OF CANADA	593.000	20,354			
79466L-30-2	SALESFORCE.COM INC		07/20/2022	MORGAN STANLEY	10,503.000	1,916,272			
G7800X-10-7	SANDS CHINA LTD	B	07/20/2022	MORGAN STANLEY	58,800.000	131,084			
S56717-35-8	SANOFI S.A.	B	09/07/2022	BANK OF AMERICA/MERRILL LYNCH	6,798.000	542,754			
D66992-10-4	SAP AG	B	07/20/2022	MORGAN STANLEY	5,953.000	553,423			
S48341-08-5	SCHNEIDER ELECTRIC	B	07/20/2022	MORGAN STANLEY	4,782.000	600,293			
81141R-10-0	SEA ADS REPRESENTING LTD CLASS A	D	07/20/2022	MORGAN STANLEY	1,069.000	83,938			
811707-80-1	SEACOAST BANKING CORP FL		07/25/2022	UNION BANK OF SWITZERLAND	427.000	14,670			
G7997R-10-3	SEAGATE TECHNOLOGY HOLDINGS PLC	D	07/20/2022	MORGAN STANLEY	10,682.000	876,672			
G80277-14-1	SEGRO REIT PLC	B	09/28/2022	Various	66,720.000	596,142			
S66165-08-5	SEIKO EPSON CORP	B	07/20/2022	MORGAN STANLEY	22,800.000	335,058			
81762P-10-2	SERVICENOW INC		07/20/2022	MORGAN STANLEY	2,485.000	1,135,272			
824348-10-6	SHERWIN WILLIAMS CO		07/20/2022	MORGAN STANLEY	1,718.000	428,693			
S68043-69-4	SHIMADZU CORP	B	09/07/2022	BANK OF AMERICA/MERRILL LYNCH	3,700.000	104,999			
J72262-10-8	SHIMANO	B	07/20/2022	MORGAN STANLEY	2,800.000	467,733			
J72810-12-0	SHIN ETSU CHEMICAL CO.	B	09/07/2022	BANK OF AMERICA/MERRILL LYNCH	4,000.000	448,026			
SBX865-C7-8	SHOPIFY SUBORDINATE VOTING INC CLA	B	07/20/2022	MORGAN STANLEY	4,808.000	185,514			
D69671-21-8	SIEMANS AG	B	09/07/2022	BANK OF AMERICA/MERRILL LYNCH	10,070.000	1,041,866			
SBMTVQ-K9-7	SIEMENS ENERGY N AG	B	07/20/2022	MORGAN STANLEY	23,407.000	359,675			
82669G-10-4	SIGNATURE BK NEW YORK NY		09/23/2022	Various	3,603.000	673,392			
H7631K-27-3	SIKA AG	B	07/20/2022	MORGAN STANLEY	1,763.000	425,072			
828806-10-9	SIMON PPTY GROUP INC		08/31/2022	Various	100,414.000	9,887,494			
829073-10-5	SIMPSON MANUFACTURING		09/23/2022	Various	2,210.000	210,027			
82968B-10-3	SIRIUS XM HOLDINGS INC		09/07/2022	Various	73,357.000	469,369			
SB61X7-R5-7	SITC INTERNATIONAL HOLDINGS LTD	B	09/07/2022	Various	95,000.000	279,456			
82981J-10-9	SITE CENTERS CORP		09/22/2022	BANK OF AMERICA/MERRILL LYNCH	96,808.000	1,244,089			
830830-10-5	SKYLINE CORP.		07/26/2022	GOLDMAN, SACHS & CO.	407.000	23,885			
83088M-10-2	SKYWORKS SOLUTIONS INC		07/20/2022	MORGAN STANLEY	5,079.000	543,148			
J75734-10-3	SMC CORP	B	07/20/2022	MORGAN STANLEY	1,000.000	465,963			
831865-20-9	SMITH (A.O.)		07/20/2022	MORGAN STANLEY	2,500.000	144,700			
83304A-10-6	SNAP INC CLASS A		09/07/2022	BANK OF AMERICA/MERRILL LYNCH	45,171.000	517,660			
F43638-14-1	SOCIETE GENERALE COMMON STOCK	B	07/20/2022	MORGAN STANLEY	13,652.000	292,948			
SBF5M0-K5-2	SOFTBANK CORP	B	09/07/2022	BANK OF AMERICA/MERRILL LYNCH	89,100.000	939,916			
83417M-10-4	SOLAREDGE TECHNOLOGIES INC		09/07/2022	BANK OF AMERICA/MERRILL LYNCH	6.000	1,868			
B82095-11-6	SOLVAY SA COMMON STOCK	B	09/07/2022	BANK OF AMERICA/MERRILL LYNCH	4,145.000	334,591			
S71560-36-1	SONOVA HOLDING AG	B	09/07/2022	BANK OF AMERICA/MERRILL LYNCH	203.000	51,083			
S68215-06-0	SONY GROUP CORP	B	09/07/2022	BANK OF AMERICA/MERRILL LYNCH	6,500.000	479,364			
84612U-10-7	SOVOS BRANDS INC		07/25/2022	UNION BANK OF SWITZERLAND	875.000	12,440			
848574-10-9	SPIRIT AEROSYSTEMS HOLDINGS INC		07/25/2022	GOLDMAN, SACHS & CO.	844.000	28,438			

SCHEDULE D - PART 3

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

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848637-10-4	SPLUNK INC		09/07/2022	BANK OF AMERICA/MERRILL LYNCH	6,842.000	603,122			
852234-10-3	SQUARE INC CLASS A		09/07/2022	BANK OF AMERICA/MERRILL LYNCH	17,713.000	1,201,296			
78467J-10-0	SS&C TECHNOLOGIES HOLDINGS		09/07/2022	BANK OF AMERICA/MERRILL LYNCH	5,204.000	290,904			
SBF806-K6-7	STANDARD LIFE ABERDEEN PLC	B	07/20/2022	MORGAN STANLEY	338,185.000	643,464			
854502-10-1	STANLEY BLACK & DECKER INC		09/07/2022	BANK OF AMERICA/MERRILL LYNCH	6,753.000	590,752			
855244-10-9	STARBUCKS CORP		09/07/2022	BANK OF AMERICA/MERRILL LYNCH	3,714.000	327,983			
857477-10-3	STATE STREET CORPORATION		07/20/2022	MORGAN STANLEY	4,823.000	322,996			
85914M-10-7	STEPSTONE GROUP INC CLASS A		08/26/2022	Various	1,021.000	25,637			
858912-10-8	STERICYCLE INC		07/12/2022	NATIONAL BANK OF CANADA	176.000	7,760			
556269-10-8	STEVEN MADDEN LTD		07/25/2022	UNION BANK OF SWITZERLAND	406.000	14,284			
S59623-32-2	STMICROELECTRONICS NV	B	07/20/2022	MORGAN STANLEY	17,770.000	614,217			
S68508-56-3	STOCKLAND	B	09/07/2022	BANK OF AMERICA/MERRILL LYNCH	42,817.000	101,133			
863667-10-1	STRYKER CORP		09/07/2022	BANK OF AMERICA/MERRILL LYNCH	7,477.000	1,579,217			
866674-10-4	SUN COMMUNITIES		07/18/2022	BANK OF AMERICA/MERRILL LYNCH	17,016.000	2,726,149			
867892-10-1	SUNSTONE HOTEL INVESTORS INC		07/18/2022	BANK OF AMERICA/MERRILL LYNCH	106,126.000	1,039,735			
78486Q-10-1	SVB FINANCIAL GROUP		09/07/2022	BANK OF AMERICA/MERRILL LYNCH	585.000	233,140			
87165B-10-3	SYNCHRONY FINANCIAL		09/07/2022	BANK OF AMERICA/MERRILL LYNCH	13,883.000	443,562			
87164F-10-5	SYNDAX PHARMACEUTICALS INC		07/18/2022	Various	14,745.000	282,262			
87166B-10-2	SYNEOS HEALTH INC CLASS A		08/19/2022	Various	1,008.000	68,314			
871607-10-7	SYNOPSYS INC		07/20/2022	MORGAN STANLEY	1,136.000	375,675			
871829-10-7	SYSCO CORP		07/20/2022	MORGAN STANLEY	4,087.000	360,596			
74144T-10-8	T. ROWE PRICE GROUP		09/07/2022	BANK OF AMERICA/MERRILL LYNCH	233.000	28,256			
S57356-31-3	TAG IMMOBILIEN AG	B	09/28/2022	JONES TRADING	88,579.000	880,408			
J8129E-10-8	TAKEDA PHARMACEUTICAL CO LTD	B	09/07/2022	BANK OF AMERICA/MERRILL LYNCH	1,600.000	42,423			
874054-10-9	TAKE-TWO INTERACTIVE SOFTWARE		07/20/2022	MORGAN STANLEY	1,752.000	227,778			
87612E-10-6	TARGET CORP		07/20/2022	MORGAN STANLEY	4,790.000	749,635			
G86954-10-7	TAYLOR WIMPEY PLC 25P	B	07/20/2022	MORGAN STANLEY	248,611.000	365,700			
H84989-10-4	TE CONNECTIVITY LTD		07/20/2022	MORGAN STANLEY	8,689.000	1,061,883			
S76343-94-6	TELECOM ITALIA EUR0.55	B	07/20/2022	MORGAN STANLEY	627,764.000	148,474			
879360-10-5	TELEDYNE TECHNOLOGIES INC		09/07/2022	BANK OF AMERICA/MERRILL LYNCH	259.000	97,646			
879369-10-6	TELEFLEX, INC.		07/20/2022	MORGAN STANLEY	3,916.000	1,009,427			
W9588J-10-4	TELIASONERA AB SEK3.2	B	09/07/2022	BANK OF AMERICA/MERRILL LYNCH	4,433.000	15,108			
880770-10-2	TERADYNE I NC COM		09/07/2022	BANK OF AMERICA/MERRILL LYNCH	8,855.000	752,852			
88146M-10-1	TERRENO REALTY CORP		07/18/2022	BANK OF AMERICA/MERRILL LYNCH	3,973.000	222,346			
88160R-10-1	TESLA INC		09/20/2022	Various	27,079.000	9,198,577			
881624-20-9	TEVA PHARMACEUTICAL INDUSTRIES LTD	D	07/20/2022	MORGAN STANLEY	9,944.000	72,094			
882508-10-4	TEXAS INST RS INC COM		07/20/2022	MORGAN STANLEY	11,550.000	1,909,562			
883556-10-2	THERMO FIS HER SCIENTIFIC INC COM		07/20/2022	MORGAN STANLEY	471.000	253,704			
872540-10-9	TJX COMPANIES INC		07/20/2022	MORGAN STANLEY	4,374.000	275,737			
J86298-10-6	TOKIO MARINE HOLDINGS	B	09/07/2022	BANK OF AMERICA/MERRILL LYNCH	2,300.000	125,189			
J86957-11-5	TOKYO ELECTRON	B	09/07/2022	BANK OF AMERICA/MERRILL LYNCH	900.000	262,026			
S69002-89-7	TOSOH CORP	B	07/20/2022	MORGAN STANLEY	53,000.000	679,160			
M87915-27-4	TOWER SEMICONDUCTOR LTD	D	07/25/2022	UNION BANK OF SWITZERLAND	972.000	44,904			
J92676-11-3	TOYOTA MOTOR	B	09/07/2022	BANK OF AMERICA/MERRILL LYNCH	36,200.000	516,056			
892356-10-6	TRACTOR SUPPLY CO		07/20/2022	MORGAN STANLEY	1,332.000	276,137			
88339J-10-5	TRADE DESK INC CLASS A		07/20/2022	MORGAN STANLEY	15,757.000	784,383			
892672-10-6	TRADEWEB MARKETS INC CLASS A		07/20/2022	MORGAN STANLEY	1,668.000	115,976			
G8994E-10-3	TRANE TECHNOLOGIES PLC		07/20/2022	MORGAN STANLEY	8,892.000	1,183,970			
893641-10-0	TRANSDIGM GROUP INC		09/07/2022	BANK OF AMERICA/MERRILL LYNCH	147.000	90,386			
89400J-10-7	TRANSUNION ORD		09/07/2022	BANK OF AMERICA/MERRILL LYNCH	8,912.000	679,718			
89417E-10-9	TRAVELERS COS INC		07/20/2022	MORGAN STANLEY	3,727.000	589,611			
896239-10-0	TRIMBLE NAVIGATION		07/20/2022	MORGAN STANLEY	7,132.000	448,745			
896288-10-7	TRINET GROUP INC		08/11/2022	Various	729.000	63,774			
89832Q-10-9	TRUIST FINANCIAL CORP		07/20/2022	MORGAN STANLEY	31,000.000	1,488,620			
90138F-10-2	TWILIO INC CLASS A		07/20/2022	MORGAN STANLEY	14,152.000	1,321,797			
902252-10-5	TYLER TECHNOLOGIES		07/20/2022	MORGAN STANLEY	3,220.000	1,178,391			
90353T-10-0	UBER TECHNOLOGIES INC		07/20/2022	MORGAN STANLEY	10,130.000	244,336			

SCHEDULE D - PART 3

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

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B93562-12-0	UCB	B	09/07/2022	BANK OF AMERICA/MERRILL LYNCH	1,960.000	135,890			
902653-10-4	UDR INC		09/21/2022	BANK OF AMERICA/MERRILL LYNCH	108,199.000	4,755,433			
90384S-30-3	ULTA BEAUTY INC		07/20/2022	MORGAN STANLEY	682.000	278,502			
B95505-18-4	UMICORE SA	B	07/20/2022	MORGAN STANLEY	9,629.000	345,356			
SBYMXP-S7-5	UNICREDIT	B	07/20/2022	MORGAN STANLEY	37,527.000	346,448			
907818-10-8	UNION PACIFIC CORP		07/20/2022	MORGAN STANLEY	7,967.000	1,708,523			
911312-10-6	UNITED PARCEL SERVICE INC CLASS B		07/20/2022	MORGAN STANLEY	7,605.000	1,420,994			
911363-10-9	UNITED RENTALS INC		07/20/2022	MORGAN STANLEY	1,412.000	389,204			
91332U-10-1	UNITY SOFTWARE INC		09/07/2022	BANK OF AMERICA/MERRILL LYNCH	9,294.000	363,488			
91680M-10-7	UPSTART HOLDINGS INC		07/20/2022	MORGAN STANLEY	10,233.000	293,482			
902973-30-4	US BANCORP		09/07/2022	BANK OF AMERICA/MERRILL LYNCH	43,232.000	1,984,781			
91879Q-10-9	VAIL RESORTS INC		07/20/2022	MORGAN STANLEY	2,725.000	627,322			
922475-10-8	VEEVA SYSTEMS INC CLASS A		07/20/2022	MORGAN STANLEY	294.000	61,740			
92276F-10-0	VENTAS INC		07/18/2022	BANK OF AMERICA/MERRILL LYNCH	23,880.000	1,223,072			
92337F-10-7	VERACYTE INC		07/12/2022	UNION BANK OF SWITZERLAND	1,109.000	28,401			
92343E-10-2	VERISIGN INC.		09/07/2022	BANK OF AMERICA/MERRILL LYNCH	5,932.000	1,106,496			
92343V-10-4	VERIZON COMMUNICATIONS		07/20/2022	MORGAN STANLEY	20,990.000	1,029,979			
K9773J-20-1	VESTAS WIND SYSTEMS	B	07/20/2022	MORGAN STANLEY	4,040.000	94,870			
918204-10-8	VF CORP		09/07/2022	BANK OF AMERICA/MERRILL LYNCH	21,275.000	901,635			
B9738D-10-9	VGP NV	B	09/28/2022	Various	5,685.000	750,119			
92556H-20-6	VIACOMCBS INC CLASS B		07/20/2022	MORGAN STANLEY	6,179.000	160,716			
92556V-10-6	VIATRIS INC		07/20/2022	MORGAN STANLEY	13,219.000	131,793			
925550-10-5	VIAVI SOLUTIONS INC		07/26/2022	UNION BANK OF SWITZERLAND	1,649.000	23,682			
925652-10-9	VICI PPTYS INC		09/21/2022	BANK OF AMERICA/MERRILL LYNCH	83,576.000	2,656,722			
926400-10-2	VICTORIAS SECRET AND CO		07/12/2022	GOLDMAN, SACHS & CO.	2,053.000	59,450			
F5879X-10-8	VINCI	B	07/20/2022	MORGAN STANLEY	3,901.000	355,462			
F97982-10-6	VIVENDI EUR5.50	B	07/20/2022	MORGAN STANLEY	42,007.000	430,897			
SBH4HK-S3-2	VODAFONE GROUP PLC	B	09/07/2022	BANK OF AMERICA/MERRILL LYNCH	49,524.000	62,909			
A9101Y-10-3	VOESTALPINE AG NPV	B	09/07/2022	BANK OF AMERICA/MERRILL LYNCH	6,637.000	134,233			
W9835L-15-9	VOLVO CAR CLASS B	B	07/20/2022	MORGAN STANLEY	15,032.000	109,993			
SBBJPF-Y1-4	VONOVIA SE	B	09/07/2022	BANK OF AMERICA/MERRILL LYNCH	21,958.000	577,200			
929042-10-9	VORNADO RLTY TR		09/07/2022	BANK OF AMERICA/MERRILL LYNCH	18,694.000	499,878			
931427-10-8	WALGREENS BOOTS ALLIANCE		07/20/2022	MORGAN STANLEY	34,281.000	1,334,217			
931142-10-3	WALMART INC		07/20/2022	MORGAN STANLEY	15,134.000	1,977,106			
934423-10-4	WARNER BROS. DISCOVERY INC SERIES		09/07/2022	BANK OF AMERICA/MERRILL LYNCH	99,259.000	1,258,604			
S45251-89-9	WARTSILA	B	07/20/2022	MORGAN STANLEY	9,999.000	86,829			
94419L-10-1	WAYFAIR INC CLASS A		07/20/2022	MORGAN STANLEY	9,200.000	519,156			
949746-10-1	WELLS FARGO CO		09/07/2022	BANK OF AMERICA/MERRILL LYNCH	59,139.000	2,592,654			
95040Q-10-4	WELLTOWER INC		09/21/2022	Various	85,769.000	6,559,675			
955306-10-5	WEST PHARMACEUTICAL SERVICES		09/07/2022	BANK OF AMERICA/MERRILL LYNCH	1,145.000	342,126			
957638-10-9	WESTERN ALLIANCE BANCORP		08/01/2022	NATIONAL BANK OF CANADA	380.000	28,041			
958102-10-5	WESTERN DIGITAL CORP.		07/20/2022	MORGAN STANLEY	2,353.000	116,685			
Q97417-10-1	WESTPAC BANKING CORP	B	09/07/2022	Various	28,705.000	406,434			
96145D-10-5	WESTROCK		09/07/2022	BANK OF AMERICA/MERRILL LYNCH	4,440.000	179,598			
96208T-10-4	WEX INC		09/16/2022	Various	211.000	33,835			
G96007-10-2	WH GROUP LTD	B	07/20/2022	MORGAN STANLEY	136,500.000	102,941			
SBF13K-N5-5	WHEATON PRECIOUS METALS CORP	B	09/07/2022	BANK OF AMERICA/MERRILL LYNCH	14,099.000	449,188			
963320-10-6	WHIRLPOOL CORP COM		09/07/2022	BANK OF AMERICA/MERRILL LYNCH	3,301.000	509,773			
W9899F-16-3	WIHLBORGS FASTIGHETER	B	08/03/2022	JONES TRADING	63,408.000	513,824			
G96629-10-3	WILLIS TOWERS WATSON PLC		07/20/2022	MORGAN STANLEY	4,409.000	881,095			
974155-10-3	WINGSTOP INC		07/25/2022	NATIONAL BANK OF CANADA	104.000	10,548			
97650W-10-8	WINTRUST FINANCIAL CORP		09/13/2022	Various	167.000	13,886			
M98068-10-5	WIX.COM LTD	D	07/20/2022	MORGAN STANLEY	1,475.000	98,545			
S69812-39-4	WOOLWORTHS GROUP LTD	B	09/07/2022	BANK OF AMERICA/MERRILL LYNCH	2,798.000	68,750			
98138H-10-1	WORKDAY INC.		07/20/2022	MORGAN STANLEY	6,643.000	978,514			
98139A-10-5	WORKIVA INC CLASS A		09/26/2022	Various	2,928.000	194,605			
SB67G5-X0-1	WORKSPACE GROUP REIT PLC	B	07/19/2022	BANK OF AMERICA/MERRILL LYNCH	34,147.000	226,455			

SCHEDULE D - PART 3

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

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983134-10-7	WYNN RESOR TS LTD COM		09/07/2022	BANK OF AMERICA/MERRILL LYNCH	2,178.000	131,355			
SB05NX-N7-8	XINYI GLASS HOLDING CO LTD	B	09/07/2022	Various	142,000.000	286,887			
98419M-10-0	XYLEM		09/07/2022	BANK OF AMERICA/MERRILL LYNCH	6,697.000	641,573			
984241-10-9	Y MABS THERAPEUTICS INC		07/25/2022	GOLDMAN, SACHS & CO.	1,299.000	22,635			
R9900C-10-6	YARA INTL ASA CMN STK	B	07/20/2022	MORGAN STANLEY	10,922.000	455,633			
J9690T-10-2	YASKAWA ELECTRIC CORP	B	07/20/2022	MORGAN STANLEY	14,900.000	486,345			
J95402-10-3	Z HOLDINGS CORP	B	07/20/2022	MORGAN STANLEY	73,700.000	236,124			
D98423-10-2	ZALANDO	B	07/20/2022	MORGAN STANLEY	20,075.000	586,504			
989207-10-5	ZEBRA TECHNOLOGIES CORP.		07/20/2022	MORGAN STANLEY	3,283.000	1,068,354			
98936J-10-1	ZENDESK INC		09/07/2022	BANK OF AMERICA/MERRILL LYNCH	5,017.000	383,901			
98943L-10-7	ZENTALIS PHARMACEUTICALS INC		09/09/2022	Various	10,014.000	267,617			
98954M-20-0	ZILLOW GROUP INC CLASS C		07/20/2022	MORGAN STANLEY	3,463.000	127,750			
98956P-10-2	ZIMMER BIOMET HOLDINGS INC		09/07/2022	BANK OF AMERICA/MERRILL LYNCH	6,408.000	695,781			
98978V-10-3	ZOETIS INC		07/20/2022	MORGAN STANLEY	6,111.000	1,077,064			
98980L-10-1	ZOOM VIDEO COMMUNICATIONS INC CLAS		07/20/2022	MORGAN STANLEY	142.000	15,207			
SB292R-C1-9	ZOZO INC	B	07/20/2022	MORGAN STANLEY	12,100.000	257,947			
98980G-10-2	ZSCALER INC		07/20/2022	MORGAN STANLEY	340.000	55,403			
98983L-10-8	ZURN WATER SOLUTIONS CORP		07/25/2022	SANFORD C. BERNSTEIN & CO., LLC	940.000	29,337			
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						499,547,618	XXX		XXX
00085Q-14-2	AMERICAN COM BARG SER A ANTI DILUT		08/12/2022	DIRECT	54,041.000	25,332			
00085Q-18-3	AMERICAN COM BARG SER B ANTI DILUT		08/12/2022	DIRECT	33,709.000	21,068			
BAS1EC-5L-2	GAVEL POOLING S.A.R.L.	B	09/29/2022	DIRECT	5,182,228.000	1,515,895			
BAS19C-08-2	QUEENSLAND CITRUS PTY LTD COMMON	D	09/12/2022	DIRECT	1,603,362.500	1,603,363			
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						3,165,658	XXX		XXX
09258N-80-2	BLACKROCK ADV S/C CORE K		07/14/2022	DIRECT	26,589.315	366,135			
SBYYTS-H3-9	INVESTEC GSF EM CORPORATE DEBT FND	D	09/16/2022	STOCK DIV.	15,075.065	248,584			
SBFZCN-V7-1	INVESTEC GSF EMD TOTAL RETURN FUND	D	09/16/2022	STOCK DIV.	72,157.981	899,628			
46432F-84-2	ISHARES CORE MSCI EAFE ETF	C	08/25/2022	BANK OF AMERICA/MERRILL LYNCH	33,160.000	2,006,904			
464287-20-0	ISHARES CORE S&P 500 ETF		08/25/2022	BANK OF AMERICA/MERRILL LYNCH	27,981.000	11,643,198			
46429B-69-7	ISHARES EDGE MSCI MIN VOL USA		07/06/2022	BANK OF AMERICA/MERRILL LYNCH	14,000.000	994,700			
464287-59-8	ISHARES RUSSELL VALUE ETF TRUST		08/10/2022	CITADEL SECURITIES LLC	40,000.000	6,287,200			
464287-65-5	ISHARES TRUST RUSSELL 2000 INDEX FUND		08/08/2022	Various	2,863.000	548,841			
464287-79-6	ISHARES US ENERGY ETF		08/05/2022	CITADEL SECURITIES LLC	31,415.000	1,255,972			
464287-76-2	ISHARES US HEALTHCARE ETF		08/11/2022	CITADEL SECURITIES LLC	15,542.000	4,303,213			
464287-72-1	ISHARES US TECHNOLOGY ETF TRUST		09/02/2022	Various	15,026.000	1,366,336			
464287-69-7	ISHARES US UTILITIES ETF TRUST		08/05/2022	CITADEL SECURITIES LLC	13,806.000	1,257,312			
78462F-10-3	SPDR S&P 500 ETF TRUST		09/29/2022	BANK OF AMERICA/MERRILL LYNCH	1,440,860.000	527,143,273			
5329999999. Subtotal - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO						558,321,296	XXX		XXX
5989999997. Total - Common Stocks - Part 3						1,061,034,571	XXX		XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						1,061,034,571	XXX		XXX
5999999999. Total - Preferred and Common Stocks						1,061,833,920	XXX		XXX
6009999999 - Totals						7,059,990,839	XXX	17,157,758	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
36297F-Q6-2	GOVT NATL MTG ASSOC I #710677		09/01/2022	SCHEDULED REDEMPTION		5,116	5,116	5,441	5,242		(126)		(126)		5,116				146	07/15/2024	1.A
36241L-KS-4	GOVT NATL MTG ASSOC I #783005		09/01/2022	SCHEDULED REDEMPTION		7,883	7,883	8,458	8,238		(356)		(356)		7,883				282	06/15/2025	1.A
36202F-JC-1	GOVT NATL MTG ASSOC II #004759		09/01/2022	SCHEDULED REDEMPTION		954	954	1,015	986		(31)		(31)		954				28	08/20/2025	1.A
36202F-N4-4	GOVT NATL MTG ASSOC II #004911		09/01/2022	SCHEDULED REDEMPTION		4,818	4,818	5,122	4,972		(155)		(155)		4,818				141	01/20/2026	1.A
746388-AA-5	PURPLE CHEN 2011 LLC		08/01/2022	SCHEDULED REDEMPTION		118,911	118,911	118,911	118,911						118,911				2,439	08/01/2023	1.A
912810-TG-3	TREASURY BOND		09/22/2022	Various		27,602,773	31,525,000	30,018,063			6,302		6,302		30,024,365		(2,421,592)	(2,421,592)	301,545	05/15/2052	1.A
912828-V9-8	TREASURY NOTE		07/28/2022	BANK OF AMERICA/MERRILL LYNCH		14,096,279	14,405,600	13,920,536			13,294		13,294		13,933,831		162,448	162,448	146,842	02/15/2027	1.A
91282C-DM-0	TREASURY NOTE		07/01/2022	JPMORGAN CHASE & CO.		96,863	100,000	99,641	99,652		92		92		99,744		(2,880)	(2,880)	298	11/30/2023	1.A
91282C-DR-9	TREASURY NOTE		09/21/2022	Various		135,763,489	140,000,000	140,011,719	140,011,703		(2,962)		(2,962)		140,008,740		(4,245,252)	(4,245,252)	544,740	12/31/2023	1.A
91282C-EN-7	TREASURY NOTE		07/27/2022	Various		470,062,813	474,000,000	470,237,813			118,551		118,551		470,356,363		(293,551)	(293,551)	2,547,187	04/30/2027	1.A FE
91282C-EP-2	TREASURY NOTE		08/18/2022	Various		258,702,587	263,000,000	263,970,234			(18,189)		(18,189)		263,952,045		171,744	171,744	1,822,891	05/15/2032	1.A FE
91282C-EQ-0	TREASURY NOTE		07/28/2022	Various		349,378,906	350,000,000	349,074,219			29,246		29,246		349,103,465		275,441	275,441	1,391,814	05/15/2025	1.A FE
91282C-ER-8	TREASURY NOTE		08/08/2022	Various		185,816,875	187,000,000	184,663,711			75,376		75,376		184,739,087		1,077,788	1,077,788	530,738	05/31/2024	1.A FE
91282C-ET-4	TREASURY NOTE		08/08/2022	Various		123,960,944	125,279,500	122,297,288			70,546		70,546		122,367,834		1,593,110	1,593,110	542,899	05/31/2027	1.A FE
91282C-EU-1	TREASURY NOTE		09/21/2022	Various		153,413,086	153,000,000	150,619,375			42,082		42,082		150,661,457		2,751,629	2,751,629	243,472	06/15/2025	1.A FE
91282C-EW-7	TREASURY NOTE		08/17/2022	HSBC SECURITIES, INC.		39,361,087	38,715,300	39,090,120			(5,236)		(5,236)		39,084,885		276,202	276,202	133,889	06/30/2027	1.A FE
91282C-EX-5	TREASURY NOTE		09/28/2022	Various		400,444,727	402,000,000	402,246,953			(12,054)		(12,054)		402,234,899		(1,790,173)	(1,790,173)	1,196,902	06/30/2024	1.A
91282C-EY-3	TREASURY NOTE		09/28/2022	Various		77,545,313	80,000,000	79,986,742			2,340		2,340		79,989,082		(2,443,770)	(2,443,770)	495,652	07/15/2025	1.A FE
91282C-FB-2	TREASURY NOTE		08/17/2022	Various		89,187,404	89,833,700	90,144,353			(1,659)		(1,659)		90,142,694		(955,289)	(955,289)	76,186	07/31/2027	1.A FE
91282C-FC-0	TREASURY NOTE		09/28/2022	HSBC SECURITIES, INC.		4,619,922	5,000,000	4,913,086			1,599		1,599		4,914,685		(294,764)	(294,764)	21,399	07/31/2029	1.A FE
91282C-FE-6	TREASURY NOTE		08/25/2022	NOMURA SECURITIES INTERNATIONAL INC		198,648,438	200,000,000	198,531,250			1,286		1,286		198,532,536		115,901	115,901	186,821	08/15/2025	1.A FE
91282C-FF-3	TREASURY NOTE		09/09/2022	CITADEL SECURITIES LLC		57,138,281	60,000,000	59,416,406			3,867		3,867		59,420,273		(2,281,992)	(2,281,992)	125,543	08/15/2032	1.A FE
91282C-FG-1	TREASURY NOTE		09/28/2022	DEUTSCHE BANK AG		83,950,977	85,000,000	84,586,133			8,278		8,278		84,594,411		(643,435)	(643,435)	156,215	08/31/2024	1.A FE
91282C-ES-6	TREASURY NOTE		09/28/2022	Various		255,126,791	250,000,000	253,116,890												07/15/2025	1.A FE
0109999999. Subtotal - Bonds - U.S. Governments						2,925,055,235	2,948,996,782	2,937,083,480	140,249,704		332,091		332,091		2,684,298,078		(8,948,432)	(8,948,432)	10,468,069	XXX	XXX
87164K-AG-9	SYNGENTA FINANCE NV	D	07/18/2022	TENDER OFFER		2,603,330	2,726,000	2,726,000	2,726,000						2,726,000		(122,670)	(122,670)	97,794	04/24/2025	2.B FE
0309999999. Subtotal - Bonds - All Other Governments						2,603,330	2,726,000	2,726,000	2,726,000						2,726,000		(122,670)	(122,670)	97,794	XXX	XXX
13063D-LW-6	CALIFORNIA ST		08/09/2022	UMB BANK		305,360	265,000	311,682	300,035		(2,612)		(2,612)		297,423		7,937	7,937	11,226	04/01/2038	1.C FE
13063D-XA-1	CALIFORNIA ST		09/29/2022	UMB BANK		102,619	100,000	120,828	118,340		(1,460)		(1,460)		116,880		(14,261)	(14,261)	1,689	11/01/2036	1.C FE
196707-XE-8	COLORADO ST BRD GOVERNORS UNIV		09/20/2022	UMB BANK		112,292	100,000	123,492	114,880		(1,638)		(1,638)		113,242		(950)	(950)	5,292	03/01/2028	1.C FE
20772K-JU-4	CONNECTICUT ST		07/01/2022	MATURED		1,800,000	1,800,000	1,830,276	1,807,460		(7,460)		(7,460)		1,800,000				45,000	07/01/2022	1.D FE
227183-DN-7	CROOK CNTY ORE SCH DIST		07/13/2022	HILLTOP SECURITIES INC		1,420,695	1,555,000	1,555,000	1,555,000						1,555,000		(134,305)	(134,305)	18,795	06/15/2028	1.B FE
346843-NE-1	FORT BEND TEX INDPT SCH DIST		08/15/2022	UMB BANK		540,985	500,000	533,310	521,467		(2,211)		(2,211)		519,255		21,730	21,730	20,111	08/15/2032	1.A FE
349545-2Q-5	FORT ZUMWALT MO SCH DIST		07/08/2022	UMB BANK		159,164	150,000	159,740	156,031		(575)		(575)		155,456		3,708	3,708	5,183	03/01/2035	1.B FE
373384-YN-0	GEORGIA ST		07/07/2022	ASSIGNMENT OF SECURITIES		19,860,000	19,860,000	20,008,751			(148,751)		(148,751)		19,860,000				513,050	07/01/2023	1.A FE
385064-RZ-5	GRANBURY TEX INDPT SCH DIST		08/01/2022	MATURED		160,000	160,000	173,965	163,902		(3,902)		(3,902)		160,000				8,000	08/01/2022	1.A FE
402892-DR-1	GUNNISON WATERSHED COLO SCH DI		08/19/2022	Various		422,360	500,000	500,000	500,000						500,000		(77,640)	(77,640)	7,344	12/01/2032	1.B FE
465468-DS-2	ITASCA CNTY MINN INDPT SCH DIS		08/10/2022	UMB BANK		107,329	100,000	105,657	103,534		(397)		(397)		103,137		4,192	4,192	4,122	02/01/2034	1.A FE
575181-HD-7	MASON & KITSAP CNTYS WASH SCH DIST		08/24/2022	UMB BANK		639,083	750,000	750,000	750,000						750,000		(110,918)	(110,918)	10,677	12/01/2030	1.A FE
642543-YL-0	NEW BRAUNFELS TEX INDPT SCH DI		09/07/2022	UMB BANK		628,871	600,000	636,996	624,637		(2,960)		(2,960)		621,677		7,194	7,194	25,711	02/01/2034	1.A FE
642543-YN-6	NEW BRAUNFELS TEX INDPT SCH DI		09/30/2022	UMB BANK		308,952	300,000	314,607	309,751		(1,281)		(1,281)		308,470		482	482	9,611	02/01/2036	1.A FE
848780-SV-5	SPOKANE CNTY WASH SCH DIST NO		09/09/2022	OPPENHEIMER & CO., INC.		855,578	805,000	858,943	840,334		(3,847)		(3,847)		836,487		19,092	19,092	25,223	12/01/2032	1.A FE
849476-SJ-6	SPRING BRANCH TEX INDPT SCH DI		09/15/2022	UMB BANK		273,540	260,000	274,570	269,063		(1,118)		(1,118)		267,945		5,596	5,596	7,342	02/01/2034	1.A FE
93974C-J8-4	WASHINGTON ST		07/01/2022	ASSIGNMENT OF SECURITIES		1,200,000	1,200,000	1,241,124	1,213,756		(13,756)		(13,756)		1,200,000				36,000	07/01/2029	1.B FE
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						28,896,827	29,005,000	29,498,942	9,348,189		(191,970)		(191,970)		29,164,971		(268,144)	(268,144)	754,377	XXX	XXX
01728V-UA-6	ALLEGHENY CNTY PA		07/26/2022	UMB BANK		108,295	100,000	105,160	103,628		(274)		(274)		103,354		4,941	4,941	2,967	11/01/2034	1.D FE
033161-7M-6	ANCHORAGE ALASKA		09/01/2022	MATURED		275,000	275,000	307,582	280,339		(5,339)		(5,339)		275,000				13,750	09/01/2022	1.B FE
055022-AB-3	AZUSA CALIF PENSION OBLIG		08/01/2022	MATURED		780,000	780,000	780,000	780,000						780,000				10,397	08/01/2022	1.D FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
055022-AH-0	AZUSA CALIF PENSION OBLIG		07/13/2022	SAMUEL A. RAMIREZ & COMPANY, INC.		1,347,577	1,505,000	1,505,000	1,505,000						1,505,000		(157,423)	(157,423)	35,018	08/01/2028	1.D FE
055022-AJ-6	AZUSA CALIF PENSION OBLIG		07/13/2022	Market Axess		739,449	850,000	850,000	850,000						850,000		(110,551)	(110,551)	20,590	08/01/2029	1.D FE
055022-AL-1	AZUSA CALIF PENSION OBLIG		07/13/2022	Market Axess		744,661	865,000	865,000	865,000						865,000		(120,339)	(120,339)	23,020	08/01/2031	1.D FE
055022-AM-9	AZUSA CALIF PENSION OBLIG		07/28/2022	UMB BANK		224,423	250,000	250,000	250,000						250,000		(25,578)	(25,578)	7,213	08/01/2032	1.D FE
055022-AN-7	AZUSA CALIF PENSION OBLIG		08/25/2022	PIPER JAFFRAY INC.		1,216,432	1,400,000	1,400,000	1,400,000						1,400,000		(183,568)	(183,568)	45,040	08/01/2033	1.D FE
055022-AQ-0	AZUSA CALIF PENSION OBLIG		07/18/2022	UMB BANK		97,165	115,000	115,000	115,000						115,000		(17,835)	(17,835)	1,692	08/01/2035	1.D FE
088281-F5-4	BEXAR CNTY TEX		09/26/2022	Various		703,436	675,000	705,578	695,681		(2,257)		(2,257)		693,424		10,012	10,012	14,131	06/15/2034	1.A FE
094226-DA-2	BLOOMFIELD TWP N J BRD ED		09/01/2022	MATURED		810,000	810,000	810,000	810,000						810,000				5,273	09/01/2022	1.C FE
108152-DR-7	BRIDGEPORT CONN		07/15/2022	MATURED		215,000	215,000	236,156	217,974		(2,974)		(2,974)		215,000				10,750	07/15/2022	1.F FE
116083-PL-4	BROWNSBURG IND 1999 SCH BLDG C		07/15/2022	MATURED		285,000	285,000	334,653	289,127		(4,127)		(4,127)		285,000				14,250	07/15/2022	1.B FE
146141-BE-5	CARTER CNTY MONT		08/15/2022	UMB BANK		545,245	500,000	554,415	538,937		(3,802)		(3,802)		535,135		10,110	10,110	22,556	07/01/2031	1.D FE
153300-VQ-8	CENTRAL DAUPHIN PA SCH DIST		08/25/2022	UMB BANK		440,816	420,000	443,440	433,427		(1,902)		(1,902)		431,525		9,290	9,290	13,187	05/15/2032	1.D FE
157411-SB-6	CHAFFEY CALIF UN HIGH SCH DIST		08/23/2022	UMB BANK		61,396	100,000	58,314	63,125		1,309		1,309		64,434		(3,038)	(3,038)		08/01/2036	1.D FE
157411-SC-4	CHAFFEY CALIF UN HIGH SCH DIST		08/12/2022	UMB BANK		260,612	425,000	237,584	257,567		5,014		5,014		262,581		(1,969)	(1,969)		08/01/2037	1.D FE
157411-SK-6	CHAFFEY CALIF UN HIGH SCH DIST		08/11/2022	UMB BANK		604,364	1,295,000	557,005	607,138		13,105		13,105		620,243		(15,879)	(15,879)		02/01/2044	1.D FE
168520-NX-8	CHICO CALIF UNI SCH DIST		08/19/2022	UMB BANK		519,590	500,000	553,210	537,768		(4,092)		(4,092)		533,676		(14,086)	(14,086)	21,222	08/01/2038	1.D FE
190335-JY-6	COAST CMNTY COLLEGE DIST CALIF		09/23/2022	UMB BANK		322,011	685,000	363,961	387,489		8,790		8,790		396,279		(74,268)	(74,268)		08/01/2040	1.B FE
190335-JZ-3	COAST CMNTY COLLEGE DIST CALIF		09/29/2022	UMB BANK		43,218	100,000	51,201	54,543		1,293		1,293		55,837		(12,619)	(12,619)		08/01/2041	1.B FE
190335-KB-4	COAST CMNTY COLLEGE DIST CALIF		09/29/2022	UMB BANK		38,993	100,000	47,460	50,619		1,223		1,223		51,842		(12,849)	(12,849)		08/01/2043	1.B FE
204736-FE-7	COMPTON CALIF UNI SCH DIST		08/01/2022	UMB BANK		449,427	640,000	436,582	465,932		7,696		7,696		473,627		(24,200)	(24,200)		06/01/2033	1.D FE
204736-FF-4	COMPTON CALIF UNI SCH DIST		08/16/2022	UMB BANK		687,600	1,000,000	655,780	701,156		12,762		12,762		713,918		(26,318)	(26,318)		06/01/2034	1.D FE
204736-FG-2	COMPTON CALIF UNI SCH DIST		08/04/2022	UMB BANK		87,647	135,000	85,104	91,140		1,624		1,624		92,763		(5,116)	(5,116)		06/01/2035	1.D FE
204736-FJ-6	COMPTON CALIF UNI SCH DIST		09/28/2022	UMB BANK		113,699	200,000	117,254	125,801		2,624		2,624		128,425		(14,726)	(14,726)		06/01/2037	1.D FE
220113-CQ-5	CORPUS CHRISTI TEX		09/26/2022	FIRST TENNESSEE BANK		228,953	225,000	233,928	230,110		(857)		(857)		229,252		(299)	(299)	675	03/01/2034	1.C FE
220113-CR-3	CORPUS CHRISTI TEX		09/12/2022	UMB BANK		256,668	250,000	258,888	255,092		(808)		(808)		254,284		2,384	2,384	10,361	03/01/2035	1.C FE
234667-KT-9	DALLAS CNTY TEX HOSP DIST		09/19/2022	UMB BANK		73,648	70,000	80,360	77,952		(814)		(814)		77,138		(3,490)	(3,490)	280	08/15/2033	1.D FE
245176-GD-8	DEL MAR TEX COLLEGE DIST		08/15/2022	MATURED		180,000	180,000	200,889	183,343		(3,343)		(3,343)		180,000				9,000	08/15/2022	1.C FE
245176-HD-7	DEL MAR TEX COLLEGE DIST		08/15/2022	MATURED		350,000	350,000	390,618	356,500		(6,500)		(6,500)		350,000				17,500	08/15/2022	1.C FE
250433-TN-9	DESERT SANDS CALIF UNI SCH DIS		08/31/2022	UMB BANK		1,051,031	1,000,000	1,060,940	1,042,148		(4,458)		(4,458)		1,037,691		13,340	13,340	42,233	08/01/2036	1.C FE
250433-TP-4	DESERT SANDS CALIF UNI SCH DIS		09/27/2022	UMB BANK		524,581	500,000	527,440	518,998		(2,036)		(2,036)		516,962		7,619	7,619	17,311	08/01/2037	1.C FE
274299-Y8-3	EAST PENN PA SCH DIST		08/01/2022	MATURED		340,000	340,000	362,831	343,327		(3,327)		(3,327)		340,000				13,600	08/01/2022	1.C FE
283299-AB-1	EL MONTE CALIF		08/01/2022	MATURED		360,000	360,000	360,000	360,000						360,000				6,127	08/01/2022	1.G FE
283299-AH-8	EL MONTE CALIF		07/13/2022	Market Axess		363,788	400,000	400,000	400,000						400,000		(36,212)	(36,212)	10,519	08/01/2028	1.G FE
283299-AJ-4	EL MONTE CALIF		07/13/2022	Market Axess		522,738	585,000	585,000	585,000						585,000		(62,262)	(62,262)	15,663	08/01/2029	1.G FE
295515-MM-9	ERIE PA (CITY OF)		09/23/2022	UMB BANK		153,602	150,000	165,065	163,038		(990)		(990)		162,048		(8,446)	(8,446)	433	09/01/2038	1.C FE
296809-TD-8	ESSEX CNTY N J IMPT AUTH REV		08/22/2022	UMB BANK		582,118	550,000	617,546	597,785		(5,710)		(5,710)		592,074		(9,956)	(9,956)	16,950	11/01/2034	1.A FE
296809-TE-6	ESSEX CNTY N J IMPT AUTH REV		08/04/2022	UMB BANK		743,946	700,000	782,586	758,467		(6,965)		(6,965)		751,502		(7,556)	(7,556)	21,544	11/01/2035	1.A FE
296809-TH-9	ESSEX CNTY N J IMPT AUTH REV		07/12/2022	UMB BANK		105,154	100,000	110,841	107,686		(811)		(811)		106,875		(1,721)	(1,721)	2,811	11/01/2038	1.A FE
34440P-BR-1	FOLSOM CORDOVA CALIF UNI SCH D		08/25/2022	UMB BANK		836,881	800,000	877,712	853,040		(6,746)		(6,746)		846,294		(9,413)	(9,413)	28,367	10/01/2037	1.D FE
34440V-CG-1	FOLSOM CORDOVA CALIF UNI SCH D		08/09/2022	UMB BANK		271,455	250,000	269,620	263,447		(1,105)		(1,105)		262,342		9,113	9,113	8,611	10/01/2033	1.D FE
358232-5E-2	FRESNO CALIF UNI SCH DIST		08/29/2022	INCAPITAL		166,309	160,000	181,752	174,681		(2,057)		(2,057)		172,624		(6,315)	(6,315)	6,933	08/01/2034	1.D FE
358232-5F-9	FRESNO CALIF UNI SCH DIST		08/09/2022	UMB BANK		516,056	490,000	553,896	533,168		(5,405)		(5,405)		527,764		(11,708)	(11,708)	19,872	08/01/2035	1.D FE
358232-5J-1	FRESNO CALIF UNI SCH DIST		08/19/2022	UMB BANK		156,137	150,000	167,598	161,913		(1,605)		(1,605)		160,309		(4,172)	(4,172)	6,367	08/01/2038	1.D FE
378394-JD-3	GLENDALE CALIF CMNTY COLLEGE D		08/01/2022	MATURED		225,000	225,000	225,000	225,000						225,000				1,681	08/01/2022	1.D FE
399352-Z7-1	GROTON TOWN CONN		08/22/2022	UMB BANK		335,237	310,000	364,879	354,673		(4,036)		(4,036)		350,637		(15,400)	(15,400)	10,643	10/15/2032	1.B FE
421290-4W-4	HAYWARD CALIF UNI SCH DIST		08/23/2022	UMB BANK		104,380	100,000	105,761	104,229		(378)		(378)		103,851		529	529	4,267	08/01/2037	1.E FE
458436-WK-4	INTERBORO SCH DIST PA		09/23/2022	UMB BANK		101,513	100,000	109,735	107,765		(960)		(960)		106,806		(5,293)	(5,293)	467	08/15/2038	1.C FE
480102-CW-0	JONES CNTY GA SCH DIST		08/01/2022	MATURED		250,000	250,000	271,415	252,927		(2,927)		(2,927)		250,000				10,000	08/01/2022	1.B FE
522210-KP-7	LEAVENWORTH CNTY KANS UNI SCH		08/03/2022	UMB BANK		266,378	250,000	262,473	257,616		(906)		(906)		256,710		9,668	9,668	9,278	09/01/2034	1.D FE
522210-KQ-5	LEAVENWORTH CNTY KANS UNI SCH		09/01/2022	UMB BANK		156,363	150,000	156,726	154,112		(560)		(560)		153,552		2,811	2,811	6,083	09/01/2035	1.D FE
522223-GQ-3	LEAVENWORTH CNTY KANS UNI SCH		09/26/2022	UMB BANK		100,658	100,000	107,365	105,493		(668)		(668)		104,825		(4,167)	(4,167)	300	09/01/2045	1.E FE
527639-EM-6	LEWIS & CLARK CNTY MONT SCH DI		09/01/2022	UMB BANK		686,765	615,000	768,486	705,455		(10,581)		(10,581)		694,874		(8,109)	(8,109)	36,198	07/01/2027	1.E FE
538310-K3-6	LIVERMORE VALLEY CALIF JT UNI		08/02/2022	UMB BANK		266,030	250,000	283,743	272,708		(2,820)		(2,820)		269,889		(3,859)	(3,859)	10,083	08/01/2032	1.D FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
538310-K4-4	LIVERMORE VALLEY CALIF JT UNI		08/02/2022	INCAPITAL		397,185	375,000	423,004	407,342		(4,008)		(4,008)		403,335		(6,150)	(6,150)	15,125	08/01/2033	1.D FE
542411-ND-1	LONG BEACH CA CMNTY COLLEGE DIST		08/09/2022	UMB BANK		258,676	250,000	282,308	274,858		(2,113)		(2,113)		272,745		(14,069)	(14,069)	10,178	08/01/2049	1.C FE
56674M-BL-1	MARICOPA CNTY ARIZ ELEM SCH DI		07/01/2022	MATURED		170,000	170,000	200,354	172,807		(2,807)		(2,807)		170,000				8,500	07/01/2022	1.C FE
566897-WD-2	MARICOPA CNTY ARIZ SCH DIST NO		07/01/2022	MATURED		680,000	680,000	764,055	690,200		(10,200)		(10,200)		680,000				34,000	07/01/2022	1.D FE
567090-H4-0	MARICOPA CNTY ARIZ SCH DIST NO		07/12/2022	UMB BANK		483,613	450,000	476,496	467,101		(1,531)		(1,531)		465,570		18,043	18,043	18,606	07/01/2031	1.C FE
567235-JJ-6	MARICOPA CNTY ARIZ SCH DIST NO		07/01/2022	MATURED		490,000	490,000	563,054	497,301		(7,301)		(7,301)		490,000				24,500	07/01/2022	1.C FE
567288-UH-6	MARICOPA CNTY ARIZ UNI SCH DIS		09/19/2022	UMB BANK		144,850	130,000	163,558	150,143		(2,523)		(2,523)		147,620		(2,770)	(2,770)	1,444	07/01/2027	1.C FE
567438-TS-5	MARICOPA CNTY ARIZ UNI SCH DIS		07/01/2022	MATURED		360,000	360,000	389,761	363,582		(3,582)		(3,582)		360,000				14,400	07/01/2022	1.C FE
576544-2C-3	MATANUSKA-SUSITNA BORO ALASKA		07/25/2022	PIPER JAFFRAY INC.		388,943	425,000	425,000	425,000						425,000		(36,057)	(36,057)	10,364	03/01/2030	1.C FE
64704C-AQ-1	MEMPHIS TENN		08/22/2022	UMB BANK		77,800	200,000	109,200	110,543		1,763		1,763		112,306		(34,506)	(34,506)		04/01/2046	1.C FE
592090-GZ-1	METROPOLITAN GOVT NASHVILLE &		09/12/2022	PIPER JAFFRAY INC.		670,229	760,000	760,000	760,000						760,000		(89,771)	(89,771)	22,798	07/01/2030	1.D FE
593561-BB-8	MIAMI GARDENS FLA		07/01/2022	MATURED		120,000	120,000	120,000	120,000						120,000				1,096	07/01/2022	1.E FE
608117-DS-3	MOHAVE CNTY ARIZ UN HIGH SCH D		07/01/2022	MATURED		250,000	250,000	288,175	253,826		(3,826)		(3,826)		250,000				12,500	07/01/2022	1.E FE
61320A-AL-6	MONTGOMERY CNTY ALA CMNTY COOP		09/12/2022	UMB BANK		239,163	300,000	300,000	300,000						300,000		(60,837)	(60,837)	5,438	11/01/2033	1.C FE
627636-VP-5	MUSKEGO WIS		09/30/2022	UMB BANK		101,898	100,000	105,322	103,444		(446)		(446)		102,997		(1,099)	(1,099)	1,367	06/01/2034	1.B FE
642714-DJ-5	NEW BRITAIN CONN		07/26/2022	EXCHANGE		450,000	450,000	450,000	450,000						450,000				3,620	09/01/2022	1.G FE
642714-DK-2	NEW BRITAIN CONN		07/26/2022	EXCHANGE		450,000	450,000	450,000	450,000						450,000				4,119	09/01/2023	1.G FE
645020-2T-4	NEW HAVEN CONN		08/15/2022	MATURED		300,000	300,000	359,574	306,456		(6,456)		(6,456)		300,000				15,000	08/15/2022	1.E FE
645020-Z9-2	NEW HAVEN CONN		08/15/2022	MATURED		1,800,000	1,800,000	2,103,966	1,830,387		(30,387)		(30,387)		1,800,000				90,000	08/15/2022	2.A FE
64763F-ZW-2	NEW ORLEANS LA		07/28/2022	WELLS FARGO		2,290,100	2,500,000	2,500,000	2,500,000						2,500,000		(209,900)	(209,900)	39,226	09/01/2028	1.F FE
650370-DP-1	NEWARK N J BRD ED		09/08/2022	UMB BANK		104,618	100,000	123,467	122,540		(1,544)		(1,544)		120,996		(16,378)	(16,378)	4,478	07/15/2034	1.C FE
652560-BR-3	NEWTON CNTY GA		08/01/2022	MATURED		430,000	430,000	473,090	436,809		(6,809)		(6,809)		430,000				21,500	08/01/2022	1.C FE
672325-H7-5	OAKLAND CALIF UNI SCH DIST ALA		08/16/2022	RAYMOND JAMES & ASSOCIATES, INC.		1,056,020	1,000,000	1,117,690	1,084,763		(9,022)		(9,022)		1,075,741		(19,721)	(19,721)	41,889	08/01/2035	1.E FE
672325-H9-1	OAKLAND CALIF UNI SCH DIST ALA		09/27/2022	UMB BANK		570,321	550,000	611,353	594,227		(4,275)		(4,275)		589,952		(19,632)	(19,632)	17,794	08/01/2037	1.E FE
675383-TE-3	OCEANSIDE CALIF UNI SCH DIST		08/11/2022	UMB BANK		298,129	650,000	349,986	362,663		6,077		6,077		368,740		(70,611)	(70,611)		08/01/2043	1.D FE
675383-TF-0	OCEANSIDE CALIF UNI SCH DIST		08/08/2022	UMB BANK		411,000	1,000,000	503,890	522,482		8,717		8,717		531,199		(120,199)	(120,199)		08/01/2045	1.D FE
680616-J9-1	OLENTANGY LOC SCH DIST OHIO		08/12/2022	UMB BANK		107,855	100,000	105,812	103,787		(367)		(367)		103,420		4,435	4,435	2,833	12/01/2035	1.B FE
692020-T2-6	OXNARD CALIF SCH DIST		08/01/2022	MATURED		350,000	350,000	350,000	350,000						350,000				2,055	08/01/2022	1.C FE
701383-XW-6	PARKLAND PA SCH DIST		09/16/2022	UMB BANK		141,165	135,000	145,391	141,905		(917)		(917)		140,988		178	178	735	02/01/2031	1.C FE
701383-XX-4	PARKLAND PA SCH DIST		09/12/2022	UMB BANK		262,048	250,000	267,590	261,703		(1,515)		(1,515)		260,188		1,860	1,860	11,194	02/01/2032	1.C FE
707546-SX-6	PENN MANOR SCH DIST PA		07/07/2022	INCAPITAL		168,886	160,000	174,530	170,423		(904)		(904)		169,519		(633)	(633)	5,511	03/01/2037	1.C FE
72220T-DA-4	PINAL CNTY ARIZ UNI SCH DIST N		08/25/2022	UMB BANK		346,946	325,000	344,162	337,351		(1,300)		(1,300)		336,051		10,895	10,895	14,639	07/01/2031	1.C FE
72220T-DB-2	PINAL CNTY ARIZ UNI SCH DIST N		08/02/2022	UMB BANK		536,196	500,000	526,680	517,216		(1,622)		(1,622)		515,594		20,602	20,602	21,244	07/01/2032	1.C FE
72220T-DD-8	PINAL CNTY ARIZ UNI SCH DIST N		08/02/2022	UMB BANK		107,061	100,000	104,542	102,935		(291)		(291)		102,645		4,416	4,416	4,367	07/01/2034	1.C FE
725726-MT-7	PITTSTON PA AREA SCH DIST		07/15/2022	MATURED		145,000	145,000	153,143	146,218		(1,218)		(1,218)		145,000				5,800	07/15/2022	1.C FE
73208P-BC-4	POMONA CALIF PENSION OBLIG		08/01/2022	MATURED		450,000	450,000	470,489	456,203		(6,203)		(6,203)		450,000				18,000	08/01/2022	1.E FE
741701-7E-0	PRINCE GEORGES CNTY MD		09/15/2022	MATURED		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				30,150	09/15/2022	1.A FE
741701-7P-5	PRINCE GEORGES CNTY MD		09/16/2022	UMB BANK		119,915	145,000	145,000	145,000						145,000		(25,085)	(25,085)	2,752	09/15/2031	1.A FE
794879-GF-7	SALINAS CALIF CITY ELEM SCH DI		08/08/2022	UMB BANK		329,894	625,000	338,656	354,388		6,661		6,661		361,050		(31,156)	(31,156)		07/01/2040	1.C FE
798458-UL-7	SAN LEANDRO CALIF UNI SCH DIST		08/09/2022	UMB BANK		392,291	375,000	418,256	410,611		(3,060)		(3,060)		407,551		(15,260)	(15,260)	15,383	08/01/2040	1.E FE
799306-QB-4	SAN RAFAEL CALIF ELEM SCH DIST		08/31/2022	UMB BANK		102,872	100,000	109,760	106,908		(776)		(776)		106,132		(3,260)	(3,260)	4,344	08/01/2038	1.C FE
815628-JG-8	SEDGWICK CNTY KANS UNI SCH DIS		09/12/2022	UMB BANK		424,137	400,000	413,788	408,322		(1,034)		(1,034)		407,287		16,850	16,850	14,161	10/01/2034	1.D FE
817409-P3-3	SEQUOIA CALIF UN HIGH SCH DIST		07/07/2022	UMB BANK		1,048,988	1,250,000	1,250,000	1,250,000						1,250,000		(201,013)	(201,013)	31,643	07/01/2033	1.B FE
90059R-AE-1	TUSCALOOSA ALA CITY BRD ED SCH		08/01/2022	MATURED		200,000	200,000	228,276	203,120		(3,120)		(3,120)		200,000				10,000	08/01/2022	1.D FE
91882R-GM-8	VAL VERDE UNIFIED SCHOOL DISTRIC		08/22/2022	UMB BANK		349,680	335,000	386,315	377,238		(3,917)		(3,917)		373,321		(23,641)	(23,641)	14,256	08/01/2037	1.C FE
976095-JE-0	WINTERS CALIF JT UNI SCH DIST		09/28/2022	UMB BANK		98,478	100,000	110,192	107,553		(951)		(951)		106,602		(8,124)	(8,124)	656	08/01/2043	1.C FE
985794-CS-3	YELLOWSTONE CNTY MONT K-12 SCH		07/01/2022	MATURED		505,000	505,000	559,777	512,246		(7,246)		(7,246)		505,000				25,250	07/01/2022	1.F FE
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						46,175,400	50,025,000	49,284,190	48,201,662		(154,751)		(154,751)		48,046,911		(1,871,511)	(1,871,511)	1,258,129	XXX	XXX
007944-AF-8	ADVENT HEALTH SYSTEM		07/28/2022	WELLS FARGO		4,693,700	5,000,000	5,152,532	5,142,625		(10,849)		(10,849)		5,131,776		(438,076)	(438,076)	135,300	03/01/2029	1.F FE
010267-AY-8	ALABAMA FED AID HWY FIN AUTH F		09/01/2022	MATURED		750,000	750,000	807,390	772,998		(22,998)		(22,998)		750,000				37,500	09/01/2022	1.A Z
010595-FE-1	ALABAMA ST MUN ELEC AUTH PWR S		07/13/2022	JANNEY MONTGOMERY SCOTT LLC		1,026,648	1,200,000	1,200,000	1,200,000						1,200,000		(173,352)	(173,352)	30,552	09/01/2035	1.D FE
013493-HT-1	ALBUQUERQUE BERNALILLO CNTY WT		07/01/2022	MATURED		180,000	180,000	197,255	182,438		(2,438)		(2,438)		180,000				9,000	07/01/2022	1.C FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
01354P-HJ-6	ALBUQUERQUE NM GROSS RECPTS TAX RE		08/03/2022	STIFEL CAPITAL MARKETS		1,104,678	1,280,000	1,280,000	1,280,000						1,280,000		(175,322)	(175,322)	34,812	07/01/2035	1.A FE
01757L-FM-3	ALLEN CNTY OHIO HOSP FACS REV		08/01/2022	MATURED		4,000,000	4,000,000	4,510,920	4,067,325		(67,325)		(67,325)		4,000,000				200,000	08/01/2022	1.E FE
032556-FL-1	ANAHEIM HOUSING AND PUBLIC IMPROVE		07/12/2022	INCAPITAL		1,029,688	1,250,000	1,250,000	1,250,000						1,250,000		(220,313)	(220,313)	29,803	10/01/2038	1.B FE
04084D-AQ-5	ARKANSAS PUBLIC SAFETY TRUST FUND		07/21/2022	RAYMOND JAMES & ASSOCIATES, INC.		1,050,840	1,000,000	1,160,920	1,138,590		(12,739)		(12,739)		1,125,851		(75,011)	(75,011)	26,000	06/01/2036	1.D FE
04084D-AS-1	ARKANSAS PUBLIC SAFETY TRUST FUND		08/02/2022	RAYMOND JAMES & ASSOCIATES, INC.		1,054,890	1,000,000	1,155,240	1,133,750		(12,812)		(12,812)		1,120,938		(66,048)	(66,048)	27,000	06/01/2038	1.D FE
04084D-AV-4	ARKANSAS PUBLIC SAFETY TRUST FUND		09/29/2022	UMB BANK		496,278	500,000	568,145	558,788		(6,759)		(6,759)		552,029		(55,751)	(55,751)	9,956	06/01/2045	1.D FE
047870-QM-5	ATLANTA GA WTR & WASTE WTR REV		09/16/2022	UMB BANK		103,356	100,000	105,789	103,845		(436)		(436)		103,409		(53)	(53)	1,544	11/01/2035	1.D FE
058508-JN-3	BALL ST UNIV IND UNIV REVS		07/01/2022	MATURED		1,055,000	1,055,000	1,177,264	1,070,773		(15,773)		(15,773)		1,055,000				52,750	07/01/2022	1.D FE
058508-JZ-6	BALL ST UNIV IND UNIV REVS		07/18/2022	UMB BANK		107,050	100,000	116,179	116,113		(1,315)		(1,315)		114,799		(7,749)	(7,749)	4,211	07/01/2033	1.D FE
05922K-B7-3	BALTIMORE MD PROJ REV		08/24/2022	UMB BANK		466,451	450,000	492,867	483,144		(2,597)		(2,597)		480,547		(14,097)	(14,097)	20,683	07/01/2044	1.D FE
05922K-E3-9	BALTIMORE MD PROJ REV		09/21/2022	UMB BANK		325,674	320,000	355,322	347,162		(2,402)		(2,402)		344,760		(19,086)	(19,086)	2,916	07/01/2038	1.D FE
05922K-YC-7	BALTIMORE MD PROJ REV		07/01/2022	MATURED		270,000	270,000	311,218	274,010		(4,010)		(4,010)		270,000				13,500	07/01/2022	1.E FE
929833-BQ-3	BAYLOR UNIVERSITY		07/28/2022	WELLS FARGO		1,329,705	1,500,000	1,500,000	1,500,000						1,500,000		(170,295)	(170,295)	23,183	03/01/2028	1.E FE
929833-BR-1	BAYLOR UNIVERSITY		07/28/2022	WELLS FARGO		871,730	1,000,000	1,000,000	1,000,000						1,000,000		(128,270)	(128,270)	16,372	03/01/2029	1.E FE
57584Y-XS-3	BERKLEE COLLEGE OF MUSIC		07/13/2022	Market Axess		199,189	230,000	230,000	230,000						230,000		(30,811)	(30,811)	3,687	10/01/2028	1.F FE
57584Y-XW-4	BERKLEE COLLEGE OF MUSIC		07/13/2022	MESIROW FINANCIAL, INC.		809,200	1,000,000	1,000,000	1,000,000						1,000,000		(190,800)	(190,800)	18,791	10/01/2032	1.F FE
57584Y-XY-0	BERKLEE COLLEGE OF MUSIC		07/13/2022	MESIROW FINANCIAL, INC.		2,048,624	2,605,000	2,605,000	2,605,000						2,605,000		(556,376)	(556,376)	52,034	10/01/2034	1.F FE
57584Y-XZ-7	BERKLEE COLLEGE OF MUSIC		07/13/2022	MESIROW FINANCIAL, INC.		1,255,615	1,635,000	1,619,237	1,620,655		452		452		1,621,107		(365,492)	(365,492)	33,304	10/01/2035	1.F FE
57584Y-HV-4	BETH ISRAEL LAHEY HEALTH INC		09/28/2022	UMB BANK		540,921	535,000	599,532	555,132		(9,948)		(9,948)		545,184		(4,264)	(4,264)	33,363	07/01/2023	1.G FE
57584Y-HW-2	BETH ISRAEL LAHEY HEALTH INC		09/30/2022	UMB BANK		435,492	425,000	481,189	449,427		(7,169)		(7,169)		442,258		(6,766)	(6,766)	5,309	07/01/2024	1.G FE
57584Y-JP-5	BETH ISRAEL LAHEY HEALTH INC		09/29/2022	UMB BANK		828,580	800,000	901,344	869,704		(7,260)		(7,260)		862,444		(33,864)	(33,864)	9,931	07/01/2034	1.G FE
087032-EB-0	BETHEL PARK PA MUN AUTH SWR RE		09/01/2022	MATURED		90,000	90,000	90,000	90,000						90,000				809	09/01/2022	1.C FE
087032-EM-6	BETHEL PARK PA MUN AUTH SWR RE		09/06/2022	UMB BANK		824,270	1,000,000	1,000,000	1,000,000						1,000,000		(175,730)	(175,730)	22,183	09/01/2032	1.C FE
575898-DP-3	BOSFUEL CORP		07/25/2022	UMB BANK		279,603	250,000	302,875	291,752		(2,917)		(2,917)		288,836		(9,233)	(9,233)	13,403	07/01/2038	1.E FE
113664-HQ-2	BROOKINGS S D SCH DIST NO 05-1		08/01/2022	MATURED		300,000	300,000	333,357	305,085		(5,085)		(5,085)		300,000				15,000	08/01/2022	1.B FE
115065-ZJ-6	BROWARD CNTY FLA SCH BRD CTFS		07/01/2022	MATURED		500,000	500,000	565,510	507,551		(7,551)		(7,551)		500,000				25,000	07/01/2022	1.E FE
13032U-VN-5	CALIFORNIA HEALTH FACS FING AU		09/28/2022	UMB BANK		498,395	500,000	558,445	549,688		(3,366)		(3,366)		546,322		(47,927)	(47,927)	16,589	08/15/2050	1.D FE
13068L-5Q-4	CALIFORNIA ST PUB WKS BRD LEAS		09/08/2022	UMB BANK		104,339	100,000	114,821	112,521		(979)		(979)		111,542		(7,203)	(7,203)	4,122	03/01/2037	1.D FE
161036-NZ-7	CHARLOTTE N C ARPT REV		08/30/2022	UMB BANK		338,373	325,000	345,062	337,676		(1,321)		(1,321)		336,355		2,018	2,018	14,556	07/01/2035	1.D FE
181000-PM-6	CLARK CNTY NEV HWY IMPT REV		07/01/2022	MATURED		630,000	630,000	740,200	641,261		(11,261)		(11,261)		630,000				31,500	07/01/2022	1.D FE
18610P-BQ-0	CLEVELAND MUSEUM OF NATURAL HISTOR		07/20/2022	UMB BANK		104,544	100,000	113,214	112,342		(647)		(647)		111,695		(7,151)	(7,151)	4,233	07/01/2046	1.G FE
186352-SL-5	CLEVELAND OHIO ARPT SYS REV		07/28/2022	JANNEY MONTGOMERY SCOTT LLC		4,737,950	5,000,000	5,146,600	5,127,058		(11,614)		(11,614)		5,115,444		(377,494)	(377,494)	148,525	01/01/2028	1.G FE
186387-TQ-9	CLEVELAND OHIO INCOME TAX REV		08/31/2022	UMB BANK		157,097	140,000	169,999	158,552		(2,025)		(2,025)		156,527		570	570	6,436	10/01/2027	1.E FE
19648F-NR-1	COLORADO HEALTH FACS AUTH		07/28/2022	PIPER JAFFRAY INC.		2,043,871	2,185,000	2,185,000	2,185,000						2,185,000		(141,129)	(141,129)	48,966	11/01/2028	1.E FE
19923P-BG-2	COLUMBUS IND MULTI-HIGH SCH BL		07/15/2022	MATURED		230,000	230,000	260,381	233,741		(3,741)		(3,741)		230,000				11,500	07/15/2022	1.B FE
20774Y-3K-1	CONNECTICUT ST HEALTH & EDL FA		07/01/2022	MATURED		825,000	825,000	919,801	836,629		(11,629)		(11,629)		825,000				41,250	07/01/2022	1.G FE
20774Y-4A-2	CONNECTICUT ST HEALTH & EDL FA		07/01/2022	MATURED		675,000	675,000	740,516	683,230		(8,230)		(8,230)		675,000				33,750	07/01/2022	2.C FE
212584-EB-8	CONWAY ARK HEALTH FACS BRD HOS		07/28/2022	Market Axess		132,549	150,000	150,000	150,000						150,000		(17,451)	(17,451)	2,644	08/01/2028	2.A FE
212584-ED-4	CONWAY ARK HEALTH FACS BRD HOS		07/28/2022	Market Axess		261,573	300,000	300,000	300,000						300,000		(38,427)	(38,427)	6,157	08/01/2030	2.A FE
212584-EE-2	CONWAY ARK HEALTH FACS BRD HOS		07/28/2022	Market Axess		129,665	150,000	150,000	150,000						150,000		(20,336)	(20,336)	3,243	08/01/2031	2.A FE
212584-EF-9	CONWAY ARK HEALTH FACS BRD HOS		07/28/2022	Market Axess		214,748	250,000	250,000	250,000						250,000		(35,253)	(35,253)	5,699	08/01/2032	2.A FE
212584-EG-7	CONWAY ARK HEALTH FACS BRD HOS		07/28/2022	Market Axess		136,212	165,000	165,000	165,000						165,000		(28,788)	(28,788)	3,878	08/01/2033	2.A FE
212584-EH-5	CONWAY ARK HEALTH FACS BRD HOS		07/28/2022	Market Axess		246,210	300,000	300,000	300,000						300,000		(53,790)	(53,790)	7,661	08/01/2036	2.A FE
212584-EJ-1	CONWAY ARK HEALTH FACS BRD HOS		07/28/2022	Market Axess		616,755	750,000	750,000	750,000						750,000		(133,245)	(133,245)	20,798	08/01/2041	2.A FE
212584-DN-3	CONWAY REGIONAL MEDICAL CENTER		09/07/2022	UMB BANK		306,865	300,000	333,978	314,674		(5,973)		(5,973)		308,701		(1,836)	(1,836)	16,000	08/01/2023	2.A FE
212584-DQ-6	CONWAY REGIONAL MEDICAL CENTER		09/30/2022	UMB BANK		207,346	200,000	232,960	221,009		(4,327)		(4,327)		216,682		(9,336)	(9,336)	8,000	08/01/2025	2.A FE
220245-K2-9	CORPUS CHRISTI TEX UTIL SYS		07/15/2022	MATURED		150,000	150,000	150,000	150,000						150,000				1,050	07/15/2022	1.D FE
238676-FG-0	DAVIE FLA WTR & SWR REV		07/06/2022	PIPER JAFFRAY INC.		266,485	295,000	295,000	295,000						295,000		(28,515)	(28,515)	4,930	10/01/2028	1.E FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
238676-FH-8	DAVIE FLA WTR & SWR REV		07/06/2022	Market Axess		178,278	200,000	200,000	200,000						200,000		(21,722)	(21,722)	3,466	10/01/2029	1.E FE
238676-FK-1	DAVIE FLA WTR & SWR REV		07/06/2022	RAYMOND JAMES & ASSOCIATES, INC.		786,726	900,000	900,000	900,000						900,000		(113,274)	(113,274)	16,772	10/01/2031	1.E FE
238676-FM-7	DAVIE FLA WTR & SWR REV		07/06/2022	RAYMOND JAMES & ASSOCIATES, INC.		615,874	720,000	720,000	720,000						720,000		(104,126)	(104,126)	14,360	10/01/2033	1.E FE
247888-DM-9	DELTONA FLA UTIL SYS REV		07/13/2022	STIFEL CAPITAL MARKETS		520,796	605,000	605,000	605,000						605,000		(84,204)	(84,204)	6,491	10/01/2028	1.E FE
247888-DN-7	DELTONA FLA UTIL SYS REV		07/13/2022	STIFEL CAPITAL MARKETS		423,550	500,000	500,000	500,000						500,000		(76,450)	(76,450)	6,086	10/01/2029	1.E FE
247888-DP-2	DELTONA FLA UTIL SYS REV		07/13/2022	Market Axess		411,500	500,000	500,000	500,000						500,000		(88,500)	(88,500)	6,678	10/01/2030	1.E FE
247888-DQ-0	DELTONA FLA UTIL SYS REV		07/13/2022	Market Axess		110,932	140,000	140,000	140,000						140,000		(29,068)	(29,068)	1,925	10/01/2031	1.E FE
247888-DR-8	DELTONA FLA UTIL SYS REV		07/13/2022	PIPER JAFFRAY INC.		393,985	500,000	500,000	500,000						500,000		(106,015)	(106,015)	7,270	10/01/2032	1.E FE
247888-DS-6	DELTONA FLA UTIL SYS REV		07/13/2022	BAIRD (ROBERT W.) & CO. INC.		421,127	545,000	531,043	531,069		564		564		531,633		(110,506)	(110,506)	8,354	10/01/2033	1.E FE
247888-DT-4	DELTONA FLA UTIL SYS REV		07/13/2022	BAIRD (ROBERT W.) & CO. INC.		572,685	750,000	733,358	733,386		611		611		733,996		(161,311)	(161,311)	12,088	10/01/2034	1.E FE
247888-DU-1	DELTONA FLA UTIL SYS REV		07/13/2022	SAMUEL A. RAMIREZ & COMPANY, INC.		377,950	500,000	491,255	491,269		293		293		491,562		(113,612)	(113,612)	8,453	10/01/2035	1.E FE
247888-DV-9	DELTONA FLA UTIL SYS REV		07/13/2022	SAMUEL A. RAMIREZ & COMPANY, INC.		300,884	400,000	394,040	394,048		183		183		394,232		(93,348)	(93,348)	7,078	10/01/2036	1.E FE
263804-AU-0	DUBOIS PA HOSP AUTH HOSP REV		07/15/2022	MATURED		700,000	700,000	771,876	709,795		(9,795)		(9,795)		700,000				35,000	07/15/2022	1.G FE
270618-FK-2	EAST BATON ROUGE LA SEW COMMN		07/12/2022	UMB BANK		126,671	120,000	136,487	132,930		(906)		(906)		132,025		(5,354)	(5,354)	4,573	02/01/2036	1.D FE
282659-BA-8	EL CAJON CALIF		07/06/2022	PIPER JAFFRAY INC.		481,459	550,000	550,000	550,000						550,000		(68,541)	(68,541)	8,024	04/01/2028	1.C FE
282659-BB-6	EL CAJON CALIF		07/06/2022	Market Axess		370,815	430,000	430,000	430,000						430,000		(59,185)	(59,185)	6,915	04/01/2029	1.C FE
282659-BC-4	EL CAJON CALIF		07/06/2022	Market Axess		339,676	400,000	400,000	400,000						400,000		(60,324)	(60,324)	6,740	04/01/2030	1.C FE
282659-BF-7	EL CAJON CALIF		07/06/2022	BAIRD (ROBERT W.) & CO. INC.		486,474	600,000	600,000	600,000						600,000		(113,526)	(113,526)	11,496	04/01/2033	1.C FE
282659-BG-5	EL CAJON CALIF		07/06/2022	BAIRD (ROBERT W.) & CO. INC.		724,878	900,000	900,000	900,000						900,000		(175,122)	(175,122)	18,282	04/01/2034	1.C FE
282659-BH-3	EL CAJON CALIF		07/06/2022	BAIRD (ROBERT W.) & CO. INC.		797,080	1,000,000	1,000,000	1,000,000						1,000,000		(202,920)	(202,920)	21,083	04/01/2035	1.C FE
282659-BJ-9	EL CAJON CALIF		07/06/2022	BAIRD (ROBERT W.) & CO. INC.		628,504	800,000	800,000	800,000						800,000		(171,496)	(171,496)	17,174	04/01/2036	1.C FE
29270C-X2-6	ENERGY NORTHWEST WASH ELEC REV		07/01/2022	MATURED		7,000,000	7,000,000	7,852,390	7,103,948		(103,948)		(103,948)		7,000,000				350,000	07/01/2022	1.C FE
295542-SS-4	ERIE PA WTR AUTH WTR REV		07/05/2022	Market Axess		1,019,238	1,320,000	1,320,000	1,320,000						1,320,000		(300,762)	(300,762)	18,699	12/01/2035	1.C FE
295542-TK-0	ERIE PA WTR AUTH WTR REV		07/05/2022	Market Axess		815,766	1,035,000	1,035,000	1,035,000						1,035,000		(219,234)	(219,234)	14,351	12/01/2034	1.C FE
298191-T7-2	EUGENE ORE ELEC UTIL REV		07/05/2022	Market Axess		327,247	360,000	360,000	360,000						360,000		(32,753)	(32,753)	6,643	08/01/2028	1.D FE
298191-T8-0	EUGENE ORE ELEC UTIL REV		07/05/2022	PIPER JAFFRAY INC.		265,766	315,000	315,000	315,000						315,000		(49,235)	(49,235)	7,135	08/01/2033	1.D FE
298191-T9-8	EUGENE ORE ELEC UTIL REV		07/05/2022	PIPER JAFFRAY INC.		262,631	315,000	315,000	315,000						315,000		(52,369)	(52,369)	7,429	08/01/2034	1.D FE
298191-U2-1	EUGENE ORE ELEC UTIL REV		07/05/2022	TD SECURITIES		256,379	315,000	315,000	315,000						315,000		(58,622)	(58,622)	7,576	08/01/2035	1.D FE
298191-U3-9	EUGENE ORE ELEC UTIL REV		07/05/2022	Market Axess		364,437	450,000	450,000	450,000						450,000		(85,563)	(85,563)	11,243	08/01/2036	1.D FE
31296K-7L-1	FED HOME LOAN MTG CORP GOLD #A11799		09/01/2022	SCHEDULED REDEMPTION		68	68	71	70		(2)		(2)		68				3	08/01/2033	1.A
31296S-A9-7	FED HOME LOAN MTG CORP GOLD #A17232		09/01/2022	SCHEDULED REDEMPTION		576	576	590	585		(9)		(9)		576				25	12/01/2033	1.A
31296S-KM-7	FED HOME LOAN MTG CORP GOLD #A17500		09/01/2022	SCHEDULED REDEMPTION		13	13	13	13						13				1	01/01/2034	1.A
31297A-ZM-9	FED HOME LOAN MTG CORP GOLD #A23448		09/01/2022	SCHEDULED REDEMPTION		7	7	8	8						7					06/01/2034	1.A
31297C-ZT-0	FED HOME LOAN MTG CORP GOLD #A25254		09/01/2022	SCHEDULED REDEMPTION		357	357	369	374		(17)		(17)		357				17	08/01/2034	1.A
31297E-KV-7	FED HOME LOAN MTG CORP GOLD #A26608		09/01/2022	SCHEDULED REDEMPTION		24	24	24	24		(1)		(1)		24				1	09/01/2034	1.A
31297E-W3-6	FED HOME LOAN MTG CORP GOLD #A26966		09/01/2022	SCHEDULED REDEMPTION		16	16	17	17		(1)		(1)		16				1	09/01/2034	1.A
31297K-GE-6	FED HOME LOAN MTG CORP GOLD #A30197		09/01/2022	SCHEDULED REDEMPTION		17	17	18	17		(1)		(1)		17				1	12/01/2034	1.A
31297P-UZ-2	FED HOME LOAN MTG CORP GOLD #A34200		09/01/2022	SCHEDULED REDEMPTION		14	14	15	16		(1)		(1)		14				1	04/01/2035	1.A
3128KW-SK-0	FED HOME LOAN MTG CORP GOLD #A65922		09/01/2022	SCHEDULED REDEMPTION		5	5	6	6						5					09/01/2037	1.A
31292G-GX-8	FED HOME LOAN MTG CORP GOLD #C00214		09/01/2022	SCHEDULED REDEMPTION		10	10	10	10						10				1	02/01/2023	1.A
31292G-HR-0	FED HOME LOAN MTG CORP GOLD #C00240		09/01/2022	SCHEDULED REDEMPTION		322	322	329	323		(1)		(1)		322				16	06/01/2023	1.A
31292G-HV-1	FED HOME LOAN MTG CORP GOLD #C00244		09/01/2022	SCHEDULED REDEMPTION		393	393	377	389		4		4		393				18	05/01/2023	1.A
31292G-H5-8	FED HOME LOAN MTG CORP GOLD #C00252		09/01/2022	SCHEDULED REDEMPTION		810	810	828	814		(4)		(4)		810				41	08/01/2023	1.A
31292G-H7-4	FED HOME LOAN MTG CORP GOLD #C00254		09/01/2022	SCHEDULED REDEMPTION		140	140	143	141		(1)		(1)		140				7	06/01/2023	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
31292G-U5-3	FED HOME LOAN MTG CORP GOLD #C00604		09/01/2022	SCHEDULED REDEMPTION		65	65	67	66		(1)		(1)		65				3	04/01/2028	1.A
31292G-VA-1	FED HOME LOAN MTG CORP GOLD #C00609		09/01/2022	SCHEDULED REDEMPTION		2	2	2	2						2					05/01/2028	1.A
31292G-WK-8	FED HOME LOAN MTG CORP GOLD #C00650		09/01/2022	SCHEDULED REDEMPTION		240	240	246	248		(9)		(9)		240				12	09/01/2028	1.A
31292G-W2-8	FED HOME LOAN MTG CORP GOLD #C00665		09/01/2022	SCHEDULED REDEMPTION		7	7	7	7						7					10/01/2028	1.A
31292G-Y3-4	FED HOME LOAN MTG CORP GOLD #C00730		09/01/2022	SCHEDULED REDEMPTION		167	167	172	171		(4)		(4)		167				7	03/01/2029	1.A
31292G-ZM-1	FED HOME LOAN MTG CORP GOLD #C00748		09/01/2022	SCHEDULED REDEMPTION		174	174	179	178		(3)		(3)		174				8	04/01/2029	1.A
31292H-AV-6	FED HOME LOAN MTG CORP GOLD #C00920		09/01/2022	SCHEDULED REDEMPTION		5	5	5	5						5					02/01/2030	1.A
31292H-J9-6	FED HOME LOAN MTG CORP GOLD #C01188		09/01/2022	SCHEDULED REDEMPTION		2	2	2	2						2					06/01/2031	1.A
31292H-M2-7	FED HOME LOAN MTG CORP GOLD #C01277		09/01/2022	SCHEDULED REDEMPTION		177	177	181	182		(6)		(6)		177				8	11/01/2031	1.A
31292H-N4-2	FED HOME LOAN MTG CORP GOLD #C01311		09/01/2022	SCHEDULED REDEMPTION		174	174	180	189		(14)		(14)		174				9	02/01/2032	1.A
31292H-P6-5	FED HOME LOAN MTG CORP GOLD #C01345		09/01/2022	SCHEDULED REDEMPTION		26	26	27	27		(1)		(1)		26				1	04/01/2032	1.A
31292H-QC-1	FED HOME LOAN MTG CORP GOLD #C01351		09/01/2022	SCHEDULED REDEMPTION		29	29	30	30		(1)		(1)		29				1	05/01/2032	1.A
31292H-Q4-9	FED HOME LOAN MTG CORP GOLD #C01375		09/01/2022	SCHEDULED REDEMPTION		42	42	43	43		(1)		(1)		42				2	07/01/2032	1.A
31292U-JD-8	FED HOME LOAN MTG CORP GOLD #C10260		09/01/2022	SCHEDULED REDEMPTION		1	1	1	1						1					05/01/2028	1.A
31292Y-3V-7	FED HOME LOAN MTG CORP GOLD #C14412		09/01/2022	SCHEDULED REDEMPTION		260	260	266	264		(4)		(4)		260				11	09/01/2028	1.A
31293E-4T-4	FED HOME LOAN MTG CORP GOLD #C18934		09/01/2022	SCHEDULED REDEMPTION		51	51	52	51		(1)		(1)		51				2	12/01/2028	1.A
31293L-HQ-0	FED HOME LOAN MTG CORP GOLD #C22939		09/01/2022	SCHEDULED REDEMPTION		59	59	60	60		(2)		(2)		59				3	03/01/2029	1.A
31293R-KG-5	FED HOME LOAN MTG CORP GOLD #C27495		09/01/2022	SCHEDULED REDEMPTION		1,426	1,426	1,383	1,389		38		38		1,426				65	06/01/2029	1.A
31293S-CZ-0	FED HOME LOAN MTG CORP GOLD #C28188		09/01/2022	SCHEDULED REDEMPTION		3	3	3	3						3					06/01/2029	1.A
31293V-J8-6	FED HOME LOAN MTG CORP GOLD #C30287		09/01/2022	SCHEDULED REDEMPTION		108	108	108	103		5		5		108				5	08/01/2029	1.A
31294B-5X-9	FED HOME LOAN MTG CORP GOLD #C35362		09/01/2022	SCHEDULED REDEMPTION		23	23	24	23						23				1	01/01/2030	1.A
31294E-G3-7	FED HOME LOAN MTG CORP GOLD #C37418		09/01/2022	SCHEDULED REDEMPTION		106	106	102	101		5		5		106				5	04/01/2030	1.A
31294E-YK-9	FED HOME LOAN MTG CORP GOLD #C37914		09/01/2022	SCHEDULED REDEMPTION		203	203	208	209		(6)		(6)		203				10	05/01/2030	1.A
31298E-YB-5	FED HOME LOAN MTG CORP GOLD #C46106		09/01/2022	SCHEDULED REDEMPTION		212	212	217	217		(4)		(4)		212				9	11/01/2029	1.A
31298G-XT-2	FED HOME LOAN MTG CORP GOLD #C47890		09/01/2022	SCHEDULED REDEMPTION		13	13	13	13		1		1		13				1	02/01/2031	1.A
31298M-QR-1	FED HOME LOAN MTG CORP GOLD #C51364		09/01/2022	SCHEDULED REDEMPTION		31	31	31	31						31				2	05/01/2031	1.A
31298Q-CA-4	FED HOME LOAN MTG CORP GOLD #C53665		09/01/2022	SCHEDULED REDEMPTION		618	618	615	613		5		5		618				27	06/01/2031	1.A
31298S-RN-6	FED HOME LOAN MTG CORP GOLD #C55893		09/01/2022	SCHEDULED REDEMPTION		1,592	1,592	1,631	1,646		(53)		(53)		1,592				81	03/01/2031	1.A
31298S-VJ-0	FED HOME LOAN MTG CORP GOLD #C56017		09/01/2022	SCHEDULED REDEMPTION		65	65	65	65		1		1		65				3	03/01/2031	1.A
31287M-T6-7	FED HOME LOAN MTG CORP GOLD #C62373		09/01/2022	SCHEDULED REDEMPTION		2	2	2	2						2					01/01/2032	1.A
31287M-Y9-5	FED HOME LOAN MTG CORP GOLD #C62536		09/01/2022	SCHEDULED REDEMPTION		213	213	221	225		(12)		(12)		213				10	01/01/2032	1.A
31287Q-FH-9	FED HOME LOAN MTG CORP GOLD #C64668		09/01/2022	SCHEDULED REDEMPTION		121	121	125	125		(4)		(4)		121				6	03/01/2032	1.A
31287T-FX-8	FED HOME LOAN MTG CORP GOLD #C67382		09/01/2022	SCHEDULED REDEMPTION		38	38	39	39		(2)		(2)		38				2	05/01/2032	1.A
31287V-UZ-1	FED HOME LOAN MTG CORP GOLD #C69600		09/01/2022	SCHEDULED REDEMPTION		165	165	171	170		(5)		(5)		165				8	08/01/2032	1.A
31287W-BW-7	FED HOME LOAN MTG CORP GOLD #C69953		09/01/2022	SCHEDULED REDEMPTION		13	13	13	13						13				1	08/01/2032	1.A
31287X-2K-1	FED HOME LOAN MTG CORP GOLD #C70778		09/01/2022	SCHEDULED REDEMPTION		315	315	313	313		2		2		315				15	09/01/2032	1.A
31288D-ZS-1	FED HOME LOAN MTG CORP GOLD #C75253		09/01/2022	SCHEDULED REDEMPTION		9	9	9	9						9				1	01/01/2033	1.A
31288G-6U-1	FED HOME LOAN MTG CORP GOLD #C78083		09/01/2022	SCHEDULED REDEMPTION		223	223	230	229		(6)		(6)		223				10	03/01/2033	1.A
3128P7-K3-6	FED HOME LOAN MTG CORP GOLD #C91214		09/01/2022	SCHEDULED REDEMPTION		73	73	74	74		(1)		(1)		73				3	08/01/2028	1.A
313977-J6-8	FED HOME LOAN MTG CORP GOLD #D38385		07/01/2022	SCHEDULED REDEMPTION		356	356	357	357		(1)		(1)		356				13	08/01/2023	1.A
3128FV-DU-2	FED HOME LOAN MTG CORP GOLD #D85515		09/01/2022	SCHEDULED REDEMPTION		146	146	151	149		(4)		(4)		146				7	01/01/2028	1.A
3128E6-DM-6	FED HOME LOAN MTG CORP GOLD #D99108		09/01/2022	SCHEDULED REDEMPTION		38,782	38,782	40,148	39,682		(900)		(900)		38,782				856	04/01/2032	1.A
31283G-Z3-4	FED HOME LOAN MTG CORP GOLD #G00762		09/01/2022	SCHEDULED REDEMPTION		2	2	2	2						2					09/01/2027	1.A
31283G-3H-8	FED HOME LOAN MTG CORP GOLD #G00800		09/01/2022	SCHEDULED REDEMPTION		122	122	124	122						122				6	11/01/2026	1.A
31283G-5H-6	FED HOME LOAN MTG CORP GOLD #G00848		09/01/2022	SCHEDULED REDEMPTION		3	3	3	3						3					12/01/2026	1.A
31283H-Q3-2	FED HOME LOAN MTG CORP GOLD #G01374		09/01/2022	SCHEDULED REDEMPTION		22	22	23	24		(2)		(2)		22				1	03/01/2032	1.A
31283H-RA-5	FED HOME LOAN MTG CORP GOLD #G01381		09/01/2022	SCHEDULED REDEMPTION		660	660	683	717		(56)		(56)		660				33	04/01/2032	1.A
31283H-RL-1	FED HOME LOAN MTG CORP GOLD #G01391		09/01/2022	SCHEDULED REDEMPTION		150	150	155	161		(11)		(11)		150				8	04/01/2032	1.A
31283H-S8-9	FED HOME LOAN MTG CORP GOLD #G01443		09/01/2022	SCHEDULED REDEMPTION		68	68	71	71		(2)		(2)		68				3	08/01/2032	1.A
31283H-X2-6	FED HOME LOAN MTG CORP GOLD #G01597		09/01/2022	SCHEDULED REDEMPTION		5	5	5	5						5					07/01/2033	1.A
31283H-4V-4	FED HOME LOAN MTG CORP GOLD #G01736		09/01/2022	SCHEDULED REDEMPTION		99	99	102	103		(4)		(4)		99				5	09/01/2034	1.A
3128M4-BB-8	FED HOME LOAN MTG CORP GOLD #G02434		09/01/2022	SCHEDULED REDEMPTION		10	10	10	10						10				1	10/01/2036	1.A
3128MB-HU-4	FED HOME LOAN MTG CORP GOLD #G12743		08/01/2022	Various		107	107	111	107		(1)		(1)		107				1	08/01/2022	1.A
3128MB-KT-3	FED HOME LOAN MTG CORP GOLD #G12806		08/01/2022	SCHEDULED REDEMPTION		102	102	107	103						102				1	09/01/2022	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
3128MB-MN-4	FED HOME LOAN MTG CORP GOLD #G12865		09/01/2022	SCHEDULED REDEMPTION		277	277	288	279		(2)		(2)		277				2	10/01/2022	1.A
3128MB-PA-9	FED HOME LOAN MTG CORP GOLD #G12917		09/01/2022	SCHEDULED REDEMPTION		1,267	1,267	1,322	1,276		(9)		(9)		1,267				48	12/01/2022	1.A
3128MB-R3-3	FED HOME LOAN MTG CORP GOLD #G13006		09/01/2022	SCHEDULED REDEMPTION		14,127	14,127	14,684	14,263		(135)		(135)		14,127				510	02/01/2023	1.A
3128MB-VP-9	FED HOME LOAN MTG CORP GOLD #G13122		09/01/2022	SCHEDULED REDEMPTION		2,854	2,854	2,958	2,885		(30)		(30)		2,854				103	04/01/2023	1.A
3128MB-YB-7	FED HOME LOAN MTG CORP GOLD #G13206		09/01/2022	SCHEDULED REDEMPTION		1,304	1,304	1,353	1,319		(15)		(15)		1,304				47	05/01/2023	1.A
3128MB-Y5-0	FED HOME LOAN MTG CORP GOLD #G13232		09/01/2022	SCHEDULED REDEMPTION		4,008	4,008	4,157	4,049		(41)		(41)		4,008				145	06/01/2023	1.A
3128MB-5M-5	FED HOME LOAN MTG CORP GOLD #G13352		09/01/2022	SCHEDULED REDEMPTION		5,283	5,283	5,469	5,354		(70)		(70)		5,283				190	12/01/2023	1.A
3128MC-CR-4	FED HOME LOAN MTG CORP GOLD #G13480		09/01/2022	SCHEDULED REDEMPTION		1,649	1,649	1,709	1,677		(29)		(29)		1,649				60	02/01/2024	1.A
3128MC-C5-2	FED HOME LOAN MTG CORP GOLD #G13492		09/01/2022	SCHEDULED REDEMPTION		2,523	2,523	2,620	2,564		(41)		(41)		2,523				91	02/01/2024	1.A
3128MC-DE-2	FED HOME LOAN MTG CORP GOLD #G13501		09/01/2022	SCHEDULED REDEMPTION		4,862	4,862	5,054	4,946		(84)		(84)		4,862				174	01/01/2024	1.A
3128MC-DH-5	FED HOME LOAN MTG CORP GOLD #G13504		09/01/2022	SCHEDULED REDEMPTION		225	225	234	227		(1)		(1)		225				2	12/01/2022	1.A
3128MC-ET-8	FED HOME LOAN MTG CORP GOLD #G13546		09/01/2022	SCHEDULED REDEMPTION		6,271	6,271	6,518	6,386		(115)		(115)		6,271				226	04/01/2024	1.A
3128PJ-LF-2	FED HOME LOAN MTG CORP GOLD #J06626		07/01/2022	SCHEDULED REDEMPTION		1,361	1,361	1,429	1,369		(8)		(8)		1,361				9	12/01/2022	1.A
3128PK-XU-3	FED HOME LOAN MTG CORP GOLD #J07891		09/01/2022	SCHEDULED REDEMPTION		1,206	1,206	1,249	1,220		(14)		(14)		1,206				37	05/01/2023	1.A
3128PL-E4-0	FED HOME LOAN MTG CORP GOLD #J08255		09/01/2022	SCHEDULED REDEMPTION		1,684	1,684	1,767	1,697		(13)		(13)		1,684				67	12/01/2022	1.A
3128PL-PJ-5	FED HOME LOAN MTG CORP GOLD #J08525		09/01/2022	SCHEDULED REDEMPTION		1,585	1,585	1,663	1,620		(35)		(35)		1,585				63	08/01/2023	1.A
3128PL-3G-5	FED HOME LOAN MTG CORP GOLD #J08899		09/01/2022	SCHEDULED REDEMPTION		1,193	1,193	1,235	1,174		19		19		1,193				43	10/01/2023	1.A
3128PL-7G-1	FED HOME LOAN MTG CORP GOLD #J08995		09/01/2022	SCHEDULED REDEMPTION		2,654	2,654	2,748	2,700		(46)		(46)		2,654				94	11/01/2023	1.A
3128PP-ML-4	FED HOME LOAN MTG CORP GOLD #J10363		09/01/2022	SCHEDULED REDEMPTION		6,978	6,978	7,322	7,076		(98)		(98)		6,978				277	07/01/2024	1.A
3128PY-K2-9	FED HOME LOAN MTG CORP GOLD #J18413		09/01/2022	SCHEDULED REDEMPTION		43,001	43,001	44,963	43,920		(919)		(919)		43,001				930	03/01/2027	1.A
3128Q0-CY-1	FED HOME LOAN MTG CORP GOLD #J19087		09/01/2022	SCHEDULED REDEMPTION		81,018	81,018	84,623	82,751		(1,733)		(1,733)		81,018				1,762	05/01/2027	1.A
3128Q0-GE-1	FED HOME LOAN MTG CORP GOLD #J19197		09/01/2022	SCHEDULED REDEMPTION		72,841	72,841	76,101	74,381		(1,540)		(1,540)		72,841				1,563	05/01/2027	1.A
31283Y-5N-4	FED HOME LOAN MTG CORP GOLD #P20054		09/01/2022	SCHEDULED REDEMPTION		329	329	321	324		5		5		329				14	08/01/2028	1.A
31283Y-5Y-0	FED HOME LOAN MTG CORP GOLD #P20064		09/01/2022	SCHEDULED REDEMPTION		2,805	2,805	2,741	2,765		41		41		2,805				122	08/01/2028	1.A
31365D-JD-8	FED NATL MTG ASSOC #124560		09/01/2022	SCHEDULED REDEMPTION		11	11	11	11						11					11/01/2022	1.A
31365D-MA-0	FED NATL MTG ASSOC #124653		09/01/2022	SCHEDULED REDEMPTION		3	3	3	3						3					01/01/2023	1.A
31367U-2S-3	FED NATL MTG ASSOC #179985		08/01/2022	SCHEDULED REDEMPTION		7	7	7	7						7					09/01/2022	1.A
31371E-ZT-5	FED NATL MTG ASSOC #250154		09/01/2022	SCHEDULED REDEMPTION		50	50	52	49		2		2		50				3	12/01/2024	1.A
31371J-DS-0	FED NATL MTG ASSOC #253113		09/01/2022	SCHEDULED REDEMPTION		493	493	512	527		(34)		(34)		493		(4,572,481)	(4,572,481)	27	03/01/2030	1.A
31371J-SC-9	FED NATL MTG ASSOC #253515		09/01/2022	SCHEDULED REDEMPTION		124	124	129	133		(9)		(9)		124				7	11/01/2030	1.A
31371J-WC-4	FED NATL MTG ASSOC #253643		09/01/2022	SCHEDULED REDEMPTION		228	228	236	245		(17)		(17)		228				12	02/01/2031	1.A
31371J-XA-7	FED NATL MTG ASSOC #253673		09/01/2022	SCHEDULED REDEMPTION		11	11	12	12		(1)		(1)		11				1	03/01/2031	1.A
31371J-XB-5	FED NATL MTG ASSOC #253674		09/01/2022	SCHEDULED REDEMPTION		1	1	1	1						1					03/01/2031	1.A
31371J-7C-2	FED NATL MTG ASSOC #253891		09/01/2022	SCHEDULED REDEMPTION		146	146	151	157		(11)		(11)		146				8	07/01/2031	1.A
31371K-DV-0	FED NATL MTG ASSOC #254016		09/01/2022	SCHEDULED REDEMPTION		36	36	36	36		(1)		(1)		36				2	09/01/2031	1.A
31371K-S5-1	FED NATL MTG ASSOC #254440		08/01/2022	Various		11	11	11	11						11					08/01/2022	1.A
31371M-SB-4	FED NATL MTG ASSOC #256214		09/01/2022	SCHEDULED REDEMPTION		124	124	114	118		6		6		124				4	03/01/2036	1.A
31371N-3T-0	FED NATL MTG ASSOC #257410		09/01/2022	SCHEDULED REDEMPTION		1,784	1,784	1,848	1,804		(20)		(20)		1,784				65	10/01/2023	1.A
31376C-BM-5	FED NATL MTG ASSOC #351144		09/01/2022	SCHEDULED REDEMPTION		49	49	50	49		(1)		(1)		49				3	06/01/2026	1.A
31379H-VS-6	FED NATL MTG ASSOC #420125		09/01/2022	SCHEDULED REDEMPTION		506	506	508	507		(2)		(2)		506				29	05/01/2026	1.A
31379J-G6-7	FED NATL MTG ASSOC #420621		09/01/2022	SCHEDULED REDEMPTION		56	56	57	56						56				3	12/01/2027	1.A
31379Q-YC-8	FED NATL MTG ASSOC #426507		09/01/2022	SCHEDULED REDEMPTION		266	266	274	260		6		6		266				12	01/01/2023	1.A
31380J-V4-2	FED NATL MTG ASSOC #441735		09/01/2022	SCHEDULED REDEMPTION		1,445	1,445	1,482	1,468		(23)		(23)		1,445				78	07/01/2027	1.A
31382W-5U-2	FED NATL MTG ASSOC #495059		09/01/2022	SCHEDULED REDEMPTION		19	19	19	19						19				1	05/01/2029	1.A
31383L-CG-8	FED NATL MTG ASSOC #505971		09/01/2022	SCHEDULED REDEMPTION		33	33	33	33						33				2	07/01/2029	1.A
31383S-FY-1	FED NATL MTG ASSOC #511483		09/01/2022	SCHEDULED REDEMPTION		90	90	94	95		(5)		(5)		90				5	09/01/2029	1.A
31383T-KR-8	FED NATL MTG ASSOC #512504		09/01/2022	SCHEDULED REDEMPTION		134	134	136	136		(1)		(1)		134				8	10/01/2029	1.A
31383W-N7-2	FED NATL MTG ASSOC #515314		09/01/2022	SCHEDULED REDEMPTION		43	43	43	43						43				2	09/01/2029	1.A
31384A-G8-5	FED NATL MTG ASSOC #517823		09/01/2022	SCHEDULED REDEMPTION		11	11	11	12		(1)		(1)		11				1	02/01/2030	1.A
31384K-GS-9	FED NATL MTG ASSOC #525909		09/01/2022	SCHEDULED REDEMPTION		4	4	5	5						4					12/01/2029	1.A
31384L-YT-5	FED NATL MTG ASSOC #527322		09/01/2022	SCHEDULED REDEMPTION		110	110	111	111						110				6	01/01/2030	1.A
31384M-G2-2	FED NATL MTG ASSOC #527717		09/01/2022	SCHEDULED REDEMPTION		3	3	3	3						3					01/01/2030	1.A
31384T-VT-1	FED NATL MTG ASSOC #533526		09/01/2022	SCHEDULED REDEMPTION		23	23	23	23						23				1	03/01/2030	1.A
31384U-NK-6	FED NATL MTG ASSOC #534194		09/01/2022	SCHEDULED REDEMPTION		35	35	37	38		(2)		(2)		35				2	04/01/2030	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
31384V-BT-8	FED NATL MTG ASSOC #534750		09/01/2022	SCHEDULED REDEMPTION		120	120	121	121						120				7	03/01/2030	1.A
31384V-QG-0	FED NATL MTG ASSOC #535155		09/01/2022	SCHEDULED REDEMPTION		64	64	67	69		(4)		(4)		64				4	02/01/2030	1.A
31384V-UY-6	FED NATL MTG ASSOC #535299		09/01/2022	SCHEDULED REDEMPTION		27	27	28	29		(2)		(2)		27				2	05/01/2030	1.A
31384V-YW-6	FED NATL MTG ASSOC #535425		09/01/2022	SCHEDULED REDEMPTION		125	125	130	111		14		14		125				8	08/01/2030	1.A
31384W-E6-3	FED NATL MTG ASSOC #535757		09/01/2022	SCHEDULED REDEMPTION		65	65	68	70		(5)		(5)		65				4	01/01/2031	1.A
31384W-KQ-2	FED NATL MTG ASSOC #535903		09/01/2022	SCHEDULED REDEMPTION		2	2	2	2						2					03/01/2031	1.A
31384W-LB-4	FED NATL MTG ASSOC #535922		09/01/2022	SCHEDULED REDEMPTION		23	23	23	24		(2)		(2)		23				1	03/01/2031	1.A
31384W-LX-6	FED NATL MTG ASSOC #535942		09/01/2022	SCHEDULED REDEMPTION		12	12	13	13		(1)		(1)		12				1	04/01/2031	1.A
31384W-S8-4	FED NATL MTG ASSOC #536143		09/01/2022	SCHEDULED REDEMPTION		18	18	18	19		(1)		(1)		18				1	04/01/2030	1.A
31384W-XN-5	FED NATL MTG ASSOC #536285		09/01/2022	SCHEDULED REDEMPTION		132	132	140	144		(12)		(12)		132				8	08/01/2030	1.A
31384W-Y3-8	FED NATL MTG ASSOC #536330		09/01/2022	SCHEDULED REDEMPTION		39	39	41	43		(3)		(3)		39				2	04/01/2030	1.A
31385A-RX-7	FED NATL MTG ASSOC #538802		09/01/2022	SCHEDULED REDEMPTION		19	19	20	20		(1)		(1)		19				1	06/01/2030	1.A
31385C-WQ-2	FED NATL MTG ASSOC #540755		09/01/2022	SCHEDULED REDEMPTION		44	44	46	46		(2)		(2)		44				3	05/01/2030	1.A
31385E-WH-8	FED NATL MTG ASSOC #542548		09/01/2022	SCHEDULED REDEMPTION		31	31	32	32		(1)		(1)		31				2	07/01/2030	1.A
31385F-EM-4	FED NATL MTG ASSOC #542940		09/01/2022	SCHEDULED REDEMPTION		62	62	62	62						62				4	07/01/2030	1.A
31385F-QZ-2	FED NATL MTG ASSOC #543272		09/01/2022	SCHEDULED REDEMPTION		52	52	54	56		(3)		(3)		52				3	07/01/2030	1.A
31385G-ZH-0	FED NATL MTG ASSOC #544444		09/01/2022	SCHEDULED REDEMPTION		1	1	1	1						1					09/01/2030	1.A
31385H-S2-9	FED NATL MTG ASSOC #545137		09/01/2022	SCHEDULED REDEMPTION		199	199	204	215		(17)		(17)		199				11	08/01/2031	1.A
31385K-3Y-9	FED NATL MTG ASSOC #547215		09/01/2022	SCHEDULED REDEMPTION		34	34	35	35		(1)		(1)		34				2	07/01/2030	1.A
31385N-GV-5	FED NATL MTG ASSOC #547512		09/01/2022	SCHEDULED REDEMPTION		6	6	6	6						6					08/01/2030	1.A
31385S-K5-6	FED NATL MTG ASSOC #551216		09/01/2022	SCHEDULED REDEMPTION		127	127	132	137		(10)		(10)		127				7	09/01/2030	1.A
31385W-J8-3	FED NATL MTG ASSOC #554787		09/01/2022	SCHEDULED REDEMPTION		471	471	473	472		(1)		(1)		471				28	10/01/2023	1.A
31386B-UH-5	FED NATL MTG ASSOC #558684		09/01/2022	SCHEDULED REDEMPTION		8	8	8	9		(1)		(1)		8				1	01/01/2031	1.A
31386D-TN-0	FED NATL MTG ASSOC #560457		09/01/2022	SCHEDULED REDEMPTION		27	27	29	29		(2)		(2)		27				2	12/01/2030	1.A
31386H-MR-9	FED NATL MTG ASSOC #563868		09/01/2022	SCHEDULED REDEMPTION		107	107	109	109		(2)		(2)		107				6	01/01/2031	1.A
31386H-4A-6	FED NATL MTG ASSOC #564317		09/01/2022	SCHEDULED REDEMPTION		9	9	9	9		(1)		(1)		9				1	11/01/2030	1.A
31386J-FQ-5	FED NATL MTG ASSOC #564575		09/01/2022	SCHEDULED REDEMPTION		299	299	310	309		(10)		(10)		299				16	03/01/2031	1.A
31386N-XE-3	FED NATL MTG ASSOC #568677		09/01/2022	SCHEDULED REDEMPTION		119	119	122	122		(3)		(3)		119				6	01/01/2031	1.A
31386N-6A-1	FED NATL MTG ASSOC #568865		09/01/2022	SCHEDULED REDEMPTION		500	500	507	507		(7)		(7)		500				29	12/01/2030	1.A
31386S-T5-6	FED NATL MTG ASSOC #572172		07/01/2022	SCHEDULED REDEMPTION		377	377	389	388		(12)		(12)		377				16	01/01/2031	1.A
31386X-TB-2	FED NATL MTG ASSOC #576646		09/01/2022	SCHEDULED REDEMPTION		15	15	15	16		(1)		(1)		15				1	02/01/2031	1.A
31386Y-XR-0	FED NATL MTG ASSOC #577688		09/01/2022	SCHEDULED REDEMPTION		5,791	5,791	5,816	5,813		(21)		(21)		5,791				323	03/01/2031	1.A
31388D-Y7-7	FED NATL MTG ASSOC #602034		09/01/2022	SCHEDULED REDEMPTION		65	65	68	71		(6)		(6)		65				4	08/01/2031	1.A
31388T-WE-9	FED NATL MTG ASSOC #614545		09/01/2022	SCHEDULED REDEMPTION		108	108	112	111		(3)		(3)		108				7	07/01/2031	1.A
31389E-AK-1	FED NATL MTG ASSOC #622910		09/01/2022	SCHEDULED REDEMPTION		1,862	1,862	1,862	1,862						1,862				81	10/01/2031	1.A
31389F-SU-7	FED NATL MTG ASSOC #624331		09/01/2022	SCHEDULED REDEMPTION		1,898	1,898	1,971	2,022		(124)		(124)		1,898				95	02/01/2032	1.A
31389Q-MM-7	FED NATL MTG ASSOC #632264		09/01/2022	SCHEDULED REDEMPTION		15	15	15	15						15				1	03/01/2032	1.A
31389S-DD-3	FED NATL MTG ASSOC #633800		09/01/2022	SCHEDULED REDEMPTION		1,612	1,612	1,612	1,612						1,612				70	12/01/2031	1.A
31389X-JK-0	FED NATL MTG ASSOC #638466		09/01/2022	SCHEDULED REDEMPTION		895	895	923	921		(26)		(26)		895				49	03/01/2032	1.A
31390B-YA-0	FED NATL MTG ASSOC #641605		09/01/2022	SCHEDULED REDEMPTION		1,924	1,924	1,998	2,014		(90)		(90)		1,924				100	04/01/2032	1.A
31390K-MJ-4	FED NATL MTG ASSOC #648461		09/01/2022	SCHEDULED REDEMPTION		442	442	455	454		(12)		(12)		442				24	07/01/2032	1.A
31391M-GG-2	FED NATL MTG ASSOC #670799		09/01/2022	SCHEDULED REDEMPTION		1,276	1,276	1,285	1,284		(8)		(8)		1,276				22	11/01/2032	1.A
31403G-XW-7	FED NATL MTG ASSOC #748693		09/01/2022	SCHEDULED REDEMPTION		5,497	5,497	5,723	5,855		(358)		(358)		5,497				260	10/01/2033	1.A
31406T-MF-5	FED NATL MTG ASSOC #819458		09/01/2022	SCHEDULED REDEMPTION		76,018	76,018	76,018	76,018						76,018				2,836	03/01/2034	1.A
31406Y-SP-6	FED NATL MTG ASSOC #824126		09/01/2022	SCHEDULED REDEMPTION		5,755	5,755	5,755	5,755						5,755				208	03/01/2035	1.A
31407F-VJ-6	FED NATL MTG ASSOC #829617		09/01/2022	SCHEDULED REDEMPTION		2,603	2,603	2,603	2,603						2,603				95	06/01/2035	1.A
31407Q-4E-3	FED NATL MTG ASSOC #837921		09/01/2022	SCHEDULED REDEMPTION		8,226	8,226	8,226	8,226						8,226				297	07/01/2035	1.A
31407T-UQ-1	FED NATL MTG ASSOC #840391		09/01/2022	SCHEDULED REDEMPTION		6,803	6,803	6,803	6,803						6,803				246	07/01/2035	1.A
31407T-7E-4	FED NATL MTG ASSOC #840693		09/01/2022	SCHEDULED REDEMPTION		1,189	1,189	1,189	1,189						1,189				43	08/01/2035	1.A
31409Y-L5-4	FED NATL MTG ASSOC #882448		09/01/2022	SCHEDULED REDEMPTION		9,529	9,529	9,529	9,529						9,529				344	02/01/2036	1.A
31410K-D9-2	FED NATL MTG ASSOC #889428		09/01/2022	SCHEDULED REDEMPTION		4,785	4,785	5,000	4,833		(48)		(48)		4,785				172	05/01/2023	1.A
31410R-7C-7	FED NATL MTG ASSOC #895591		09/01/2022	SCHEDULED REDEMPTION		3,203	3,203	3,203	3,203						3,203				116	04/01/2036	1.A
31410S-TH-0	FED NATL MTG ASSOC #896152		09/01/2022	SCHEDULED REDEMPTION		2,827	2,827	2,827	2,827						2,827				102	03/01/2036	1.A
31410T-7H-2	FED NATL MTG ASSOC #897396		09/01/2022	SCHEDULED REDEMPTION		3,348	3,348	3,348	3,348						3,348				120	08/01/2036	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
31410V-SA-9	FED NATL MTG ASSOC #898813		09/01/2022	SCHEDULED REDEMPTION		295	295	287	289		6		6		295				11	11/01/2036	1.A
31412C-B3-3	FED NATL MTG ASSOC #920858		09/01/2022	SCHEDULED REDEMPTION		43,703	43,703	43,703	43,703						43,703				1,626	10/01/2036	1.A
31412N-EC-6	FED NATL MTG ASSOC #929931		09/01/2022	SCHEDULED REDEMPTION		13,604	13,604	14,085	13,751		(147)		(147)		13,604				491	09/01/2023	1.A
31412N-RU-2	FED NATL MTG ASSOC #930299		09/01/2022	SCHEDULED REDEMPTION		11,482	11,482	11,908	11,617		(135)		(135)		11,482				417	12/01/2023	1.A
31413D-UQ-8	FED NATL MTG ASSOC #942591		07/01/2022	SCHEDULED REDEMPTION		852	852	887	855		(3)		(3)		852				4	08/01/2022	1.A
31413M-HA-8	FED NATL MTG ASSOC #949425		09/01/2022	SCHEDULED REDEMPTION		4,401	4,401	4,565	4,437		(36)		(36)		4,401				159	03/01/2023	1.A
31414D-U3-8	FED NATL MTG ASSOC #963302		09/01/2022	SCHEDULED REDEMPTION		17,138	17,138	18,630	17,406		(267)		(267)		17,138				610	05/01/2023	1.A
31414M-5G-7	FED NATL MTG ASSOC #970747		09/01/2022	SCHEDULED REDEMPTION		6,311	6,311	6,578	6,401		(90)		(90)		6,311				251	11/01/2023	1.A
31415L-MC-8	FED NATL MTG ASSOC #983355		09/01/2022	SCHEDULED REDEMPTION		2,237	2,237	2,316	2,262		(25)		(25)		2,237				82	08/01/2023	1.A
31415L-S3-2	FED NATL MTG ASSOC #983538		09/01/2022	SCHEDULED REDEMPTION		342	342	349	350		(8)		(8)		342				12	04/01/2038	1.A
31415S-6Z-0	FED NATL MTG ASSOC #988388		09/01/2022	SCHEDULED REDEMPTION		2,557	2,557	2,650	2,579		(22)		(22)		2,557				92	09/01/2023	1.A
31416B-Y4-4	FED NATL MTG ASSOC #995431		09/01/2022	SCHEDULED REDEMPTION		21	21	22	22						21					02/01/2023	1.A
31416B-Z2-7	FED NATL MTG ASSOC #995461		09/01/2022	SCHEDULED REDEMPTION		2,757	2,757	2,874	2,800		(43)		(43)		2,757				109	12/01/2023	1.A
31417B-ZA-8	FED NATL MTG ASSOC #AB5236		09/01/2022	SCHEDULED REDEMPTION		60,047	60,047	62,824	61,448		(1,401)		(1,401)		60,047				1,312	05/01/2027	1.A
3138LT-YP-7	FED NATL MTG ASSOC #AO3417		09/01/2022	SCHEDULED REDEMPTION		61,828	61,828	64,670	63,050		(1,222)		(1,222)		61,828				1,340	05/01/2027	1.A
3138LT-Z8-4	FED NATL MTG ASSOC #AO3466		09/01/2022	SCHEDULED REDEMPTION		95,648	95,648	100,046	97,799		(2,151)		(2,151)		95,648				2,112	06/01/2027	1.A
31418A-F2-9	FED NATL MTG ASSOC #MA1084		09/01/2022	SCHEDULED REDEMPTION		28,466	28,466	30,023	29,425		(959)		(959)		28,466				722	06/01/2032	1.A
31392F-ES-2	FNR 2002-71 AP RMBS		09/01/2022	SCHEDULED REDEMPTION		21,743	21,743	22,117	21,821		(78)		(78)		21,743				807	11/25/2032	1.A
31397Q-ZP-6	FNR 2011-17 KA RMBS		09/01/2022	SCHEDULED REDEMPTION		23,016	23,016	24,594	24,236		(1,220)		(1,220)		23,016				662	03/25/2041	1.A
375290-DK-6	GILBERT ARIZ PUB FACS MUN PPTY		07/01/2022	MATURED		1,320,000	1,320,000	1,498,768	1,340,466		(20,466)		(20,466)		1,320,000				66,000	07/01/2022	1.B FE
378352-PJ-1	GLENDALE ARIZ WTR & SWR REV		07/01/2022	MATURED		295,000	295,000	361,797	299,826		(4,826)		(4,826)		295,000				14,750	07/01/2022	1.E FE
38375D-F2-9	GNR 2008-94 JB RMBS		09/01/2022	SCHEDULED REDEMPTION		3,249	3,249	3,632	3,619		(369)		(369)		3,249				117	12/20/2038	1.A
38376X-SK-0	GNR 2010-29 AG RMBS		09/01/2022	SCHEDULED REDEMPTION		6,030	6,030	6,494	6,369		(339)		(339)		6,030				173	10/20/2039	1.A
38377F-Z3-8	GNR 2010-73 LA RMBS		09/01/2022	SCHEDULED REDEMPTION		6,461	6,461	6,944	6,708		(246)		(246)		6,461				200	03/20/2038	1.A
38377V-HF-6	GNR 2011-52 NK RMBS		09/01/2022	SCHEDULED REDEMPTION		53,003	53,003	57,019	55,055		(2,052)		(2,052)		53,003				1,349	04/16/2041	1.A
387883-YP-0	GRANT CNTY WASH PUB UTIL DIST NO 2		08/03/2022	UMB BANK		192,108	210,000	210,000	210,000						210,000		(17,892)	(17,892)	3,281	01/01/2031	1.C FE
387883-YQ-8	GRANT CNTY WASH PUB UTIL DIST NO 2		09/13/2022	Various		750,738	850,000	850,000	850,000						850,000		(99,263)	(99,263)	26,818	01/01/2032	1.C FE
39081J-DL-9	GREAT LAKES WTR AUTH MICH WTR		07/01/2022	MATURED		250,000	250,000	250,000	250,000						250,000				4,210	07/01/2022	1.E FE
39448P-BQ-4	GREENE CNTY MO CTFS PARTN		09/01/2022	MATURED		250,000	250,000	268,083	253,142		(3,142)		(3,142)		250,000				10,000	09/01/2022	1.C FE
42249T-DA-4	HEBER LT & PWR CO UTAH		08/19/2022	UMB BANK		280,787	260,000	293,415	287,185		(2,006)		(2,006)		285,179		(4,392)	(4,392)	7,164	12/15/2035	1.D FE
422503-BZ-4	HEBER SPRINGS ARK SALES & USE		07/28/2022	Market Axess		468,304	540,000	540,000	540,000						540,000		(71,696)	(71,696)	8,532	06/01/2030	1.G FE
422503-CB-6	HEBER SPRINGS ARK SALES & USE		07/28/2022	Market Axess		357,676	420,000	420,000	420,000						420,000		(62,324)	(62,324)	7,336	06/01/2032	1.G FE
422503-CC-4	HEBER SPRINGS ARK SALES & USE		07/28/2022	Market Axess		361,498	435,000	435,000	435,000						435,000		(73,502)	(73,502)	7,888	06/01/2033	1.G FE
87638Q-QT-9	HENDRICK MEDICAL CENTER		09/01/2022	MATURED		450,000	450,000	450,000	450,000						450,000				4,154	09/01/2022	1.E FE
87638Q-RD-3	HENDRICK MEDICAL CENTER		07/28/2022	UMB BANK		213,820	250,000	250,000	250,000						250,000		(36,180)	(36,180)	5,892	09/01/2032	1.E FE
428061-EH-4	HESPERIA CALIF UNI SCH DIST		07/13/2022	WELLS FARGO		1,679,563	1,925,000	1,925,000	1,925,000						1,925,000		(245,438)	(245,438)	39,714	02/01/2029	1.C FE
428061-EK-7	HESPERIA CALIF UNI SCH DIST		07/13/2022	WELLS FARGO		845,350	1,000,000	1,000,000	1,000,000						1,000,000		(154,650)	(154,650)	22,350	02/01/2031	1.C FE
428061-EM-3	HESPERIA CALIF UNI SCH DIST		07/13/2022	WELLS FARGO		1,264,984	1,545,000	1,545,000	1,545,000						1,545,000		(280,016)	(280,016)	37,484	02/01/2033	1.C FE
428061-EP-6	HESPERIA CALIF UNI SCH DIST		07/13/2022	WELLS FARGO		2,666,235	3,390,000	3,390,000	3,390,000						3,390,000		(723,765)	(723,765)	85,486	02/01/2035	1.C FE
428061-EG-6	HESPERIA CALIF UNI SCH DIST CT		07/13/2022	WELLS FARGO		888,410	1,000,000	1,000,000	1,000,000						1,000,000		(111,590)	(111,590)	19,484	02/01/2028	1.C FE
438701-Z6-4	HONOLULU HAWAII CITY & CNTY WA		09/21/2022	RAYMOND JAMES & ASSOCIATES, INC.		234,699	300,000	300,000	300,000						300,000		(65,301)	(65,301)	4,748	07/01/2032	1.C FE
438701-T4-6	HONOLULU HAWAII CITY CNTY WST WTR		09/29/2022	UMB BANK		791,255	765,000	872,712	850,763		(7,603)		(7,603)		843,160		(51,904)	(51,904)	37,337	07/01/2036	1.C FE
442349-BX-3	HOUSTON TEX ARPT SYS REV		07/01/2022	MATURED		7,060,000	7,060,000	7,808,431	7,159,165		(99,165)		(99,165)		7,060,000				353,000	07/01/2022	1.F FE
442349-AZ-9	HOUSTON TEX ARPT SYS REV FOR		07/01/2022	MATURED		700,000	700,000	785,715	710,394		(10,394)		(10,394)		700,000				35,000	07/01/2022	1.F FE
442851-AU-5	HOWARD UNIVERSITY		07/12/2022	BOSC, INC.		89,973	100,000	100,000	100,000						100,000		(10,027)	(10,027)	2,202	10/01/2030	2.C FE
45204E-TK-4	ILLINOIS FIN AUTH REV		08/15/2022	MATURED		520,000	520,000	605,410	530,602		(10,602)		(10,602)		520,000				26,000	08/15/2022	1.D FE
45505M-GX-8	INDIANA ST FIN AUTH WASTEWATER		07/18/2022	UMB BANK		107,542	100,000	114,787	111,777		(772)		(772)		111,005		(3,463)	(3,463)	3,211	10/01/2036	1.D FE
45528U-ZB-0	INDIANAPOLIS IND LOC PUB IMPT		08/22/2022	UMB BANK		113,466	100,000	120,495	115,293		(1,283)		(1,283)		114,010		(544)	(544)	5,319	02/01/2035	1.B FE
472628-QP-4	JEFFERSON CNTY ALA		09/15/2022	MATURED		1,070,000	1,070,000	1,238,504	1,094,107		(24,107)		(24,107)		1,070,000				53,500	09/15/2022	1.D FE
490728-A7-7	KENT ST UNIV OHIO		07/25/2022	ASSIGNMENT OF SECURITIES		1,630,000	1,630,000	1,630,000	1,630,000						1,630,000				23,429	05/01/2024	1.E FE
490728-A9-3	KENT ST UNIV OHIO		07/25/2022	ASSIGNMENT OF SECURITIES		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				32,575	05/01/2026	1.E FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
490728-B2-7	KENT ST UNIV OHIO		07/25/2022	ASSIGNMENT OF SECURITIES		1,500,000	1,500,000	1,500,000	1,500,000						1,500,000				25,531	05/01/2027	1.E FE
49151F-H7-8	KENTUCKY ST PPTY & BLDGS COMMN		07/06/2022	Market Axess		191,852	210,000	210,000	210,000						210,000		(18,148)	(18,148)	4,356	11/01/2029	1.E FE
49151F-J4-3	KENTUCKY ST PPTY & BLDGS COMMN		07/28/2022	WELLS FARGO		1,620,870	1,765,000	1,765,000	1,765,000						1,765,000		(144,130)	(144,130)	46,239	11/01/2034	1.E FE
49151F-J5-0	KENTUCKY ST PPTY & BLDGS COMMN		07/28/2022	WELLS FARGO		1,658,834	1,825,000	1,825,000	1,825,000						1,825,000		(166,166)	(166,166)	48,495	11/01/2035	1.E FE
516391-BW-8	LANSING MICH BRD WTR & LT UTIL		07/01/2022	MATURED		300,000	300,000	346,161	304,500		(4,500)		(4,500)		300,000				15,000	07/01/2022	1.D FE
516706-DA-3	LARAMIE CNTY WYO HOSP REV		07/19/2022	UMB BANK		272,808	250,000	303,275	296,757		(3,990)		(3,990)		292,766		(19,959)	(19,959)	7,222	05/01/2028	1.E FE
53706R-AK-2	LITTLE CO MARY HOSP IN		07/20/2022	UMB BANK		88,282	100,000	100,000	100,000						100,000		(11,718)	(11,718)	2,118	11/01/2030	1.G FE
53833P-AS-5	LIVERMORE VY CALIF WTR FING AU		08/08/2022	UMB BANK		986,105	925,000	987,465	964,401		(4,016)		(4,016)		960,384		25,720	25,720	40,895	07/01/2034	1.B FE
543573-DU-0	LORAIN CNTY OHIO CMNTY COLLEGE DIS		07/06/2022	PIPER JAFFRAY INC.		1,515,442	1,670,000	1,670,000	1,670,000						1,670,000		(154,559)	(154,559)	21,723	12/01/2028	1.C FE
543573-DW-6	LORAIN CNTY OHIO CMNTY COLLEGE DIS		07/06/2022	PIPER JAFFRAY INC.		1,028,525	1,175,000	1,175,000	1,175,000						1,175,000		(146,476)	(146,476)	15,922	12/01/2030	1.C FE
544532-FD-1	LOS ANGELES CALIF DEPT PWR		09/27/2022	UMB BANK		1,109,180	1,000,000	1,133,180			(5,105)		(5,105)		1,128,075		(18,895)	(18,895)	12,361	07/01/2028	1.C FE
545667-AA-5	LOST RABBIT URBAN RENEWAL DIST		07/13/2022	Various		87,231	85,000	3,453									87,231	87,231		09/01/2039	5.A Z
54811B-TZ-4	LOWER CO RIVER AUTH TX TRAN SVC CO		08/16/2022	UMB BANK		338,328	300,000	367,821	353,519		(4,227)		(4,227)		349,291		(10,963)	(10,963)	11,375	05/15/2044	1.F FE
574218-6A-6	LOYOLA UNIVERSITY MARYLAND		07/28/2022	BARCLAYS		1,648,332	1,800,000	1,800,000	1,800,000						1,800,000		(151,668)	(151,668)	42,000	10/01/2028	1.F FE
574218-6B-4	LOYOLA UNIVERSITY MARYLAND		07/28/2022	STIFEL CAPITAL MARKETS		1,243,747	1,365,000	1,361,350	1,361,938		207		207		1,362,145		(118,398)	(118,398)	32,419	10/01/2029	1.F FE
557352-FC-0	MADISON CNTY NEB HOSP AUTH NO		09/16/2022	UMB BANK		346,509	340,000	371,317	349,647		(4,431)		(4,431)		345,216		1,293	1,293	20,342	07/01/2023	2.B FE
56678P-AD-9	MARICOPA CNTY ARIZ INDL DEV AU		09/01/2022	MATURED		700,000	700,000	765,198	712,278		(12,278)		(12,278)		700,000				35,000	09/01/2022	1.F FE
57284P-AA-9	MARSHFIELD CLINIC HEALTH SYSTEM OB		08/12/2022	UMB BANK		414,272	469,000	469,000	469,000						469,000		(54,728)	(54,728)	12,712	02/15/2030	1.G FE
574218-X4-0	MARYLAND ST HEALTH & HIGHER ED		07/28/2022	BARCLAYS		3,968,849	3,970,000	4,575,346	4,499,453		(44,956)		(44,956)		4,454,498		(485,649)	(485,649)	174,958	07/01/2028	1.F FE
57584Y-HU-6	MASSACHUSETTS ST DEV FIN AGY R		07/01/2022	MATURED		700,000	700,000	772,632	709,412		(9,412)		(9,412)		700,000				35,000	07/01/2022	1.G FE
57584Y-WZ-8	MASSACHUSETTS ST DEV FIN AGY R		08/24/2022	UMB BANK		1,314,366	1,170,000	1,483,244	1,427,322		(19,505)		(19,505)		1,407,817		(93,451)	(93,451)	67,438	07/01/2038	1.D FE
74265L-2A-5	MERCER UNIVERSITY GA		08/16/2022	UMB BANK		387,064	375,000	388,935			(1,292)		(1,292)		387,643		(580)	(580)	2,174	10/01/2023	1.G FE
74265L-2B-3	MERCER UNIVERSITY GA		08/16/2022	UMB BANK		302,445	285,000	302,436			(888)		(888)		301,548		896	896	1,663	10/01/2024	1.G FE
74265L-2C-1	MERCER UNIVERSITY GA		09/27/2022	UMB BANK		236,075	225,000	243,612			(1,277)		(1,277)		242,335		(6,261)	(6,261)	2,594	10/01/2025	1.G FE
74265L-2D-9	MERCER UNIVERSITY GA		08/31/2022	UMB BANK		109,345	100,000	110,282			(359)		(359)		109,923		(578)	(578)	778	10/01/2026	1.G FE
74265L-2E-7	MERCER UNIVERSITY GA		09/20/2022	UMB BANK		131,761	120,000	134,257			(537)		(537)		133,720		(1,959)	(1,959)	1,267	10/01/2027	1.G FE
74265L-2F-4	MERCER UNIVERSITY GA		08/17/2022	UMB BANK		115,184	100,000	112,931			(227)		(227)		112,704		2,480	2,480	597	10/01/2028	1.G FE
590545-B7-3	MESA ARIZ UTIL SYS REV		07/01/2022	MATURED		850,000	850,000	945,005	862,110		(12,110)		(12,110)		850,000				42,500	07/01/2022	1.D FE
59165C-AK-6	METRO ORE DEDICATED TAX REV		07/18/2022	UMB BANK		238,541	210,000	260,982	239,605		(2,840)		(2,840)		236,765		1,776	1,776	6,271	06/15/2027	1.D FE
593241-BF-8	MIAMI BEACH FLA WTR & SWR REV		09/01/2022	MATURED		200,000	200,000	227,242	204,004		(4,004)		(4,004)		200,000				10,000	09/01/2022	1.D FE
594712-UY-5	MICHIGAN ST UNIV REVS		09/07/2022	UMB BANK		500,118	450,000	526,298	506,708		(4,907)		(4,907)		501,801		(1,683)	(1,683)	23,806	02/15/2035	1.C FE
60374V-DZ-3	MINNEAPOLIS MINN HEALTH CARE S		09/27/2022	UMB BANK		322,377	300,000	336,903	326,503		(2,566)		(2,566)		323,937		(1,560)	(1,560)	5,556	11/15/2034	1.G FE
605699-QA-8	MISSISSIPPI ST UNIV EDL BLDG C		08/01/2022	MATURED		130,000	130,000	145,176	131,765		(1,765)		(1,765)		130,000				5,200	08/01/2022	1.C FE
61075T-QF-8	MONROE CNTY N Y INDL DEV CORP		07/01/2022	MATURED		1,000,000	1,000,000	1,150,620	1,015,050		(15,050)		(15,050)		1,000,000				50,000	07/01/2022	1.D FE
613603-A4-1	MONTGOMERY CNTY PA HIGHER ED &		09/16/2022	UMB BANK		514,462	465,000	565,142	542,805		(6,665)		(6,665)		536,140		(21,678)	(21,678)	1,227	09/01/2033	1.F FE
613603-YE-3	MONTGOMERY CNTY PA HIGHER ED &		09/01/2022	MATURED		935,000	935,000	1,035,550	951,152		(16,152)		(16,152)		935,000				46,750	09/01/2022	1.F FE
25483V-XD-1	NATIONAL PUBLIC RADIO INC		07/06/2022	Market Axess		684,944	755,000	755,000	755,000						755,000		(70,056)	(70,056)	14,012	04/01/2028	1.F FE
25483V-XE-9	NATIONAL PUBLIC RADIO INC		07/06/2022	WELLS FARGO		1,003,073	1,125,000	1,125,000	1,125,000						1,125,000		(121,928)	(121,928)	21,918	04/01/2029	1.F FE
25483V-XF-6	NATIONAL PUBLIC RADIO INC		07/06/2022	WELLS FARGO		1,107,263	1,260,000	1,260,000	1,260,000						1,260,000		(152,737)	(152,737)	25,032	04/01/2030	1.F FE
25483V-XG-4	NATIONAL PUBLIC RADIO INC		07/06/2022	WELLS FARGO		779,823	900,000	900,000	900,000						900,000		(120,177)	(120,177)	18,573	04/01/2031	1.F FE
25483V-XH-2	NATIONAL PUBLIC RADIO INC		07/06/2022	WELLS FARGO		767,916	900,000	900,000	900,000						900,000		(132,084)	(132,084)	19,265	04/01/2032	1.F FE
25483V-XJ-8	NATIONAL PUBLIC RADIO INC		07/06/2022	WELLS FARGO		1,295,176	1,530,000	1,530,000	1,530,000						1,530,000		(234,824)	(234,824)	34,517	04/01/2033	1.F FE
25483V-XK-5	NATIONAL PUBLIC RADIO INC		07/06/2022	WELLS FARGO		1,610,423	1,935,000	1,935,000	1,935,000						1,935,000		(324,577)	(324,577)	44,398	04/01/2034	1.F FE
25483V-XL-3	NATIONAL PUBLIC RADIO INC		07/06/2022	WELLS FARGO		1,210,995	1,480,000	1,480,000	1,480,000						1,480,000		(269,005)	(269,005)	34,528	04/01/2035	1.F FE
63902H-AE-9	NATURE CONSERVANCY (THE)		07/01/2022	MATURED		1,160,000	1,160,000	1,160,000	1,160,000						1,160,000				4,257	07/01/2022	1.C FE
63902H-AP-4	NATURE CONSERVANCY (THE)		08/29/2022	RAYMOND JAMES & ASSOCIATES, INC.		81,870	100,000	100,000	100,000						100,000		(18,130)	(18,130)	1,141	07/01/2031	1.C FE
646139-3H-6	NEW JERSEY ST TPK AUTH TPK REV		07/01/2022	ASSIGNMENT OF SECURITIES		2,220,000	2,220,000	2,508,822	2,254,371		(34,371)		(34,371)		2,220,000				111,000	01/01/2038	1.E FE
647719-QF-3	NEW ORLEANS LA SEWER SYSTEM		07/08/2022	UMB BANK		122,487	150,000	147,291	147,298		139		139		147,436		(24,949)	(24,949)	1,741	06/01/2031	2.A FE
647719-QH-9	NEW ORLEANS LA SEWER SYSTEM		07/20/2022	PIPER JAFFRAY INC.		1,532,920	2,000,000	1,946,700	1,946,802		2,285		2,285		1,949,087		(416,167)	(416,167)	26,835	06/01/2033	2.A FE
647753-MH-2	NEW ORLEANS LA WATER SYSTEM		07/20/2022	PIPER JAFFRAY INC.		1,014,728	1,300,000	1,261,351	1,261,429		1,744		1,744		1,263,173		(248,445)	(248,445)	17,025	12/01/2032	2.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
64988R-GM-8	NEW YORK ST MTG AGY REV		08/31/2022	ASSIGNMENT OF SECURITIES		245,000	245,000	257,936	254,577		(2,551)		(2,551)		252,026		(7,026)	(7,026)	8,307	10/01/2030	1.A FE
660027-AR-4	NORTH HOUSTON DEV CORP TAX INCREME		09/12/2022	UMB BANK		258,978	250,000	278,978	273,451		(1,958)		(1,958)		271,493		(12,516)	(12,516)	10,361	09/01/2035	1.C FE
661046-BT-8	NORTH MIAMI BEACH FLA WTR REV		08/01/2022	MATURED		190,000	190,000	190,000	190,000						190,000				3,697	08/01/2022	1.E FE
661046-BZ-4	NORTH MIAMI BEACH FLA WTR REV		07/28/2022	PIPER JAFFRAY INC.		723,684	785,000	785,000	785,000						785,000		(61,316)	(61,316)	19,123	08/01/2028	1.E FE
665304-HU-8	NORTHERN KY UNIV		07/28/2022	Market Axess		577,421	650,000	650,000	650,000						650,000		(72,579)	(72,579)	12,286	09/01/2028	1.E FE
665304-HV-6	NORTHERN KY UNIV		07/28/2022	Market Axess		87,685	100,000	100,000	100,000						100,000		(12,315)	(12,315)	2,088	09/01/2029	1.E FE
665304-HX-2	NORTHERN KY UNIV		07/28/2022	BAIRD (ROBERT W.) & CO. INC.		490,630	575,000	575,000	575,000						575,000		(84,370)	(84,370)	13,114	09/01/2031	1.E FE
20775D-CM-2	NUVANCE HEALTH		09/08/2022	UMB BANK		405,200	400,000	459,572	446,591		(4,006)		(4,006)		442,585		(37,385)	(37,385)	19,156	07/01/2034	2.B FE
67756D-PV-2	OHIO ST HIGHER EDL FAC COMMN		08/11/2022	UMB BANK		263,836	250,000	261,853	257,994		(679)		(679)		257,316		6,520	6,520	6,856	12/01/2033	1.F FE
67759H-PA-6	OHIO ST SPL OBLIG		09/30/2022	UMB BANK		186,806	170,000	222,935	219,848		(3,817)		(3,817)		216,031		(29,225)	(29,225)	71	04/01/2041	1.C FE
679191-JK-3	OKLAHOMA ST UNIV		09/01/2022	MATURED		490,000	490,000	490,000	490,000						490,000				8,913	09/01/2022	1.D FE
67920Q-F7-8	OKLAHOMA ST WTR RES BRD		09/22/2022	UMB BANK		104,721	100,000	120,803	119,341		(1,523)		(1,523)		117,818		(13,097)	(13,097)	1,944	10/01/2035	1.A FE
67920Q-F8-6	OKLAHOMA ST WTR RES BRD		09/22/2022	UMB BANK		326,771	300,000	360,951	356,678		(3,870)		(3,870)		352,808		(26,037)	(26,037)	9,378	10/01/2036	1.A FE
68304R-CU-2	ONTARIO CALIF		09/13/2022	UMB BANK		199,043	175,000	198,431			(845)		(845)		197,586		1,458	1,458	2,188	11/01/2028	1.C FE
68304R-CV-0	ONTARIO CALIF		09/08/2022	INCAPITAL		248,241	215,000	245,246			(894)		(894)		244,353		3,889	3,889	2,598	11/01/2029	1.C FE
45204F-DV-4	OSF HEALTHCARE SYSTEM		07/28/2022	Market Axess		2,389,837	2,645,000	2,645,000	2,645,000						2,645,000		(255,163)	(255,163)	47,192	05/15/2028	1.F FE
45204F-DW-2	OSF HEALTHCARE SYSTEM		07/28/2022	Market Axess		2,979,525	3,345,000	3,345,000	3,345,000						3,345,000		(365,475)	(365,475)	62,535	05/15/2029	1.F FE
696550-E6-5	PALM BEACH CNTY FLA SCH BRD CT		08/01/2022	MATURED		750,000	750,000	845,153	763,019		(13,019)		(13,019)		750,000				37,500	08/01/2022	1.D FE
574218-8L-0	PENINSULA REGIONAL MEDICAL CENTER		09/28/2022	UMB BANK		91,860	100,000	97,750	97,826		37		37		97,863		(6,003)	(6,003)	989	07/01/2048	1.G FE
20281P-MM-1	PENNSYLVANIA (COMMONWEALTH OF)		07/28/2022	Market Axess		1,214,850	1,300,000	1,300,000	1,300,000						1,300,000		(85,150)	(85,150)	22,429	06/01/2028	1.E FE
20281P-MN-9	PENNSYLVANIA (COMMONWEALTH OF)		07/28/2022	Market Axess		1,729,931	1,875,000	1,875,000	1,875,000						1,875,000		(145,069)	(145,069)	33,225	06/01/2029	1.E FE
714033-BK-2	PERKASIE PA REGL AUTH WTR & SW REV		09/14/2022	UMB BANK		211,402	200,000	230,454	221,792		(2,923)		(2,923)		218,869		(7,467)	(7,467)	9,000	02/01/2027	1.C FE
717817-SW-1	PHILADELPHIA PA ARPT REV		07/01/2022	MATURED		250,000	250,000	284,070	253,901		(3,901)		(3,901)		250,000				12,500	07/01/2022	1.F FE
71883M-NB-6	PHOENIX ARIZ CIVIC IMPT CORP A		07/01/2022	MATURED		900,000	900,000	979,713	911,514		(11,514)		(11,514)		900,000				45,000	07/01/2022	1.E FE
735240-K8-5	PORT PORTLAND ORE ARPT REV		07/01/2022	MATURED		1,000,000	1,000,000	1,141,530	1,013,746		(13,746)		(13,746)		1,000,000				50,000	07/01/2022	1.D FE
736398-AQ-1	PORTERVILLE CALIF WTR REV CTFS		08/29/2022	UMB BANK		243,956	230,000	278,930	274,494		(3,227)		(3,227)		271,267		(27,310)	(27,310)	9,609	08/15/2035	1.C FE
736398-AR-9	PORTERVILLE CALIF WTR REV CTFS		09/07/2022	UMB BANK		207,654	200,000	240,780	237,097		(2,771)		(2,771)		234,326		(26,672)	(26,672)	8,533	08/15/2036	1.C FE
736398-AS-7	PORTERVILLE CALIF WTR REV CTFS		08/22/2022	UMB BANK		185,071	175,000	210,170	206,998		(2,241)		(2,241)		204,756		(19,685)	(19,685)	7,175	08/15/2037	1.C FE
735240-U7-6	PORTLAND INTL AIRPORT OR		07/05/2022	UMB BANK		230,412	200,000	239,928	234,078		(1,855)		(1,855)		232,224		(1,812)	(1,812)	7,667	07/01/2037	1.D FE
735240-V2-6	PORTLAND INTL AIRPORT OR		07/01/2022	MATURED		1,100,000	1,100,000	1,170,939	1,116,498		(16,498)		(16,498)		1,100,000				55,000	07/01/2022	1.D FE
735240-Y3-1	PORTLAND INTL AIRPORT OR		07/01/2022	MATURED		800,000	800,000	800,000	800,000						800,000				6,400	07/01/2022	1.D FE
74823Y-EE-1	QUEEN CREEK ARIZ EXCISE TAX		07/19/2022	UMB BANK		323,625	300,000	358,482	350,449		(3,026)		(3,026)		347,423		(23,798)	(23,798)	11,667	08/01/2036	1.B FE
762196-SG-9	RHODE IS HEALTH & EDL BLDG COR		09/02/2022	UMB BANK		279,133	250,000	292,785	282,489		(2,720)		(2,720)		279,770		(637)	(637)	10,139	05/15/2042	1.D FE
76221U-GJ-9	RHODE IS INFRASTRUCTURE BK WTR		07/13/2022	JANNEY MONTGOMERY SCOTT LLC		1,193,569	1,300,000	1,367,613	1,367,378		(5,098)		(5,098)		1,362,280		(168,711)	(168,711)	26,029	10/01/2030	1.A FE
762232-BA-3	RHODE ISLAND ST COMM CORP REV		07/14/2022	UMB BANK		341,871	300,000	368,748	341,140		(3,899)		(3,899)		337,240		4,631	4,631	8,875	06/15/2027	1.F FE
762326-AJ-5	RHODE ISLAND ST TPK & BRDG MOTOR F		07/28/2022	Market Axess		584,010	635,000	635,000	635,000						635,000		(50,991)	(50,991)	11,392	12/01/2028	1.G FE
13281N-YK-2	ROWAN UNIVERSITY		09/09/2022	INCAPITAL		1,132,830	1,000,000	1,288,960	1,239,038		(24,893)		(24,893)		1,214,145		(81,315)	(81,315)	60,000	07/01/2028	1.F FE
795576-FG-7	SALT LAKE CITY UTAH ARPT REV		07/01/2022	MATURED		1,000,000	1,000,000	1,151,610	1,014,850		(14,850)		(14,850)		1,000,000				50,000	07/01/2022	1.F FE
79739G-FW-1	SAN DIEGO CNTY CALIF REGL ARPT		07/01/2022	MATURED		300,000	300,000	347,679	305,029		(5,029)		(5,029)		300,000				15,000	07/01/2022	1.F FE
798136-XB-8	SAN JOSE CALIF ARPT REV		08/01/2022	UMB BANK		1,111,729	940,000	1,072,051			(3,779)		(3,779)		1,068,272		43,457	43,457	19,844	03/01/2031	1.F FE
798736-AU-8	SAN LUIS UNIT/WESTLANDS WTR DI		09/01/2022	MATURED		900,000	900,000	900,000	900,000						900,000				9,828	09/01/2022	1.E FE
79905V-AT-8	SAN MATEO FOSTER CITY CALIF PU		09/06/2022	UMB BANK		935,342	900,000	1,016,109	989,443		(7,345)		(7,345)		982,098		(46,756)	(46,756)	39,500	08/01/2037	1.D FE
79905V-AV-3	SAN MATEO FOSTER CITY CALIF PU		09/30/2022	UMB BANK		199,134	200,000	224,470	218,866		(1,724)		(1,724)		217,141		(18,007)	(18,007)	1,400	08/01/2039	1.D FE
79905V-AW-1	SAN MATEO FOSTER CITY CALIF PU		07/26/2022	UMB BANK		262,955	250,000	276,590	270,541		(1,410)		(1,410)		269,131		(6,176)	(6,176)	14,917	08/01/2044	1.D FE
802242-GB-7	SANTA MARGARITA CALIF WTR DIST		09/01/2022	MATURED		350,000	350,000	393,981	356,014		(6,014)		(6,014)		350,000				14,000	09/01/2022	1.F FE
825485-WW-1	SHREVEPORT LA WTR & SWR REV		09/26/2022	UMB BANK		110,168	100,000	117,309	112,010		(1,171)		(1,171)		110,839		(671)	(671)	1,625	12/01/2028	2.A FE
829596-TU-9	SIOUX FALLS S D SCH DIST NO 49		08/01/2022	MATURED		400,000	400,000	461,824	407,908		(7,908)		(7,908)		400,000				20,000	08/01/2022	1.B FE
83743M-BJ-7	SOUTH COAST CALIF WTR DIST FIN		08/02/2022	UMB BANK		704,431	660,000	706,411	694,501		(2,595)		(2,595)		691,906		12,525	12,525	26,620	02/01/2036	1.C FE
83743M-BK-4	SOUTH COAST CALIF WTR DIST FIN		08/02/2022	Various		769,857	725,000	770,255	758,680		(2,489)		(2,489)		756,191		13,666	13,666	28,994	02/01/2037	1.C FE
83755V-L3-6	SOUTH DAKOTA HEALTH & EDL FACILITY		08/12/2022	UMB BANK		229,298	250,000	250,000	250,000						250,000		(20,703)	(20,703)	9,366	07/01/2034	1.E FE
838810-DK-2	SOUTH MIAMI FLA HEALTH FACS AU		08/15/2022	MATURED		900,000	900,000	1,014,570	916,037		(16,037)		(16,037)		900,000				45,000	08/15/2022	1.E FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
840035-BY-4	SOUTH SAN FRANCISCO CALIF		09/06/2022	INCAPITAL		793,940	700,000	788,774			(3,444)		(3,444)		785,330		8,610	8,610	8,750	06/01/2028	1.B FE
840035-CC-1	SOUTH SAN FRANCISCO CALIF		09/06/2022	INCAPITAL		638,766	555,000	631,984			(2,149)		(2,149)		629,835		8,931	8,931	6,938	06/01/2032	1.B FE
840035-CE-7	SOUTH SAN FRANCISCO CALIF		09/02/2022	INCAPITAL		568,035	500,000	561,070			(1,671)		(1,671)		559,399		8,636	8,636	6,181	06/01/2034	1.B FE
840035-CN-7	SOUTH SAN FRANCISCO CALIF		09/19/2022	UMB BANK		1,381,963	1,250,000	1,391,950			(4,048)		(4,048)		1,387,902		(5,939)	(5,939)	17,135	06/01/2046	1.B FE
842039-CS-6	SOUTHEASTERN PA TRANSN AUTH RE		07/07/2022	INCAPITAL		237,069	210,000	260,230	238,894		(2,806)		(2,806)		236,088		981	981	9,042	03/01/2027	1.D FE
847771-BJ-0	SPEEDWAY IND SEWAGE WORKS		08/04/2022	UMB BANK		754,121	715,000	802,537	788,179		(7,465)		(7,465)		780,714		(26,593)	(26,593)	19,913	09/01/2027	1.C FE
791638-F2-0	ST LOUIS MO ARPT REV		07/01/2022	MATURED		1,010,000	1,010,000	1,170,944	1,026,677		(16,677)		(16,677)		1,010,000				50,500	07/01/2022	1.E FE
756872-KW-6	TEXAS CHRISTIAN UNIVERSITY		07/13/2022	STIFEL CAPITAL MARKETS		419,146	455,000	455,000	455,000						455,000		(35,854)	(35,854)	8,880	03/15/2028	1.D FE
756872-KX-4	TEXAS CHRISTIAN UNIVERSITY		07/13/2022	STIFEL CAPITAL MARKETS		363,724	400,000	400,000	400,000						400,000		(36,276)	(36,276)	8,140	03/15/2029	1.D FE
756872-KY-2	TEXAS CHRISTIAN UNIVERSITY		07/13/2022	STIFEL CAPITAL MARKETS		383,235	425,000	421,466	422,018		175		175		422,193		(38,958)	(38,958)	8,932	03/15/2030	1.D FE
756872-LE-5	TEXAS CHRISTIAN UNIVERSITY		07/13/2022	TD SECURITIES		410,340	500,000	500,000	500,000						500,000		(89,660)	(89,660)	13,821	03/15/2040	1.D FE
882669-BM-5	TEXAS PUB FIN AUTH LEASE REV		09/27/2022	UMB BANK		406,504	400,000	447,016	435,735		(3,414)		(3,414)		432,322		(25,818)	(25,818)	6,433	02/01/2037	1.B FE
902562-DG-9	UAB MEDICINE FIN AUTH ALA REV		07/07/2022	UMB BANK		105,298	100,000	109,866	107,652		(475)		(475)		107,177		(1,879)	(1,879)	3,444	09/01/2036	1.D FE
914073-AM-3	UNIVERSITY ARK UNIV REV		07/06/2022	BAIRD (ROBERT W.) & CO. INC.		924,796	1,150,000	1,150,000	1,150,000						1,150,000		(225,205)	(225,205)	20,812	10/01/2034	1.C FE
91417K-X2-2	UNIVERSITY COLO ENTERPRISE SYS		07/14/2022	UMB BANK		182,960	160,000	197,336	182,318		(2,135)		(2,135)		180,184		2,777	2,777	5,044	06/01/2027	1.B FE
914716-R8-0	UNIVERSITY N C		07/12/2022	UMB BANK		111,346	125,000	125,000	125,000						125,000		(13,654)	(13,654)	2,555	04/01/2030	1.E FE
914716-S2-2	UNIVERSITY N C		08/29/2022	UMB BANK		573,788	650,000	650,000	650,000						650,000		(76,213)	(76,213)	16,803	04/01/2032	1.E FE
914302-KB-9	UNIVERSITY OF HOUSTON		09/14/2022	UMB BANK		115,927	100,000	118,543			(360)		(360)		118,183		(2,256)	(2,256)	1,069	02/15/2033	1.C FE
914318-3L-2	UNIVERSITY OF IDAHO		09/07/2022	UMB BANK		345,678	300,000	403,419	395,217		(6,691)		(6,691)		388,526		(42,848)	(42,848)	14,083	04/01/2034	1.E FE
91476P-WR-5	UNIVERSITY OF OKLAHOMA		07/28/2022	RAYMOND JAMES & ASSOCIATES, INC.		1,008,269	1,195,000	1,195,000	1,195,000						1,195,000		(186,731)	(186,731)	32,960	07/01/2033	1.E FE
91476P-WS-3	UNIVERSITY OF OKLAHOMA		07/28/2022	RAYMOND JAMES & ASSOCIATES, INC.		837,000	1,000,000	1,000,000	1,000,000						1,000,000		(163,000)	(163,000)	28,665	07/01/2034	1.E FE
915183-Z3-4	UNIVERSITY OF UTAH		09/08/2022	UMB BANK		117,834	100,000	120,549			(328)		(328)		120,221		(2,387)	(2,387)	917	08/01/2033	1.B FE
915183-G5-0	UNIVERSITY UTAH UNIV REVS		08/01/2022	MATURED		450,000	450,000	503,051	457,917		(7,917)		(7,917)		450,000				22,500	08/01/2022	1.B FE
645790-MW-3	VALLEY HEALTH CARE SYSTEM		09/20/2022	UMB BANK		101,799	100,000	108,051	106,669		(582)		(582)		106,087		(4,288)	(4,288)	900	07/01/2036	1.F FE
45470E-AC-9	VALPARAISO UNIVERSITY IN		09/06/2022	UMB BANK		204,942	200,000	219,058	214,601		(5,700)		(5,700)		208,901		(3,959)	(3,959)	9,361	10/01/2023	2.A FE
45470E-AE-5	VALPARAISO UNIVERSITY IN		08/09/2022	UMB BANK		108,839	100,000	116,019	114,049		(2,248)		(2,248)		111,801		(2,962)	(2,962)	4,306	10/01/2025	2.A FE
928172-6H-3	VIRGINIA ST PUB BLDG AUTH PUB		08/01/2022	MATURED		500,000	500,000	500,000	500,000						500,000				8,010	08/01/2022	1.B FE
95236P-GF-1	WEST COVINA CALIF		07/28/2022	WELLS FARGO		3,838,750	4,150,000	4,150,000	4,150,000						4,150,000		(311,250)	(311,250)	119,562	08/01/2028	1.E FE
958638-ZK-7	WESTERN MICHIGAN UNIVERSITY		08/02/2022	HILLTOP SECURITIES INC		631,815	750,000	750,000	750,000						750,000		(118,185)	(118,185)	11,099	11/15/2033	1.D FE
0909999999. Subtotal - Bonds - U.S. Special Revenues						179,138,359	190,635,620	201,057,322	187,934,324		(1,064,904)		(1,064,904)		194,423,652		(19,857,774)	(19,857,774)	5,645,843	XXX	XXX
00287Y-CX-5	ABBVIE INC		08/02/2022	RBC DOMINION SECURITIES		998,270	1,000,000	1,039,440			(5,788)		(5,788)		1,033,652		(35,382)	(35,382)	33,672	03/15/2025	2.C FE
00081T-AK-4	ACCO BRANDS CORP		08/09/2022	BANK MONTREAL / NESBITT BURNS		1,780,000	2,000,000	2,000,000	1,985,000	15,000			15,000		2,000,000		(220,000)	(220,000)	76,972	03/15/2029	3.C FE
00653V-AC-5	ADAPTHEALTH LLC		09/01/2022	Market Axess		405,135	500,000	451,810			496		496		452,306		(47,171)	(47,171)	2,248	08/01/2029	4.B FE
00751Y-AF-3	ADVANCE AUTO PARTS INC		09/01/2022	Millennium Advisors		465,894	550,000	515,196			3,184		3,184		518,380		(52,486)	(52,486)	8,957	10/01/2027	2.B FE
00840K-AA-7	AG TTMT ESCROW ISSUER LLC		08/04/2022	BANK OF AMERICA/MERRILL LYNCH		818,000	800,000	800,000							800,000		18,000	18,000		09/30/2027	2.B FE
009090-AB-7	AIR CANADA 2015-1 PASS THROUGH ABS	A	09/15/2022	SCHEDULED REDEMPTION		422,773	422,773	393,912	410,280		12,494		12,494		422,773					09/15/2024	2.B FE
012653-AD-3	ALBEMARLE CORP		08/02/2022	CREDIT SUISSE		862,270	860,000	862,331			(68)		(68)		862,263		8	8	8,998	06/01/2027	2.B FE
012653-AE-1	ALBEMARLE CORP		07/28/2022	Various		11,926,380	12,000,000	11,964,960			571		571		11,965,531		(39,151)	(39,151)	127,933	06/01/2032	2.B FE
013092-AC-5	ALBERTSONS COS LLC/SAFEWAY INC/NEW		07/18/2022	Various		3,662,500	4,000,000	4,000,000	4,000,000						4,000,000		(337,500)	(337,500)	187,313	01/15/2027	3.C FE
013092-AG-6	ALBERTSONS COS LLC/SAFEWAY INC/NEW		08/02/2022	MORGAN STANLEY		219,028	250,000	230,000			1,120		1,120		231,120		(12,093)	(12,093)	7,753	03/15/2029	3.C FE
01748X-AD-4	ALLEGIANT TRAVEL CO		08/10/2022	Various		1,610,996	1,600,000	1,591,776							1,591,776		19,220	19,220		08/15/2027	3.C FE
02156L-AA-9	ALTICE FRANCE SA (FRANCE)	D	08/02/2022	FLOW TRADERS BV		289,188	290,000	305,051			(3,317)		(3,317)		301,734		(12,546)	(12,546)	11,978	02/01/2027	4.B FE
02209S-AM-5	ALTRIA GROUP INC ABS		07/05/2022	Millennium Advisors		731,050	1,000,000	910,640			1,005		1,005		911,645		(180,595)	(180,595)	17,472	08/09/2042	2.B FE
02209S-BP-7	ALTRIA GROUP INC ABS		07/05/2022	Millennium Advisors		901,981	1,370,000	1,016,953			515		515		1,017,468		(115,488)	(115,488)	23,290	02/04/2061	2.B FE
02364W-BH-7	AMERICA MOVIL SAB DE CV	D	09/09/2022	MORGAN STANLEY		1,480,752	1,582,000	1,571,369	1,573,859		688		688		1,574,548		(93,796)	(93,796)	51,135	04/22/2029	1.G FE
02379D-AA-8	AMERICAN AIRLINES 2019-1 CLASS B C		08/15/2022	SCHEDULED REDEMPTION		191,806	191,806	126,744	134,298		57,509		57,509		191,806				7,385	08/15/2029	4.B FE
02377B-AB-2	AMERICAN AIRLINES INC		09/22/2022	SCHEDULED REDEMPTION		31,405	31,405	29,804	30,969		436		436		31,405				789	09/22/2027	2.A FE
02378W-AA-7	AMERICAN AIRLINES INC		08/15/2022	SCHEDULED REDEMPTION		96,156	96,156	67,771	71,883		24,273		24,273		96,156				4,760	08/15/2026	3.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
02377B-AC-0	AMERICAN AIRLINES INC ABS		09/22/2022	SCHEDULED REDEMPTION		236,274	236,274	168,045	183,657		52,617		52,617		236,274				5,198	03/22/2025	4.B FE
024836-AA-6	AMERICAN CAMPUS COMMUNITIES OPERAT		09/08/2022	ASSIGNMENT OF SECURITIES		530,466	530,000	538,899			(4,069)		(4,069)		534,829		(4,829)	(4,829)	18,299	04/15/2023	2.B FE
02608A-AA-7	AMERICAN FINANCE TRUST INC		07/29/2022	KEYCORP		1,612,500	2,000,000	2,000,000	2,000,000						2,000,000		(387,500)	(387,500)	73,375	09/30/2028	3.A FE
02666T-AE-7	AMERICAN HOMES 4 RENT		09/27/2022	WELLS FARGO		8,449,402	10,000,000	9,751,700			8,807		8,807		9,760,507		(1,311,105)	(1,311,105)	156,078	04/15/2032	2.C FE
02666T-AF-4	AMERICAN HOMES 4 RENT		08/16/2022	BARCLAYS		3,384,440	4,000,000	3,889,480			649		649		3,890,129		(505,689)	(505,689)	62,589	04/15/2052	2.C FE
034863-AX-8	ANGLO AMERICAN CAPITAL PLC	D	08/03/2022	Various		8,380,000	10,000,000	9,909,500	9,920,000		4,890		4,890		9,924,889		(1,544,889)	(1,544,889)	236,979	09/10/2030	2.B FE
034863-BA-7	ANGLO AMERICAN CAPITAL PLC	D	08/03/2022	Various		4,543,310	5,400,000	5,384,016	5,384,885		845		845		5,385,731		(842,421)	(842,421)	135,499	03/17/2031	2.B FE
034863-BB-5	ANGLO AMERICAN CAPITAL PLC	D	08/08/2022	BANK OF AMERICA/MERRILL LYNCH		5,553,720	6,000,000	5,961,120			1,948		1,948		5,963,068		(409,348)	(409,348)	93,000	03/16/2029	2.B FE
03690A-AH-9	ANTERO MIDSTREAM PARTNERS LP / ANT		08/03/2022	BANK OF AMERICA/MERRILL LYNCH		4,041,313	4,146,000	4,165,663	1,000,000		(1,831)		(1,831)		4,163,831		(122,519)	(122,519)	142,127	06/15/2029	3.C FE
03690A-AD-8	ANTERO MIDSTREAM PARTNERS LP ANT		08/08/2022	WELLS FARGO		4,726,250	4,750,000	4,478,594	4,515,839		20,428		20,428		4,536,266		189,984	189,984	255,296	03/01/2027	3.C FE
03674X-AN-6	ANTERO RESOURCES CORP		09/01/2022	Market Axess		331,505	310,000	335,281			(2,349)		(2,349)		332,932		(1,427)	(1,427)	16,659	07/15/2026	3.B FE
037833-BH-2	APPLE INC		07/05/2022	U.S. BANCORP		1,004,130	1,000,000	1,148,470			(1,385)		(1,385)		1,147,085		(142,955)	(142,955)	28,438	05/13/2045	1.B FE
037833-EQ-9	APPLE INC		08/31/2022	RBC DOMINION SECURITIES		466,055	500,000	496,695			4		4		496,699		(30,644)	(30,644)	1,317	08/08/2052	1.B FE
037833-ER-7	APPLE INC		08/31/2022	BARCLAYS		3,717,040	4,000,000	3,985,920			9		9		3,985,929		(268,889)	(268,889)	10,933	08/08/2062	1.B FE
03938L-AS-3	ARCELORMITTAL	D	08/02/2022	MORGAN STANLEY		800,578	790,000	844,478			(252)		(252)		844,226		(43,648)	(43,648)	22,663	03/01/2041	2.C FE
043436-AV-6	ASBURY AUTOMOTIVE GROUP INC.		08/02/2022	Market Axess		474,392	530,000	445,359			613		613		445,972		28,421	28,421	10,699	03/01/2030	4.A FE
00206R-KB-7	AT&T INC		08/03/2022	MORGAN STANLEY		570,920	700,000	559,251			309		309		559,560		11,360	11,360	18,266	06/01/2060	2.B FE
00206R-KF-8	AT&T INC		08/03/2022	Millennium Advisors		1,104,059	1,450,000	1,081,309			247		247		1,081,555		22,504	22,504	25,939	02/01/2061	2.B FE
00206R-LV-2	AT&T INC		08/03/2022	HSBC SECURITIES, INC.		1,408,248	1,800,000	1,396,476			935		935		1,397,411		10,837	10,837	25,550	09/15/2059	2.B FE
05068M-69-5	AUCT PT 2006-6B ABS		07/27/2022	DISTRIBUTION		5,372											5,372	5,372		04/10/2026	2.A FE
05069G-30-9	AUCT PT 2006-7B ABS		08/15/2022	DISTRIBUTION		29											29	29		06/08/2026	3.A FE
05070D-30-3	AUCTION PASS THROUGH TRT B-4 ABS		09/01/2022	Various		3	2,350,000										3	3		06/01/2027	2.C FE
05069M-30-6	AUCTION PASS THROUGH TRUST ABS		08/22/2022	DISTRIBUTION		9											9	9		06/08/2026	3.A FE
05070C-30-5	AUCTION PASS THROUGH TST B7-3 ABS		08/29/2022	DISTRIBUTION		3											3	3		05/29/2027	2.C FE
05368V-AA-4	AVIENT CORP		07/29/2022	JPMORGAN CHASE & CO.		2,410,200	2,340,000	2,340,000							2,340,000		70,200	70,200		08/01/2030	3.C FE
05453G-AC-9	AXALTA COATING SYSTEMS LLC		07/27/2022	MIZUHO SECURITIES USA INC.		2,980,413	3,500,000	3,466,750	3,386,250	81,485	2,265		83,750		3,470,000		(489,588)	(489,588)	112,016	02/15/2029	4.A FE
056752-AH-1	BAIDU INC	D	07/06/2022	MATURED		3,000,000	3,000,000	2,984,100	2,998,255		1,745		1,745		3,000,000				86,250	07/06/2022	1.G FE
059165-EF-3	BALTIMORE GAS AND ELECTRIC CO		08/02/2022	Market Axess		999,560	1,000,000	1,018,070			(6,078)		(6,078)		1,011,992		(12,432)	(12,432)	19,821	07/01/2023	1.G FE
050705-30-0	BANK OF AMERICA - RITS 2007-2 ABS		08/17/2022	DISTRIBUTION		9											9	9		08/21/2027	2.C FE
05526D-BF-1	BAT CAPITAL CORP ABS	C	08/02/2022	Market Axess		758,450	1,000,000	909,670			703		703		910,373		(151,923)	(151,923)	21,313	08/15/2047	2.B FE
05526D-BP-9	BAT CAPITAL CORP ABS	C	08/02/2022	Market Axess		852,948	870,000	924,497			(4,585)		(4,585)		919,911		(66,963)	(66,963)	34,302	04/02/2027	2.B FE
071734-AD-9	BAUSCH HEALTH COMPANIES INC		08/29/2022	GOLDMAN, SACHS & CO.		1,320,000	3,000,000	3,253,500	2,985,000	193,061	(46,566)		146,495		3,131,495		(1,811,495)	(1,811,495)	236,833	01/15/2028	4.C FE
071734-AH-0	BAUSCH HEALTH COMPANIES INC		08/29/2022	GOLDMAN, SACHS & CO.		2,665,000	6,500,000	6,500,000	5,980,000	520,000			520,000		6,500,000		(3,835,000)	(3,835,000)	352,083	01/30/2028	4.C FE
071734-AK-3	BAUSCH HEALTH COMPANIES INC		08/24/2022	BARCLAYS		1,750,750	3,725,000	3,725,000	3,539,644	185,356			185,356		3,725,000		(1,974,250)	(1,974,250)	239,926	02/15/2029	4.C FE
071734-AM-9	BAUSCH HEALTH COMPANIES INC		08/31/2022	BANK OF AMERICA/MERRILL LYNCH		725,625	1,935,000	1,840,669	1,707,638	139,163	6,843		146,007		1,853,644		(1,128,019)	(1,128,019)	101,319	02/15/2029	4.C FE
075887-BV-0	BECTON DICKINSON AND COMPANY		08/02/2022	JPMORGAN CHASE & CO.		664,144	670,000	686,971			(3,366)		(3,366)		683,605		(19,461)	(19,461)	14,896	06/06/2024	2.B FE
08576P-AA-9	BERRY GLOBAL INC		08/22/2022	BANK OF AMERICA/MERRILL LYNCH		2,321,475	2,381,000	2,267,903	2,306,681		10,613		10,613		2,317,294		4,181	4,181	109,824	02/15/2026	3.B FE
094234-AA-9	BLOOMIN BRANDS INC		07/25/2022	Various		8,183,750	9,500,000	9,457,500	9,458,336		2,688		2,688		9,461,024		(1,277,274)	(1,277,274)	374,908	04/15/2029	4.A FE
09624H-AA-7	BLUELINX HOLDINGS INC		09/01/2022	Jane Street Execution Services, LLC		209,620	260,000	254,722			300		300		255,022		(45,402)	(45,402)	13,477	11/15/2029	4.A FE
097751-BX-8	BOMBARDIER INC	A	08/19/2022	BANK OF AMERICA/MERRILL LYNCH		1,755,000	2,000,000	2,000,000	2,000,000						2,000,000		(245,000)	(245,000)	123,667	02/15/2028	5.A FE
097793-AE-3	BONANZA CREEK ENERGY INC		08/02/2022	Various		2,819,464	2,975,000	2,975,000	2,975,000						2,975,000		(155,536)	(155,536)	120,167	10/15/2026	3.C FE
103304-BV-2	BOYD GAMING CORPORATION		07/26/2022	GOLDMAN, SACHS & CO.		4,587,060	5,154,000	5,157,768	2,729,933	1,075	(904)		171		5,156,497		(569,437)	(569,437)	212,853	06/15/2031	4.C FE
10373Q-AD-2	BP CAPITAL MARKETS AMERICA INC.		08/24/2022	ASSIGNMENT OF SECURITIES		753,977	750,000	819,629	797,323		(14,525)		(14,525)		782,799		(32,799)	(32,799)	33,824	02/06/2024	1.F FE
05578D-AG-7	BPCE SA	D	09/01/2022	JPMORGAN CHASE & CO.		795,616	800,000	799,432			29		29		799,461		(3,845)	(3,845)	12,533	04/15/2024	1.E FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
11043X-AA-1	BRITISH AIR 19-1 AA PTT	C	09/15/2022	SCHEDULED REDEMPTION		101,691	101,691	90,584	101,691						101,691					12/15/2032	1.F FE
12008R-AR-8	BUILDERS FIRSTSOURCE INC		09/01/2022	FLOW TRADERS BV		838,764	920,000	917,700			15		15		917,715		(78,951)	(78,951)	13,196	06/15/2032	3.C FE
120568-BB-5	BUNGE LIMITED FINANCE CORPORATION		07/05/2022	Millennium Advisors		592,294	640,000	624,371			1,503		1,503		625,874		(33,579)	(33,579)	4,057	08/17/2025	2.B FE
131347-CR-5	CALPINE CORP		07/05/2022	FLOW TRADERS BV		205,325	250,000	224,450			881		881		225,331		(20,006)	(20,006)	7,969	03/01/2031	3.A FE
136385-AT-8	CANADIAN NATURAL RESOURCES LTD	A	08/02/2022	SUSQUEHANNA FINANCIAL GROUP LLLP		546,084	550,000	565,813			(3,342)		(3,342)		562,470		(16,386)	(16,386)	16,778	04/15/2024	2.A FE
13806C-AA-0	CANPACK SA/CANPACK US LLC	D	07/25/2022	Various		4,098,750	5,000,000	5,000,000	4,881,250	118,750			118,750		5,000,000		(901,250)	(901,250)	153,278	11/15/2029	3.B FE
143658-BN-1	CARNIVAL CORP		07/25/2022	Various		3,145,000	4,000,000	4,000,000	4,000,000						4,000,000		(855,000)	(855,000)	207,639	03/01/2027	4.B FE
143658-BR-2	CARNIVAL CORP		09/30/2022	Various		7,626,875	10,425,000	10,375,125	8,955,000	45,000	3,710		48,710		10,378,835		(2,751,960)	(2,751,960)	486,850	05/01/2029	4.B FE
144285-AM-5	CARPENTER TECHNOLOGY CORPORATION		09/28/2022	Various		3,257,970	3,316,000	3,316,000							3,316,000		(58,030)	(58,030)	10,535	03/15/2030	3.B FE
14912L-6G-1	CATERPILLAR FINANCIAL SERVICES COR		08/02/2022	MIZUHO SECURITIES USA INC.		2,992,980	3,000,000	3,178,989	3,177,326		(35,491)		(35,491)		3,141,835		(148,855)	(148,855)	65,813	12/01/2024	1.F FE
1248EP-BR-3	CCO HOLDINGS LLC		07/05/2022	FLOW TRADERS BV		1,205,154	1,230,000	1,226,642			67		67		1,226,709		(21,555)	(21,555)	12,403	05/01/2026	3.C FE
12508E-AF-8	CDK GLOBAL INC		07/06/2022	ASSIGNMENT OF SECURITIES		2,025,000	2,000,000	2,038,750	2,023,817		(3,361)		(3,361)		2,020,456		(55,456)	(55,456)	118,229	06/01/2027	5.A FE
12508E-AJ-0	CDK GLOBAL INC		07/06/2022	ASSIGNMENT OF SECURITIES		3,193,125	3,250,000	3,296,719	3,283,019		(2,894)		(2,894)		3,280,125		(87,000)	(87,000)	235,422	05/15/2029	5.A FE
19737L-AA-1	CECLO 2021-31A X CLO		07/20/2022	SCHEDULED REDEMPTION		100,000	100,000	98,274	100,000						100,000				1,124	04/20/2034	1.A FE
16411Q-AL-5	CHENIERE ENERGY PARTNERS LP		07/07/2022	EXCHANGE		830,000	830,000	830,000	830,000						830,000				20,981	01/31/2032	3.A FE
166754-AS-0	CHEVRON PHILLIPS CHEMICAL COMPANY		07/27/2022	BARCLAYS		6,832,910	7,000,000	6,971,370	6,980,795		1,549		1,549		6,982,344		(149,434)	(149,434)	171,228	06/01/2028	1.G FE
169905-AG-1	CHOICE HOTELS INTERNATIONAL INC		08/02/2022	Market Axess		455,512	510,000	517,415			(334)		(334)		517,082		(61,570)	(61,570)	10,431	01/15/2031	2.C FE
12550M-AJ-9	CIFC 2015-3A AR CLO		08/31/2022	Various		32,856	32,856	32,290	32,483		373		373		32,856				334	04/19/2029	1.A FE
125523-CN-8	CIGNA CORP		07/05/2022	MITSUBISHI UFJ SECURITIES (USA)		2,928,412	3,070,000	2,939,065			6,188		6,188		2,945,253		(16,841)	(16,841)	5,855	03/15/2024	2.A FE
177376-AE-0	CITRIX SYSTEMS INC		09/30/2022	ASSIGNMENT OF SECURITIES		505,000	500,000	517,545			(1,583)		(1,583)		515,962		(15,962)	(15,962)	23,688	12/01/2027	2.B FE
177376-AF-7	CITRIX SYSTEMS INC		09/30/2022	ASSIGNMENT OF SECURITIES		2,050,000	2,050,000	2,036,675	2,038,813		901		901		2,039,714		10,286	10,286	73,100	03/01/2030	2.B FE
177376-AG-5	CITRIX SYSTEMS INC		09/30/2022	ASSIGNMENT OF SECURITIES		16,000,000	16,000,000	15,965,760	15,971,515		4,996		4,996		15,976,511		23,489	23,489	216,111	03/01/2026	2.B FE
184496-AN-7	CLEAN HARBORS INC		07/26/2022	BANK OF AMERICA/MERRILL LYNCH		5,001,863	5,190,000	5,475,450	5,345,700	176	(34,071)		(33,895)		5,311,805		(309,943)	(309,943)	262,149	07/15/2027	3.C FE
191241-AH-1	COCA-COLA FEMSA SAB DE CV	D	09/08/2022	ASSIGNMENT OF SECURITIES		1,426,643	1,645,000	1,628,089	1,631,005		1,093		1,093		1,632,098		(205,455)	(205,455)	51,646	01/22/2030	1.F FE
20030N-BY-6	COMCAST CORPORATION		08/10/2022	Various		10,442,360	10,595,000	10,876,551	10,843,437		(29,224)		(29,224)		10,814,213		(371,853)	(371,853)	360,318	02/01/2027	1.G FE
20030N-DK-4	COMCAST CORPORATION		08/10/2022	BARCLAYS		2,196,888	2,231,000	2,536,858	2,489,228		(29,480)		(29,480)		2,459,748		(262,860)	(262,860)	63,602	04/01/2027	1.G FE
20903X-AF-0	CONSOLIDATED COMMUNICATIONS INC		07/29/2022	STIFEL CAPITAL MARKETS		2,491,420	2,897,000	2,897,000	2,897,000						2,897,000		(405,580)	(405,580)	157,444	10/01/2028	4.C FE
20903X-AH-6	CONSOLIDATED COMMUNICATIONS INC		07/26/2022	Various		2,212,875	2,810,000	2,810,000	2,810,000						2,810,000		(597,125)	(597,125)	113,399	10/01/2028	4.C FE
21036P-BL-1	CONSTELLATION BRANDS INC		08/09/2022	Various		8,182,456	8,000,000	7,818,320			1,911		1,911		7,820,231		362,225	362,225	97,111	05/09/2032	2.C FE
21925D-AA-7	CORNERSTONE BUILDING BRANDS INC		09/01/2022	JPMORGAN CHASE & CO.		323,967	510,000	379,761			3,351		3,351		383,112		(59,145)	(59,145)	20,044	01/15/2029	4.C FE
127097-AB-9	COTERRA ENERGY INC		09/29/2022	ASSIGNMENT OF SECURITIES		500,000	500,000	519,705			(5,214)		(5,214)		514,491		(14,491)	(14,491)	18,108	06/01/2024	2.B FE
225310-AN-1	CREDIT ACCEPTANCE CORPORATION		08/04/2022	Various		2,173,500	2,250,000	2,250,000	2,250,000						2,250,000		(76,500)	(76,500)	67,550	12/31/2024	3.C FE
225433-AH-4	CREDIT SUISSE GROUP FUNDING (GUERN	D	09/15/2022	MATURED		1,259,000	1,259,000	1,329,743	1,288,333		(29,333)		(29,333)		1,259,000				47,842	09/15/2022	2.A FE
12636Y-AA-0	CRH AMERICA FINANCE INC	C	08/11/2022	BARCLAYS		4,849,750	5,000,000	4,963,550	4,978,959		2,250		2,250		4,981,210		(131,460)	(131,460)	130,333	05/09/2027	2.A FE
12636Y-AC-6	CRH AMERICA FINANCE INC		08/11/2022	BARCLAYS		2,562,326	2,600,000	2,583,646	2,589,019		973		973		2,589,992		(27,666)	(27,666)	88,721	04/04/2028	2.A FE
22944B-AK-4	CSMC 2007-5 1A10		09/26/2022	CANCELLED TRADE		1,100											1,100	1,100		08/25/2037	2.B FE
22944B-AF-5	CSMC 2007-5 1A6		09/26/2022	CANCELLED TRADE		130											130	130		08/25/2037	2.B FE
126650-DM-9	CVS HEALTH CORP		08/18/2022	Various		2,662,900	3,000,000	2,568,810			10,949		10,949		2,579,759		83,141	83,141	19,608	08/21/2027	2.B FE
L2287*-AA-5	CYGNUS ISSUANCE ONE	D	09/30/2022	Various		1,452,025	1,587,846	1,587,846	1,920,534	66,505	(741)		65,765		1,560,583		(108,558)	(108,558)	52,265	03/31/2024	5.C PL
L2287*-AB-3	CYGNUS ISSUANCE S.A	D	09/30/2022	Various		1,420,923	1,550,697	1,550,697	1,437,847	167,347	2,033		169,380		1,539,656		(118,733)	(118,733)	34,734	03/31/2024	5.C PL
L2287*-AC-1	CYGNUS ISSUANCE S.A	D	09/30/2022	Various		4,945,425	5,536,866	5,536,866	4,998,705	667,671	6,578		674,249		5,503,951		(558,526)	(558,526)	120,632	03/31/2024	5.C PL
L2287*-AD-9	CYGNUS ISSUANCE S.A.	D	09/30/2022	Various		6,797,460	7,645,123	7,645,123	6,769,956	942,559	14,032		956,591		7,592,056		(794,596)	(794,596)	162,310	03/31/2024	5.C PL

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
233851-CB-8	DAIMLER FINANCE NORTH AMERICA LLC	C	07/19/2022	BANK OF AMERICA/MERRILL LYNCH		3,476,184	3,553,000	3,903,889	3,846,572		(44,670)		(44,670)		3,801,902		(325,718)	(325,718)	120,210	08/03/2025	1.G FE
233853-AF-7	DAIMLER TRUCKS FINANCE NORTH AMERI	C	08/12/2022	Various		9,005,600	10,000,000	9,956,500	9,956,892		4,805		4,805		9,961,697		(956,097)	(956,097)	125,000	12/14/2026	2.A FE
23585W-AA-2	DANAOS CORP	D	07/05/2022	Jane Street Execution Services, LLC		233,935	240,000	260,712			(1,926)		(1,926)		258,786		(24,851)	(24,851)	17,340	03/01/2028	4.A FE
23918K-AT-5	DAVITA INC		07/05/2022	JPMORGAN CHASE & CO.		406,129	560,000	502,488			1,996		1,996		504,484		(98,355)	(98,355)	8,283	02/15/2031	4.A FE
251526-CK-3	DEUTSCHE BANK AG (NEW YORK BRANCH)	D	08/15/2022	ASSIGNMENT OF SECURITIES		4,711,200	6,000,000	6,000,000	6,000,000						6,000,000		(1,288,800)	(1,288,800)	309,999	05/28/2032	2.B FE
256746-AK-4	DOLLAR TREE INC		09/01/2022	MORGAN STANLEY		587,672	840,000	735,361			765		765		736,126		(148,454)	(148,454)	21,656	12/01/2051	2.B FE
25746U-DE-6	DOMINION ENERGY INC		08/02/2022	Jane Street Execution Services, LLC		989,240	1,000,000	1,022,900			(3,358)		(3,358)		1,019,542		(30,302)	(30,302)	29,242	03/15/2025	2.B FE
260543-DD-2	DOW CHEMICAL COMPANY (THE)		07/05/2022	Market Axess		387,060	500,000	409,990			256		256		410,246		(23,186)	(23,186)	11,600	11/15/2050	2.B FE
26441C-BU-8	DUKE ENERGY CORP		09/07/2022	MORGAN STANLEY		4,645,850	5,000,000	4,979,150			24		24		4,979,174		(333,324)	(333,324)	19,444	08/15/2052	2.B FE
276480-AG-5	EASTERN GAS TRANSMISSION AND STORA		08/30/2022	EXCHANGE		8,964,946	9,000,000	8,968,938	8,962,064		2,862		2,862		8,964,926		20	20	213,750	11/15/2029	1.G FE
277432-AW-0	EASTMAN CHEMICAL COMPANY		07/27/2022	KEYBANC CAPITAL MARKETS		3,292,901	3,300,000	3,271,158	3,278,812		1,524		1,524		3,280,336		12,565	12,565	97,992	12/01/2028	2.C FE
28470R-AK-8	ELDORADO RESORTS INC		09/08/2022	GOLDMAN, SACHS & CO.		1,720,688	1,725,000	1,725,000	1,725,000						1,725,000		(4,313)	(4,313)	167,798	07/01/2027	5.A FE
29357K-AD-5	ENOVA INTERNATIONAL INC		08/17/2022	COWEN and COMPANY		3,395,000	3,500,000	3,570,000	3,563,690		(60,356)		(60,356)		3,503,334		(108,334)	(108,334)	287,583	09/01/2024	4.C FE
29365P-AP-7	ENTERGY GULF STATES LA		08/02/2022	MORGAN STANLEY		644,583	620,000	670,468			(8,749)		(8,749)		661,719		(17,136)	(17,136)	29,170	10/01/2024	1.F FE
29413X-AD-9	ENVIVA PARTNERS LP		07/05/2022	Jane Street Execution Services, LLC		250,572	260,000	268,190			(1,654)		(1,654)		266,536		(15,963)	(15,963)	8,074	01/15/2026	4.A FE
26884U-AD-1	EPR PROPERTIES		09/01/2022	Market Axess		462,597	520,000	535,319			(1,354)		(1,354)		533,965		(71,368)	(71,368)	17,875	06/01/2027	2.C FE
26885B-AK-6	EQM MIDSTREAM PARTNERS LP		07/18/2022	Various		2,478,120	3,000,000	3,073,125	3,071,459		(5,202)		(5,202)		3,066,258		(588,138)	(588,138)	135,125	01/15/2029	3.C FE
29977L-AA-9	EVERARC ESCROW SARL		08/08/2022	STIFEL CAPITAL MARKETS		1,588,860	1,746,000	1,743,334	1,743,378		169		169		1,743,547		(154,687)	(154,687)	69,840	10/30/2029	4.B FE
337738-BB-3	FISERV INC		08/17/2022	FIFTH THIRD SECURITIES, INC.		918,390	1,000,000	999,340	999,484		57		57		999,541		(81,151)	(81,151)	16,125	06/01/2027	2.B FE
33938E-AU-1	FLEXTRONICS INTERNATIONAL LTD		07/05/2022	Market Axess		716,113	710,000	732,038			(1,649)		(1,649)		730,389		(14,276)	(14,276)	18,923	06/15/2025	2.C FE
302491-AS-4	FMC CORPORATION		08/02/2022	Market Axess		820,697	820,000	839,401			(4,303)		(4,303)		835,098		(14,401)	(14,401)	17,090	02/01/2024	2.B FE
345370-DB-3	FORD MOTOR COMPANY		08/18/2022	Various		6,639,574	6,620,000	6,620,000							6,620,000		19,574	19,574	1,195	08/19/2032	3.A FE
345397-B8-5	FORD MOTOR CREDIT COMPANY LLC		08/18/2022	MORGAN STANLEY		7,410,000	8,000,000	7,999,920			16		16		7,999,936		(589,936)	(589,936)	113,467	02/10/2025	3.A FE
34959E-AA-7	FORTINET INC		09/01/2022	Jane Street Execution Services, LLC		502,352	570,000	538,086			3,850		3,850		541,936		(39,584)	(39,584)	5,558	03/15/2026	2.A FE
34960P-AB-7	FORTRESS TRANSPORTATION AND INFRAS		09/01/2022	FLOW TRADERS BV		746,496	810,000	803,763			157		157		803,920		(57,424)	(57,424)	22,669	10/01/2025	3.A FE
35671D-AZ-8	FREEPORT-MCMORAN COPPER & GOLD INC		08/02/2022	MORGAN STANLEY		689,227	690,000	700,564			(4,531)		(4,531)		696,032		(6,805)	(6,805)	23,692	03/15/2023	2.C FE
14844R-AA-9	GARDN_05-1A CDO - CF - LOANS		09/01/2022	DIRECT			1													10/27/2022	6. *
361448-BJ-1	GATX CORPORATION		08/11/2022	SUNTRUST INVESTMENT SERVICES, INC.		713,728	800,000	798,000			73		73		798,073		(84,345)	(84,345)	12,522	06/01/2032	2.B FE
370334-CG-7	GENERAL MILLS INC		08/26/2022	Various		2,011,713	1,989,000	2,384,766	2,332,742		(33,644)		(33,644)		2,299,098		(287,385)	(287,385)	70,617	04/17/2028	2.B FE
37045X-BW-5	GENERAL MOTORS FINANCIAL CO INC		07/12/2022	CREDIT AGRICOLE		3,884,606	3,914,000	4,241,337	4,152,143		(55,327)		(55,327)		4,096,816		(212,210)	(212,210)	116,382	04/13/2024	2.C FE
372460-AB-1	GENUINE PARTS COMPANY		07/05/2022	MORGAN STANLEY		863,071	910,000	862,798			1,452		1,452		864,250		(1,179)	(1,179)	7,830	02/01/2025	2.B FE
37331N-AL-5	GEORGIA-PACIFIC LLC		07/27/2022	STIFEL CAPITAL MARKETS		2,119,483	2,284,000	2,281,785	2,282,284		177		177		2,282,461		(162,977)	(162,977)	35,840	04/30/2027	1.G FE
36168Q-AP-9	GFL ENVIRONMENTAL INC	A	08/02/2022	Market Axess		966,470	1,080,000	878,710			1,579		1,579		880,289		86,182	86,182	22,181	08/15/2029	4.C FE
378272-AY-4	GLENCORE FUNDING LLC	C	08/04/2022	BANK OF AMERICA/MERRILL LYNCH		6,406,477	7,700,000	7,666,890	7,670,838		1,827		1,827		7,672,664		(1,266,187)	(1,266,187)	180,201	09/01/2030	2.A FE
378272-BG-2	GLENCORE FUNDING LLC	C	08/03/2022	JPMORGAN CHASE & CO.		1,639,380	2,000,000	1,995,460	1,995,569		239		239		1,995,808		(356,428)	(356,428)	45,500	09/23/2031	2.A FE
37960X-AA-5	GLOBAL INFRASTRUCTURE SOLUTIONS IN		07/12/2022	BTIG, LLC		1,239,225	1,599,000	1,599,000	1,599,000						1,599,000		(359,775)	(359,775)	55,715	06/01/2029	4.A FE
37954F-AG-9	GLOBAL PART/GLP FINANCE		07/05/2022	Millennium Advisors		218,758	250,000	255,925			(610)		(610)		255,315		(36,557)	(36,557)	7,583	08/01/2027	4.B FE
39843U-AA-0	GRIFOLS ESCROW ISSUER SAU	D	08/02/2022	Market Axess		249,866	280,000	268,517			609		609		269,126		(19,260)	(19,260)	11,046	10/15/2028	4.B FE
36264N-AA-2	GSK CONSUMER HEALTHCARE CAPITAL US		08/02/2022	SMBC Nikko Securities America, Inc		2,674,799	2,730,000	2,718,097			1,262		1,262		2,719,359		(44,559)	(44,559)	30,807	03/24/2025	2.A FE
404030-AJ-7	H&E EQUIPMENT SERVICES INC		09/06/2022	JPMORGAN CHASE & CO.		1,449,525	1,757,000	1,748,215	1,743,823	4,597	747		5,344		1,749,167		(299,642)	(299,642)	49,739	12/15/2028	4.B FE
410345-AJ-1	HANESBRANDS INC		09/01/2022	TD SECURITIES		395,732	410,000	406,831			505		505		407,336		(11,604)	(11,604)	15,328	05/15/2024	3.C FE
41283L-BA-2	HARLEY-DAVIDSON FINANCIAL SERVICES		07/29/2022	BARCLAYS		2,240,263	2,451,000	2,445,485			478		478		2,445,963		(205,701)	(205,701)	34,764	02/14/2027	2.C FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
404119-BN-8	HCA INC		09/01/2022	RBC DOMINION SECURITIES		3,044,786	3,030,000	3,064,088			(1,805)		(1,805)		3,062,283		(17,496)	(17,496)	71,963	03/15/2024	2.C FE
42217K-BC-9	HEALTH CARE REIT INC		09/01/2022	Market Axess		740,459	740,000	756,761			(3,851)		(3,851)		752,910		(12,451)	(12,451)	21,368	01/15/2024	2.A FE
421946-AL-8	HEALTHCARE REALTY TRUST INC		07/22/2022	EXCHANGE		5,984,190	6,000,000	5,979,900	5,983,147		1,044		1,044		5,984,190				122,800	03/15/2030	2.B FE
42226A-AA-5	HEALTHEQUITY INC		08/02/2022	Market Axess		272,577	290,000	273,403			593		593		273,996		(1,420)	(1,420)	4,459	10/01/2029	4.C FE
428104-AA-1	HESS MIDSTREAM PARTNERS LP		08/11/2022	BANK OF AMERICA/MERRILL LYNCH		4,402,010	4,526,000	4,567,206	4,559,785		(4,320)		(4,320)		4,555,465		(153,455)	(153,455)	152,787	06/15/2028	3.A FE
42824C-BJ-7	HEWLETT PACKARD ENTERPRISE CO		08/02/2022	JPMORGAN CHASE & CO.		357,213	370,000	364,735			1,136		1,136		365,871		(8,659)	(8,659)	4,516	04/01/2024	2.B FE
431318-AV-6	HILCORP ENERGY I LP		08/29/2022	CANTOR FITZGERALD		1,867,500	2,000,000	2,045,000	2,041,153		(3,109)		(3,109)		2,038,043		(170,543)	(170,543)	127,333	02/01/2031	3.C FE
431318-AZ-7	HILCORP ENERGY I LP		07/08/2022	RBC DOMINION SECURITIES		2,919,375	3,375,000	3,375,000							3,375,000		(455,625)	(455,625)	54,609	04/15/2032	3.C FE
432833-AH-4	HILTON DOMESTIC OPERATING COMPANY		09/06/2022	JPMORGAN CHASE & CO.		1,674,820	1,709,000	1,845,720	1,824,107		(33,670)		(33,670)		1,790,437		(115,617)	(115,617)	83,800	05/01/2028	3.B FE
432833-AN-1	HILTON DOMESTIC OPERATING COMPANY		07/05/2022	MORGAN STANLEY		805,450	1,000,000	860,340			1,906		1,906		862,246		(56,796)	(56,796)	14,299	02/15/2032	3.B FE
435765-AH-5	HOLLY ENERGY PARTNERS LP		08/05/2022	Millennium Advisors		253,608	269,000	257,904			470		470		258,374		(4,766)	(4,766)	7,024	02/01/2028	3.A FE
44055P-AA-4	HORIZON PHARMA USA INC		07/05/2022	Market Axess		239,613	250,000	258,318			(779)		(779)		257,539		(17,926)	(17,926)	5,958	08/01/2027	4.A FE
44107T-AW-6	HOST HOTELS & RESORTS LP		07/05/2022	BARCLAYS		267,365	270,000	283,125			(1,227)		(1,227)		281,897		(14,533)	(14,533)	5,265	02/01/2026	2.C FE
44107T-AX-4	HOST HOTELS & RESORTS LP		07/05/2022	Jane Street Execution Services, LLC		247,703	250,000	256,480			(1,430)		(1,430)		255,050		(7,348)	(7,348)	6,243	04/01/2024	2.C FE
40434L-AF-2	HP INC		08/02/2022	Millennium Advisors		644,652	710,000	675,395			3,538		3,538		678,932		(34,281)	(34,281)	6,492	06/17/2026	2.B FE
44701Q-BE-1	HUNTSMAN INTERNATIONAL LLC		07/05/2022	SUSQUEHANNA FINANCIAL GROUP LLLP		463,888	490,000	521,987			(1,542)		(1,542)		520,445		(56,557)	(56,557)	15,068	05/01/2029	2.C FE
448055-AP-8	HUSKY ENERGY INC.	A	09/09/2022	ASSIGNMENT OF SECURITIES		6,488,242	6,861,000	6,856,815	6,857,797		206,095		206,095		6,858,062		(369,821)	(369,821)	275,050	04/15/2029	2.C FE
448579-AF-9	HYATT HOTELS CORP		07/05/2022	Jane Street Execution Services, LLC		371,310	370,000	393,099			(2,092)		(2,092)		391,007		(19,697)	(19,697)	14,555	03/15/2026	2.C FE
44891A-BD-8	HYUNDAI CAPITAL AMERICA		08/09/2022	BARCLAYS		1,903,000	2,000,000	1,999,500	1,999,642		42		42		1,999,684		(96,684)	(96,684)	54,250	11/02/2026	2.A FE
44891A-BP-1	HYUNDAI CAPITAL AMERICA		08/18/2022	MIZUHO SECURITIES USA INC.		8,407,215	9,500,000	9,497,435	9,497,870		222		222		9,498,092		(1,090,877)	(1,090,877)	192,408	10/15/2027	2.A FE
44891A-BX-4	HYUNDAI CAPITAL AMERICA		08/26/2022	BARCLAYS		13,485,280	16,000,000	15,778,732	15,783,796		20,201		20,201		15,803,998		(2,318,718)	(2,318,718)	212,889	06/15/2028	2.A FE
44891A-BY-2	HYUNDAI CAPITAL AMERICA		07/12/2022	Various		2,967,792	3,200,000	3,174,307	3,174,846		4,886		4,886		3,179,732		(211,940)	(211,940)	26,356	09/17/2024	2.A FE
44891A-BZ-9	HYUNDAI CAPITAL AMERICA		08/12/2022	Various		7,175,175	8,099,000	8,095,517	8,095,711		410		410		8,096,121		(920,946)	(920,946)	119,776	09/17/2026	2.A FE
45256#-AB-8	IMPACT CIL PARENT CMBS		09/11/2022	SCHEDULED REDEMPTION		49,208	49,208	49,207	16,485		1		1		49,208				1,839	10/28/2056	1.G FE
45255@-AD-7	IMPACT COMMUNITY CAPITAL CMBS		09/01/2022	SCHEDULED REDEMPTION		359,619	359,619	359,016	358,446	567	606		1,173		359,619				944	07/25/2031	5.B GI
449934-AD-0	IMS HEALTH INCORPORATED		08/02/2022	FLOW TRADERS BV		834,648	830,000	806,113			371		371		806,484		28,164	28,164	12,565	10/15/2026	3.C FE
45669E-AD-8	INDX 2007-AR5 CM		09/26/2022	CANCELLED TRADE		461											461	461		05/26/2037	3.C FE
45866F-AW-4	INTERCONTINENTAL EXCHANGE INC		07/20/2022	UNION BANK OF SWITZERLAND		1,005,470	1,000,000	999,470			6		6		999,476		5,994	5,994	7,539	03/15/2033	1.G FE
459200-KU-4	INTERNATIONAL BUSINESS MACHINES CO		07/27/2022	GOLDMAN, SACHS & CO.		7,805,257	7,668,000	7,612,867			25		25		7,612,892		192,366	192,366	1,874	07/27/2032	1.G FE
459200-KV-2	INTERNATIONAL BUSINESS MACHINES CO		07/27/2022	MORGAN STANLEY		9,589,015	9,500,000	9,367,760			11		11		9,367,771		221,244	221,244	2,586	07/27/2052	1.G FE
460599-AC-7	INTERNATIONAL GAME TECHNOLOGY		09/16/2022	ASSIGNMENT OF SECURITIES		1,681,395	1,707,000	1,870,375	1,776,936		(18,473)		(18,473)		1,758,463		(77,068)	(77,068)	43,596	02/15/2025	3.B FE
462914-AA-0	INTERTAPE POLYMER GROUP INC.	A	08/08/2022	DEUTSCHE BANK AG		3,234,745	3,750,000	3,075,000			8,514		8,514		3,083,514		151,231	151,231	48,102	12/15/2028	5.A FE
44988M-AC-9	IRB HOLDING CORP		07/29/2022	BANK MONTREAL / NESBITT BURNS		6,238,943	6,245,000	6,725,053	6,583,018		(130,625)		(130,625)		6,452,393		(213,451)	(213,451)	263,871	06/15/2025	4.B FE
46284V-AL-5	IRON MOUNTAIN INC		08/02/2022	FLOW TRADERS BV		1,257,188	1,340,000	1,343,752			(207)		(207)		1,343,545		(86,357)	(86,357)	41,666	07/15/2032	3.C FE
46592Q-AB-5	JBS FINANCE LUXEMBOURG SARL		08/19/2022	EXCHANGE		19,817,875	20,000,000	19,789,400	19,793,417		24,458		24,458		19,817,875				369,444	01/15/2027	2.C FE
46590X-AA-4	JBS USA LUX SA		09/20/2022	ASSIGNMENT OF SECURITIES		1,694,700	1,614,000	1,614,000	1,612,080		(1,432)		(1,432)		1,610,649		84,051	84,051	99,373	04/15/2029	2.C FE
46590X-AC-0	JBS USA LUX SA		09/29/2022	BARCLAYS		3,201,862	4,040,000	4,075,500	4,073,365		(2,734)		(2,734)		4,066,590		(864,729)	(864,729)	127,092	12/01/2031	2.C FE
46590X-AT-3	JBS USA LUX SA		09/01/2022	MORGAN STANLEY		223,764	260,000	241,876			74		74		241,950		(18,186)	(18,186)	1,335	01/15/2032	2.C FE
46592Q-AA-7	JBS USA LUX SA		08/19/2022	EXCHANGE		7,943,408	8,010,000	7,936,068	7,697,579		3,289		3,289		7,941,967		1,441	1,441	336,485	01/15/2032	2.C FE
478160-CL-6	JOHNSON & JOHNSON		09/01/2022	Jane Street Execution Services, LLC		353,244	400,000	370,404			455		455		370,859		(17,615)	(17,615)	8,727	01/15/2038	1.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
478160-CT-9	JOHNSON & JOHNSON		09/01/2022	Jane Street Execution Services, LLC		388,626	600,000	422,388			667		667		423,055		(34,429)	(34,429)	7,554	09/01/2060	1.A FE
46625H-JE-1	JPMORGAN CHASE & CO		09/23/2022	MATURED		1,491,000	1,491,000	1,568,100	1,523,514		(32,514)		(32,514)		1,491,000				71,609	09/23/2022	1.F FE
46647P-DH-6	JPMORGAN CHASE & CO		07/26/2022	JPMORGAN CHASE & CO.		4,076,240	4,000,000	4,000,000							4,000,000		76,240	76,240	1,637	07/25/2033	1.E FE
48242W-AC-0	KBR INC		07/29/2022	OPPENHEIMER & CO., INC.		3,866,330	4,332,000	4,332,000	4,332,000						4,332,000		(465,670)	(465,670)	168,505	09/30/2028	3.C FE
48850P-AA-2	KEN GARFF AUTOMOTIVE LLC		07/25/2022	BANK OF AMERICA/MERRILL LYNCH		4,175,000	5,000,000	5,013,425	5,006,219	4,657	(1,196)		3,461		5,009,680		(834,680)	(834,680)	211,250	09/15/2028	4.A FE
49446R-AR-0	KIMCO REALTY CORPORATION		07/05/2022	MORGAN STANLEY		825,359	840,000	840,827			(557)		(557)		840,269		(14,911)	(14,911)	15,228	03/01/2024	2.A FE
49456B-AW-1	KINDER MORGAN INC		07/28/2022	RBC DOMINION SECURITIES		3,340,799	3,333,000	3,320,801							3,320,801		19,998	19,998		08/01/2052	2.B FE
49461M-AA-8	KINETIK HOLDINGS LP		07/28/2022	Various		4,436,565	4,500,000	4,481,460			237		237		4,481,697		(45,132)	(45,132)	34,236	06/15/2030	3.A FE
500255-AU-8	KOHLS CORP		08/02/2022	Millennium Advisors		485,897	510,000	520,430			(1,349)		(1,349)		519,081		(33,183)	(33,183)	11,861	07/17/2025	2.C FE
780641-AH-9	KONINKLIJKE KPN NV	D	08/02/2022	Market Axess		764,965	630,000	827,716			(7,880)		(7,880)		819,835		(54,871)	(54,871)	33,940	10/01/2030	2.B FE
50077L-AQ-9	KRAFT HEINZ FOODS CO		08/10/2022	MATURED		16,910,000	16,910,000	16,920,290	16,889,979	21,572	(1,550)		20,021		16,910,000				187,339	08/10/2022	2.C FE
50155Q-AA-8	KYNDRYL HOLDINGS INC		09/27/2022	EXCHANGE		15,184,154	15,200,000	15,150,704	15,151,579		32,511		32,511		15,184,090		64	64	296,020	10/15/2026	2.C FE
50155Q-AC-4	KYNDRYL HOLDINGS INC		09/27/2022	EXCHANGE		6,195,574	6,200,000	6,159,481	6,159,714		35,838		35,838		6,195,552		22	22	159,030	10/15/2028	2.C FE
50155Q-AE-0	KYNDRYL HOLDINGS INC		09/27/2022	EXCHANGE		3,990,639	4,000,000	3,989,800	3,989,985		652		652		3,990,637		2	2	119,700	10/15/2031	2.C FE
50155Q-AG-5	KYNDRYL HOLDINGS INC		09/27/2022	EXCHANGE		5,974,080	6,000,000	5,973,240	5,973,424		653		653		5,974,078		2	2	233,700	10/15/2041	2.C FE
517834-AH-0	LAS VEGAS SANDS CORP		08/02/2022	Jane Street Execution Services, LLC		939,030	1,000,000	905,060			2,211		2,211		907,271		31,759	31,759	3,142	06/25/2025	3.A FE
524660-AZ-0	LEGGETT & PLATT INC		07/29/2022	GOLDMAN, SACHS & CO.		1,279,252	1,291,000	1,283,138	1,285,008		419		419		1,285,427		(6,175)	(6,175)	50,019	03/15/2029	2.B FE
50187T-AF-3	LGI HOMES INC		09/13/2022	Various		14,890,135	18,950,000	18,783,588	18,748,485	37,931	12,928		50,860		18,799,345		(3,909,210)	(3,909,210)	871,082	07/15/2029	3.C FE
53219L-AS-8	LIFEPOINT HEALTH INC		07/21/2022	CANTOR FITZGERALD		294,705	333,000	337,163	335,498	1,624	(1,068)		555		336,053		(41,348)	(41,348)	13,759	02/15/2027	4.B FE
539830-BT-5	LOCKHEED MARTIN CORPORATION		08/02/2022	Market Axess		960,446	970,000	923,295			30		30		923,325		37,121	37,121	5,677	06/15/2062	1.G FE
546347-AM-7	LOUISIANA PACIFIC CORP		09/01/2022	Jane Street Execution Services, LLC		301,617	380,000	330,714			1,974		1,974		332,688		(31,071)	(31,071)	6,543	03/15/2029	3.B FE
50212Y-AF-1	LPL HOLDINGS INC		07/21/2022	OPPENHEIMER & CO., INC.		2,641,500	2,935,000	3,012,044	3,002,167	8,781	(4,983)		3,798		3,005,965		(364,465)	(364,465)	89,171	05/15/2031	3.B FE
50221D-AA-7	LSF11 A5 HOLDCO LLC		08/05/2022	Various		4,269,690	4,996,000	4,881,230	2,955,000	45,000	4,543		49,543		4,885,773		(616,083)	(616,083)	262,302	10/15/2029	5.A FE
52524V-AL-3	LXS 2007-15N AF3 RMBS		09/26/2022	CANCELLED TRADE		284,440											284,440	284,440		08/25/2047	2.B FE
552081-AK-7	LYONDELLBASELL IND NV		08/02/2022	Jane Street Execution Services, LLC		899,466	880,000	928,309			(9,351)		(9,351)		918,957		(19,492)	(19,492)	32,283	04/15/2024	2.B FE
55616X-AJ-6	MACYS RETAIL HLDGS INC		08/02/2022	Market Axess		158,720	250,000	203,275			541		541		203,816		(45,096)	(45,096)	5,047	02/15/2043	3.B FE
55617L-AQ-5	MACYS RETAIL HOLDINGS LLC		08/02/2022	Market Axess		579,349	670,000	634,879			848		848		635,726		(56,377)	(56,377)	15,745	03/15/2030	3.B FE
55955E-AL-2	MAGNE 2020-27A AR CLO		08/17/2022	MORGAN STANLEY		18,620,000	19,000,000	18,332,720			16,349		16,349		18,349,069		270,931	270,931	177,283	10/20/2034	1.A FE
571903-AY-9	MARRIOTT INTERNATIONAL INC		07/05/2022	Market Axess		430,718	450,000	468,689			(1,081)		(1,081)		467,608		(36,890)	(36,890)	13,100	04/15/2028	2.C FE
571903-BA-0	MARRIOTT INTERNATIONAL INC		07/05/2022	RAYMOND JAMES & ASSOCIATES, INC.		251,633	250,000	257,838			(1,685)		(1,685)		256,152		(4,520)	(4,520)	6,225	12/01/2023	2.C FE
573284-AT-3	MARTIN MARIETTA MATERIALS INC		08/30/2022	BARCLAYS		5,744,100	6,000,000	5,985,000	5,990,432		976		976		5,991,408		(247,308)	(247,308)	149,333	12/15/2027	2.B FE
574599-BS-4	MASCO CORPORATION		08/18/2022	Various		1,923,034	2,237,000	2,176,021	2,176,367		5,794		5,794		2,182,161		(259,127)	(259,127)	33,171	02/15/2028	2.B FE
579780-AR-8	MCCORMICK & COMPANY INCORPORATED		07/05/2022	SUSQUEHANNA FINANCIAL GROUP LLLP		571,898	640,000	602,259			3,542		3,542		605,801		(33,903)	(33,903)	2,272	02/15/2026	2.B FE
58013M-EU-4	MCDONALDS CORPORATION		07/28/2022	GOLDMAN, SACHS & CO.		3,005,490	3,000,000	3,331,703	3,257,398		(43,630)		(43,630)		3,213,768		(208,278)	(208,278)	68,906	05/26/2025	2.A FE
552704-AE-8	MEG ENERGY CORP	A	08/02/2022	Various		11,517,372	11,449,000	12,032,620	1,584,166		(83,809)		(83,809)		11,944,852		(427,481)	(427,481)	529,133	02/01/2027	3.C FE
588056-AW-1	MERCER INTERNATIONAL INC.	C	07/05/2022	Market Axess		335,958	350,000	350,970			(236)		(236)		350,733		(14,775)	(14,775)	9,197	01/15/2026	4.A FE
59001K-AH-3	MERITOR INC		09/29/2022	ASSIGNMENT OF SECURITIES		1,626,944	1,600,000	1,624,500	1,604,000	15,652	(3,463)		12,189		1,616,189		(16,189)	(16,189)	83,744	12/15/2028	3.C FE
050700-30-1	MERRILL LYNCH - RITS 2007-1 ABS		08/24/2022	DISTRIBUTION		17											17	17		05/30/2027	2.C FE
05070B-30-7	MERRILL LYNCH - RITS 2007-2 ABS		08/22/2022	DISTRIBUTION		10											10	10		05/22/2027	2.C FE
552953-CE-9	MGM RESORTS INTERNATIONAL		08/02/2022	Market Axess		396,252	400,000	401,448			(102)		(102)		401,346		(5,094)	(5,094)	14,631	06/15/2025	4.A FE
599191-AA-1	MILEAGE PLUS HOLDINGS LLC		09/20/2022	SCHEDULED REDEMPTION		725,000	725,000	715,938	718,637		6,363		6,363		725,000				11,650	06/20/2027	2.C PL
603051-AA-1	MINERAL RESOURCES LTD	D	09/01/2022	JPMORGAN CHASE & CO.		270,062	270,000	287,010			(2,763)		(2,763)		284,247		(14,185)	(14,185)	18,586	05/01/2027	3.C FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
606822-CK-8	MITSUBISHI UFJ FINANCIAL GROUP INC	D	07/27/2022	RBC DOMINION SECURITIES		8,206,798	8,000,000	8,000,000							8,000,000		206,798	206,798	9,505	07/20/2033	1.E FE
60871R-AG-5	MOLSON COORS BREWING CO		09/01/2022	SUSQUEHANNA FINANCIAL GROUP LLLP		989,648	1,060,000	1,008,887			1,065		1,065		1,009,952		(20,304)	(20,304)	4,505	07/15/2026	2.C FE
61945C-AG-8	MOSAIC CO		07/05/2022	BNP CAPITAL MARKETS		523,147	530,000	558,281			(1,775)		(1,775)		556,505		(33,358)	(33,358)	13,833	11/15/2027	2.B FE
620076-BT-5	MOTOROLA SOLUTIONS INC		08/08/2022	GOLDMAN, SACHS & CO.		6,734,828	8,293,000	8,276,580	8,278,571		898		898		8,279,469		(1,544,641)	(1,544,641)	140,405	11/15/2030	2.C FE
55336V-AE-0	MPLX LP		09/01/2022	Market Axess		681,877	680,000	699,693			(7,663)		(7,663)		692,029		(10,153)	(10,153)	19,635	07/15/2023	2.B FE
626717-AG-7	MURPHY OIL CORP		07/05/2022	Market Axess		231,812	310,000	288,889			181		181		289,070		(57,258)	(57,258)	11,780	12/01/2042	3.B FE
626717-AJ-1	MURPHY OIL CORPORATION		08/16/2022	ASSIGNMENT OF SECURITIES		2,489,650	2,465,000	2,336,988	2,360,781		16,078		16,078		2,376,859		(10,459)	(10,459)	142,131	08/15/2025	3.B FE
637432-NW-1	NATIONAL RURAL UTILITIES COOPERATI		08/02/2022	Jane Street Execution Services, LLC		198,990	250,000	220,125			1,356		1,356		221,481		(22,491)	(22,491)	2,991	03/15/2031	1.E FE
64015@-AD-9	NEIGHBORHOOD LEND SVC MTG LN RMBS		09/01/2022	SCHEDULED REDEMPTION		6,624	6,624	3,390	3,788	555	2,177		2,732		6,520				187	10/01/2041	4.C Z
644274-AG-7	NEW ENTERPRISE STONE & LIME CO INC		08/04/2022	BANK OF AMERICA/MERRILL LYNCH		2,433,800	2,830,000	2,830,000	2,830,000						2,830,000		(396,200)	(396,200)	293,554	07/15/2028	5.B FE
651229-BD-7	NEWELL BRANDS INC		09/12/2022	JPMORGAN CHASE & CO.		1,606,691	1,581,000	1,581,000							1,581,000		25,691	25,691		09/15/2029	3.A FE
65473P-AK-1	NISOURCE INC		09/01/2022	Market Axess		980,208	1,080,000	974,862			5,196		5,196		980,058		150	150	5,729	08/15/2025	2.B FE
65480C-AD-7	NISSAN MOTOR ACCEPTANCE COMPANY LL	C	08/08/2022	JPMORGAN CHASE & CO.		2,918,088	3,600,000	3,598,632	3,598,685		111		111		3,598,795		(680,707)	(680,707)	79,380	09/15/2028	2.C FE
654740-BS-7	NISSAN MOTOR ACCEPTANCE CORP	C	07/20/2022	MIZUHO SECURITIES USA INC.		1,382,365	1,594,000	1,592,486	1,592,721		164		164		1,592,886		(210,521)	(210,521)	27,718	03/09/2026	2.C FE
654740-BT-5	NISSAN MOTOR ACCEPTANCE CORP	C	08/08/2022	BARCLAYS		5,212,309	6,200,000	6,192,732	6,192,985		631		631		6,193,616		(981,307)	(981,307)	154,160	03/09/2028	2.C FE
666807-BM-3	NORTHROP GRUMMAN CORP		08/02/2022	Market Axess		1,723,908	1,750,000	1,719,340			2,685		2,685		1,722,025		1,882	1,882	28,344	01/15/2025	2.A FE
629377-CE-0	NRG ENERGY INC		07/05/2022	Market Axess		1,226,765	1,330,000	1,329,734			3		3		1,329,737		(102,972)	(102,972)	36,538	01/15/2028	3.A FE
629377-CS-9	NRG ENERGY INC		09/07/2022	DEUTSCHE BANK AG		2,235,765	2,786,000	2,786,000	2,730,280	55,720			55,720		2,786,000		(550,235)	(550,235)	112,756	02/15/2032	3.B FE
670346-AR-6	NUCOR CORPORATION		07/05/2022	SUSQUEHANNA FINANCIAL GROUP LLLP		236,880	250,000	246,648			385		385		247,032		(10,152)	(10,152)	3,000	06/01/2025	2.A FE
670346-AS-4	NUCOR CORPORATION		07/27/2022	BANK OF AMERICA/MERRILL LYNCH		1,772,321	2,006,000	2,000,403	2,001,202		296		296		2,001,498		(229,177)	(229,177)	35,807	06/01/2030	1.G FE
62947Q-BA-5	NXP BV	D	09/01/2022	Millennium Advisors		1,904,617	1,900,000	1,926,467			(1,443)		(1,443)		1,925,024		(20,407)	(20,407)	47,599	03/01/2024	2.B FE
674599-DR-3	OCCIDENTAL PETROLEUM CORPORATION		09/01/2022	Millennium Advisors		210,066	200,000	216,124			(211)		(211)		215,913		(5,847)	(5,847)	4,409	05/15/2028	3.A FE
674599-EB-7	OCCIDENTAL PETROLEUM CORPORATION		08/02/2022	FLOW TRADERS BV		1,424,850	1,380,000	1,385,686			(123)		(123)		1,385,563		39,287	39,287	34,457	09/01/2025	3.A FE
681904-AS-7	OMNICARE INC		09/01/2022	ASSIGNMENT OF SECURITIES		500	500	500	500						500				18	12/01/2022	2.B FE
68235P-AJ-7	ONE GAS INC		09/16/2022	ASSIGNMENT OF SECURITIES		7,424,000	7,424,000	7,421,773	7,422,666		821		821		7,423,486		514	514	2,629	03/11/2023	2.A FE
68235P-AL-2	ONE GAS INC		09/26/2022	ASSIGNMENT OF SECURITIES		1,330,000	1,330,000	1,328,471	1,328,876		374		374		1,329,250		750	750	610	03/11/2024	2.A FE
682691-AC-4	ONEMAIN FINANCE CORP		07/14/2022	BANK OF AMERICA/MERRILL LYNCH		3,430,688	4,275,000	4,275,000	4,189,500	85,500			85,500		4,275,000		(844,313)	(844,313)	155,073	09/15/2028	3.B FE
683720-AC-0	OPEN TEXT HOLDINGS INC	C	08/26/2022	MORGAN STANLEY		5,802,500	7,000,000	7,000,000	7,000,000						7,000,000		(1,197,500)	(1,197,500)	221,375	12/01/2031	3.B FE
694308-HC-4	PACIFIC GAS & ELECTRIC		07/05/2022	Millennium Advisors		946,829	960,000	966,518			(1,894)		(1,894)		964,625		(17,796)	(17,796)	17,507	06/15/2023	2.C FE
694308-HG-5	PACIFIC GAS AND ELECTRIC CO		07/05/2022	MORGAN STANLEY		244,730	250,000	254,258			(817)		(817)		253,440		(8,710)	(8,710)	3,698	02/15/2024	2.C FE
694308-HE-0	PACIFIC GAS AND ELECTRIC COMPANY		07/05/2022	Jane Street Execution Services, LLC		988,790	1,000,000	1,016,410			(3,608)		(3,608)		1,012,802		(24,012)	(24,012)	24,811	11/15/2023	2.C FE
694308-JB-4	PACIFIC GAS AND ELECTRIC COMPANY		08/30/2022	BARCLAYS		9,950,000	10,000,000	10,658,500	10,471,041		(197,241)		(197,241)		10,273,801		(323,801)	(323,801)	460,417	08/01/2023	2.C FE
70259#-AB-3	PASHA HAWAII SHIPPING COMPANY LLC		09/01/2022	SCHEDULED REDEMPTION		150,000	150,000	145,065	145,425		4,575		4,575		150,000				7,854	12/30/2024	4.A PL
70450Y-AM-5	PAYPAL HOLDINGS INC		07/20/2022	BANK OF AMERICA/MERRILL LYNCH		509,140	500,000	498,385			4		4		498,389		10,751	10,751	4,138	06/01/2052	1.G FE
69318F-AK-4	PBF HOLDING COMPANY LLC		07/11/2022	ASSIGNMENT OF SECURITIES		272,025	260,000	259,142			93		93		259,235		765	765	27,791	05/15/2025	3.B FE
714264-AH-1	PERNOD RICARD SA	D	07/15/2022	MATURED		5,784,000	5,784,000	6,354,765	5,839,927		(55,927)		(55,927)		5,784,000				245,820	07/15/2022	2.A FE
718172-AM-1	PHILIP MORRIS INTERNATIONAL INC ABS		08/02/2022	MORGAN STANLEY		856,700	1,000,000	1,045,640			(715)		(715)		1,044,925		(188,225)	(188,225)	31,476	11/15/2041	1.F FE
69701X-AA-2	PLMRS_21-2 CLO		08/18/2022	SAMUEL A. RAMIREZ & COMPANY, INC.		19,007,648	19,360,000	18,764,099			21,394		21,394		18,785,493		222,155	222,155	247,313	07/17/2034	1.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
737446-AP-9	POST HOLDINGS INC		08/08/2022	OPPENHEIMER & CO., INC.		2,622,038	2,742,000	2,767,838	2,761,379		(1,714)		(1,714)		2,759,665		(137,627)	(137,627)	98,445	12/15/2029	4.B FE
74039F-30-4	PPTT 2006-A GS CLASS B ABS		08/12/2022	Various		16	1,500,000										16	16		08/14/2026	3.A FE
74039G-20-3	PPTT 2006-B BAC CLASS B ABS		08/17/2022	Various		9	28,896										9	9		11/15/2026	2.C FE
74166M-AF-3	PRIME SECURITY SERVICES BORROWER L		07/05/2022	Jane Street Execution Services, LLC		209,778	250,000	228,825			1,364		1,364		230,189		(20,411)	(20,411)	4,734	08/31/2027	3.C FE
744573-AN-6	PUBLIC SERVICE ENTERPRISE GROUP IN		08/02/2022	Market Axess		983,210	1,000,000	1,014,760			(2,895)		(2,895)		1,011,865		(28,655)	(28,655)	18,288	06/15/2024	2.B FE
759509-AG-7	RELIANCE STEEL & ALUMINUM CO		08/03/2022	JPMORGAN CHASE & CO.		2,600,010	3,150,000	3,141,243	3,142,363		482		482		3,142,844		(542,834)	(542,834)	65,844	08/15/2030	2.B FE
76117W-AC-3	RESOLUTE FOREST PRODUCTS		09/01/2022	Jane Street Execution Services, LLC		333,067	340,000	326,162			1,089		1,089		327,251		5,816	5,816	8,518	03/01/2026	4.B FE
775109-AY-7	ROGERS COMMUNICATIONS INC	A	08/02/2022	TD SECURITIES		1,646,199	1,640,000	1,671,971			(7,747)		(7,747)		1,664,224		(18,025)	(18,025)	35,889	10/01/2023	2.A FE
77578J-AC-2	ROLLS-ROYCE PLC	D	09/15/2022	GOLDMAN, SACHS & CO.		9,297,500	10,250,000	10,845,525	10,792,469	1,363	(58,543)		(57,180)		10,735,290		(1,437,790)	(1,437,790)	524,288	10/15/2027	3.C FE
780153-BL-5	ROYAL CARIBBEAN CRUISES LTD		08/19/2022	BANK OF AMERICA/MERRILL LYNCH		1,314,010	1,301,000	1,301,000							1,301,000		13,010	13,010	2,101	08/15/2027	4.C FE
80007R-AK-1	SANDS CHINA LTD	D	07/29/2022	WELLS FARGO		2,745,300	3,000,000	2,997,353	2,997,803		300		300		2,998,104		(252,804)	(252,804)	122,600	01/08/2026	3.A FE
80007R-AL-9	SANDS CHINA LTD	D	07/29/2022	BANK OF AMERICA/MERRILL LYNCH		3,018,750	3,500,000	3,486,093	3,487,201		743		743		3,487,944		(469,194)	(469,194)	97,417	06/18/2030	3.A FE
80007R-AM-7	SANDS CHINA LTD	D	08/10/2022	EXCHANGE		2,994,441	3,000,000	2,993,430	2,993,739		696		696		2,994,434		6	6	60,758	03/08/2027	3.A FE
80007R-AP-0	SANDS CHINA LTD	D	08/10/2022	EXCHANGE		4,988,586	5,000,000	4,987,350	4,987,767		940		940		4,988,707		(121)	(121)	125,479	03/08/2029	3.A FE
80007R-AR-6	SANDS CHINA LTD	D	07/29/2022	UNION BANK OF SWITZERLAND		2,325,000	3,000,000	2,997,810	2,997,861		112		112		2,997,974		(672,974)	(672,974)	83,688	08/08/2031	3.A FE
86364C-AB-8	SARM 2007-6 1A2		09/26/2022	CANCELLED TRADE		12,819											12,819	12,819		07/25/2037	3.A FE
81180W-AT-8	SEAGATE HDD CAYMAN		09/01/2022	FLOW TRADERS BV		968,121	990,000	992,594			(141)		(141)		992,453		(24,332)	(24,332)	24,802	03/01/2024	3.A FE
81282U-AC-6	SEAWORLD PARKS & ENTERTAINMENT		07/05/2022	SMBC Nikko Securities America, Inc		319,982	310,000	325,035			(1,473)		(1,473)		323,563		(3,581)	(3,581)	4,973	05/01/2025	3.C FE
817565-CD-4	SERVICE CORPORATION INTERNATIONAL		07/22/2022	Various		6,021,470	6,200,000	6,184,500	6,188,742		929		929		6,189,671		(168,202)	(168,202)	172,690	12/15/2027	3.C FE
817565-CF-9	SERVICE CORPORATION INTERNATIONAL		09/01/2022	MORGAN STANLEY		793,838	970,000	841,252			4,189		4,189		845,441		(51,602)	(51,602)	18,278	08/15/2030	3.C FE
817565-CG-7	SERVICE CORPORATION INTERNATIONAL		07/01/2022	STIFEL CAPITAL MARKETS		170,750	200,000	203,708	202,500	1,197	(227)		970		203,470		(32,720)	(32,720)	5,133	05/15/2031	3.C FE
78454L-AL-4	SM ENERGY CO		07/06/2022	BANK OF AMERICA/MERRILL LYNCH		1,890,000	2,000,000	2,010,000	2,009,740		(3,492)		(3,492)		2,006,248		(116,248)	(116,248)	67,813	06/01/2025	4.A FE
78454L-AW-0	SM ENERGY CO		08/10/2022	MORGAN STANLEY		1,750,000	1,750,000	1,841,875	1,811,250	28,127	(10,909)		17,219		1,828,469		(78,469)	(78,469)	129,233	07/15/2028	3.C FE
78448T-AB-8	SMBC AVIATION CAPITAL FINANCE DAC	D	07/15/2022	MATURED		8,600,000	8,600,000	8,589,336	8,598,773		1,227		1,227		8,600,000				258,000	07/15/2022	1.G FE
832248-BD-9	SMITHFIELD FOODS INC		08/11/2022	STIFEL CAPITAL MARKETS		11,940,060	15,000,000	14,802,150	14,807,340		10,477		10,477		14,817,817		(2,877,757)	(2,877,757)	354,375	09/13/2031	2.C FE
842400-HH-9	SOUTHERN CALIFORNIA EDISON COMPANY		08/18/2022	JEFFERIES & COMPANY, INC.		6,810,860	7,000,000	7,000,000	7,000,000						7,000,000		(189,140)	(189,140)	50,633	08/01/2023	1.G FE
84265V-AH-8	SOUTHERN COPPER CORP	C	07/05/2022	SANTANDER INVESTMENT SECURITIES INC		515,793	520,000	540,712			(2,457)		(2,457)		538,255		(22,461)	(22,461)	14,217	04/23/2025	2.A FE
844741-BH-0	SOUTHWEST AIRLINES CO		08/31/2022	ASSIGNMENT OF SECURITIES		8,153,298	8,100,000	8,066,466	8,084,414		7,626		7,626		8,092,041		7,959	7,959	370,717	05/04/2023	2.A FE
845467-AE-9	SOUTHWESTERN ENERGY CO		09/08/2022	CANCELLED TRADE		387											387	387		02/01/2018	4. FE
852060-AD-4	SPRINT CAPITAL CORP		09/29/2022	DEUTSCHE BANK AG		7,509,875	7,300,000	8,406,000	8,318,396		(101,820)		(101,820)		8,216,576		(706,701)	(706,701)	443,323	11/15/2028	3.A FE
85207U-AF-2	SPRINT CORP		08/02/2022	SMBC Nikko Securities America, Inc		1,730,137	1,670,000	1,753,700			(10,343)		(10,343)		1,743,357		(13,220)	(13,220)	50,778	09/15/2023	3.A FE
85208N-AD-2	SPRINT SPECTRUM CO LLC		09/20/2022	Various		787,519	787,519	787,519	1,575,000						787,519				27,984	03/20/2025	2.A FE
852234-AM-5	SQUARE INC		07/22/2022	EXCHANGE		1,500,000	1,500,000	1,500,000	1,500,000						1,500,000				33,688	06/01/2031	3.B FE
85236F-AA-1	SRM ESCROW ISSUER LLC		08/08/2022	Various		7,946,225	8,557,000	8,827,201	8,804,126		(26,999)		(26,999)		8,777,127		(830,902)	(830,902)	387,732	11/01/2028	4.A FE
78471R-AB-2	SRS DISTRIBUTION INC		07/26/2022	BANK OF AMERICA/MERRILL LYNCH		5,039,375	5,500,000	5,439,625			3,995		3,995		5,443,620		(404,245)	(404,245)	145,829	07/01/2028	4.C FE
853496-AD-9	STANDARD INDUSTRIES INC		07/20/2022	Various		1,691,255	1,894,000	1,945,640	1,934,233		(5,211)		(5,211)		1,929,022		(237,767)	(237,767)	91,360	01/15/2028	3.B FE
853496-AH-0	STANDARD INDUSTRIES INC		08/02/2022	FLOW TRADERS BV		206,000	250,000	216,050			1,411		1,411		217,461		(11,461)	(11,461)	4,664	01/15/2031	3.B FE
855030-AN-2	STAPLES INC		09/22/2022	BANK OF AMERICA/MERRILL LYNCH		1,730,000	2,000,000	1,956,684	1,963,058		5,455		5,455		1,968,513		(238,513)	(238,513)	110,621	04/15/2026	4.C FE
858119-BK-5	STEEL DYNAMICS INC		08/03/2022	JEFFERIES & COMPANY, INC.		4,366,128	4,800,000	4,787,328	4,789,500		657		657		4,790,157		(424,029)	(424,029)	133,400	04/15/2030	2.C FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
85855C-AA-8	STELLANTIS FINANCE US INC		08/08/2022	Various		13,237,100	15,000,000	15,000,000	15,000,000						15,000,000		(1,762,900)	(1,762,900)	229,797	01/29/2027	2.C FE
85855C-AB-6	STELLANTIS FINANCE US INC		08/03/2022	BANK OF AMERICA/MERRILL LYNCH		4,050,900	5,000,000	5,000,000	5,000,000						5,000,000		(949,100)	(949,100)	119,600	09/15/2031	2.C FE
858912-AG-3	STERICYCLE INC		07/27/2022	OPPENHEIMER & CO., INC.		5,452,958	6,163,000	5,981,840	1,817,325	14,141	10,477		24,617		5,992,620		(539,662)	(539,662)	161,373	01/15/2029	3.C FE
86614R-AM-9	SUMMIT MATERIALS LLC/SUMMIT MATERI		07/11/2022	BANK OF AMERICA/MERRILL LYNCH		2,932,088	3,015,000	3,087,675	3,050,138		(8,093)		(8,093)		3,042,045		(109,958)	(109,958)	162,224	03/15/2027	3.C FE
86765L-AU-1	SUNOCO LP		07/18/2022	EXCHANGE		4,906,696	5,000,000	4,902,500	2,014,545		2,855		2,855		4,904,900		1,796	1,796	167,500	04/30/2030	3.B FE
87167G-AA-8	SYMP 2020-22A A1A CLO		09/30/2022	DEUTSCHE BANK AG		8,761,500	9,000,000	8,824,320	9,000,000		(603,993)		(603,993)		8,396,007		365,493	365,493	198,632	04/18/2033	1.A FE
87166B-AA-0	SYNEOS HEALTH INC		09/01/2022	Market Axess		233,148	280,000	256,704			1,590		1,590		258,294		(25,146)	(25,146)	6,513	01/15/2029	4.B FE
87162W-AC-4	SYNNEX CORP		07/15/2022	EXCHANGE		14,992,734	15,000,000	14,989,500	14,990,859		1,866		1,866		14,992,725		9	9	175,000	08/09/2024	2.C FE
87724R-AB-8	TAYLOR MORRISON COMMUNITIES INC		09/01/2022	Market Axess		473,907	520,000	511,103			124		124		511,227		(37,320)	(37,320)	4,236	01/15/2028	3.C FE
878744-AB-7	TECK RESOURCES LIMITED	A	07/05/2022	Market Axess		427,564	470,000	512,526			(541)		(541)		511,985		(84,421)	(84,421)	20,774	03/01/2042	2.C FE
879360-AB-1	TELEDYNE TECHNOLOGIES INCORPORATED		08/02/2022	BARCLAYS		738,847	780,000	747,037			5,312		5,312		752,349		(13,502)	(13,502)	2,532	04/01/2024	2.C FE
87938W-AW-3	TELEFONICA EMISIONES SAU	D	08/02/2022	Jane Street Execution Services, LLC		948,024	1,100,000	1,063,689			(205)		(205)		1,063,484		(115,460)	(115,460)	36,332	03/06/2048	2.C FE
A02322-84-2	TELENET FINANCE LUX NOTE	D	09/01/2022	BANK OF AMERICA/MERRILL LYNCH		358,000	400,000	401,160			(150)		(150)		401,010		(43,010)	(43,010)	14,117	01/01/2028	3.C FE
88033G-AV-2	TENET HEALTHCARE CORPORATION		09/01/2022	Market Axess		1,717,152	1,850,000	1,822,121			190		190		1,822,311		(105,159)	(105,159)	39,216	11/15/2031	4.C FE
88159E-AA-1	TERVITA CORP	A	07/05/2022	BANK MONTREAL / NESBITT BURNS		314,998	290,000	323,530			(2,042)		(2,042)		321,488		(6,490)	(6,490)	19,140	12/01/2025	3.C FE
885160-AA-9	THOR INDUSTRIES INC		08/04/2022	JEFFERIES & COMPANY, INC.		2,520,000	3,000,000	2,999,375	2,970,000	29,389	41		29,430		2,999,430		(479,430)	(479,430)	98,000	10/15/2029	4.A FE
87264A-CR-4	T-MOBILE US INC		07/01/2022	EXCHANGE		15,510,783	15,500,000	15,511,618	15,511,516		(737)		(737)		15,510,779		4	4	211,833	03/15/2029	2.C FE
87264A-CD-5	T-MOBILE USA INC		07/05/2022	EXCHANGE		3,105,750	3,075,000	3,105,750	3,102,052		3,698		3,698		3,105,750				74,953	04/15/2029	3.A FE
87265H-AF-6	TRI POINTE GROUP INC		07/08/2022	CANTOR FITZGERALD		1,754,375	2,000,000	1,952,025	1,976,666		1,428		1,428		1,978,094		(223,719)	(223,719)	64,094	06/01/2027	3.C FE
75602B-AA-7	TRUCK HERO INC		08/25/2022	Various		9,802,500	12,000,000	12,205,711	11,981,280	212,362	(26,187)		186,175		12,167,455		(2,364,955)	(2,364,955)	783,160	02/01/2029	5.B FE
872898-AC-5	TSMC ARIZONA CORP	C	07/05/2022	HSBC SECURITIES, INC.		226,845	260,000	251,714			292		292		252,006		(25,161)	(25,161)	4,550	10/25/2031	1.D FE
872882-AN-5	TSMC GLOBAL LTD	D	09/27/2022	MIZUHO SECURITIES USA INC.		3,766,520	4,000,000	3,964,960			517		517		3,965,477		(198,957)	(198,957)	34,431	07/22/2032	1.D FE
87305R-AK-5	TTM TECHNOLOGIES INC		07/05/2022	JPMORGAN CHASE & CO.		250,569	300,000	280,071			607		607		280,678		(30,109)	(30,109)	4,200	03/01/2029	3.C FE
902494-BJ-1	TYSON FOODS INC		08/02/2022	CREDIT SUISSE		663,920	660,000	695,211			(3,882)		(3,882)		691,329		(27,409)	(27,409)	24,420	03/01/2026	2.B FE
90933H-AA-3	UNITED AIRLINES 2016-1 CLASS B PAS ABS		08/02/2022	Various		573,315	644,259	604,186			3,294		3,294		607,480		(34,165)	(34,165)	13,407	01/07/2026	3.A FE
90932Q-AB-2	UNITED AIRLINES INC B ABS		09/03/2022	SCHEDULED REDEMPTION		1,398,817	1,398,817	1,301,899	1,360,728		38,089		38,089		1,398,817				61,052	03/03/2024	3.A FE
90932V-AA-3	UNITED AIRLINES PASS THROUGH TRUST		07/15/2022	SCHEDULED REDEMPTION		102,000	102,000	96,860	102,000		1,295		1,295		102,000				3,729	01/15/2026	2.C FE
91324P-DZ-2	UNITEDHEALTH GROUP INC		07/05/2022	MORGAN STANLEY		189,060	250,000	225,680			202		202		225,882		(36,822)	(36,822)	4,672	05/15/2050	1.F FE
91705J-AC-9	URBAN ONE INC		08/02/2022	Market Axess		230,855	270,000	273,186			(332)		(332)		272,854		(41,999)	(41,999)	10,122	02/01/2028	4.C FE
90290M-AE-1	US FOODS INC		07/29/2022	BANK MONTREAL / NESBITT BURNS		3,525,469	3,875,000	3,875,000	3,875,000						3,875,000		(349,531)	(349,531)	123,430	06/01/2030	4.C FE
91911T-AQ-6	VALE OVERSEAS LTD	D	09/01/2022	MORGAN STANLEY		363,300	420,000	409,172			612		612		409,784		(46,484)	(46,484)	10,413	07/08/2030	2.C FE
91911X-AV-6	VALEANT PHARMACEUTICALS INTERNATIO		08/02/2022	Market Axess		337,390	500,000	356,345			1,951		1,951		358,296		(20,906)	(20,906)	15,802	04/01/2026	6. FE
91911X-AW-4	VALEANT PHARMACEUTICALS INTERNATIO		09/30/2022	EXCHANGE		244,365	500,000	402,400			4,856		4,856		407,256		(162,891)	(162,891)	21,250	01/31/2027	4.C FE
91913Y-AW-0	VALERO ENERGY CORPORATION		09/09/2022	ASSIGNMENT OF SECURITIES		2,834,292	3,042,000	3,018,668	3,024,199		92,758		92,758		3,025,697		(191,405)	(191,405)	115,596	04/01/2029	2.B FE
925650-AA-1	VICI PROPERTIES LP		07/05/2022	Jane Street Execution Services, LLC		873,571	890,000	887,659			65		65		887,724		(14,153)	(14,153)	7,355	05/15/2025	2.C FE
925650-AD-5	VICI PROPERTIES LP		07/27/2022	WELLS FARGO		9,810,400	10,000,000	9,977,900			426		426		9,978,326		(167,926)	(167,926)	128,125	05/15/2032	2.C FE
925650-AE-3	VICI PROPERTIES LP		07/25/2022	CREDIT SUISSE		4,781,150	5,000,000	4,968,950			98		98		4,969,048		(187,898)	(187,898)	68,750	05/15/2052	2.C FE
92840V-AF-9	VISTRA OPERATIONS COMPANY LLC		08/02/2022	MORGAN STANLEY		1,324,823	1,350,000	1,301,157			1,979		1,979		1,303,136		21,686	21,686	34,500	07/31/2027	3.B FE
92858R-AA-8	VMED O2 UK FINANCING I PLC	D	09/15/2022	STIFEL CAPITAL MARKETS		968,550	1,174,000	1,174,000	1,150,520	23,480			23,480		1,174,000		(205,450)	(205,450)	9,009	01/31/2031	3.C FE
928563-AJ-4	VMWARE INC		08/02/2022	Jane Street Execution Services, LLC		493,955	550,000	520,944			2,859		2,859		523,802		(29,847)	(29,847)	3,615	08/15/2026	2.C FE
928668-BL-5	VOLKSWAGEN GROUP OF AMERICA FINANC	C	07/15/2022	Various		11,436,794	12,800,000	12,777,728	12,782,519		2,390		2,390		12,784,909		(1,348,115)	(1,348,115)	103,547	11/24/2025	2.A FE
95040Q-AK-0	WELLTOWER INC		08/10/2022	BARCLAYS		6,575,786	7,000,000	7,069,100	7,051,477		(5,853)		(5,853)		7,045,624		(469,839)	(469,839)	187,113	02/15/2027	2.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
958667-AA-5	WESTERN MIDSTREAM OPERATING LP		09/01/2022	JPMORGAN CHASE & CO.		426,050	500,000	411,550			183		183		411,733		14,317	14,317	17,049	02/01/2050	3.A FE
960413-BA-9	WESTLAKE CHEMICAL CORP		07/05/2022	JPMORGAN CHASE & CO.		793,544	1,160,000	922,110			553		553		922,662		(129,118)	(129,118)	15,443	08/15/2061	2.B FE
94985L-AG-0	WFMBS 2007-13 A7 RMBS		08/25/2022	CANCELLED TRADE		5,412											5,412	5,412		09/25/2037	2. FM
94985L-AH-8	WFMBS 2007-13 A8 RMBS		08/25/2022	CANCELLED TRADE		3,487											3,487	3,487		09/25/2037	2. FM
98138H-AG-6	WORKDAY INC		08/10/2022	Various		23,264,402	24,000,000	23,985,840			868		868		23,986,708		(722,306)	(722,306)	278,774	04/01/2027	2.B FE
98138H-AH-4	WORKDAY INC		07/27/2022	Various		12,377,112	13,000,000	12,999,220			32		32		12,999,252		(622,140)	(622,140)	154,811	04/01/2029	2.B FE
98310W-AP-3	WYNDHAM WORLDWIDE CORP		07/05/2022	Market Axess		853,366	870,000	878,691			(395)		(395)		878,297		(24,931)	(24,931)	13,108	04/01/2024	3.C FE
988498-AN-1	YUM! BRANDS INC.		09/01/2022	SMBC Nikko Securities America, Inc		1,293,785	1,550,000	1,356,226			6,119		6,119		1,362,345		(68,560)	(68,560)	31,220	03/15/2031	3.C FE
98888B-AN-6	ZAIS 2020-14A A1AR CLO		08/10/2022	Various		7,841,294	8,000,000	7,884,720	8,000,000		(111,379)		(111,379)		7,888,621		(47,327)	(47,327)	124,105	04/15/2032	1.A FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						1,013,937,125	1,099,855,937	1,094,236,417	745,532,091	3,735,365	(1,169,378)		2,565,987		1,091,381,431		(77,729,370)	(77,729,370)	28,466,938	XXX	XXX
025537-AU-5	AMERICAN ELECTRIC POWER COMPANY IN		08/02/2022	BARCLAYS		212,738	250,000	240,810			44		44		240,854		(28,116)	(28,116)	4,548	02/15/2062	2.C FE
1309999999. Subtotal - Bonds - Hybrid Securities						212,738	250,000	240,810			44		44		240,854		(28,116)	(28,116)	4,548	XXX	XXX
464288-51-3	ISHARES IBOXX USD HIGH YIELD CORPO		09/29/2022	Various	0.000	30,670,037		31,000,795							31,000,795		(330,759)	(330,759)	118,777		4.B
464288-41-4	ISHARES NATIONAL MUNI BOND ETF		08/17/2022	Various	0.000	193,309,682		191,734,557							191,734,557		1,575,125	1,575,125	404,542		1.F
464288-64-6	ISHARES TRUST ISHARES 1-5 YEAR		09/28/2022	BANK OF AMERICA/MERRILL LYNCH	0.000	7,341,094		7,836,876							7,836,876		(495,781)	(495,781)	70,161		2.A
464288-63-8	ISHARES TRUST ISHARES 5-10 YEA		09/29/2022	Various	0.000	4,812,953		5,246,783	412,460	(1,752)			(1,752)		5,246,783		(433,829)	(433,829)	46,363		2.B
1619999999. Subtotal - Bonds - SVO Identified Funds						236,133,766		235,819,011	412,460	(1,752)			(1,752)		235,819,011		314,755	314,755	639,845	XXX	XXX
06901L-AH-0	1011778 B.C. Unlimited Liability	A	09/29/2022	SCHEDULED REDEMPTION		26,630	26,630	26,480			26,630		26,630		26,630				92	11/19/2026	3.A FE
00439C-BC-7	ACCURIDE CORPORATION TERM LOAN		09/30/2022	SCHEDULED REDEMPTION		7,722	7,722	7,615	7,440	219	63		282		7,722				148	11/17/2023	5.B FE
00709L-AJ-6	ADMI (ASPEN DENTAL) AMEND 5 TL		07/15/2022	Various		424,212	446,625	447,183			(1,968)		(1,968)		445,215		(21,003)	(21,003)	961	12/23/2027	4.B FE
00912Y-AL-6	AIR METHODS CORP TERM LOAN B		09/30/2022	Various		1,846,743	2,011,173	7,628,036			(5,705,012)		(5,705,012)		1,922,770		(76,027)	(76,027)	3,597	04/22/2024	4.B FE
00162D-AB-1	AL GCX HOLDINGS LLC TERM LOAN B		07/28/2022	COST OF CARRY		(2,189)											(2,189)	(2,189)		05/17/2029	3.A FE
01608U-AE-7	ALI GROUP S.R.L. TL B		09/30/2022	SCHEDULED REDEMPTION		501,111	501,111	496,100			5,011		5,011		501,111				3,514	07/30/2029	3.A FE
01642P-BB-1	ALIXPARTNERS LLP		09/30/2022	BANK OF AMERICA/MERRILL LYNCH															11,082	02/04/2028	4.A FE
46124C-AJ-6	ALTERRA MOUNTAIN (INTRAWEST)TLB2		09/30/2022	SCHEDULED REDEMPTION		11,126	11,126	11,078			11,126		11,126		11,126				56	08/17/2028	4.B FE
02474R-AH-6	AMERICAN BUILDERS & CONTRACTORS		09/30/2022	SCHEDULED REDEMPTION		15,394	15,394	15,334			15,394		15,394		15,394				58	01/15/2027	3.B FE
03275U-AB-1	ANASTASIA BEVERLY HILLS LLC TLB		09/30/2022	SCHEDULED REDEMPTION		3,811	3,811	3,239			572		572		3,811					08/11/2025	5.A FE
00185N-AE-6	AP GAMING I LLC TLB		09/30/2022	SCHEDULED REDEMPTION		6,884	6,884	6,777			107		107		6,884				109	02/15/2029	4.B FE
03827F-AX-9	APPLIED SYSTEMS INC TLB		07/11/2022	Various		3,236,967	3,355,259	3,345,313	487,039	488	2,857,887		2,858,374		3,345,413		(108,446)	(108,446)	33,953	09/19/2024	4.C FE
04270Y-AB-6	ARRAY TECHNOLOGIES INC TLB		08/08/2022	Various		453,165	493,995	473,202	202,036		272,089		272,089		474,124		(20,959)	(20,959)	5,032	10/14/2027	4.A FE
04538F-AD-1	ASPLUNDH TREE EXPERT LLC AMEND TL		09/30/2022	SCHEDULED REDEMPTION		13,696	13,696	13,665	41		13,655		13,655		13,696				49	09/07/2027	3.A FE
05278H-AB-2	AUTOKINITON US HOLDINGS INC TLB		09/30/2022	SCHEDULED REDEMPTION		6,212	6,212	6,170			6,212		6,212		6,212				35	04/06/2028	4.B FE
05549D-AJ-7	AVEANNA HEALTHCARE LLC TLB		07/22/2022	Various		2,630,459	2,838,456	3,225,515	419,835		(442,875)		(442,875)		2,804,772		(174,313)	(174,313)	25,684	07/17/2028	4.C FE
05400K-AH-3	Avolon TLB Borrower 1 (US) LLC T		08/29/2022	Various		5,036,419	5,184,211	5,197,171			62,150		62,150		5,115,192		(78,773)	(78,773)	11,389	12/01/2027	2.A FE
05400K-AG-5	AVOLON TLB BORROWER 1 (US) LLC TLB		07/29/2022	Various		(4,741)	1				1		1		1		(4,742)	(4,742)	13,099	12/01/2027	2.A FE
F6456U-AB-9	BANIJAY GROUP S.A.S TL	D	09/30/2022	SCHEDULED REDEMPTION		15,038	15,038	14,996			15,038		15,038		15,038					03/01/2025	4.B FE
06646#-AD-5	BANKRUPTCY MGMT SOLUTION TLB		09/30/2022	SCHEDULED REDEMPTION		12,500	12,500	12,431	12,427		73		73		12,500				19	02/28/2025	2.C PL
00787F-AB-8	BAUSCH & LOMB INCORPORATED TL		09/30/2022	SCHEDULED REDEMPTION		5,000	5,000	4,938			63		63		5,000					05/10/2027	5.A FE
07368R-AF-8	BEACON ROOFING SUPPLY 2028 TL		09/30/2022	SCHEDULED REDEMPTION		18,588	18,588	18,487			18,588		18,588		18,588				74	05/19/2028	3.C FE
08078U-AF-0	Belron Finance US LLC Term Loan		09/30/2022	SCHEDULED REDEMPTION		20,306	20,306	20,306			20,306		20,306		20,306					04/13/2028	3.B FE
10801X-AH-0	BRIGHTVIEW LANDSCAPES LLC TL		09/30/2022	SCHEDULED REDEMPTION		1,188	1,188	1,186			2		2		1,188				6	04/20/2029	4.A FE
11823L-AK-1	BUCKEYE PARTNERS LP 2021 B1 TL		09/30/2022	SCHEDULED REDEMPTION		19,965	19,965	19,979			19,965		19,965		19,965				77	11/01/2026	3.A FE
12685L-AG-5	CABLE ONE INC TL B4		09/30/2022	SCHEDULED REDEMPTION		12,418	12,418	12,457			12,418		12,418		12,418				47	05/03/2028	3.B FE
12769L-AD-1	CAESARS RESORT COLLECTION LLC TL		09/30/2022	SCHEDULED REDEMPTION		2,131,033	2,131,033	2,131,627			847,618		847,618		2,131,033				2,971	07/21/2025	4.A FE
12769L-AB-5	CAESARS RESORT COLLECTION TLB		09/30/2022	SCHEDULED REDEMPTION		176,203	176,203	175,322	23,449	113	152,641		152,753		176,203				789	12/23/2024	4.A FE
L2000A-AD-2	CAMELOT U.S. ACQUISITION 1 CO TLB		09/30/2022	SCHEDULED REDEMPTION		2,813	2,813	2,802	622		2,190		2,190		2,813				13	10/31/2026	4.B FE
L2000A-AC-4	CAMELOT U.S. ACQUISITION 1 CO. TL		09/30/2022	SCHEDULED REDEMPTION		10,456	10,456	10,424			10,456		10,456		10,456				48	10/30/2026	4.B FE
14880B-AH-4	CATALENT PHARMA SOLUTIONS INC TLB		09/30/2022	SCHEDULED REDEMPTION		17,513	17,513	17,523			17,513		17,513		17,513					02/22/2028	3.A FE
12510E-AC-1	CCI BUYER INC TL		09/30/2022	Various		1,857,944	2,003,447	2,020,645			2,019,744		2,019,744		2,019,744		(161,801)	(161,801)	29,358	12/17/2027	4.C FE
15963C-AC-0	CHARIOT BUYER ITL		09/30/2022	SCHEDULED REDEMPTION		8,725	8,725	8,725			1,216		1,216		8,725				44	11/03/2028	4.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
16117L-BW-8	Charter Communications Operating		09/30/2022	SCHEDULED REDEMPTION		7,653	7,653	7,505	1,245		6,408		6,408		7,653				27	04/30/2025	2.C FE
16308T-AD-3	CHEFS WAREHOUSE INC THE 2020 TL		08/23/2022	Various		3,769,170	3,854,778	3,767,356	370,452		3,398,648		3,398,648		3,769,100		70	70	43,332	06/22/2025	4.B FE
17187M-AS-9	CINCINNATI BELL INC TLB2		09/30/2022	SCHEDULED REDEMPTION		3,478	3,478	3,471	622		1,249		1,249		3,478					11/22/2028	4.A FE
17273L-AM-9	CIRCOR INTERNATIONAL INC TERM		09/09/2022	SCHEDULED REDEMPTION		471,957	471,957	468,460			3,497		3,497		471,957				3,419	12/20/2028	4.C FE
17288Y-AD-4	CITADEL SECURITIES LP TL B		09/30/2022	Various		1,959,195	2,016,524	2,013,486	637,375	3,787	1,372,445		1,376,232		2,013,607		(54,412)	(54,412)	5,377	02/02/2028	2.C FE
18449E-AF-7	CLEAN HARBORS INC ITLB		09/30/2022	SCHEDULED REDEMPTION		7,469	7,469	7,436			7,469		7,469		7,469					09/21/2028	3.A FE
18948T-AB-9	CLUBCORP HOLDINGS INC TLB		09/30/2022	SCHEDULED REDEMPTION		9,176	9,176	8,845			4,213		4,213		9,176				117	09/18/2024	4.C FE
L2000D-AD-6	CONNECT FINCO SARL AKA INMARSAL TL	D	08/03/2022	Various		688,704	733,125	720,597	239,705		480,927		480,927		720,631		(31,928)	(31,928)	3,652	12/11/2026	4.A FE
40416V-AE-5	CORE & MAIN LP TLB		07/29/2022	SCHEDULED REDEMPTION		2,111	2,111	2,104	2,096	7	8		15		2,111				23	07/27/2028	3.C FE
72431H-AD-2	CORNERSTONE BUILDING BRANDS TLB		09/30/2022	SCHEDULED REDEMPTION		19,460	19,460	19,375	1,209		18,251		18,251		19,460					04/12/2028	4.A FE
22739P-AH-9	CROSBY GROUP LLC THE TERM LOAN TLB		07/27/2022	Various		2,728,170	2,939,220	2,932,962			2,932,954		2,932,954		2,932,954		(204,784)	(204,784)	17,810	06/26/2026	4.C FE
23343F-AB-0	DA VINCI PURCHASER CORP		07/22/2022	Various		1,179,327	1,228,125	1,228,991	487,506		741,455		741,455		1,228,961		(49,634)	(49,634)	11,473	01/08/2027	4.B FE
25277B-AG-3	DIAMOND SPORTS GROUP 2ND LIEN TL		09/30/2022	SCHEDULED REDEMPTION		4,888	4,888	4,871			17		17		4,888					08/24/2026	5.B FE
25460H-AB-8	DIRECTV FINANCING LLC TL		09/30/2022	SCHEDULED REDEMPTION		104,755	104,755	105,397			104,755		104,755		104,755				657	08/02/2027	3.B FE
26209H-AC-0	DRIVEN HOLDINGS LLC 2021TL		09/30/2022	SCHEDULED REDEMPTION		2,500	2,500	2,488	2,488		12		12		2,500				58	12/17/2028	4.B FE
26826Y-AB-8	E2OPEN INC TERM LOAN B		09/06/2022	SCHEDULED REDEMPTION		12,488	12,488	12,478	1,860		10,629		10,629		12,488				67	02/04/2028	4.B FE
27943U-AK-2	EDELMAN FINANCIAL CENTER LLC T		09/30/2022	Various		3,260,369	3,476,604	3,456,914			3,457,063		3,457,063		3,457,063		(196,694)	(196,694)	9,645	04/07/2028	4.B FE
N2820E-AB-4	EG GROUP LIMITED TL B	D	09/02/2022	Various		2,849,184	2,976,684	2,976,684			(28,056)		(28,056)		2,948,628		(99,444)	(99,444)	33,077	02/07/2025	4.C FE
28414B-AF-3	ELANCO ANIMAL HEALTH INC TL		09/30/2022	SCHEDULED REDEMPTION		17,252	17,252	17,211	55	1	17,196		17,197		17,252					08/01/2027	3.A FE
284375-LE-0	ELEMENT MATERIALS TECHNOLOGY GRO		07/27/2022	COST OF CARRY		(248)											(248)	(248)		04/12/2029	4.A FE
29359B-AB-7	ENSEMBLE RCM LLC TERM LOAN TL		09/30/2022	SCHEDULED REDEMPTION		9,392	9,392	9,425			9,392		9,392		9,392					08/03/2026	4.B FE
29373U-AE-1	ENVISION HEALTH LLC FIRST OUT TL		09/30/2022	SCHEDULED REDEMPTION		593	593	587			6		6		593					03/31/2027	6. FE
29373U-AC-5	ENVISION HEALTHCARE CORP TL		08/01/2022	Various		1,770,687	5,020,202	5,013,860	793,391	194,774	1,326,359		1,521,134		1,651,763		118,924	118,924	18,161	10/10/2025	6. FE
29426N-AN-4	EPICOR SOFTWARE CORPORATION TL		09/30/2022	SCHEDULED REDEMPTION		9,409	9,409	9,465			9,409		9,409		9,409				45	07/30/2027	4.C FE
29481P-AH-4	ERESEARCHTECHNOLOGY INC 1L 2020		09/30/2022	SCHEDULED REDEMPTION		9,228	9,228	9,236			9,228		9,228		9,228					02/04/2027	4.C FE
30034U-AC-4	EVERI HOLDINGS INC TL B		09/30/2022	SCHEDULED REDEMPTION		6,250	6,250	6,236	1,247		5,003		5,003		6,250				76	08/03/2028	3.B FE
31732F-AR-7	FILTRATION GROUP CORP INTL		09/30/2022	SCHEDULED REDEMPTION		9,250	9,250	9,184	1,746		4		4		9,250				46	10/19/2028	4.C FE
33718F-AD-2	FIRST STUDENT BIDCO INC TL-B		09/26/2022	Various		2,622,627	2,917,735	2,904,377			2,904,942		2,904,942		2,904,942		(282,314)	(282,314)	29,751	07/21/2028	3.C FE
33718F-AB-6	FIRST STUDENT BIDCO INC. TL-C		07/27/2022	Various		972,904	1,082,384	1,077,415			1,077,640		1,077,640		1,077,640		(104,736)	(104,736)	15,657	07/21/2028	3.C FE
33818X-AG-5	FITNESS INTERNATIONAL LLC TL A		09/30/2022	SCHEDULED REDEMPTION		84,459	84,459	79,986	75,776		8,684		8,684		84,459				406	01/08/2025	4.B FE
33903R-AY-5	FleetCor Technologies Operating		09/30/2022	SCHEDULED REDEMPTION		18,571	18,571	18,420			11,135		11,135		18,571				66	04/28/2028	3.A FE
35039K-AB-2	FOUNDATION BUILDING MATERIALS TL		09/30/2022	SCHEDULED REDEMPTION		9,082	9,082	9,033			3,957		3,957		9,082				44	01/31/2028	4.B FE
55316H-AB-1	GENESEE & WYOMING INC.		09/30/2022	SCHEDULED REDEMPTION		12,426	12,426	12,400			12,426		12,426		12,426				135	12/30/2026	3.B FE
C7052B-AH-7	GFL Environmental Inc. 2020 Refi	A	09/30/2022	SCHEDULED REDEMPTION		20,355	20,355	20,439	973		19,381		19,381		20,355				1	05/30/2025	3.C FE
38017B-AQ-9	GO DADDY OPERATING CO. LLC TLB4		09/30/2022	SCHEDULED REDEMPTION		13,253	13,253	13,206			13,253		13,253		13,253				50	08/10/2027	3.B FE
38017B-AN-6	GO DADDY OPERATING COMPANY TLB2		09/30/2022	SCHEDULED REDEMPTION		13,688	13,688	13,662	1,766	6	11,915		11,921		13,688				49	02/15/2024	3.B FE
38101J-AC-0	GOLDEN ENTERTAINMENT INC TL		08/26/2022	SCHEDULED REDEMPTION		157,068	157,068	156,856	15,416	9	141,643		141,652		157,068				694	10/21/2024	3.C FE
BASONP-X2-6	GREENROCK FINANCE INCRE TLB		08/03/2022	Various		3,755,459	3,755,459	3,746,994	765,835	9,704	2,979,920		2,989,624		3,755,459				45,965	06/28/2024	4.C FE
36250L-AP-9	GTT COMMUNICATIONS INC CLOSING		07/22/2022	Various		1,586,180	2,000,000	1,841,487	552,110	21,678	1,270,155		1,291,833		1,843,942		(257,763)	(257,763)		05/31/2025	6. *
40227U-AC-0	GULF FINANCE LLC TL		09/30/2022	SCHEDULED REDEMPTION		9,612	9,612	8,296	26		9,104		9,104		9,612					08/25/2026	5.A FE
L4780E-AC-8	HERENS HOLDCO SARL TLB	D	09/30/2022	SCHEDULED REDEMPTION		5,816	5,816	5,823			(7)		(7)		5,816				72	07/03/2028	4.B FE
G4712J-AR-3	HOWDEN GROUP HOLDINGS LIMITED TLB	D	09/13/2022	Various		4,301,094	4,600,961	5,223,490			2,006,514		2,006,514		4,607,455		(306,361)	(306,361)	56,219	11/12/2027	4.B FE
44932E-AD-2	HYSTER-YALE GROUP INC LOAN		09/30/2022	SCHEDULED REDEMPTION		3,047	3,047	3,026	2,994	30	23		53		3,047					05/26/2028	4.A FE
44928Q-AE-9	IBC CAPITAL LIMITED GOODPACK TLB1		09/30/2022	SCHEDULED REDEMPTION		15,812	15,812	15,787	1,259	9	14,545		14,553		15,812					09/11/2023	4.C FE
L5000D-AC-1	ICON LUXEMBOURG S.A.R.L. TLB	D	09/30/2022	SCHEDULED REDEMPTION		580,630	580,630	578,053	28,876		551,755		551,755		580,630				6,770	07/03/2028	3.A FE
L5000D-AD-9	ICON LUXEMBOURG S.AR.L. USDTLB	D	09/30/2022	SCHEDULED REDEMPTION		144,664	144,664	144,022	7,194		137,470		137,470		144,664				1,687	07/03/2028	3.A FE
45173J-AQ-7	II-VI INCORPORATED		07/15/2022	Various		1,932,250	2,000,000	1,980,000							1,955,708		(23,458)	(23,458)	248	12/08/2028	4.C FE
45323K-AB-6	IMPRIVATA INC TERM LOAN		09/30/2022	SCHEDULED REDEMPTION		7,787	7,787	7,813			7,787		7,787		7,787				34	12/01/2027	4.A FE
45674P-AF-1	INDY US BIDCO LLC 2021 REF TL		09/30/2022	Various		2,889,303	3,009,743	3,017,844			3,017,732		3,017,732		3,017,732		(128,428)	(128,428)	16,787	03/06/2028	4.B FE
G4770M-AH-7	INEOS US PETROCHEM LLC TL-B		07/06/2022	Various		3,292,074	3,450,038	3,449,992	12,416		3,437,575		3,437,575		3,449,992		(157,917)	(157,917)	2,539	01/29/2026	3.C FE
45258F-AB-6	INGRAM MICRO INC TL B		09/30/2022	Various		2,897,228	3,011,118	3,000,855			3,000,900		3,000,900		3,000,900		(103,671)	(103,671)	15,873	06/30/2028	3.A FE
45780Y-AW-6	INSTALLED BUILDING PRODUCTS TLB		09/30/2022	SCHEDULED REDEMPTION		1,000	1,000	995			1,000		1,000		1,000				4	12/14/2028	3.B FE
45783U-AB-7	INSTRUCTURE HOLDINGS INC TLB		09/30/2022	SCHEDULED REDEMPTION		1,250	1,250	1,247	1,244	3	3		6		1,250					10/30/2028	3.A FE
45004K-AC-0	IRI HOLDINGS INC. INITIAL TL		08/01/2022	Various		4,629,547	4,629,547	4,633,830			4,629,547		4,629,547		4,629,547				44,979	12/01/2025	4.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
05080A-AF-9	JAZZ PHARMA	D	09/30/2022	SCHEDULED REDEMPTION		1,191,290	1,191,290	1,189,691	98,818		1,092,473		1,092,473		1,191,290				151	05/05/2028	3.C FE
46611V-AU-9	JBS USA LUX S.A. TERM LOAN B		09/26/2022	Various		10,015,585	10,015,585	10,002,815			10,015,585		10,015,585		10,015,585				162,762	05/01/2026	2.B FE
50168E-AN-2	LABL INC TERM LOAN DOLLAR TL		09/30/2022	SCHEDULED REDEMPTION		11,856	11,856	11,678			178		178		11,856				74	10/29/2028	4.C FE
52729K-AP-1	LEVEL 3 FINANCING INC TRANCHE		08/03/2022	SCHEDULED REDEMPTION		441,378	441,378	439,976			441,378		441,378		441,378				56	03/01/2027	3.A FE
50204E-AB-4	LHS BORROWER LLC TLB		09/30/2022	Various		137,624	160,124	158,523			137		137		158,660		(21,035)	(21,035)	1,073	02/16/2029	4.B FE
53226G-AK-7	LIGHTSTONE HOLDCO LLC EXT TLB		08/20/2022	SCHEDULED REDEMPTION		7,556	7,556	7,556			(1)		(1)		7,556				136	02/01/2027	4.C FE
50217U-AS-6	LTI HOLDINGS (BOYD) TL		09/30/2022	RBC DOMINION SECURITIES															48,380	09/06/2025	4.C FE
L6232U-AN-7	MALLINCKRODT INTL FINANCE TL		08/05/2022	Various		2,034,221	2,396,620	2,193,826			4,542		4,542		2,198,368		(164,147)	(164,147)	22,377	09/30/2027	4.C FE
56589P-AJ-4	MARAVAI INTERMEDIATE HOLDINGS TLB		07/05/2022	Various		687,671	694,480	690,771			269		269		691,040		(3,369)	(3,369)	10,610	10/19/2027	4.A FE
57777Y-AB-2	MAVIS TIRE EXPRESS SERVICES TOPC		09/30/2022	SCHEDULED REDEMPTION		8,609	8,609	8,642			(32)		(32)		8,609				5	05/04/2028	4.C FE
58401D-AC-8	MED PARENTCO LP TERM LOAN		09/02/2022	Various		95,212	99,744	98,813			98,815		98,815		98,815		(3,602)	(3,602)	1,118	08/31/2026	4.C FE
26943P-AB-5	MEGA BROADBAND INVESTMENTS LLC TL		09/30/2022	SCHEDULED REDEMPTION		621	621	616	616		5		5		621					11/12/2027	4.B FE
45567Y-AL-9	MH SUB I LLC INCREMENTAL TL		09/30/2022	SCHEDULED REDEMPTION		6,167	6,167	6,162			1,091		1,091		6,167				32	09/13/2024	4.B FE
59921P-AB-2	MILEAGE PLUS HOLDINGS LLC TLB		09/20/2022	SCHEDULED REDEMPTION		112,500	112,500	111,237	73,924		38,576		38,576		112,500					06/21/2027	2.C FE
55316X-AC-4	MIP V WASTE HOLDINGS LLC COV-LI TL		09/30/2022	SCHEDULED REDEMPTION		1,875	1,875	1,866			9		9		1,875				9	12/08/2028	4.B FE
60662W-AS-1	MITCHELL INTL TL 1ST LIEN		09/30/2022	SCHEDULED REDEMPTION		1,250	1,250	1,242			1,250		1,250		1,250					10/15/2028	4.C FE
61022Y-AG-6	MONOTYPE IMAGING HLDGS 2021 TL		09/30/2022	Various		1,933,410	1,997,139	2,857,150	416,512		(439,855)		(439,855)		1,976,619		(43,210)	(43,210)	18,039	10/09/2026	4.C FE
55328H-AK-7	MPH ACQUISITION HOLDINGS LLC		09/30/2022	SCHEDULED REDEMPTION		3,852	3,852	3,747			105		105		3,852					09/01/2028	4.A FE
63108E-AB-4	NASCAR HOLDINGS INC TERM LOAN		09/30/2022	Various		2,038,715	2,094,307	2,090,026			2,092,226		2,092,226		2,092,226		(53,511)	(53,511)	2,586	10/19/2026	3.C FE
63689E-AR-6	NATIONAL MENTOR HOLDING INC TL		07/07/2022	Various		5,715,397	6,437,587	6,425,417	467,300	3,652	5,954,270		5,957,922		6,425,222		(709,825)	(709,825)	25,390	03/02/2028	4.C FE
63689E-AT-2	NATIONAL MENTOR HOLDINGS INC TLC		07/06/2022	Various		182,605	205,773	205,336	19,761	148	185,426		185,574		205,336		(22,731)	(22,731)	206	03/02/2028	4.C FE
64746P-AC-3	NEW MILANI GROUP TL		09/30/2022	SCHEDULED REDEMPTION		16,250	16,250	16,171			16,250		16,250		16,250					06/06/2024	5.C
62973@-AA-9	NTM HLDGS LLC (NORTHSTAR TVL) TLB		09/30/2022	SCHEDULED REDEMPTION		270,046	270,046	263,199			270,046		270,046		270,046				15,677	06/07/2024	5.C
68163Y-AB-1	OLYMPUS WATER US HOLDING CORPORA		07/07/2022	Various		1,677,192	1,741,250	3,491,206			(1,755,103)		(1,755,103)		1,736,103		(58,911)	(58,911)	2,053	11/09/2028	4.C FE
68218E-AH-7	ON SEMICONDUCTOR CORPORATION TER		09/30/2022	SCHEDULED REDEMPTION		828	828	827	827		1		1		828				3	09/16/2026	3.A FE
68277F-AE-9	ONEDIGITAL BORROWER LLC		09/30/2022	SCHEDULED REDEMPTION		7,464	7,464	7,318	3,653		3,811		3,811		7,464				105	11/16/2027	4.B FE
68404X-AB-2	OPTIV INC INITIAL TERM LOAN FI TL		09/30/2022	SCHEDULED REDEMPTION		986	986	952	938		48		48		986				5	02/01/2024	4.C FE
70468B-AC-7	PELICAN PRODUCTS INC		09/30/2022	SCHEDULED REDEMPTION		5,997	5,997	5,982			15		15		5,997				100	12/29/2028	4.B FE
69338C-AH-4	PG&E CORPORATION TERM LOAN		09/30/2022	Various		1,938,956	2,014,772	1,997,623	1,161,888	1,007	834,860		835,867		1,997,755		(58,799)	(58,799)	3,817	06/23/2025	3.C FE
71913B-AE-2	PHOENIX GUAR (BRIGHTSPRING)TLB1		09/30/2022	Various		1,906,555	1,997,646	1,985,208	809,870		1,175,566		1,175,566		1,985,436		(78,881)	(78,881)	12,294	03/05/2026	4.B FE
71913B-AH-5	PHOENIX GUARANTOR INC (AKA BRI) TL		09/30/2022	SCHEDULED REDEMPTION		13,138	13,138	13,122			13,138		13,138		13,138					03/05/2026	4.A FE
72165N-BH-1	PILOT TRAVEL CENTERS LLC		09/30/2022	SCHEDULED REDEMPTION		14,937	14,937	14,872			14,937		14,937		14,937				57	08/04/2028	3.A FE
73813H-AB-2	POTTERS BORROWER LP COV-LITE TLB		09/30/2022	SCHEDULED REDEMPTION		500	500	496			500		500		500					12/14/2027	4.B FE
69374N-AC-6	PRECISION VALVE CORPORATION TL		09/30/2022	SCHEDULED REDEMPTION		9,411	9,411	9,379	8,470	903	38		941		9,411				168	08/02/2024	4.C
74167N-AC-7	PRIMARY PRODUCTS FINANCE LLC TL		09/30/2022	BARCLAYS															(1,181)	10/25/2028	4.A FE
BAS1CA-1F-5	PROPULSION (BC) FINCO TL	D	09/23/2022	CREDIT SUISSE		498,438	500,000	497,500			2		2		497,502		935	935		09/14/2029	4.A FE
74530D-AC-9	PUG LLC TERM LOAN (USD)		09/30/2022	SCHEDULED REDEMPTION		10,091	10,091	9,908			8,972		8,972		10,091				51	02/12/2027	4.C FE
74839X-AF-6	QUIKRETE HLDGS INITIAL LOAN		09/30/2022	SCHEDULED REDEMPTION		29,259	29,259	29,429			29,259		29,259		29,259				39	02/01/2027	3.C FE
75605V-AD-4	REALPAGE INC TL		07/14/2022	Various		1,935,725	1,994,975	1,990,575			1,990,602		1,990,602		1,990,602		(54,877)	(54,877)	8,964	04/24/2028	4.B FE
76171J-AB-7	REYNOLDS CONSUMER PRODUCTS INC		09/30/2022	SCHEDULED REDEMPTION		2,250	2,250	2,248	1,242	7	1,001		1,008		2,250				8	02/04/2027	2.C FE
76680Y-AG-7	RING CONTAINER TECH GROUP TLB		07/12/2022	Various		3,608,550	3,721,275	3,730,578			(10,949)		(10,949)		3,719,629		(111,078)	(111,078)	33,914	08/05/2028	4.B FE
75001C-AB-0	RV RETAILER LLC TL-B		09/30/2022	Various		894,930	1,007,479	2,362,104	367,024		(1,351,795)		(1,351,795)		1,001,486		(106,556)	(106,556)	14,037	02/08/2028	4.A FE
78350U-AE-5	RYAN SPECIALTY GROUP LLC TL		09/30/2022	SCHEDULED REDEMPTION		18,461	18,461	18,556			18,461		18,461		18,461				85	09/01/2027	4.A FE
80875A-AT-8	SCIENTIFIC GAMES CORP ITLB		09/30/2022	SCHEDULED REDEMPTION		2,500	2,500	2,481			19		19		2,500					04/14/2029	3.C FE
83417U-AH-9	SOLARWINDS HOLDINGS INC 2018 R TL		09/30/2022	SCHEDULED REDEMPTION		528,462	528,462	524,681	54,177		474,285		474,285		528,462				2,567	02/05/2024	4.B FE
84673E-AB-5	SPARTA US HOLCO ITL		09/30/2022	GOLDMAN SACHS															14,774	08/02/2028	4.A FE
84748E-AF-7	SPECIALTY BUILDING PRODUCTS TLB		08/03/2022	Various		2,229,415	2,618,438	5,217,237			(2,654,361)		(2,654,361)		2,562,876		(333,461)	(333,461)	17,232	10/15/2028	4.C FE
84850X-AK-8	SPIN HOLDCO INC (AKA COINMACH) TL		09/08/2022	Various		6,753	6,878	6,678			4,517		4,517		6,878		(124)	(124)		03/04/2028	4.C FE
78466Y-AN-8	SRS DISTRIBUTION 2021 REFI TL		07/29/2022	SCHEDULED REDEMPTION		23,732	23,732	23,771	147		21,831		21,831		23,732				472	06/02/2028	4.C FE
78466D-BD-5	SS&C TECHNOLOGIES HLDGS TLB3		09/30/2022	SCHEDULED REDEMPTION		10,615	10,615	10,579			10,615		10,615		10,615				38	04/16/2025	3.B FE
78466D-BF-0	SS&C TECHNOLOGIES HOLDINGS INC TL		09/30/2022	SCHEDULED REDEMPTION		2,630	2,630	2,628			2,630		2,630		2,630				9	04/16/2025	3.B FE
78466D-BE-3	SS&C TECHNOLOGIES HOLDINGS INC TLB		09/30/2022	SCHEDULED REDEMPTION		8,586	8,586	8,557			8,586		8,586		8,586				30	04/16/2025	3.B FE
85350E-AB-2	STANDARD INDUSTRIES INC TL		09/22/2022	SCHEDULED REDEMPTION		5,625	5,625	5,585	1,238		2,507		2,507		5,625				54	09/22/2028	2.C FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
N8233B-AC-6	STARS GROUP HOLDINGS BV USD TL	D	09/29/2022	Various		1,978,585	2,021,779	2,026,325			2,026,258		2,026,258		2,026,258		(47,673)	(47,673)	123,798	07/21/2026	2.C FE
85788B-AF-1	STEAK N SHAKE OPERATIONS INC TL		07/29/2022	SCHEDULED REDEMPTION		446,641	446,641	413,143	424,309	15,370	6,962		22,332		446,641				19,259	12/31/2022	3.A Z
86089G-AB-3	STITCH ACQUISITION CORPORATION T		09/30/2022	SCHEDULED REDEMPTION		938	938	878	874		63		63		938					07/27/2028	4.C FE
86880N-AX-1	SURGERY CENTER HOLDINGS INC TL		09/30/2022	EXCHANGE															29,122	08/31/2026	4.C FE
78489H-AB-4	SWF HOLDINGS I CORP		09/30/2022	SCHEDULED REDEMPTION		4,375	4,375	4,370			5		5		4,375					10/06/2028	4.C FE
87294#-AA-6	TDBBS LLC TERM LOAN		09/30/2022	SCHEDULED REDEMPTION		230,365	230,365	228,064	228,247		75,723		75,723		230,365				4,456	12/31/2024	5.C
87817J-AG-3	TEAM HEALTH HOLDINGS INC ETL		09/30/2022	SCHEDULED REDEMPTION		1,479	1,479	1,415			64		64		1,479				10	03/02/2027	4.C FE
88023H-AF-7	TEMPO ACQUISITION LLC TLB1		09/30/2022	SCHEDULED REDEMPTION		16,766	16,766	16,669			97		97		16,766				76	08/31/2028	3.C FE
88166@-AC-7	TEX-TECH INDUSTRIES AMEND INCR TL		09/30/2022	SCHEDULED REDEMPTION		15,000	15,000	14,899	14,882		118		118		15,000				175	08/24/2023	5.B
88166@-AA-1	TEX-TECH INDUSTRIES INITIAL TL		09/30/2022	SCHEDULED REDEMPTION		12,500	12,500	12,385	12,376		124		124		12,500				287	08/24/2023	5.B
88166@-AB-9	TEX-TECH INDUSTRIES REVOLVER		09/08/2022	SCHEDULED REDEMPTION							100		100							08/24/2023	5.B
90010L-AC-6	THOUGHTWORKS INC COV LITE TLB		09/30/2022	CREDIT SUISSE															7,657	03/24/2028	4.A FE
87261S-AE-9	TMS INTERNATIONAL CORP TLB3		09/30/2022	SCHEDULED REDEMPTION		5,938	5,938	5,919	931		5,007		5,007		5,938				26	08/14/2024	4.A FE
87261S-AD-1	TMS INTERNATIONAL CORP. (AKA TUB		09/30/2022	SCHEDULED REDEMPTION		3,487	3,487	3,460			27		27		3,487				15	08/14/2024	4.A FE
89334G-AX-2	TRANS UNION TLB-5		09/30/2022	SCHEDULED REDEMPTION		30,719	30,719	30,683	2,734	20	27,965		27,985		30,719				109	11/16/2026	3.B FE
89435T-AB-0	TRAVERSE MIDSTREAM PARTNERS TL		07/26/2022	SCHEDULED REDEMPTION		217,248	217,248	210,597	148,601	37	68,610		68,647		217,248				4,912	09/27/2024	4.C FE
89778P-AG-2	TRUCK HERO INC TLB		09/30/2022	SCHEDULED REDEMPTION		19,824	19,824	19,846			19,824		19,824		19,824				100	01/31/2028	4.C FE
89787R-AH-5	TRUGREEN LIMITED PARTNERSHIP TL		09/30/2022	SCHEDULED REDEMPTION		12,908	12,908	13,023			12,908		12,908		12,908				70	10/29/2027	4.B FE
90385K-AK-7	UKG INC TERM LOAN (1ST LIEN)		09/30/2022	SCHEDULED REDEMPTION		9,411	9,411	9,445			9,411		9,411		9,411					05/04/2026	4.C FE
90385K-AB-7	ULTIMATE SOFTWARE GROUP INC TL		09/30/2022	SCHEDULED REDEMPTION		1,487	1,487	1,480			1,487		1,487		1,487				8	05/04/2026	4.C FE
90932R-AJ-3	UNITED AIRLINES INC		07/07/2022	Various		2,563,149	2,657,277	2,683,438			2,683,287		2,683,287		2,683,287		(120,138)	(120,138)	10,225	04/21/2028	3.B FE
91335P-AJ-8	UNIVAR SOLUTIONS USA INC TERM LO		09/30/2022	Various		1,957,008	2,012,412	2,003,691	21,097		1,982,745		1,982,745		2,003,842		(46,835)	(46,835)	7,463	06/03/2028	2.C FE
914908-BB-3	UNIVISION COMMUNICATIONS INC TLB		09/30/2022	Various		1,890,824	1,997,500	1,997,500			(6,266)		(6,266)		1,991,234		(100,411)	(100,411)	7,776	01/31/2029	4.A FE
92531H-AD-9	VERSCEND HOLDING CORP TL B		09/30/2022	SCHEDULED REDEMPTION		14,808	14,808	14,811			14,808		14,808		14,808				81	08/27/2025	4.B FE
92537E-AC-2	VERTIV GROUP CORPORATION TL-B		07/05/2022	SCHEDULED REDEMPTION		15,109	15,109	15,164			15,109		15,109		15,109				48	03/02/2027	4.A FE
58506P-AF-8	VIANT MEDICAL HOLDINGS ITL		07/06/2022	Various		2,318,767	2,455,712	2,416,461			2,416,664		2,416,664		2,416,664		(97,898)	(97,898)	2,217	07/02/2025	5.A FE
00215N-AK-6	VM CONSOLIDATED INC TLB		09/16/2022	Various		2,761,892	2,889,444	5,263,105			8,457		8,457		2,883,454		(121,563)	(121,563)	38,260	03/24/2028	4.A FE
92943H-AB-5	W. R. GRACE HOLDINGS LLC TLB		09/30/2022	SCHEDULED REDEMPTION		8,750	8,750	8,733	1,247		(16)		(16)		8,750				136	09/22/2028	4.A FE
63939W-AG-8	WAYSTAR TECHNOLOGIES INC TLB		09/30/2022	SCHEDULED REDEMPTION		9,029	9,029	9,027			1,405		1,405		9,029				49	10/22/2026	4.B FE
56356X-AE-9	WELBILT INC FKA MANITOWOC TLB		07/28/2022	SCHEDULED REDEMPTION		5,304,175	5,304,175	5,261,190	1,178,750		4,125,424		4,125,424		5,304,175				17,187	10/23/2025	4.C FE
96208U-AT-8	WEX INC TERM LOAN		07/07/2022	Various		1,865,781	1,925,126	1,917,061			1,917,086		1,917,086		1,917,086		(51,305)	(51,305)	1,466	03/31/2028	3.C FE
96350T-AC-4	WHITE CAP BUYER LLC INITIAL TL		07/29/2022	Various		4,796,459	5,012,687	4,974,870	976,588		3,991,010		3,991,010		4,975,117		(178,657)	(178,657)	11,032	10/19/2027	4.B FE
97246F-AH-9	WILSONART LLC TL		07/28/2022	Various		3,730,259	4,255,477	4,244,744			4,244,885		4,244,885		4,244,885		(514,626)	(514,626)	20,075	12/31/2026	4.B FE
92937J-AM-5	WP CPP HOLDINGS INITIAL TL		09/30/2022	SCHEDULED REDEMPTION		16,741	16,741	16,342			16,741		16,741		16,741				72	04/30/2025	5.A FE
BAS1AF-9F-8	WPG HOLDINGS LLC ITL		09/30/2022	SCHEDULED REDEMPTION		32,500	32,500	32,801			19,781		19,781		32,500				415	10/20/2025	4.B Z
25471Y-AK-8	ZOOMINFO LLC INITIAL TL		07/06/2022	Various		4,894,977	5,000,000	4,985,611	1,003,624		3,982,048		3,982,048		4,985,672		(90,695)	(90,695)	7,828	02/02/2026	3.A FE
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						142,905,936	153,015,973	167,766,384	12,660,430	251,973	85,701,068		85,953,041		148,629,969		(5,724,033)	(5,724,033)	1,260,184	XXX	XXX
2509999997. Total - Bonds - Part 4						4,575,058,715	4,474,510,311	4,717,712,556	1,147,064,861	3,985,586	83,452,200		87,437,786		4,434,730,875		(114,235,295)	(114,235,295)	48,595,726	XXX	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2509999999. Total - Bonds						4,575,058,715	4,474,510,311	4,717,712,556	1,147,064,861	3,985,586	83,452,200		87,437,786		4,434,730,875		(114,235,295)	(114,235,295)	48,595,726	XXX	XXX
675022-40-4	OCEAN SPRAY CRANBERRIES, INC PERPETUAL P		08/09/2022	CALLED @ 100.000	200,000.000	20,000,000	100.00	13,600,000	18,400,000	(4,800,000)			(4,800,000)		13,600,000		6,400,000	6,400,000	861,111		3.B FE
S71010-69-8	PORSCHE AUTOMOBIL HOLDING SE	B	07/20/2022	MORGAN STANLEY	13,168.000	939,973	0.10	868,940							868,940	(37,330)	108,363	71,033	26,091		6. *
4019999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						20,939,973	XXX	14,468,940	18,400,000	(4,800,000)			(4,800,000)		14,468,940	(37,330)	6,508,363	6,471,033	887,202	XXX	XXX
4509999997. Total - Preferred Stocks - Part 4						20,939,973	XXX	14,468,940	18,400,000	(4,800,000)			(4,800,000)		14,468,940	(37,330)	6,508,363	6,471,033	887,202	XXX	XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks						20,939,973	XXX	14,468,940	18,400,000	(4,800,000)			(4,800,000)		14,468,940	(37,330)	6,508,363	6,471,033	887,202	XXX	XXX
88579Y-10-1	3M COMPANY		07/20/2022	MORGAN STANLEY	13,478.000	1,792,600		1,744,188	358,102	(72,576)			(72,576)		1,744,188		48,412	48,412	23,086		
002824-10-0	ABBOTT LABS		09/07/2022	GOLDMAN, SACHS & CO.	24,360.000	2,550,312		2,639,659							2,639,659		(89,347)	(89,347)	3,554		
003654-10-0	ABIOMED INC		07/20/2022	MORGAN STANLEY	631.000	174,250		156,179							156,179		18,071	18,071			
00404A-10-9	ACADIA HEALTHCARE CO INC		09/27/2022	Various	3,644.000	283,612		113,136	221,191	(108,055)			(108,055)		113,136		170,476	170,476			
G1151C-10-1	ACCENTURE PLC		09/07/2022	GOLDMAN, SACHS & CO.	8,143.000	2,334,992		2,260,904							2,260,904		74,089	74,089	7,899		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
E7813W-16-3	ACTIVIDADES DE CONSTRUCCION Y SERV	B	08/11/2022	MORGAN STANLEY	1.000	25		21	27	(6)			(6)		21	(2)	6	4			
005098-10-8	ACUSHNET HOLDINGS CORP		09/29/2022	Various	220.000	10,182		5,658	11,678	(6,019)			(6,019)		5,658		4,524	4,524	119		
D0066B-18-5	ADIDAS SALOMON AG	B	09/07/2022	GOLDMAN, SACHS & CO.	4,820.000	677,605		858,943							858,943	(28,750)	(152,588)	(181,339)			
00724F-10-1	ADOBE INC		09/07/2022	GOLDMAN, SACHS & CO.	4,574.000	1,736,777		1,715,670							1,715,670		21,107	21,107			
007903-10-7	ADVANCED MICRO DEVICES INC		07/20/2022	MORGAN STANLEY	16,542.000	1,479,234		1,264,967	1,984,237	(224,347)			(224,347)		1,264,967		214,268	214,268			
SB165X-P1-4	AEDIFICA REIT SA	B	08/03/2022	JONES TRADING	10,024.000	1,027,319		964,426							964,426	(43,186)	106,079	62,893	8,480		
00827B-10-6	AFFIRM HOLDINGS INC CLASS A		09/07/2022	GOLDMAN, SACHS & CO.	12,590.000	290,256		373,545							373,545		(83,290)	(83,290)			
10000D-UM-1	AGNICO EAGLE MINES LTD COM	B	09/07/2022	GOLDMAN, SACHS & CO.	11,306.000	476,857		474,619	197,503	(9,553)			(9,553)	(9,000)	474,619	(7,018)	9,256	2,238	4,872		
009158-10-6	AIR PRODUCTS & CHEM		07/20/2022	MORGAN STANLEY	3,477.000	805,342		819,286							819,286		(13,944)	(13,944)	5,633		
009066-10-1	AIRBNB INC CLASS A		07/20/2022	MORGAN STANLEY	9,556.000	1,029,397		851,248							851,248		178,148	178,148			
S60107-02-6	AISIN CORP	B	09/07/2022	GOLDMAN, SACHS & CO.	12,000.000	346,280		372,103							372,103	(12,645)	(13,178)	(25,823)			
00971T-10-1	AKAMAI TECHNOLOGIES		07/20/2022	MORGAN STANLEY	6,331.000	568,416		578,210							578,210		(9,794)	(9,794)			
00973Y-10-8	AKERO THERAPEUTICS INC		09/29/2022	Various	4,028.000	112,006		43,823							43,823		68,183	68,183			
SBJ2KS-G2-8	AKZO NOBEL NV	B	07/20/2022	MORGAN STANLEY	2,908.000	194,593		190,375	218,272	(46,650)			(46,650)	(4,987)	190,375	(12,703)	16,921	4,218	2,746		
012348-10-8	ALBANY INTERNATIONAL CORP.		09/12/2022	Various	1,507.000	130,407		74,612	133,294	(58,683)			(58,683)		74,612		55,796	55,796	949		
015271-10-9	ALEXANDRIA REAL ESTATE		09/07/2022	GOLDMAN, SACHS & CO.	2,234.000	344,776		323,997	498,093	(148,405)			(148,405)		323,997		20,779	20,779	7,774		
016255-10-1	ALIGN TECHNOLOGY INC		07/20/2022	MORGAN STANLEY	690.000	189,390		163,302	453,454	(264,091)			(264,091)		163,302		26,088	26,088			
01626P-30-4	ALIMENTATION COUCHE TARD MULTI VOT	B	09/07/2022	EXCHANGE	8,849.000	187,899		194,936	371,292	(174,063)			(174,063)	(2,293)	194,936	(7,037)		(7,037)	1,915		
G0176J-10-9	ALLEGION PLC		07/20/2022	MORGAN STANLEY	4,250.000	431,811		416,075							416,075		15,736	15,736	3,485		
SBM04Z-X7-3	ALLEIMA	B	09/07/2022	Various	1,254.600	4,610		2,533							2,533	(463)	2,540	2,077			
D03080-11-2	ALLIANZ SE-REG COM STK	B	07/20/2022	MORGAN STANLEY	5,691.000	1,021,084		1,079,879							1,079,879	(18,132)	(40,663)	(58,795)			
02005N-10-0	ALLY FINANCIAL INC		07/20/2022	MORGAN STANLEY	17,095.000	579,080		572,853							572,853		6,226	6,226	5,129		
02079K-30-5	ALPHABET INC CLASS A		09/07/2022	GOLDMAN, SACHS & CO.	11,216.000	1,227,507		1,222,129	1,624,660						1,222,129		5,378	5,378			
02079K-10-7	ALPHABET INC CLASS C		09/07/2022	GOLDMAN, SACHS & CO.	10,740.000	1,186,474		1,110,854	1,553,858	(443,004)			(443,004)		1,110,854		75,620	75,620			
02209S-10-3	ALTRIA GROUP INC.		07/20/2022	MORGAN STANLEY	23,583.000	997,892		985,062	1,117,598	(76,409)			(76,409)		985,062		12,830	12,830	63,674		
023135-10-6	AMAZON COM INC		07/20/2022	MORGAN STANLEY	128,538.000	15,779,606		13,652,021	21,429,470	(138,757)			(138,757)		13,652,021		2,127,585	2,127,585			
00165C-10-4	AMC ENTERTAINMENT HOLDINGS INC CLA		08/22/2022	DISTRIBUTION	0.000	160,315		160,315							160,315						
025816-10-9	AMERICAN EXPRESS CO		07/20/2022	MORGAN STANLEY	13,011.000	1,937,619		1,803,585	2,128,600						1,803,585		134,034	134,034	19,126		
02665T-30-6	AMERICAN HOMES RENT REIT CLASS A		09/22/2022	BANK OF AMERICA/MERRILL LYNCH	104,484.000	3,552,640		3,659,736	399,555	(135,739)			(135,739)		3,659,736		(107,097)	(107,097)	23,773		
03076C-10-6	AMERIPRISE FINL INC		07/20/2022	MORGAN STANLEY	1,279.000	309,543		303,993							303,993		5,550	5,550	1,599		
032654-10-5	ANALOG DEVICES INC		09/07/2022	GOLDMAN, SACHS & CO.	15,549.000	2,343,103		2,412,323							2,412,323		(69,221)	(69,221)	22,887		
SBYYHL-23-3	ANHEUSER BUSCH INBEV SA NV	B	09/07/2022	GOLDMAN, SACHS & CO.	2,911.000	141,451		161,085							161,085	(5,392)	(14,242)	(19,634)			
035710-40-9	ANNALY CAPITAL MANAGEMENT IN		09/26/2022	EXCHANGE	29,441.250	711,369		711,369							711,369				20,933		
03662Q-10-5	ANSYS INC		07/20/2022	MORGAN STANLEY	461.000	118,509		110,313							110,313		8,196	8,196			
S62473-06-1	APA GROUP UNITS	B	07/20/2022	MORGAN STANLEY	11,757.000	98,430		80,358	85,992	(5,368)			(5,368)	(266)	80,358	(3,814)	21,886	18,073	4,373		
03753U-10-6	APELLIS PHARMACEUTICALS INC		09/09/2022	Various	2,777.000	159,883		89,582	55,270	(22,922)			(22,922)		89,582		70,301	70,301			
037833-10-0	APPLE INC.		09/20/2022	DIRECT	17,785.000	2,790,467		2,431,565	3,158,082	(641,505)			(641,505)		2,431,565		358,901	358,901	12,094		
03820C-10-5	APPLIED INDUSTRIAL TECH INC		09/30/2022	NATIONAL BANK OF CANADA	350.000	39,413		16,002	35,945	(19,943)			(19,943)		16,002		23,411	23,411	286		
038222-10-5	APPLIED MATERIALS INC		09/07/2022	GOLDMAN, SACHS & CO.	22,399.000	2,059,205		2,223,407							2,223,407		(164,202)	(164,202)	5,824		
038336-10-3	APTARGROUP INC		08/04/2022	Various	363.000	38,446		36,133	44,460	(8,327)			(8,327)		36,133		2,313	2,313	393		
G6095L-10-9	APTIV PLC		09/07/2022	GOLDMAN, SACHS & CO.	9,130.000	840,717		898,301							898,301		(57,584)	(57,584)			
G0450A-10-5	ARCH CAPITAL GROUP		09/07/2022	GOLDMAN, SACHS & CO.	270.000	12,456		12,282							12,282		174	174			
040413-10-6	ARISTA NETWORKS INC		07/20/2022	MORGAN STANLEY	10,583.000	1,109,973		992,050	880,900	(127,355)			(127,355)		992,050		117,922	117,922			
F0392W-12-5	ARKEMA EUR10	B	09/07/2022	GOLDMAN, SACHS & CO.	431.000	35,685		38,264	60,703	(19,110)			(19,110)	(379)	38,264	(4,728)	2,150	(2,579)	1,036		
S60544-09-5	ASAHI GROUP HOLDINGS LTD	B	07/20/2022	MORGAN STANLEY	14,500.000	481,979		474,421							474,421	(45,538)	53,095	7,558	5,126		
J0242P-11-0	ASAHI KASEI CORP	B	09/07/2022	GOLDMAN, SACHS & CO.	121,100.000	863,135		945,154							945,154	(32,120)	(49,899)	(82,019)			
W0817X-20-4	ASSA ABLOY B ORD	B	09/07/2022	GOLDMAN, SACHS & CO.	25,161.000	499,336		533,549							533,549	(29,865)	(4,347)	(34,212)			
S40567-19-0	ASSICURAZIONI GENERALI S.P.A.	B	07/20/2022	MORGAN STANLEY	24,098.000	352,160		330,879	510,541	(194,635)			(194,635)	14,972	330,879	(41,213)	62,495	21,281	20,377		
046353-10-8	ASTRAZENECA ADR REPRESENTING .5 PL	D	08/10/2022	BANK OF AMERICA/MERRILL LYNCH	1.000	66		58	58						58		8	8	1		
00206R-10-2	AT&T INC		09/07/2022	Various	115,810.000	1,953,100		2,104,706	2,190,738						2,104,706		(151,606)	(151,606)	103,158		
W1R924-22-9	ATLAS COPCO CLASS B	B	07/20/2022	MORGAN STANLEY	26,248.000	250,981		219,105							219,105	(2,629)	34,505	31,876			

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
052769-10-6	AUTODESK INCORPORATED		07/20/2022	MORGAN STANLEY	1,903.000	373,693		327,240							327,240		46,453	46,453			
053015-10-3	AUTOMATIC DATA PROCESSING INC COM		07/20/2022	MORGAN STANLEY	2,790.000	602,752		586,012							586,012		16,740	16,740	2,902		
053484-10-1	AVALONBAY CMNTYS INC		07/20/2022	MORGAN STANLEY	848.000	165,038		119,543	214,196	(94,654)			(94,654)		119,543		45,496	45,496	4,045		
05352A-10-0	AVANTOR INC		09/07/2022	GOLDMAN, SACHS & CO.	30,176.000	759,362		873,315	304,419	(110,599)			(110,599)		873,315		(113,953)	(113,953)			
053611-10-9	AVERY DENNISON CORP		07/20/2022	MORGAN STANLEY	2,829.000	490,297		457,930							457,930		32,367	32,367	2,122		
056525-10-8	BADGER METER INC		09/30/2022	Various	520.000	50,085		32,010	55,411	(23,401)			(23,401)		32,010		18,075	18,075	255		
058498-10-6	BALL CORP COM		09/07/2022	GOLDMAN, SACHS & CO.	18,046.000	1,058,103		1,271,695	208,039	(59,045)			(59,045)		1,271,695		(213,592)	(213,592)	4,474		
S57059-46-1	BANCO SANTANDER SA EUR 0.5	B	07/20/2022	MORGAN STANLEY	109,746.000	276,686		308,405	366,984	(11,032)			(11,032)	10,259	308,405	(38,045)	6,327	(31,718)	4,818		
06652K-10-3	BANKUNITED INC		08/15/2022	NATIONAL BANK OF CANADA	152.000	6,210		5,442							5,442		768	768	38		
S20246-44-3	BARRICK GOLD CORP COM NPV	B	07/20/2022	MORGAN STANLEY	50,968.000	787,420		887,396	970,415	(56,998)			(56,998)	9,805	887,396	(25,458)	(74,517)	(99,975)	15,742		
S50865-77-3	BASF SE	B	07/20/2022	MORGAN STANLEY	24,659.000	1,128,315		1,070,504							1,070,504	(44,214)	102,025	57,811	60,986		
070830-10-4	BATH AND BODY WORKS INC		07/20/2022	MORGAN STANLEY	7,021.000	218,313		189,005							189,005		29,308	29,308	1,404		
SBFFY8-52-4	BAUSCH HEALTH COMPANIES INC		09/07/2022	GOLDMAN, SACHS & CO.	9,093.000	62,788		83,579							83,579	(2,000)	(18,791)	(20,791)			
071813-10-9	BAXTER INTL INC		07/20/2022	MORGAN STANLEY	9,346.000	612,943		600,294	364,820	(30,805)			(30,805)		600,294		12,650	12,650	4,422		
S50692-11-0	BAYER AG ORD NPV	B	07/20/2022	MORGAN STANLEY	5,601.000	337,618		332,128							332,128	(5,577)	11,067	5,491			
S55019-06-1	BBVA(BILB-VIZ-ARG) EURO.49	B	09/07/2022	GOLDMAN, SACHS & CO.	44,279.000	196,877		189,213							189,213	(6,333)	13,997	7,664			
075887-10-9	BECTON DICKINSON		07/20/2022	MORGAN STANLEY	2,899.000	687,584		686,521	729,041	(24,873)			(24,873)		686,521		1,063	1,063	5,044		
090043-10-0	BILL COM HOLDINGS INC		07/20/2022	MORGAN STANLEY	1,856.000	257,505		204,049							204,049		53,456	53,456			
090572-20-7	BIO RAD LABORATORIES INC		09/07/2022	GOLDMAN, SACHS & CO.	854.000	419,625		423,618							423,618		(3,994)	(3,994)			
09073M-10-4	BIO TECHNE CORP		07/20/2022	MORGAN STANLEY	1,221.000	435,356		423,247							423,247		12,108	12,108	391		
09062X-10-3	BIOGEN INC		09/07/2022	GOLDMAN, SACHS & CO.	3,360.000	674,219		685,238	141,073	(11,619)			(11,619)		685,238		(11,019)	(11,019)			
05550J-10-1	BJAS WHOLESALE CLUB HOLDINGS INC		09/23/2022	Various	2,272.000	159,897		79,232	152,156	(72,924)			(72,924)		79,232		80,664	80,664			
09247X-10-1	BLACKROCK INC		09/07/2022	GOLDMAN, SACHS & CO.	114.000	76,859		72,359							72,359		4,500	4,500	556		
09260D-10-7	BLACKSTONE INC		07/20/2022	MORGAN STANLEY	11,732.000	1,186,019		1,070,310							1,070,310		115,709	115,709	15,486		
S73096-81-0	BNP PARIBAS S.A.	B	07/20/2022	MORGAN STANLEY	11,880.000	541,886		563,431							563,431	(24,205)	2,661	(21,545)	34,922		
097023-10-5	BOEING CO		09/07/2022	GOLDMAN, SACHS & CO.	4,685.000	730,586		644,844							644,844		85,742	85,742			
09857L-10-8	BOOKING HOLDINGS INC		07/20/2022	MORGAN STANLEY	249.000	456,853		435,499	88,772	(4,870)			(4,870)		435,499		21,355	21,355			
099724-10-6	BORG WARNER INC.		07/20/2022	MORGAN STANLEY	13,326.000	482,057		444,689							444,689		37,368	37,368	2,265		
101121-10-1	BOSTON PPTYS INC		07/20/2022	MORGAN STANLEY	7,737.000	693,258		688,438							688,438		4,820	4,820	7,582		
SB4YVF-56-3	BRENNTAG AG	B	07/20/2022	MORGAN STANLEY	10,755.000	704,483		698,241							698,241	(11,724)	17,966	6,242			
J04578-12-6	BRIDGESTONE	B	07/20/2022	MORGAN STANLEY	18,000.000	688,511		655,846							655,846	(47,476)	80,141	32,664	9,834		
10918L-10-3	BRIGHAM MINERALS INC CLASS A		09/30/2022	Various	4,208.000	105,309		89,841	33,744						89,841		15,468	15,468	7,659		
11135F-10-1	BROADCOM INC		09/20/2022	Various	5,551.000	2,785,915		2,660,714	3,693,691	(898,778)			(898,778)		2,660,714		125,201	125,201	45,518		
SBM94W-M2-1	BROOKFIELD ASSET MANAGEMENT REINSU	B	08/11/2022	MORGAN STANLEY	1.000	53		43	63	(18)			(18)	(1)	43	1	10	10			
117043-10-9	BRUNSWICK CORP.		08/15/2022	Various	281.000	23,463		9,939	28,305	(18,366)			(18,366)		9,939		13,524	13,524	205		
122017-10-6	BURLINGTON STORES INC		09/07/2022	GOLDMAN, SACHS & CO.	3,903.000	578,392		590,055							590,055		(11,663)	(11,663)			
12685J-10-5	CABLE ONE INC		09/07/2022	GOLDMAN, SACHS & CO.	396.000	433,307		518,315							518,315		(85,008)	(85,008)	1,129		
12769G-10-0	CAESARS ENTERTAINMENT INC		07/20/2022	MORGAN STANLEY	2,108.000	93,266		80,736							80,736		12,530	12,530			
13100M-50-9	CALIX INC		08/03/2022	Various	4,599.000	243,762		157,010							157,010		86,752	86,752			
133131-10-2	CAMDEN PROP		08/31/2022	JONES TRADING	3,336.000	436,374		446,648	287,853	(16,266)			(16,266)		446,648		(10,274)	(10,274)	4,366		
14040H-10-5	CAPITAL ONE FINL CORP		09/07/2022	GOLDMAN, SACHS & CO.	14,810.000	1,553,311		1,617,361							1,617,361		(64,050)	(64,050)	8,886		
14316J-10-8	CARLYLE GROUP INC		09/07/2022	GOLDMAN, SACHS & CO.	33,016.000	1,067,218		1,111,121							1,111,121		(43,903)	(43,903)	10,730		
143658-30-0	CARNIVAL CORP		09/07/2022	GOLDMAN, SACHS & CO.	47,565.000	466,840		521,762	47,282	(16,069)			(16,069)		521,762		(54,922)	(54,922)			
147448-10-4	CASELLA WASTE SYSTEMS INC-A		09/29/2022	Various	1,292.000	105,427		71,438	110,363	(38,924)			(38,924)		71,438		33,989	33,989			
147528-10-3	CASEYS GENERAL STORES, INC.		09/08/2022	Various	353.000	75,112		48,386	69,665	(21,278)			(21,278)		48,386		26,726	26,726	381		
149123-10-1	CATERPILLAR INC		07/20/2022	MORGAN STANLEY	8,688.000	1,563,500		1,553,067	1,283,442	(16,203)			(16,203)		1,553,067		10,433	10,433	26,472		
G2007L-10-5	CAZOO GROUP LTD CLASS A	D	07/20/2022	MORGAN STANLEY	12,686.000	7,228		9,134							9,134		(1,906)	(1,906)	9,134		
E2R41M-10-4	CELLNEX TELECOM SA	B	09/28/2022	Various	27,854.000	852,800		1,091,699							1,091,699	(144,919)	(93,981)	(238,900)			
J05523-10-5	CENTRAL JAPAN RAILWAY CO	B	07/20/2022	MORGAN STANLEY	5,600.000	625,149		645,306							645,306	(18,653)	(1,504)	(20,157)			
125269-10-0	CF INDUSTRIES HOLDINGS		07/20/2022	MORGAN STANLEY	6,200.000	530,615		531,526							531,526		(911)	(911)	1,906		
SBJ2L5-75-0	CGI INC	B	07/20/2022	MORGAN STANLEY	7,578.000	641,881		602,386							602,386	(6,225)	45,720	39,495			
159864-10-7	CHARLES RIVER LAB		09/07/2022	GOLDMAN, SACHS & CO.	3,548.000	739,333		816,821							816,821		(77,488)	(77,488)			
808513-10-5	CHARLES SCHWAB		07/20/2022	MORGAN STANLEY	24,770.000	1,556,140		1,564,969	2,083,157	(76,973)			(76,973)		1,564,969		(8,829)	(8,829)	9,908		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
16115Q-30-8	CHART INDUSTRIES INC		08/05/2022	Various	1,107.000	216,696		138,033							138,033		78,663	78,663			
16119P-10-8	CHARTER COMMUNICATIONS INC CLASS A		09/07/2022	GOLDMAN, SACHS & CO.	552.000	222,200		266,726							266,726		(44,527)	(44,527)			
16359R-10-3	CHEMED CORP		09/29/2022	Various	98.000	47,203		41,682	51,846	(10,164)			(10,164)		41,682		5,520	5,520	78		
H1467J-10-4	CHUBB LTD		07/20/2022	MORGAN STANLEY	8,158.000	1,506,707		1,553,603	1,577,023	(23,420)			(23,420)		1,553,603		(46,896)	(46,896)	19,824		
J06930-10-1	CHUGAI PHARMACEUTICAL LTD	B	07/20/2022	MORGAN STANLEY	18,200.000	492,525		464,863							464,863	(25,877)	53,539	27,662	4,480		
172062-10-1	CINCINNATI FINL CORP		07/20/2022	MORGAN STANLEY	4,341.000	481,297		494,570	494,570						494,570		(13,273)	(13,273)	8,725		
17275R-10-2	CISCO SYS INC		07/20/2022	MORGAN STANLEY	37,949.000	1,674,461		1,618,145	273,568	(44,767)			(44,767)		1,618,145		56,316	56,316	30,439		
172967-42-4	CITIGROUP INC		09/07/2022	GOLDMAN, SACHS & CO.	18,018.000	876,105		929,424	146,023						929,424		(53,319)	(53,319)	11,656		
SBYZQ0-77-2	CK ASSET HOLDINGS LTD	B	09/07/2022	GOLDMAN, SACHS & CO.	61,000.000	409,222		375,034	384,560	(10,189)			(10,189)	662	375,034	(3,201)	37,389	34,188	17,253		
G21810-10-9	CLARIVATE PLC	D	07/20/2022	MORGAN STANLEY	23,868.000	346,436		330,810							330,810		15,626	15,626			
184496-10-7	CLEAN HARBORS		09/19/2022	Various	2,128.000	256,096		109,252	212,311	(103,059)			(103,059)		109,252		146,844	146,844			
185899-10-1	CLEVELAND CLIFFS INC		07/20/2022	MORGAN STANLEY	13,925.000	231,080		214,027							214,027		17,053	17,053			
Y16600-10-4	CLP HOLDINGS LTD	B	07/20/2022	MORGAN STANLEY	22,000.000	185,358		182,517							182,517	(51)	2,893	2,842	1,766		
125720-10-5	CME GROUP INC.		09/07/2022	GOLDMAN, SACHS & CO.	5,954.000	1,192,767		1,214,082	277,122	(14,570)			(14,570)		1,214,082		(21,315)	(21,315)	6,368		
192446-10-2	COGNIZANT TECHNOLOGY SOLUTIONSCL A		07/20/2022	MORGAN STANLEY	3,046.000	207,474		205,575	270,241	(31,766)			(31,766)		205,575		1,899	1,899	1,645		
20030N-10-1	COMCAST CORP NEW CL A		09/07/2022	GOLDMAN, SACHS & CO.	106,214.000	3,714,750		4,267,810	489,409	(110,367)			(110,367)		4,267,810		(553,060)	(553,060)	23,007		
200525-10-3	COMMERCE BANCSHARES, INC.		09/20/2022	Various	1,466.000	103,919		69,208	87,850	(30,980)			(30,980)		69,208		34,710	34,710	849		
F61824-87-0	COMPAGNIE GENERALE DES ETABLISSEME	B	07/20/2022	MORGAN STANLEY	74,924.000	2,155,290		2,034,603							2,034,603	(57,307)	177,994	120,687			
J08613-10-1	CONCORDIA FINANCIAL GROUP LTD	B	09/07/2022	GOLDMAN, SACHS & CO.	101,200.000	309,077		326,653							326,653	(11,101)	(6,475)	(17,576)			
216648-40-2	COOPER COMPANIES INC		07/20/2022	MORGAN STANLEY	2,247.000	690,049		703,581							703,581		(13,532)	(13,532)			
217204-10-6	COPART INC		09/07/2022	GOLDMAN, SACHS & CO.	11,773.000	1,398,895		1,439,014							1,439,014		(40,119)	(40,119)			
127097-10-3	COTERRA ENERGY INC		09/07/2022	GOLDMAN, SACHS & CO.	4,958.000	144,250		127,867							127,867		16,383	16,383	3,223		
22266L-10-6	COUPA SOFTWARE INC		09/07/2022	GOLDMAN, SACHS & CO.	8,351.000	549,608		574,883							574,883		(25,274)	(25,274)			
SBYTBW-Y9-8	COVESTRO AG	B	09/07/2022	GOLDMAN, SACHS & CO.	18,772.000	572,112		658,694	339,184	(133,067)			(133,067)	(8,101)	658,694	(35,952)	(50,629)	(86,581)	14,671		
S41822-49-5	CRH PLC ORD EURO.32(DUBLIN LISTING)	B	07/20/2022	MORGAN STANLEY	17,586.000	626,950		606,714							606,714	(11,094)	31,330	20,236			
22788C-10-5	CROWDSTRIKE HOLDINGS INC CLASS A		09/07/2022	GOLDMAN, SACHS & CO.	1,023.000	175,906		184,809							184,809		(8,903)	(8,903)			
22822V-10-1	CROWN CASTLE INTERNATIONAL REIT CO		09/21/2022	BANK OF AMERICA/MERRILL LYNCH	6,061.000	976,085		1,025,099							1,025,099		(49,014)	(49,014)	11,495		
126408-10-3	CSX CORP		07/20/2022	MORGAN STANLEY	16,788.000	499,012		487,859							487,859		11,153	11,153	2,969		
229663-10-9	CUBESMART		08/31/2022	JONES TRADING	58,533.000	2,707,382		2,482,585							2,482,585		224,797	224,797	18,171		
SBP6VL-Q4-0	DAIMLER TRUCK AG	B	07/20/2022	MORGAN STANLEY	29,700.000	781,947		723,974							723,974	(53,337)	111,310	57,973			
J11508-12-4	DAIWA HOUSE INDS JPY50	B	07/20/2022	MORGAN STANLEY	61,700.000	1,455,594		1,436,056							1,436,056	(195,779)	215,317	19,538	20,884		
237194-10-5	DARDEN RESTAURANTS INC		07/20/2022	MORGAN STANLEY	1,101.000	134,192		124,545							124,545		9,647	9,647	2,543		
F24571-45-1	DASSAULT SYSTEMES	B	07/20/2022	MORGAN STANLEY	18,892.000	757,894		693,544							693,544	(29,795)	94,145	64,350	2,572		
23804L-10-3	DATADOG INC CLASS A		07/20/2022	MORGAN STANLEY	1,377.000	138,902		131,145							131,145		7,756	7,756			
244199-10-5	DEERE & CO.		07/20/2022	MORGAN STANLEY	1,535.000	484,059		459,686	526,336						459,686		24,372	24,372	4,958		
24703L-20-2	DELL TECHNOLOGIES WHEN ISSUED INC		07/20/2022	MORGAN STANLEY	4,710.000	208,012		217,649							217,649		(9,637)	(9,637)	1,554		
247361-70-2	DELTA AIR LINES, INC.		07/20/2022	MORGAN STANLEY	13,007.000	427,205		376,813							376,813		50,392	50,392			
J12075-10-7	DENSO CORP	B	07/20/2022	MORGAN STANLEY	6,400.000	358,179		332,522	41,375	(24,963)			(24,963)	3,077	332,522	(13,385)	39,042	25,657	300		
24906P-10-9	DENTSPLY SIRONA INC		09/07/2022	GOLDMAN, SACHS & CO.	18,808.000	600,244		678,979							678,979		(78,735)	(78,735)	173		
252131-10-7	DEXCOM INC		07/20/2022	MORGAN STANLEY	12,668.000	1,041,032		896,058	444,058	(217,815)			(217,815)		896,058		144,975	144,975			
25470M-10-9	DISH NETWORK CORP		07/20/2022	MORGAN STANLEY	8,270.000	159,153		148,281	54,888	(21,065)			(21,065)		148,281		10,871	10,871			
254687-10-6	DISNEY WALT CO		07/20/2022	MORGAN STANLEY	20,089.000	2,076,050		1,864,703	3,111,585	(991,441)			(991,441)		1,864,703		211,348	211,348			
256163-10-6	DOCUSIGN INC		09/07/2022	GOLDMAN, SACHS & CO.	11,375.000	627,146		764,441							764,441		(137,295)	(137,295)			
256677-10-5	DOLLAR GENERAL CORP		09/07/2022	GOLDMAN, SACHS & CO.	1,771.000	435,452		436,126							436,126		(674)	(674)			
25754A-20-1	DOMINIOS PIZZA INC		09/07/2022	GOLDMAN, SACHS & CO.	1,726.000	625,842		664,250							664,250		(38,408)	(38,408)			
25809K-10-5	DOORDASH INC CLASS A		09/07/2022	GOLDMAN, SACHS & CO.	9,982.000	590,072		734,379							734,379		(144,307)	(144,307)			
260557-10-3	DOW INC		09/07/2022	GOLDMAN, SACHS & CO.	13,924.000	681,773		730,741							730,741		(48,968)	(48,968)	9,747		
26210V-10-2	DRIVEN BRANDS HOLDINGS INC		09/08/2022	Various	1,501.000	47,760		33,022	50,464	(17,442)			(17,442)		33,022		14,738	14,738			
264120-10-6	DUCK CREEK TECH INC		09/28/2022	Various	2,827.000	33,231		41,981	11,442	(1,182)			(1,182)		41,981		(8,750)	(8,750)			
264411-50-5	DUKE RLTY CORP		08/31/2022	JONES TRADING	52,850.000	3,155,474		2,838,271							2,838,271		317,203	317,203	6,593		
26614N-10-2	DUPONT DE NEMOURS INC		09/07/2022	GOLDMAN, SACHS & CO.	9,996.000	562,312		570,872							570,872		(8,559)	(8,559)	3,299		
268150-10-9	DYNATRACE INC		07/20/2022	MORGAN STANLEY	11,456.000	451,299		444,561							444,561		6,738	6,738			
J1257M-10-9	EAST JAPAN RAILWAY COMPANY	B	07/20/2022	MORGAN STANLEY	17,400.000	861,128		888,603							888,603	(79,210)	51,734	(27,476)	1,539		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
277276-10-1	EASTGROUP PROPERTY		09/07/2022	NATIONAL BANK OF CANADA	69.000	11,371		7,209	15,722	(8,513)			(8,513)		7,209		4,162	4,162	228		
G29183-10-3	EATON CORP PLC		07/20/2022	MORGAN STANLEY	4,554.000	609,516		573,758	322,828	(56,059)			(56,059)		573,758		35,758	35,758	7,377		
278642-10-3	EBAY INC		09/07/2022	GOLDMAN, SACHS & CO.	9,632.000	430,107		431,469	197,638	(57,670)			(57,670)		431,469		(1,362)	(1,362)	3,427		
278865-10-0	ECOLAB INC		07/20/2022	MORGAN STANLEY	1,893.000	301,728		291,068							291,068		10,660	10,660	965		
W0R34B-15-0	ELECTROLUX CLASS B	B	09/07/2022	GOLDMAN, SACHS & CO.	7,447.000	86,771		107,128							107,128	(5,927)	(14,430)	(20,357)			
285512-10-9	ELECTRONIC ARTS INC		09/07/2022	GOLDMAN, SACHS & CO.	2,701.000	339,089		344,621							344,621		(5,531)	(5,531)	513		
29082K-10-5	EMBECTA CORP		07/22/2022	Various	377.800	10,301		9,566							9,566		735	735			
29261A-10-0	ENCOMPASS HEALTH CORP		07/25/2022	DISTRIBUTION	0.000	166,510		166,510							166,510						
T3679P-11-5	ENEL SPA CMN STK PAR EUR1	B	07/20/2022	MORGAN STANLEY	75,858.000	374,417		413,976							413,976	(6,951)	(32,608)	(39,559)	12,511		
292765-10-4	ENERPAC TOOL GROUP CORP CLASS A		09/30/2022	Various	16,900.000	303,494		294,679	272,543	(42,415)			(42,415)		294,679		8,815	8,815			
29332G-10-2	ENHABIT INC		07/07/2022	Various	7,248.500	163,211		166,498							166,498		(3,287)	(3,287)			
29362U-10-4	ENTEGRIS INC		07/20/2022	MORGAN STANLEY	8,198.000	842,448		755,282							755,282		87,166	87,166	820		
29415F-10-4	ENVISTA HOLDINGS CORP		08/12/2022	Various	512.000	20,988		9,012	23,071	(14,059)			(14,059)		9,012		11,976	11,976			
29414B-10-4	EPAM SYSTEMS INC		07/20/2022	MORGAN STANLEY	926.000	294,040		272,966							272,966		21,074	21,074			
294429-10-5	EQUIFAX IN C COM		09/07/2022	GOLDMAN, SACHS & CO.	4,591.000	888,223		925,031							925,031		(36,808)	(36,808)	2,085		
29444U-70-0	EQUINIX REIT INC		09/21/2022	Various	7,324.000	5,022,351		4,742,264							4,742,264		280,087	280,087	34,866		
29452E-10-1	EQUITABLE HOLDINGS INC		07/20/2022	MORGAN STANLEY	3,602.000	96,297		93,904							93,904		2,393	2,393	1,369		
29472R-10-8	EQUITY LIFESTYLE PROPERTIES		09/21/2022	Various	79,834.000	5,648,570		5,687,956	860,734	(72,366)			(72,366)		5,687,956		(39,387)	(39,387)	15,648		
29476L-10-7	EQUITY RESIDENTIAL SH BEN IN		07/06/2022	BANK OF AMERICA/MERRILL LYNCH	18,997.000	1,373,822		1,322,446	288,243	(107,739)			(107,739)		1,322,446		51,376	51,376	5,900		
S52898-37-6	ERSTE GROUP BANK	B	07/20/2022	MORGAN STANLEY	5,876.000	146,578		148,662							148,662	(13,765)	11,681	(2,084)	7,279		
G31989-10-9	ESR CAYMAN LTD	B	09/07/2022	GOLDMAN, SACHS & CO.	85,400.000	234,592		210,600							210,600	1	23,991	23,992			
518439-10-4	ESTEE LAUDER COS.		09/07/2022	GOLDMAN, SACHS & CO.	1,551.000	384,616		399,848							399,848		(15,232)	(15,232)	931		
L31839-13-4	EUROFINS SCIENTIFIC	B	09/07/2022	Various	1,394.000	100,883		102,171	172,476	(76,272)			(76,272)	7,577	102,171	(15,672)	14,384	(1,288)	1,205		
G3223R-10-8	EVEREST RE GROUP LTD		07/20/2022	MORGAN STANLEY	2,110.000	568,727		576,833	577,971	(1,139)			(1,139)		576,833		(8,106)	(8,106)	6,752		
30063P-10-5	EXACT SCIENCES CORP		07/20/2022	MORGAN STANLEY	17,252.000	827,991		679,556	184,457	(10,232)			(10,232)		679,556		148,434	148,434			
302130-10-9	EXPEDITORS INTL WA INC COM		07/20/2022	MORGAN STANLEY	6,069.000	620,450		591,485							591,485		28,965	28,965	4,066		
W7888D-19-9	FABEGE	B	08/03/2022	JONES TRADING	85,200.000	826,748		803,958							803,958	(56,668)	79,458	22,790	4,360		
30303M-10-2	FACEBOOK INC		07/20/2022	MORGAN STANLEY	39,368.000	7,207,525		6,348,090	13,241,427	(442,370)			(442,370)		6,348,090		859,435	859,435			
J13440-10-2	FANUC LTD JPY50	B	09/07/2022	GOLDMAN, SACHS & CO.	3,500.000	547,343		560,929							560,929	(19,063)	5,476	(13,586)			
311900-10-4	FASTENAL CO		07/20/2022	MORGAN STANLEY	8,797.000	426,513		421,492	197,369	(61,219)			(61,219)		421,492		5,021	5,021	1,910		
S44004-46-3	FAURECIA SA	B	08/11/2022	MORGAN STANLEY	1.000	18		20	48	(24)			(24)	3	20	(3)	1	(2)			
31428X-10-6	FEDEX CORP		09/07/2022	Various	4,139.000	864,176		938,353							938,353		(74,176)	(74,176)	4,760		
31620M-10-6	FIDELITY N ATL INFORMATION SVC COM		09/07/2022	Various	14,516.000	1,330,609		1,330,682							1,330,682		(72)	(72)	6,823		
T4R999-10-4	FINECOBANK BANCA FINECO	B	09/07/2022	GOLDMAN, SACHS & CO.	21,403.000	230,254		256,723							256,723	(8,593)	(17,876)	(26,469)			
32051X-10-8	FIRST HAWAIIAN INC		08/12/2022	Various	1,182.000	31,881		26,843	31,785	(454)			(454)		26,843		5,038	5,038	605		
33616C-10-0	FIRST REPUBLIC BANK		09/07/2022	GOLDMAN, SACHS & CO.	6,918.000	1,048,987		1,102,416							1,102,416		(53,429)	(53,429)	2,056		
336433-10-7	FIRST SOLAR		08/26/2022	NATIONAL BANK OF CANADA	810.000	99,841		29,209	70,600	(41,391)			(41,391)		29,209		70,633	70,633			
S63402-50-7	FISHER & PAYKEL HEALTHCARE CORP. L	B	09/07/2022	GOLDMAN, SACHS & CO.	35,993.000	418,116		471,813							471,813	(14,074)	(39,623)	(53,697)			
339041-10-5	FLEETCOR TECHNOLOGIES I		07/20/2022	MORGAN STANLEY	3,640.000	803,057		764,800							764,800		38,256	38,256			
34959E-10-9	FORTINET INC		09/07/2022	Various	23,615.000	1,316,010		1,336,137							1,336,137		(20,126)	(20,126)			
34959J-10-8	FORTIVE CORP		07/20/2022	MORGAN STANLEY	18,336.000	1,048,520		997,112	103,449	(27,391)			(27,391)		997,112		51,408	51,408	1,378		
35671D-85-7	FREEPORT MCMORAN INC		07/20/2022	MORGAN STANLEY	30,878.000	882,010		903,490	1,288,539	(100,662)			(100,662)		903,490		(21,480)	(21,480)	13,895		
J14208-10-2	FUJI FILM HLDGS CO NPV	B	07/20/2022	MORGAN STANLEY	10,100.000	557,928		541,075							541,075	(39,168)	56,021	16,852			
36467J-10-8	GAMING AND LEISURE PROPERTIES INC		09/21/2022	Various	150,741.000	7,255,719		6,931,938	3,187,960	(63,588)			(63,588)		6,931,938		323,781	323,781	153,829		
H2906T-10-9	GARMIN LTD		07/20/2022	MORGAN STANLEY	9,647.000	1,024,633		947,818							947,818		76,815	76,815	13,506		
366505-10-5	GARRETT MOTION INC	D	08/10/2022	BANK OF AMERICA/MERRILL LYNCH	7.000	49		20	56	(36)			(36)		20		29	29			
361448-10-3	GATX CORP.		07/15/2022	Various	1,171.000	109,362		76,868	122,006	(45,139)			(45,139)		76,868		32,494	32,494	1,218		
SB0C2C-Q3-8	GDF SUEZ CMN STK	B	07/20/2022	MORGAN STANLEY	13,137.000	154,364		150,608	194,421	(28,758)			(28,758)	(2,044)	150,608	(13,418)	17,175	3,757	8,808		
SB1WGG-93-8	GEBERIT AG	B	09/07/2022	Various	2,757.000	1,273,170		1,307,153	279,711	(98,479)			(98,479)	(12,545)	1,307,153	12,766	(46,748)	(33,982)	2,919		
F4268U-17-1	GECINA	B	09/28/2022	JONES TRADING	3,402.000	246,235		330,809							330,809	(19,677)	(64,898)	(84,574)			

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
368736-10-4	GENERAC HOLDINGS INC		07/20/2022	MORGAN STANLEY	1,622.000	404,185		341,561							341,561		62,624	62,624			
369604-30-1	GENERAL ELECTRIC		07/20/2022	MORGAN STANLEY	15,034.000	1,020,560		957,215	1,420,262	(79,340)			(79,340)		957,215		63,345	63,345	3,608		
37045V-10-0	GENERAL MOTORS CO		07/20/2022	MORGAN STANLEY	11,662.000	405,304		370,385							370,385		34,918	34,918			
375558-10-3	GILEAD SCIENCES INC		07/20/2022	MORGAN STANLEY	15,907.000	978,974		945,671							945,671		33,303	33,303	23,224		
377322-10-2	GLAUKOS CORP		09/09/2022	Various	2,833.000	154,862		121,912	125,899	(3,986)			(3,986)		121,912		32,949	32,949			
S09252-88-3	GLAXOSMITHKLINE PLC	B	08/01/2022	Various	45,862.400	975,628		1,084,958	1,247,492	(181,265)			(181,265)	18,731	1,084,958	(109,337)	7	(109,330)	41,824		
37940X-10-2	GLOBAL PAYMENTS INC.		07/20/2022	MORGAN STANLEY	9,247.000	1,108,366		1,023,088	1,250,009	(72,219)			(72,219)		1,023,088		85,278	85,278	4,624		
380237-10-7	GODADDY INC CLASS A		07/20/2022	MORGAN STANLEY	9,945.000	742,228		691,774	843,933	(142,731)			(142,731)		691,774		50,454	50,454			
38141G-10-4	GOLDMAN SA CHS GROUP INC		09/07/2022	GOLDMAN, SACHS & CO.	1,573.000	519,951		467,212	161,054	(23,387)			(23,387)		467,212		52,739	52,739	10,225		
384802-10-4	GRAINGER W W INC		07/20/2022	MORGAN STANLEY	710.000	334,718		322,645							322,645		12,073	12,073	1,221		
SBN7SW-P6-6	GSK	B	08/08/2022	VARIOUS	0.400			7							7		(7)	(7)			
40171V-10-0	GUIDEWIRE SOFTWARE INC		07/20/2022	MORGAN STANLEY	3,403.000	257,346		241,579							241,579		15,767	15,767			
405024-10-0	HAEMONETICS CORP		08/09/2022	MORGAN STANLEY	300.000	20,295		15,912	15,912						15,912		4,383	4,383			
42226K-10-5	HEALTHCARE REALTY TRUST INC CLASS		09/22/2022	BANK OF AMERICA/MERRILL LYNCH	113,593.000	2,563,074		3,205,241							3,205,241		(642,167)	(642,167)	12,382		
42225P-50-1	HEALTHCARE TRUST OF AMERICA REIT C		07/22/2022	Various	145,366.000	4,132,888		4,092,025	191,692	(52,301)			(52,301)		4,092,025		40,862	40,862	598,246		
42226A-10-7	HEALTHEQUITY INC		09/29/2022	Various	2,516.000	170,136		108,974	111,308	(2,334)			(2,334)		108,974		61,162	61,162			
D31709-10-4	HEIDELBERGCEMENT	B	07/20/2022	MORGAN STANLEY	3,397.000	170,243		146,940	229,930	(70,376)			(70,376)	(4,214)	146,940	(12,090)	35,393	23,303	6,324		
42824C-10-9	HEWLETT PACKARD ENTERPRISE		07/20/2022	MORGAN STANLEY	73,308.000	1,019,324		972,064	1,156,067	(38,853)			(38,853)		972,064		47,260	47,260	26,391		
431284-10-8	HIGHWOODS PROPERTIES		09/21/2022	BANK OF AMERICA/MERRILL LYNCH	29,120.000	850,692		990,899							990,899		(140,206)	(140,206)	23,168		
436440-10-1	HOLOGIC, INC.		07/20/2022	MORGAN STANLEY	6,393.000	448,171		443,035							443,035		5,136	5,136			
J22302-11-1	HONDA MOTOR CO., LTD.	B	07/20/2022	MORGAN STANLEY	2,400.000	61,520		58,174	67,318	(6,116)			(6,116)	5,632	58,174	(13,316)	16,662	3,346	1,060		
438516-10-6	HONEYWELL INTERNATIONAL INC		07/20/2022	MORGAN STANLEY	4,137.000	737,424		719,052							719,052		18,372	18,372	8,109		
S64365-57-0	HONG KONG AND CHINA GAS	B	07/20/2022	MORGAN STANLEY	531,000.000	557,752		571,808							571,808	(1,449)	(12,607)	(14,056)	15,558		
G46188-10-1	HORIZON THERAPEUTICS PUBLIC PLC		09/07/2022	GOLDMAN, SACHS & CO.	7,501.000	462,314		587,021	321,664	(97,720)			(97,720)		587,021		(124,707)	(124,707)			
440452-10-0	HORMEL FOODS CORP		07/20/2022	MORGAN STANLEY	13,975.000	659,815		630,552							630,552		29,263	29,263	3,634		
44107P-10-4	HOST HOTELS & RESORTS INC		07/20/2022	MORGAN STANLEY	55,871.000	968,502		876,057	971,597	(30,729)			(30,729)		876,057		92,444	92,444	5,028		
40434L-10-5	HP INC		09/07/2022	GOLDMAN, SACHS & CO.	26,954.000	740,275		835,844	1,015,357	(179,514)			(179,514)		835,844		(95,569)	(95,569)	20,216		
443573-10-0	HUBSPOT INC		09/07/2022	GOLDMAN, SACHS & CO.	665.000	194,372		205,678							205,678		(11,306)	(11,306)			
44891N-20-8	IAC INTERACTIVE		09/07/2022	GOLDMAN, SACHS & CO.	2,507.000	159,930		190,457							190,457		(30,526)	(30,526)			
44930G-10-7	ICU MEDICAL		08/05/2022	Various	528.000	95,068		86,798	112,737	(25,926)			(25,926)		86,798		8,270	8,270			
45168D-10-4	IDEXX LABS CORP		09/07/2022	GOLDMAN, SACHS & CO.	4,177.000	1,481,444		1,538,978	717,063	(363,290)			(363,290)		1,538,978		(57,534)	(57,534)			
452308-10-9	ILLINOIS TOOL WKS INC		07/20/2022	MORGAN STANLEY	2,517.000	473,978		458,723							458,723		15,255	15,255	4,696		
452327-10-9	ILLUMINA INC		09/07/2022	GOLDMAN, SACHS & CO.	2,069.000	425,677		411,465	42,990	(6,594)			(6,594)		411,465		14,211	14,211			
SBP9DL-90-1	INDITEX SA	B	07/20/2022	MORGAN STANLEY	15,272.000	387,221		336,110							336,110	(24,396)	75,507	51,111	6,053		
D35415-10-4	INFINEON TECHNOLOGIES AG	B	09/07/2022	GOLDMAN, SACHS & CO.	60,960.000	1,480,020		1,542,354							1,542,354	(51,625)	(10,708)	(62,333)			
G4770L-10-6	INFORMA PLC	B	09/07/2022	GOLDMAN, SACHS & CO.	64,864.000	412,670		451,896							451,896	(18,910)	(20,316)	(39,226)	2,254		
45687V-10-6	INGERSOLL RAND INC		07/20/2022	MORGAN STANLEY	9,846.000	433,854		414,320							414,320		19,534	19,534	197		
J2467E-10-1	INPEX CORP	B	07/20/2022	MORGAN STANLEY	34,000.000	350,586		228,824	295,845	(81,435)			(81,435)	14,414	228,824	(46,573)	168,335	121,762	13,580		
458140-10-0	INTEL CORP		07/20/2022	MORGAN STANLEY	103,531.000	4,198,604		3,873,095	5,331,847	(169,791)			(169,791)		3,873,095		325,509	325,509	75,578		
460146-10-3	INTERNATIONAL PAPER CO		07/20/2022	MORGAN STANLEY	7,236.000	310,671		302,682							302,682		7,989	7,989	1,596		
S40768-36-8	INTESA SANPAOLO EURO.52	B	07/20/2022	MORGAN STANLEY	157,779.000	276,461		293,611	408,015	(123,394)			(123,394)	11,966	293,611	(36,571)	19,422	(17,150)	9,838		
459506-10-1	INTRNTNL F LAVRS + FRAGRNCS INCCOM		09/07/2022	GOLDMAN, SACHS & CO.	12,362.000	1,399,532		1,457,195							1,457,195		(57,663)	(57,663)	6,599		
461202-10-3	INTUIT INC.		09/07/2022	GOLDMAN, SACHS & CO.	1,260.000	548,447		503,685							503,685		44,762	44,762	507		
G491BT-10-8	INVESCO LTD		07/20/2022	MORGAN STANLEY	23,694.000	406,461		382,184							382,184		24,277	24,277	4,443		
44988Q-10-6	IQHQ INC NPV		09/30/2022	EXCHANGE	1,750,000.000	34,300,000		26,250,000	31,955,000	(5,705,000)			(5,705,000)		26,250,000		8,050,000	8,050,000			
46266C-10-5	IQVIA HOLDINGS INC		07/20/2022	MORGAN STANLEY	2,157.000	475,813		468,047							468,047		7,765	7,765			
46284V-10-1	IRON MOUNTAIN INC		07/20/2022	MORGAN STANLEY	10,064.000	466,405		475,826							475,826		(9,421)	(9,421)			
464289-51-1	ISHARES + YEAR INVESTMENT GRADE CO		09/13/2022	BANK OF AMERICA/MERRILL LYNCH	44,802.000	2,290,674		2,329,256							2,329,256		(38,582)	(38,582)			
464286-10-3	ISHARES MSCI AUSTRALIA ETF INC		07/06/2022	BANK OF AMERICA/MERRILL LYNCH	22,700.000	472,660		481,694							481,694		(9,034)	(9,034)	16,875		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
46434G-82-2	ISHARES MSCI JAPAN ETF		08/05/2022	BANK OF AMERICA/MERRILL LYNCH	13,400.000	740,886		707,922							707,922		32,964	32,964	7,315		
46435G-33-4	ISHARES MSCI UNITED KINGDOM ETF		09/02/2022	BANK OF AMERICA/MERRILL LYNCH	47,137.000	1,361,810		1,424,330							1,424,330		(62,520)	(62,520)	16,888		
N47017-10-3	IVECO GROUP NV	B	08/11/2022	MORGAN STANLEY	1.000	6		5							5	(1)	2	1			
46817M-10-7	JACKSON FINANCIAL INC CLASS A		08/10/2022	Various	832.000	22,037			34,803	(33,015)			(33,015)		1,788		20,249	20,249	915		
469814-10-7	JACOBS ENGINEERING GROUP INC		08/29/2022	EXCHANGE	8,575.000	1,007,198		1,007,198							1,007,198				5,917		
46982L-10-8	JACOBS SOLUTIONS INC		09/07/2022	GOLDMAN, SACHS & CO.	3,888.000	479,204		456,675							456,675		22,530	22,530			
J2800D-10-9	JAPAN POST HOLDINGS LTD	B	07/20/2022	MORGAN STANLEY	90,200.000	637,584		643,427							643,427	(103,749)	97,906	(5,843)	30,074		
G5144Y-12-0	JD SPORTS FASHION PLC	B	09/07/2022	GOLDMAN, SACHS & CO.	193,165.000	275,953		324,931							324,931	(13,597)	(35,382)	(48,979)			
477839-10-4	JOHN BEAN TECH		07/21/2022	Various	3,579.000	397,656		344,909	549,591	(150,447)			(150,447)		344,909		52,748	52,748	716		
G51502-10-5	JOHNSON CONTROLS INTERNATIONAL PLC		07/20/2022	MORGAN STANLEY	16,236.000	798,225		777,380							777,380		20,845	20,845	5,683		
46625H-10-0	JP MORGAN CHASE & CO		07/20/2022	MORGAN STANLEY	12,888.000	1,476,093		1,451,318	2,040,815						1,451,318		24,776	24,776	38,664		
J30642-16-9	KAO CORP	B	07/20/2022	MORGAN STANLEY	9,340.000	390,379		376,125	2,091	(676)			(676)	122	376,125	(27,440)	41,695	14,254	4,464		
B5337G-16-2	KBC GROUP NV	B	07/20/2022	MORGAN STANLEY	8,925.000	469,958		480,045	152,661	(69,812)			(69,812)	(2,790)	480,045	(16,258)	6,171	(10,087)	21,011		
487836-10-8	KELLOGG CO.		07/20/2022	MORGAN STANLEY	7,095.000	500,222		484,872							484,872		15,349	15,349			
F5433L-10-3	KERING SA	B	09/07/2022	GOLDMAN, SACHS & CO.	1,130.000	572,527		609,853	4,823	(1,530)			(1,530)	(30)	609,853	(20,690)	(16,636)	(37,325)	61		
J32491-10-2	KEYENCE CORP JPY50	B	09/07/2022	GOLDMAN, SACHS & CO.	400.000	143,936		136,557							136,557	(14,190)	21,569	7,379			
49338L-10-3	KEYSIGHT TECHNOLOGIES		07/20/2022	MORGAN STANLEY	3,239.000	484,981		446,496							446,496		38,484	38,484			
G52654-10-3	KINGSPAN GROUP	B	07/20/2022	MORGAN STANLEY	4,241.000	252,424		245,220	259,947	(127,998)			(127,998)	(5,491)	245,220	(11,853)	19,057	7,203	449		
49714P-10-8	KINSALE CAPITAL GROUP INC		09/30/2022	Various	1,255.000	321,520		202,934	298,552	(95,618)			(95,618)		202,934		118,587	118,587	370		
49803T-30-0	KITE REALTY GROUP TRUST REIT		09/21/2022	BANK OF AMERICA/MERRILL LYNCH	19,822.000	375,786		346,170	208,435						346,170		29,616	29,616	6,884		
48251W-10-4	KKR AND CO INC CLASS A		09/07/2022	GOLDMAN, SACHS & CO.	8,461.000	418,175		436,672							436,672		(18,497)	(18,497)	1,311		
482480-10-0	KLA CORP		09/07/2022	GOLDMAN, SACHS & CO.	2,188.000	739,122		779,913							779,913		(40,790)	(40,790)	2,844		
499049-10-4	KNIGHT-SWIFT TRANSPORTATION HOLDIN		09/28/2022	Various	25,207.000	1,269,690		1,136,385	137,542	(63,512)			(63,512)		1,136,385		133,305	133,305	3,322		
X4543E-11-7	KOJAMO	B	08/03/2022	JONES TRADING	32,898.000	577,033		546,523	351,853	(17,294)			(17,294)	6,761	546,523	(29,967)	60,478	30,510	3,936		
50050N-10-3	KONTOOR BRANDS INC		08/10/2022	BANK OF AMERICA/MERRILL LYNCH	3.000	118		54	154	(99)			(99)		54		64	64	3		
501575-10-4	KYMERA THERAPEUTICS INC		07/28/2022	Various	2,800.000	62,782		41,782							41,782		21,000	21,000			
J37479-11-0	KYOCERA CORP JPY50	B	07/20/2022	MORGAN STANLEY	12,700.000	675,951		674,908	243,405	(48,002)			(48,002)	15,850	674,908	(90,528)	91,571	1,043	4,399		
502431-10-9	L3HARRIS TECHNOLOGIES INC		07/20/2022	MORGAN STANLEY	340.000	76,282		72,502	72,502						72,502		3,781	3,781	762		
SB1YXB-J7-6	L'AIR LIQUIDE S.A.	B	09/30/2022	DISTRIBUTION	0.000	15		16							16	(1)		(1)			
512807-10-8	LAM RESEARCH CORP.		09/07/2022	GOLDMAN, SACHS & CO.	3,356.000	1,449,742		1,514,525							1,514,525		(64,783)	(64,783)			
515098-10-1	LANDSTAR SYSTEMS INC		07/29/2022	BANK OF AMERICA/MERRILL LYNCH	76.000	11,841		7,285	13,606	(6,320)			(6,320)		7,285		4,556	4,556	190		
517834-10-7	LAS VEGAS SANDS CORP		07/20/2022	MORGAN STANLEY	11,862.000	439,774		398,445	446,486						398,445		41,329	41,329			
S65062-67-1	LASERTEC CORP	B	07/20/2022	MORGAN STANLEY	1,200.000	159,500		142,652							142,652	(10,327)	27,174	16,847	485		
50189K-10-3	LCI INDUSTRIES		08/03/2022	Various	878.000	106,910		58,677	136,854	(78,177)			(78,177)		58,677		48,234	48,234	1,712		
F56196-18-5	LEGRAND	B	07/20/2022	MORGAN STANLEY	7,824.000	612,525		576,335							576,335	(24,760)	60,950	36,190	10,328		
530307-30-5	LIBERTY BROADBAND CORP SERIES C		07/20/2022	MORGAN STANLEY	5,749.000	699,149		664,814							664,814		34,334	34,334			
G5480U-12-0	LIBERTY GLOBAL PLC SERIES C	D	07/20/2022	MORGAN STANLEY	16,169.000	363,875		357,173							357,173		6,702	6,702			
531229-60-7	LIBERTY MEDIA LIBERTY SIRIUSXM COR		07/20/2022	MORGAN STANLEY	19,277.000	749,183		694,936							694,936		54,248	54,248			
533900-10-6	LINCOLN ELEC HLDGS		08/26/2022	Various	430.000	61,696		29,670	59,972	(30,302)			(30,302)		29,670		32,026	32,026	722		
G5494J-10-3	LINDE PLC	D	09/07/2022	Various	8,174.000	2,326,169		2,350,270							2,350,270		(24,102)	(24,102)	6,742		
538034-10-9	LIVE NATION ENTERTAINMENT INC		07/20/2022	MORGAN STANLEY	5,680.000	526,780		469,054	469,185	(50,607)			(50,607)		469,054		57,725	57,725			
501889-20-8	LKQ CORP		07/20/2022	MORGAN STANLEY	1,768.000	93,817		79,472							79,472		14,345	14,345	442		
540424-10-8	LOEWS CORP		07/20/2022	MORGAN STANLEY	13,995.000	807,423		792,677	808,351	(15,674)			(15,674)		792,677		14,746	14,746	1,749		
G5689U-10-3	LONDON STOCK EXCHANGE GROUP PLC	B	07/20/2022	MORGAN STANLEY	6,530.000	612,364		605,245							605,245	(38,468)	45,587	7,119	5,735		
548661-10-7	LOWES COS INC USD0.50		07/20/2022	MORGAN STANLEY	3,180.000	607,446		555,451	168,270	(42,614)			(42,614)		555,451		51,995	51,995	6,404		
550021-10-9	LULULEMON ATHLETICA INC	C	09/07/2022	GOLDMAN, SACHS & CO.	1,129.000	380,312		307,777							307,777		72,535	72,535			
55087P-10-4	LYFT INC CLASS A		09/07/2022	GOLDMAN, SACHS & CO.	28,466.000	418,014		378,028							378,028		39,985	39,985			
55261F-10-4	M & T BANK CORP		07/20/2022	MORGAN STANLEY	4,800.000	794,550		765,072							765,072		29,478	29,478	4,588		
G65558-05-8	MAKITA CORP	B	09/07/2022	GOLDMAN, SACHS & CO.	28,700.000	633,129		740,670	76,327	(25,935)			(25,935)	6,553	740,670	(35,160)	(72,381)	(107,541)	734		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
S24925-19-0	MANULIFE FINANCIAL CORP	B	07/20/2022	MORGAN STANLEY	20,228.000	354,931		350,005							350,005	(3,998)	8,923	4,926	4,365		
571903-20-2	MARRIOTT I NTL INC NEW CL A		07/20/2022	MORGAN STANLEY	7,249.000	1,106,136		985,936	1,197,825	(58,644)			(58,644)		985,936		120,199	120,199	2,175		
J39788-13-8	MARUBENI	B	07/20/2022	MORGAN STANLEY	2,800.000	25,217		24,936	27,221	(2,513)			(2,513)	229	24,936	(4,281)	4,562	281	700		
574599-10-6	MASCO CORP		07/20/2022	MORGAN STANLEY	2,880.000	157,806		145,728							145,728		12,078	12,078	806		
57667L-10-7	MATCH GROUP INC		07/20/2022	MORGAN STANLEY	8,836.000	647,973		615,781							615,781		32,192	32,192			
Y58473-10-2	MAXEON SOLAR TECHNOLOGIES LTD WHEN		09/23/2022	Various	11,008.000	238,546		142,909	127,685						142,909		95,636	95,636			
579780-20-6	MCCORMICK & CO.		07/20/2022	MORGAN STANLEY	10,626.000	871,365		884,615							884,615		(13,249)	(13,249)	3,932		
580589-10-9	MCGRATH RENTCORP.		07/19/2022	Various	1,008.000	78,228		63,812	80,902	(17,090)			(17,090)		63,812		14,416	14,416	1,356		
58404W-10-9	MEDCATH CORP		08/01/2022	DIRECT	400.000																
58463J-30-4	MEDICAL PPTYS TRUST INC		07/20/2022	MORGAN STANLEY	12,474.000	201,014		190,478							190,478		10,536	10,536	3,617		
G5960L-10-3	MEDTRONIC PLC		07/20/2022	MORGAN STANLEY	26,521.000	2,366,282		2,380,260	148,244	(674)			(674)		2,380,260		(13,978)	(13,978)	35,645		
58733R-10-2	MERCADOLIBRE INC	C	09/07/2022	GOLDMAN, SACHS & CO.	819.000	726,997		521,597	806,343	(129,503)			(129,503)		521,597		205,401	205,401			
589378-10-8	MERCURY SYSTEMS INC		07/06/2022	Various	1,348.000	85,450		63,922	74,221	(10,299)			(10,299)		63,922		21,528	21,528			
SBNGNB-77-5	MERLIN PROPERTIES REIT SA	B	08/02/2022	JONES TRADING	50,654.000	537,390		499,579							499,579	6,875	30,935	37,810	62		
59156R-10-8	METLIFE INC COM		07/20/2022	MORGAN STANLEY	12,256.000	750,969		769,554							769,554		(18,585)	(18,585)	12,011		
592688-10-5	METTLER TOLEDO INTERNATIONAL		07/20/2022	MORGAN STANLEY	318.000	370,911		365,309							365,309		5,603	5,603			
55303A-10-5	MGM GROWTH PROPERTIES CLASS A		09/30/2022	CANCELLED TRADE	0.000	21											21	21			
552953-10-1	MGM RESORTS INTERNATIONAL		07/20/2022	MORGAN STANLEY	4,248.000	132,896		122,980							122,980		9,916	9,916	11		
595017-10-4	MICROCHIP TECHNOLOGY INC		09/07/2022	GOLDMAN, SACHS & CO.	17,347.000	1,127,963		1,079,099							1,079,099		48,864	48,864	7,364		
595112-10-3	MICRON TEC HNOLOGY INC COM		09/07/2022	GOLDMAN, SACHS & CO.	22,405.000	1,232,135		1,317,561	1,169,312	(281,062)			(281,062)		1,317,561		(85,427)	(85,427)	3,954		
J43916-11-3	MITSUBISHI ESTATE CO	B	07/20/2022	MORGAN STANLEY	63,700.000	886,632		923,229							923,229	(118,165)	81,567	(36,598)	7,406		
S65910-14-3	MIZUHO FINANCIAL GROUP	B	07/20/2022	MORGAN STANLEY	58,400.000	669,092		663,290	741,950	(6,238)			(6,238)	6,237	663,290	(113,880)	119,682	5,802	16,008		
608190-10-4	MOHAWK INDUSTRIES INC		07/20/2022	MORGAN STANLEY	4,456.000	585,082		552,945							552,945		32,137	32,137			
SBGLP2-32-5	MONCLER	B	07/20/2022	MORGAN STANLEY	2,624.000	114,945		100,099	191,036	(86,088)			(86,088)	(2,781)	100,099	(8,587)	23,433	14,846	1,244		
609207-10-5	MONDELEZ INTERNATIONAL INC		07/20/2022	MORGAN STANLEY	14,456.000	888,229		887,404	958,577	(71,174)			(71,174)		887,404		825	825	15,179		
60937P-10-6	MONGODB INC CLASS A		09/07/2022	GOLDMAN, SACHS & CO.	1,570.000	387,318		482,885							482,885		(95,567)	(95,567)			
609839-10-5	MONOLITHIC POWER SYSTEMS		09/07/2022	GOLDMAN, SACHS & CO.	856.000	365,662		378,429							378,429		(12,767)	(12,767)			
615369-10-5	MOODYS CORP		09/07/2022	GOLDMAN, SACHS & CO.	2,643.000	778,147		769,192							769,192		8,955	8,955	1,850		
61945C-10-3	MOSAIC COMPANY		07/20/2022	MORGAN STANLEY	11,257.000	540,605		531,668							531,668		8,937	8,937	1,420		
620076-30-7	MOTOROLA SOLUTIONS INC		07/20/2022	MORGAN STANLEY	2,271.000	492,852		476,002							476,002		16,851	16,851	1,794		
SB02L4-86-0	MOWI	B	07/20/2022	MORGAN STANLEY	25,503.000	577,774		578,478	603,572	3,479			3,479	(5,235)	578,478	(58,575)	57,870	(704)	6,929		
J46840-10-4	MURATA MANUFACTURING CO LTD	B	09/07/2022	GOLDMAN, SACHS & CO.	12,900.000	664,438		728,803							728,803	(28,568)	(35,797)	(64,365)			
631103-10-8	NASDAQ OMX GROUP		07/20/2022	MORGAN STANLEY	1,119.000	189,146		170,692							170,692		18,454	18,454	671		
SBDR05-C0-9	NATIONAL GRID PLC	B	08/11/2022	MORGAN STANLEY	0.999	14		10	14	(5)			(5)		10	(1)	5	4	47,386		
637417-10-6	NATIONAL RETAIL PROPERTIES		09/21/2022	Various	25,033.000	1,103,316		1,083,617	186,992	(18,390)			(18,390)		1,083,617		19,699	19,699	10,801		
637870-10-6	NATIONAL STORAGE AFFILIATES TRUST		07/18/2022	JONES TRADING	43,024.000	2,146,515		2,148,276							2,148,276		(1,762)	(1,762)	14,202		
G7S86Z-17-2	NATWEST GROUP PLC	B	08/30/2022	EXCHANGE	285,541.289	665,859		773,569	940,043	(96,657)			(96,657)	(5,407)	773,569	(107,710)		(107,710)	100,201		
SBM8PJ-Y7-5	NATWEST GROUP PLC	B	08/30/2022	VARIOUS	0.286																
64110D-10-4	NETAPP INC		07/20/2022	MORGAN STANLEY	6,181.000	430,157		403,248							403,248		26,908	26,908	3,091		
64110L-10-6	NETFLIX INC		07/20/2022	MORGAN STANLEY	4,229.000	915,283		739,525							739,525		175,757	175,757			
SBM94G-Q4-8	NEW WORLD DEVELOPMENT COMPANY-NEW	B	09/07/2022	GOLDMAN, SACHS & CO.	51,000.000	165,717		172,167							172,167	1	(6,451)	(6,450)			
651639-10-6	NEWMONT CORP		09/07/2022	Various	18,817.000	835,716		1,029,478	1,167,030	(137,552)			(137,552)		1,029,478		(193,762)	(193,762)	28,888		
65249B-10-9	NEWS CORP CLASS A		07/20/2022	MORGAN STANLEY	46,443.000	771,633		722,857							722,857		48,776	48,776			
T6S18J-10-4	NEXI	B	09/07/2022	GOLDMAN, SACHS & CO.	68,585.000	556,859		577,581							577,581	(19,333)	(1,390)	(20,722)			
S66471-33-5	NICE LTD	B	07/20/2022	MORGAN STANLEY	653.000	136,279		125,019							125,019	(5,150)	16,410	11,260			
J52968-10-4	NIDEC CORPORATION JPY50	B	09/07/2022	GOLDMAN, SACHS & CO.	10,000.000	627,566		637,344							637,344	(54,011)	44,233	(9,777)			
654106-10-3	NIKE INC CL B		09/07/2022	GOLDMAN, SACHS & CO.	18,473.000	2,003,813		2,013,282	543,678	(201,654)			(201,654)		2,013,282		(9,470)	(9,470)	1,990		
S59029-41-3	NOKIA OYJ EUR0.06	B	09/07/2022	GOLDMAN, SACHS & CO.	75,790.000	375,369		352,621							352,621	(31,979)	54,727	22,748	1,833		
J59009-15-9	NOMURA HOLDINGS INC	B	07/20/2022	MORGAN STANLEY	152,400.000	571,446		556,293	60,994	(3,691)			(3,691)	3,691	556,293	(80,023)	95,176	15,153	10,172		
655844-10-8	NORFOLK SOUTHERN CORP		07/20/2022	MORGAN STANLEY	3,433.000	816,572		780,287							780,287		36,285	36,285	4,257		
665859-10-4	NORTHERN TRUST CORP		07/20/2022	MORGAN STANLEY	9,985.000	970,270		963,353							963,353		6,917	6,917	6,990		
668771-10-8	NortonLife Lock Inc		07/20/2022	MORGAN STANLEY	29,680.000	733,821		651,773							651,773		82,048	82,048	3,710		
67000B-10-4	NOVANTA INC		08/08/2022	Various	484.000	73,139		36,028	85,344	(49,316)			(49,316)		36,028		37,112	37,112			
G6674U-10-8	NOVOCURE LTD		07/20/2022	MORGAN STANLEY	1.000	76		70							70		6	6			

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
67066G-10-4	NVIDIA CORP		07/20/2022	MORGAN STANLEY	48,223.000	8,586,632		7,310,125	14,099,045	(1,442,934)			(1,442,934)		7,310,125		1,276,507	1,276,507	3,858		
N6596X-10-9	NXP SEMICONDUCTORS N.V.	D	09/07/2022	GOLDMAN, SACHS & CO.	4,287.000	700,115		746,954	33,711	(17,208)			(17,208)		746,954		(46,839)	(46,839)	283		
J5946V-10-7	OBIC CO	B	07/20/2022	MORGAN STANLEY	1,000.000	150,319		141,254							141,254	(10,225)	19,291	9,066			
SB0F9V-20-4	OCBC BANK	B	09/07/2022	GOLDMAN, SACHS & CO.	4,300.000	36,789		35,192	36,361	407			407	(407)	35,192	(1,074)	2,670	1,596	1,739		
679295-10-5	OKTA INC CLASS A		07/20/2022	MORGAN STANLEY	13,612.000	1,402,344		1,230,525	211,392	(59,256)			(59,256)		1,230,525		171,819	171,819			
679580-10-0	OLD DOMINION FREIGHT LINE INC		07/20/2022	MORGAN STANLEY	1,470.000	406,615		376,732							376,732		29,883	29,883	882		
S66588-01-3	OLYMPUS CORP	B	07/20/2022	MORGAN STANLEY	19,400.000	403,034		373,855							373,855	(60,282)	89,462	29,180	1,870		
681936-10-0	OMEGA HEALTHCARE INVESTORS		09/21/2022	BANK OF AMERICA/MERRILL LYNCH	30,634.000	978,468		845,718							845,718		132,750	132,750	36,603		
681919-10-6	OMNICOM GROUP		07/20/2022	MORGAN STANLEY	12,296.000	861,377		782,149							782,149		79,228	79,228	5,994		
A51460-11-0	OMV AG NPV(VAR)	B	09/07/2022	GOLDMAN, SACHS & CO.	3,927.000	159,305		170,988							170,988	(5,723)	(5,960)	(11,683)			
682189-10-5	ON SEMICONDUCTOR CORP		07/20/2022	MORGAN STANLEY	9,496.000	570,554		477,744	644,968	(102,367)			(102,367)		477,744		92,810	92,810			
68622V-10-6	ORGANON & CO		08/10/2022	BANK OF AMERICA/MERRILL LYNCH	2.000	63		50	61	(11)			(11)		50		13	13	1		
S66488-91-7	ORIENTAL LAND LTD	B	07/20/2022	MORGAN STANLEY	5,800.000	794,887		807,744	976,866	(72,630)			(72,630)	8,212	807,744	(138,681)	125,825	(12,856)	576		
695156-10-9	PACKAGING CORPORATION OF AMERICA		07/20/2022	MORGAN STANLEY	3,670.000	510,210		504,625							504,625		5,585	5,585			
69526K-10-5	PACTIV EVERGREEN INC		07/12/2022	Various	2,947.000	26,938		29,352	37,368	(472)			(472)		29,352		(2,414)	(2,414)	589		
69608A-10-8	PALANTIR TECHNOLOGIES INC CLASS A		07/20/2022	MORGAN STANLEY	77,223.000	780,321		700,413							700,413		79,908	79,908			
J41121-10-4	PANASONIC CORP	B	07/20/2022	MORGAN STANLEY	26,300.000	218,934		212,270							212,270	(19,917)	26,581	6,664	925		
701094-10-4	PARKER HAN NIFIN CORP COM		09/07/2022	GOLDMAN, SACHS & CO.	3,491.000	953,039		925,778							925,778		27,260	27,260	4,643		
704326-10-7	PAYCHEX INC		07/20/2022	MORGAN STANLEY	1,226.000	147,478		139,286							139,286		8,192	8,192	969		
70432V-10-2	PAYCOM SOFTWARE INC		07/20/2022	MORGAN STANLEY	1,060.000	345,494		296,927							296,927		48,567	48,567			
70435P-10-2	PAYCOR HCM INC		09/28/2022	Various	1,472.000	45,191		32,884							32,884		12,306	12,306			
70450Y-10-3	PAYPAL HOLDINGS INC		07/20/2022	MORGAN STANLEY	1,331.000	106,790		92,957							92,957		13,833	13,833			
70614W-10-0	PELOTON INTERACTIVE CLASS A INC		09/07/2022	GOLDMAN, SACHS & CO.	37,530.000	336,449		413,956							413,956		(77,507)	(77,507)			
SB4PT2-P8-8	PEMBINA PIPELINE CORP	B	09/07/2022	GOLDMAN, SACHS & CO.	1,888.000	64,969		35,352	57,351	(15,662)			(15,662)	(6,337)	35,352	2,720	26,897	29,617	2,359		
G7S00T-10-4	PENTAIR PLC		09/07/2022	GOLDMAN, SACHS & CO.	30,858.000	1,394,136		1,457,313							1,457,313		(63,177)	(63,177)	6,480		
712704-10-5	PEOPLES UNITED FINANCIAL INC		09/30/2022	DISTRIBUTION	0.000	155											155	155			
71377A-10-3	PERFORMANCE FOOD GROUP		08/08/2022	Various	4,050.000	198,556		173,826	185,855	(12,029)			(12,029)		173,826		24,730	24,730			
714046-10-9	PERKINELMER INC		07/20/2022	MORGAN STANLEY	5,147.000	720,486		732,006							732,006		(11,520)	(11,520)			
S06825-38-4	PERSIMMON PLC	B	07/20/2022	MORGAN STANLEY	2,666.000	57,691		58,336	103,129	(30,543)			(30,543)	(8,399)	58,336	(1,927)	1,282	(645)	7,895		
718172-10-9	PHILIP MORRIS INTL.		07/20/2022	MORGAN STANLEY	7,582.000	681,038		712,253	720,290	(7,430)			(7,430)		712,253		(31,216)	(31,216)	28,433		
S59866-22-8	PHILIPS ELECTRONICS ORD	B	07/20/2022	MORGAN STANLEY	10,448.000	230,123		224,519							224,519	(9,645)	15,249	5,603	8,101		
723787-10-7	PIONEER NA T RES CO COM		07/20/2022	MORGAN STANLEY	1,257.000	272,518		280,412							280,412		(7,894)	(7,894)	9,277		
72703H-10-1	PLANET FITNESS INC CLASS A		07/28/2022	NATIONAL BANK OF CANADA	199.000	15,618		12,979							12,979		2,639	2,639			
72919P-20-2	PLUG POWER INC.		07/20/2022	MORGAN STANLEY	30,127.000	545,136		499,204							499,204		45,931	45,931			
693475-10-5	PNC FINL SVCS GROUP INC		09/07/2022	GOLDMAN, SACHS & CO.	9,492.000	1,514,936		1,520,144							1,520,144		(5,208)	(5,208)			
73278L-10-5	POOL CORP		09/07/2022	GOLDMAN, SACHS & CO.	2,656.000	917,720		1,053,768							1,053,768		(136,048)	(136,048)	2,656		
739276-10-3	POWER INTEGRATIONS INC		08/01/2022	Various	779.000	65,090		34,405	72,361	(37,957)			(37,957)		34,405		30,686	30,686	280		
74340E-10-3	PROGYNY INC		08/29/2022	Various	590.000	25,196		15,605							15,605		9,591	9,591			
74340W-10-3	PROLOGIS INC		09/07/2022	GOLDMAN, SACHS & CO.	3,442.000	435,833		420,099	210,955	(26,726)			(26,726)		420,099		15,734	15,734	1,980		
69360J-10-7	PS BUSINESS PKS INC CALIF COM		07/22/2022	MERGER	3,824.000	696,924		547,072	685,849	(154,782)			(154,782)		547,072		149,852	149,852	28,936		
74736K-10-1	QORVO INC		09/07/2022	GOLDMAN, SACHS & CO.	12,491.000	1,124,851		1,318,675							1,318,675		(193,824)	(193,824)			
747316-10-7	QUAKER CHEMICAL CORP.		08/16/2022	Various	211.000	41,013		29,227							29,227		11,785	11,785	88		
747525-10-3	QUALCOMM INC		09/07/2022	GOLDMAN, SACHS & CO.	5,301.000	681,666		731,681	553,365	(151,834)			(151,834)		731,681		(50,015)	(50,015)	8,303		
749607-10-7	R L I CORP.		09/12/2022	Various	316.000	35,737		25,944	35,424	(9,480)			(9,480)		25,944		9,794	9,794	192		
S62295-97-7	RAKUTEN GROUP INC	B	09/07/2022	GOLDMAN, SACHS & CO.	70,900.000	311,397		329,134							329,134	(11,185)	(6,552)	(17,737)			
75524B-10-4	RBC BEARING INS		09/08/2022	Various	1,350.000	307,403		152,267	272,660	(120,393)			(120,393)		152,267		155,137	155,137			
75886F-10-7	REGENERON PHARMACEUTICALS INC		07/20/2022	MORGAN STANLEY	1,086.000	645,705		641,967	383,964						641,967		3,737	3,737			
75943R-10-2	RELAY THERAPEUTICS INC		09/09/2022	GOLDMAN, SACHS & CO.	2,200.000	67,765		36,850							36,850		30,915	30,915			
G7494G-10-5	RENTOKIL INITIAL PLC	B	07/20/2022	MORGAN STANLEY	39,783.000	243,961		229,300							229,300	(12,283)	26,943	14,661			
761152-10-7	RESMED INC.		07/20/2022	MORGAN STANLEY	3,256.000	738,753		682,555							682,555		56,198	56,198	2,735		
00R273-68-3	Rights on AUSTRALIA AND NEW ZEALAND BANK	B	08/19/2022	DIRECT	0.000																

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
76680R-20-6	RINGCENTRAL INC CLASS A		09/07/2022	GOLDMAN, SACHS & CO.	12,318.000	527,629		718,632							718,632		(191,003)	(191,003)			
Q81437-10-7	RIO TINTO LTD	B	07/20/2022	MORGAN STANLEY	9,399.000	634,441		628,167	684,106	(74,935)			(74,935)	18,996	628,167	(47,354)	53,628	6,274	46,087		
767744-10-5	RITCHIE BROS AUCTIONEERS INC	A	09/06/2022	Various	448.000	30,175		25,133	6,182	(407)			(407)		25,133		5,041	5,041	172		
74965L-10-1	RLJ LODGING TRUST		07/18/2022	JONES TRADING	54,634.000	627,058		590,179							590,179		36,879	36,879			
S71103-88-1	ROCHE HOLDING AG-G COMMON STOCK	B	09/07/2022	GOLDMAN, SACHS & CO.	2,007.000	659,657		651,371	835,048	(165,565)			(165,565)	(18,111)	651,371	(34,821)	43,107	8,286	13,035		
773903-10-9	ROCKWELL AUTOMATION INC		07/20/2022	MORGAN STANLEY	677.000	146,130		134,933	65,933	(25,717)			(25,717)		134,933		11,198	11,198	970		
77543R-10-2	ROKU INC CLASS A		07/20/2022	MORGAN STANLEY	5,114.000	491,316		413,211	139,202	(74,393)			(74,393)		413,211		78,105	78,105			
V7780T-10-3	ROYAL CARIBBEAN GROUP LTD		07/20/2022	MORGAN STANLEY	12,849.000	500,521		448,559	245,234	(27,346)			(27,346)		448,559		51,963	51,963			
78645L-10-0	SAFEHOLD INC		08/12/2022	JONES TRADING	29,013.000	1,319,024		1,028,453							1,028,453		290,571	290,571			
79466L-30-2	SALESFORCE.COM INC		09/07/2022	GOLDMAN, SACHS & CO.	18,267.000	2,799,810		3,197,643	215,248	(67,396)			(67,396)		3,197,643		(397,833)	(397,833)			
SB1VQ2-52-6	SANDVIK	B	08/26/2022	Various	14,651.000	250,645		239,654							239,654	(10,045)	21,036	10,991	4,939		
D66992-10-4	SAP AG	B	09/07/2022	GOLDMAN, SACHS & CO.	17,847.000	1,507,358		1,632,044							1,632,044	(72,132)	(52,554)	(124,686)			
S48341-08-5	SCHNEIDER ELECTRIC	B	09/07/2022	GOLDMAN, SACHS & CO.	4,782.000	570,462		600,293							600,293	(20,093)	(9,739)	(29,831)			
B1141R-10-0	SEA ADS REPRESENTING LTD CLASS A	D	09/07/2022	GOLDMAN, SACHS & CO.	1,069.000	62,882		83,938							83,938		(21,055)	(21,055)			
811707-80-1	SEACOAST BANKING CORP FL		07/19/2022	RAYMOND JAMES & ASSOCIATES, INC.	1,510.000	49,711		27,225	53,439	(26,214)			(26,214)		27,225		22,486	22,486	453		
G7997R-10-3	SEAGATE TECHNOLOGY HOLDINGS PLC	D	09/07/2022	GOLDMAN, SACHS & CO.	12,341.000	809,736		995,191							995,191		(185,455)	(185,455)	1,161		
J70746-13-6	SEKISUI HOUSE	B	07/20/2022	MORGAN STANLEY	38,600.000	672,880		674,146							674,146	(48,801)	47,535	(1,266)			
816300-10-7	SELECTIVE INSURANCE GROUP		07/11/2022	BANK OF AMERICA/MERRILL LYNCH	2,535.000	223,211		117,901	207,718	(89,817)			(89,817)		117,901		105,311	105,311	1,420		
81762P-10-2	SERVICENOW INC		09/07/2022	GOLDMAN, SACHS & CO.	2,989.000	1,327,549		1,421,329	395,957	(103,218)			(103,218)		1,421,329		(93,780)	(93,780)			
824348-10-6	SHERWIN WILLIAMS CO		09/07/2022	GOLDMAN, SACHS & CO.	1,718.000	409,983		428,693							428,693		(18,710)	(18,710)	1,031		
J72810-12-0	SHIN ETSU CHEMICAL CO.	B	07/20/2022	MORGAN STANLEY	3,400.000	415,673		382,908							382,908	(11,068)	43,833	32,765			
J74358-14-4	SHISEIDO CO. LTD.	B	07/20/2022	MORGAN STANLEY	23,000.000	936,635		921,998							921,998	(96,675)	111,313	14,638	3,682		
SBX865-C7-8	SHOPIFY SUBORDINATE VOTING INC CLA	B	09/07/2022	GOLDMAN, SACHS & CO.	9,758.000	300,488		200,947							200,947	(4,760)	104,301	99,541			
D69671-21-8	SIEMANS AG	B	07/20/2022	MORGAN STANLEY	10,453.000	1,144,310		1,061,008							1,061,008	(78,167)	161,469	83,302			
SBMTVQ-K9-7	SIEMENS ENERGY N AG	B	09/07/2022	GOLDMAN, SACHS & CO.	2,683.000	36,315		39,227	68,619	(1,855)			(1,855)	1,855	39,227	(5,962)	3,050	(2,912)	220		
B3088M-10-2	SKYWORKS SOLUTIONS INC		09/07/2022	GOLDMAN, SACHS & CO.	5,079.000	504,308		543,148							543,148		(38,841)	(38,841)	3,149		
J75734-10-3	SMC CORP	B	09/07/2022	GOLDMAN, SACHS & CO.	1,000.000	457,418		465,963							465,963	(15,835)	7,290	(8,545)			
S09223-20-7	SMITH & NEPHEW ORD USD0.20	B	07/20/2022	MORGAN STANLEY	29,651.000	419,441		413,211							413,211	(22,134)	28,364	6,230			
83304A-10-6	SNAP INC CLASS A		07/20/2022	MORGAN STANLEY	18,639.000	288,991		244,730	268,447	(150,902)			(150,902)		244,730		44,261	44,261			
SBF5M0-K5-2	SOFTBANK CORP	B	07/20/2022	MORGAN STANLEY	45,400.000	510,438		503,442	343,558	(44,459)			(44,459)	36,832	503,442	(88,689)	95,685	6,996	7,865		
J75963-10-8	SOFTBANK GROUP CORP	B	09/07/2022	GOLDMAN, SACHS & CO.	10,800.000	406,103		416,164							416,164	(43,245)	33,184	(10,061)			
S68215-06-0	SONY GROUP CORP	B	07/20/2022	MORGAN STANLEY	6,100.000	528,141		498,175							498,175	(36,063)	66,029	29,966			
SBWSW5-D9-1	SOUTH32 LTD	B	07/20/2022	MORGAN STANLEY	70,991.000	171,981		192,339	206,972	(10,678)			(10,678)	(3,075)	192,339	(6,942)	(13,416)	(20,358)	6,340		
844741-10-8	SOUTHWEST AIRLINES CO		07/20/2022	MORGAN STANLEY	9,301.000	385,936		335,952							335,952		49,984	49,984			
84612U-10-7	SOVOS BRANDS INC		07/15/2022	RBC DOMINION SECURITIES	1,266.000	17,669		14,702							14,702		2,967	2,967			
84790A-10-5	SPECTRUM BRANDS HOLDINGS INC		08/08/2022	Various	6,792.000	475,238		557,080	670,742	(12,436)			(12,436)		557,080		(81,842)	(81,842)	5,622		
SBWFGQ-N1-7	SPIRAX-SARCO ENGINEERING PLC	B	07/20/2022	MORGAN STANLEY	1,706.000	223,578		204,658							204,658	(23,528)	42,449	18,921	2,074		
848637-10-4	SPLUNK INC		07/20/2022	MORGAN STANLEY	3,603.000	383,513		318,721							318,721		64,791	64,791			
852234-10-3	SQUARE INC CLASS A		07/20/2022	MORGAN STANLEY	12,459.000	931,600		765,730							765,730		165,870	165,870			
78467J-10-0	SS&C TECHNOLOGIES HOLDINGS		07/20/2022	MORGAN STANLEY	7,204.000	439,830		418,336	58,698	(11,757)			(11,757)		418,336		21,494	21,494	1,584		
SBF806-K6-7	STANDARD LIFE ABERDEEN PLC	B	09/07/2022	GOLDMAN, SACHS & CO.	338,185.000	599,325		643,464							643,464	(26,926)	(17,214)	(44,140)	26,601		
854502-10-1	STANLEY BLACK & DECKER INC		07/20/2022	MORGAN STANLEY	9,429.000	1,077,003		976,440	326,878	(115,163)			(115,163)		976,440		100,563	100,563	8,818		
855244-10-9	STARBUCKS CORP		07/20/2022	MORGAN STANLEY	5,049.000	420,395		371,556	590,582	(219,026)			(219,026)		371,556		48,839	48,839	4,948		
N82405-10-6	STELLANTIS NV		09/07/2022	GOLDMAN, SACHS & CO.	7,259.000	94,372		89,413	137,676	(3,723)			(3,723)	3,723	89,413	(13,589)	18,548	4,959	6,770		
G8473T-10-0	STERIS		07/20/2022	MORGAN STANLEY	769.000	164,120		158,529							158,529		5,591	5,591	331		
863667-10-1	STRYKER CORP		07/20/2022	MORGAN STANLEY	7,753.000	1,535,408		1,532,485	341,763	(69,974)			(69,974)		1,532,485		2,923	2,923	7,165		
866674-10-4	SUN COMMUNITIES		09/21/2022	Various	13,310.000	2,082,783		2,110,895							2,110,895		(28,112)	(28,112)	4,971		
867892-10-1	SUNSTONE HOTEL INVESTORS INC		08/31/2022	JONES TRADING	174,357.000	1,909,008		1,716,587							1,716,587		192,422	192,422			
J78529-13-8	SUZUKI MOTOR CORP JPY50	B	07/20/2022	MORGAN STANLEY	14,000.000	447,898		438,769							438,769	(31,762)	40,891	9,129			
78486Q-10-1	SVB FINANCIAL GROUP		07/20/2022	MORGAN STANLEY	871.000	378,471		344,036	276,044	(49,577)			(49,577)		344,036		34,435	34,435			
W90152-12-0	SVENSKA CELLULOSA AB - B SHS	B	07/20/2022	MORGAN STANLEY	31,246.000	472,936		400,665	554,769	(156,043)			(156,043)	18,604	400,665	(56,295)	128,567	72,272	7,518		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
W94232-10-0	SWEDBANK AB	B	07/20/2022	MORGAN STANLEY	18,549.000	241,843		234,048							234,048	(9,915)	17,709	7,795	15,476		
H8404J-16-2	SWISS LIFE HOLDING	B	07/20/2022	MORGAN STANLEY	463.000	230,319		224,886							224,886	(11,216)	16,649	5,433	7,744		
SB1JB4-K8-5	SYMRISE AG	B	07/20/2022	MORGAN STANLEY	4,011.000	439,051		435,474	61,790	(8,536)			(8,536)	1,671	435,474	(22,314)	25,891	3,577	3,188		
87165B-10-3	SYNCHRONY FINANCIAL		07/20/2022	MORGAN STANLEY	21,130.000	703,507		583,611							583,611		119,897	119,897	4,649		
S68838-07-7	SYSMEX CORP	B	09/07/2022	GOLDMAN, SACHS & CO.	2,500.000	138,364		150,271							150,271	(24,816)	12,909	(11,907)	438		
74144T-10-8	T. ROWE PRICE GROUP		07/20/2022	MORGAN STANLEY	2,062.000	249,692		234,264	405,472	(152,336)			(152,336)		234,264		15,428	15,428	4,949		
87612E-10-6	TARGET CORP		09/07/2022	GOLDMAN, SACHS & CO.	5,913.000	1,009,829		835,093							835,093		174,736	174,736	11,708		
G86954-10-7	TAYLOR WIMPEY PLC 25P	B	09/07/2022	GOLDMAN, SACHS & CO.	248,611.000	305,161		365,700							365,700	(15,303)	(45,236)	(60,539)			
SB0190-C7-7	TECHTRONIC INDUSTRIES CO	B	07/20/2022	MORGAN STANLEY	32,000.000	370,132		333,786							333,786	(2,162)	38,508	36,346	4,076		
87918A-10-5	TELADOC HEALTH INC		07/20/2022	MORGAN STANLEY	19,638.000	848,244		652,178							652,178		196,066	196,066			
S76343-94-6	TELECOM ITALIA EUR0.55	B	09/07/2022	GOLDMAN, SACHS & CO.	627,764.000	125,560		148,474							148,474	(4,970)	(17,945)	(22,914)			
879360-10-5	TELEDYNE TECHNOLOGIES INC		07/20/2022	MORGAN STANLEY	497.000	198,629		186,430	217,134	(23,240)			(23,240)		186,430		12,199	12,199			
879369-10-6	TELEFLEX, INC.		09/07/2022	GOLDMAN, SACHS & CO.	3,916.000	912,897		1,009,427							1,009,427		(96,531)	(96,531)	1,331		
W9588J-10-4	TELIASONERA AB SEK3.2	B	07/20/2022	MORGAN STANLEY	104,971.000	382,801		373,305							373,305	(15,814)	25,310	9,496	7,712		
880770-10-2	TERADYNE I NC COM		07/20/2022	MORGAN STANLEY	6,879.000	700,163		616,014							616,014		84,149	84,149	757		
88146M-10-1	TERRENO REALTY CORP		09/21/2022	BANK OF AMERICA/MERRILL LYNCH	10,425.000	605,960		581,915							581,915		24,045	24,045	1,711		
88160R-10-1	TESLA INC		09/20/2022	DIRECT	25,146.000	7,763,325		3,545,464	8,857,930	(5,312,261)			(5,312,261)		3,545,464		4,217,860	4,217,860			
882508-10-4	TEXAS INST RS INC COM		09/07/2022	GOLDMAN, SACHS & CO.	7,615.000	1,262,652		1,170,045							1,170,045		92,608	92,608	17,515		
872540-10-9	TJX COMPANIES INC		09/07/2022	GOLDMAN, SACHS & CO.	4,645.000	305,797		259,423							259,423		46,373	46,373	2,741		
J86957-11-5	TOKYO ELECTRON	B	07/20/2022	MORGAN STANLEY	500.000	163,517		163,041							163,041	(11,803)	12,278	475			
891092-10-8	TORO CO.		09/28/2022	Various	1,224.000	107,510		82,420	96,613	(33,671)			(33,671)		82,420		25,090	25,090	947		
J89752-11-7	TOSHIBA CORP NPV	B	07/20/2022	MORGAN STANLEY	14,700.000	578,379		561,834	271,095	(3,940)			(3,940)	2,975	561,834	(93,766)	110,311	16,545	22,796		
J92676-11-3	TOYOTA MOTOR	B	07/20/2022	MORGAN STANLEY	29,400.000	467,735		454,455	537,551	(14,804)			(14,804)	4,519	454,455	(78,025)	91,305	13,280	5,805		
892356-10-6	TRACTOR SUPPLY CO		09/07/2022	GOLDMAN, SACHS & CO.	1,332.000	261,406		276,137							276,137		(14,731)	(14,731)	1,225		
893641-10-0	TRANSDIGM GROUP INC		07/20/2022	MORGAN STANLEY	652.000	381,473		349,909							349,909		31,564	31,564			
B9400J-10-7	TRANSUNION ORD		07/20/2022	MORGAN STANLEY	26,388.000	2,323,278		2,110,776							2,110,776		212,502	212,502	5,014		
896288-10-7	TRINET GROUP INC		07/22/2022	MORGAN STANLEY	356.000	28,843		13,407	33,913	(20,506)			(20,506)		13,407		15,436	15,436			
898320-10-9	TRUIST FINANCIAL CORP		09/07/2022	GOLDMAN, SACHS & CO.	31,000.000	1,459,912		1,488,620							1,488,620		(28,708)	(28,708)	16,120		
90041T-10-8	TURNING POINT THERAPEUTICS INC		08/18/2022	ASSIGNMENT OF SECURITIES	3,265.000	248,134		87,665	155,741						87,665		160,469	160,469			
90138F-10-2	TWILIO INC CLASS A		09/07/2022	GOLDMAN, SACHS & CO.	14,152.000	960,828		1,321,797							1,321,797		(360,969)	(360,969)			
902252-10-5	TYLER TECHNOLOGIES		09/07/2022	GOLDMAN, SACHS & CO.	1,643.000	613,983		601,272							601,272		12,711	12,711			
902494-10-3	TYSON FOODS INC CLASS A		09/07/2022	GOLDMAN, SACHS & CO.	14,517.000	1,072,419		1,183,571	1,265,302	(81,731)			(81,731)		1,183,571		(111,152)	(111,152)	20,033		
B95505-18-4	UMICORE SA	B	09/07/2022	GOLDMAN, SACHS & CO.	9,629.000	298,325		345,356							345,356	(11,560)	(35,472)	(47,032)	1,683		
907818-10-8	UNION PACIFIC CORP		09/07/2022	GOLDMAN, SACHS & CO.	2,913.000	666,435		621,285	733,872	(33,470)			(33,470)		621,285		45,151	45,151	11,011		
SBZ6CZ-43-5	UNIPER SE	B	08/11/2022	MORGAN STANLEY	6,658.000	79,924		78,676	316,488	(200,117)			(200,117)	17,396	78,676	(11,024)	12,272	1,248	366		
911312-10-6	UNITED PARCEL SERVICE INC CLASS B		09/07/2022	GOLDMAN, SACHS & CO.	6,551.000	1,285,834		1,195,820	1,404,141	(48,157)			(48,157)		1,195,820		90,014	90,014	29,873		
91332U-10-1	UNITY SOFTWARE INC		07/20/2022	MORGAN STANLEY	11,348.000	459,754		411,080							411,080		48,674	48,674			
913903-10-0	UNIVERSAL HEALTH SERVICES INC		07/20/2022	MORGAN STANLEY	3,378.000	364,799		328,508	437,991	(67,310)			(67,310)		328,508		36,291	36,291	1,351		
91680M-10-7	UPSTART HOLDINGS INC		09/07/2022	GOLDMAN, SACHS & CO.	10,233.000	272,652		293,482							293,482		(20,830)	(20,830)			
902973-30-4	US BANCORP		07/20/2022	MORGAN STANLEY	44,142.000	2,076,613		2,031,415							2,031,415		45,198	45,198	20,305		
91879Q-10-9	VAIL RESORTS INC		09/07/2022	GOLDMAN, SACHS & CO.	2,922.000	669,517		669,621	52,792	(18,343)			(18,343)		669,621		(104)	(104)	825		
922475-10-8	VEEVA SYSTEMS INC CLASS A		09/07/2022	GOLDMAN, SACHS & CO.	4,703.000	805,065		856,330							856,330		(51,265)	(51,265)			
92276F-10-0	VENTAS INC		09/21/2022	BANK OF AMERICA/MERRILL LYNCH	22,402.000	1,033,622		1,135,705							1,135,705		(102,083)	(102,083)			
92345Y-10-6	VERISK ANALYTICS INC-CLASS A		07/20/2022	MORGAN STANLEY	1,859.000	338,079		321,774							321,774		16,305	16,305	576		
92343V-10-4	VERIZON COMMUNICATIONS		09/07/2022	GOLDMAN, SACHS & CO.	107,273.000	4,406,138		5,357,930	3,209,205	(68,042)			(68,042)		5,357,930		(951,792)	(951,792)	145,005		
918204-10-8	VF CORP		07/20/2022	MORGAN STANLEY	25,535.000	1,224,758		1,127,881							1,127,881		96,877	96,877	12,768		
SBMYLG-D7-1	VITESCO TECHNOLOGIES	B	08/11/2022	MORGAN STANLEY	1.000	57		39	49	(5)			(5)	(1)	39	(3)	21	18			
F97982-10-6	VIVENDI EUR5.50	B	09/07/2022	GOLDMAN, SACHS & CO.	42,956.000	372,079		440,517							440,517	(15,144)	(53,294)	(68,438)			
SBBJPF-Y1-4	VONOVIA SE	B	07/15/2022	JONES TRADING	38,530.000	1,083,218		1,184,267	443,440	(18,795)			(18,795)	18,795	1,184,267	(108,690)	7,641	(101,049)	39,670		
928881-10-1	VONTIER CORP		08/10/2022	BANK OF AMERICA/MERRILL LYNCH	1.000	24		20	31	(8)			(8)		20		5	5			

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
929042-10-9	VORNADO RLTY TR		07/20/2022	MORGAN STANLEY	7,303.000	217,661		208,793	66,013	(1,561)			(1,561)		208,793		8,868	8,868	4,706		
929160-10-9	VULCAN MAT LS CO COM		09/07/2022	Various	3,517.000	575,933		499,766							499,766		76,167	76,167	1,015		
929740-10-8	WABTEC		07/20/2022	MORGAN STANLEY	11,016.000	952,807		904,193	1,014,684	(9,914)			(9,914)		904,193		48,614	48,614	3,305		
931427-10-8	WALGREENS BOOTS ALLIANCE		09/07/2022	GOLDMAN, SACHS & CO.	34,281.000	1,236,659		1,334,217							1,334,217		(97,558)	(97,558)	16,455		
931142-10-3	WALMART INC		09/07/2022	GOLDMAN, SACHS & CO.	9,999.000	1,357,183		1,215,678	1,198,178	(51,259)			(51,259)		1,215,678		141,505	141,505	15,836		
934423-10-4	WARNER BROS. DISCOVERY INC SERIES		07/22/2022	Various	83,112.390	1,199,694		1,115,368							1,115,368		84,326	84,326			
S45251-89-9	WARTSILA	B	09/07/2022	GOLDMAN, SACHS & CO.	9,999.000	78,630		86,829							86,829	(2,906)	(5,292)	(8,199)			
941848-10-3	WATERS CORPORATION		09/07/2022	GOLDMAN, SACHS & CO.	1,297.000	392,431		374,677							374,677		17,753	17,753			
947890-10-9	WEBSTER FINANCIAL CORP		07/20/2022	MORGAN STANLEY	7,118.000	329,947		300,024							300,024		29,924	29,924	2,847		
949746-10-1	WELLS FARGO CO		07/20/2022	MORGAN STANLEY	60,660.000	2,591,033		2,376,052	2,910,467						2,376,052		214,980	214,980	30,330		
95058W-10-0	WENDY'S COMPANY (THE)		08/08/2022	Various	1,147.000	24,302		20,811	3,744	(671)			(671)		20,811		3,491	3,491	110		
S69488-36-9	WESFARMERS	B	07/20/2022	MORGAN STANLEY	7,375.000	238,220		212,543							212,543	(12,065)	37,742	25,677			
955306-10-5	WEST PHARMACEUTICAL SERVICES		07/20/2022	MORGAN STANLEY	740.000	224,515		223,754							223,754		761	761	266		
959802-10-9	WESTERN UN CO COM		09/07/2022	GOLDMAN, SACHS & CO.	52,442.000	766,422		863,195							863,195		(96,773)	(96,773)	12,324		
96145D-10-5	WESTROCK		07/20/2022	MORGAN STANLEY	8,721.000	357,509		347,445							347,445		10,065	10,065	2,180		
962166-10-4	WEYERHAEUSER CO		07/20/2022	MORGAN STANLEY	17,428.000	613,190		577,215	673,499	(82,266)			(82,266)		577,215		35,975	35,975	29,989		
G96007-10-2	WH GROUP LTD	B	09/07/2022	GOLDMAN, SACHS & CO.	136,500.000	91,311		102,941							102,941	1	(11,630)	(11,630)	869		
963320-10-6	WHIRLPOOL CORP COM		07/20/2022	MORGAN STANLEY	2,347.000	392,656		363,480							363,480		29,176	29,176	4,107		
966387-50-8	WHITING PETROLEUM CORP		07/06/2022	MERGER	9,646.000	618,984		512,787	605,728	(112,057)			(112,057)		512,787		106,196	106,196	4,753		
971378-10-4	WILLSCOT MOBILE MINI HOLDINGS CORP		09/23/2022	Various	5,350.000	203,835		54,196	218,494	(164,299)			(164,299)		54,196		149,640	149,640			
974155-10-3	WINGSTOP INC		09/09/2022	Various	3,362.000	414,123		248,942							248,942		165,181	165,181	660		
97650W-10-8	WINTRUST FINANCIAL CORP		08/18/2022	Various	167.000	14,918		5,488	15,167	(9,679)			(9,679)		5,488		9,430	9,430	170		
SBMGT1-67-3	WOODSIDE ENERGY GROUP LTD	B	08/08/2022	VARIOUS	0.710			10							10		(10)	(10)			
980745-10-3	WOODWARD INC		07/29/2022	RBC DOMINION SECURITIES	81.000	8,404		7,492	1,642						7,492		912	912	6		
98138H-10-1	WORKDAY INC.		09/07/2022	GOLDMAN, SACHS & CO.	680.000	112,718		94,914	185,762	(63,526)			(63,526)		94,914		17,803	17,803			
SB67G5-X0-1	WORKSPACE GROUP REIT PLC	B	09/28/2022	JONES TRADING	75,465.000	329,932		505,449							505,449	(73,327)	(102,190)	(175,517)	5,780		
G9788D-10-3	WPP PLC	B	07/20/2022	MORGAN STANLEY	60,688.000	623,281		607,751							607,751	(32,554)	48,084	15,530	13,648		
983134-10-7	WYNN RESOR TS LTD COM		07/20/2022	MORGAN STANLEY	4,957.000	306,906		282,450							282,450		24,456	24,456			
98421M-10-6	XEROX HOLDINGS CORP		08/10/2022	BANK OF AMERICA/MERRILL LYNCH	2.000	36		30	45	(8)			(8)		30		6	6	2		
98419M-10-0	XYLEM		07/20/2022	MORGAN STANLEY	11,483.000	932,341		885,176							885,176		47,165	47,165	1,201		
J95402-10-3	Z HOLDINGS CORP	B	09/07/2022	GOLDMAN, SACHS & CO.	73,700.000	208,104		236,124							236,124	(8,024)	(19,996)	(28,020)			
D98423-10-2	ZALANDO	B	09/07/2022	GOLDMAN, SACHS & CO.	20,075.000	452,010		586,504							586,504	(19,631)	(114,862)	(134,493)			
989207-10-5	ZEBRA TECHNOLOGIES CORP.		09/07/2022	GOLDMAN, SACHS & CO.	3,283.000	970,350		1,068,354							1,068,354		(98,003)	(98,003)			
98956P-10-2	ZIMMER BIOMET HOLDINGS INC		07/20/2022	Various	7,811.000	843,552		820,646	265,663	(24,277)			(24,277)		820,646		22,906	22,906	4,251		
98888T-10-7	ZIMVIE INC		08/10/2022	BANK OF AMERICA/MERRILL LYNCH	1.000	20		16							16		4	4			
98978V-10-3	ZOETIS INC		09/07/2022	GOLDMAN, SACHS & CO.	6,111.000	980,151		1,077,064							1,077,064		(96,912)	(96,912)			
98980L-10-1	ZOOM VIDEO COMMUNICATIONS INC CLAS		09/07/2022	GOLDMAN, SACHS & CO.	11,076.000	897,302		1,090,675							1,090,675		(193,373)	(193,373)			
98980F-10-4	ZOOMINFO TECHNOLOGIES INC CLASS A		07/20/2022	MORGAN STANLEY	23,124.000	928,754		768,642							768,642		160,112	160,112			
98980G-10-2	ZSCALER INC		09/07/2022	GOLDMAN, SACHS & CO.	340.000	50,219		55,403							55,403		(5,184)	(5,184)			
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						429,577,102	XXX	408,774,328	196,746,990	(27,559,144)			(27,559,144)	168,224	408,776,115	(4,413,138)	25,214,124	20,800,986	3,649,317	XXX	XXX
BAS15Q-LU-3	ALHAMBRA HOLDCO LTD (CLASS B ORD)	B	07/21/2022	DISTRIBUTION	0.000	607,450		729,185							729,185	(121,735)		(121,735)			
BAS006-XT-6	CONREX RESID PTY GROUP REIT II		08/10/2022	DISTRIBUTION	0.000	592,424		592,424							592,424						
BAS0PR-WP-0	MILLENNIUM CORP. CLAIM TRUSTAGRMT		09/30/2022	CANCELLED TRADE	0.000	21,849											21,849	21,849			
BAS0PR-WM-7	MILLENNIUM LENDER CLAIM TRUSTAGRMT		08/01/2022	Various	0.003	23,274											23,274	23,274			
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						1,244,997	XXX	1,321,609							1,321,609	(121,735)	45,123	(76,612)		XXX	XXX
46432F-84-2	ISHARES CORE MSCI EAFE ETF	C	08/26/2022	BANK OF AMERICA/MERRILL LYNCH	77,058.000	4,576,973			4,590,302								(13,329)	(13,329)	58,469		
46434G-10-3	ISHARES CORE MSCI EMERGING MARKETS	C	07/18/2022	BANK OF AMERICA/MERRILL LYNCH	18,856.000	905,869			925,075								(19,206)	(19,206)	11,397		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
464287-20-0	ISHARES CORE S&P 500 ETF		08/26/2022	BANK OF AMERICA/MERRILL LYNCH	60,972.000	25,419,798			24,095,923								1,323,876	1,323,876	59,494		
46429B-69-7	ISHARES EDGE MSCI MIN VOL USA		09/29/2022	Various	2,909,400.000	195,760,680			199,037,594								(3,276,913)	(3,276,913)	958,700		
464286-50-9	ISHARES MSCI CANADA ETF	C	08/05/2022	BANK OF AMERICA/MERRILL LYNCH	21,000.000	708,261			707,280								981	981	5,795		
464287-23-4	ISHARES MSCI EMERGING MKT INDEX TRADED	C	07/11/2022	Various	1,740,000.000	67,806,826			69,774,000								(1,967,174)	(1,967,174)	629,652		
464287-59-8	ISHARES RUSSELL VALUE ETF TRUST		09/16/2022	Various	40,000.000	6,042,287			6,287,200								(244,913)	(244,913)			
464287-65-5	ISHARES TRUST RUSSELL 2000 INDEX FUND		07/26/2022	CREDIT SUISSE	2,849.000	513,175			481,977								31,198	31,198			
464287-79-6	ISHARES US ENERGY ETF		09/12/2022	BANK OF AMERICA/MERRILL LYNCH	130,801.000	5,007,995			5,043,997								(36,002)	(36,002)	66,768		
464287-76-2	ISHARES US HEALTHCARE ETF		08/22/2022	CITADEL SECURITIES LLC	11,000.000	3,045,610			3,050,076								(4,465)	(4,465)			
464287-69-7	ISHARES US UTILITIES ETF TRUST		09/12/2022	BANK OF AMERICA/MERRILL LYNCH	751.000	71,849			68,394								3,456	3,456			
78462F-10-3	SPDR S&P 500 ETF TRUST		09/29/2022	BANK OF AMERICA/MERRILL LYNCH	47,400.000	18,501,504			18,387,313								114,191	114,191			
5329999999. Subtotal - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO						328,360,828	XXX		332,449,129								(4,088,301)	(4,088,301)	1,790,274	XXX	XXX
5989999997. Total - Common Stocks - Part 4						759,182,927	XXX	410,095,937	529,196,120	(27,559,144)			(27,559,144)	168,224	410,097,725	(4,534,873)	21,170,946	16,636,073	5,439,591	XXX	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						759,182,927	XXX	410,095,937	529,196,120	(27,559,144)			(27,559,144)	168,224	410,097,725	(4,534,873)	21,170,946	16,636,073	5,439,591	XXX	XXX
5999999999. Total - Preferred and Common Stocks						780,122,901	XXX	424,564,877	547,596,120	(32,359,144)			(32,359,144)	168,224	424,566,665	(4,572,203)	27,679,309	23,107,106	6,326,793	XXX	XXX
6009999999 - Totals						5,355,181,616	XXX	5,142,277,433	1,694,660,980	(28,373,558)	83,452,200		55,078,642	168,224	4,859,297,541	(4,572,203)	(86,555,986)	(91,128,189)	54,922,519	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
PUT OPTION ON NOV22 SPX @3925	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index.	CBOE 529900RLNSGA90UPEH54	05/31/2022	11/18/2022	1,210	499,990,150	3,925.00		22,175,070		42,271,350		42,271,350	20,096,280						0003
0169999999. Subtotal - Purchased Options - Hedging Other - Put Options											22,175,070		42,271,350	XXX	42,271,350	20,096,280					XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other											22,175,070		42,271,350	XXX	42,271,350	20,096,280					XXX	XXX
CALL OPTION ON DEC22 SPX @4225	PENDING - CALL OPTION ON DEC22 SPX @4225, effective 12/17/2021, attached to Cash Security - (9128285K2)		EQUITY/INDEX	CBOE 529900RLNSGA90UPEH54	12/17/2021	12/16/2022	9	4,158,576	4,225.00	587,680			123,722		7,875			(444,423)				
CALL OPTION ON JUN23 SPX @3675	PENDING - CALL OPTION ON JUN23 SPX @3675, effective 06/17/2022, attached to Cash Security - (91282CCP4)		EQUITY/INDEX	CBOE 529900RLNSGA90UPEH54	06/17/2022	06/16/2023	10	3,674,840	3,675.00		382,000		273,767		300,050			(108,233)				
CALL OPTION ON JUN23 SPX @3300	PENDING - CALL OPTION ON JUN23 SPX @3300, effective 06/17/2022, attached to Cash Security - (91282CCP4)		EQUITY/INDEX	CBOE 529900RLNSGA90UPEH54	06/17/2022	06/16/2023	9	3,307,356	3,300.00		563,400		403,770		479,565			(159,630)				
CALL OPTION ON MAR23 SPX @4450	PENDING - CALL OPTION ON MAR23 SPX @4450, effective 03/22/2022, attached to Cash Security		EQUITY/INDEX	CBOE 529900RLNSGA90UPEH54	03/22/2022	03/17/2023	37	16,692,957	4,450.00		1,558,440		724,957		60,680			(833,483)				
CALL OPTION ON MAR23 SPX @4000	PENDING - CALL OPTION ON MAR23 SPX @4000, effective 03/22/2022, attached to Cash Security - (74251VAM4)		EQUITY/INDEX	CBOE 529900RLNSGA90UPEH54	03/22/2022	03/17/2023	9	4,060,449	4,000.00		661,290		307,620		83,070			(353,670)				
CALL OPTION ON SEP23 SPX @3925	PENDING - CALL OPTION ON SEP23 SPX @3925, effective 09/16/2022, attached to Cash Security - (912828U24)		EQUITY/INDEX	CBOE 529900RLNSGA90UPEH54	09/16/2022	09/15/2023	16	6,197,328	3,925.00		617,280		596,761		378,000			(20,519)				
CALL OPTION ON SEP23 SPX @3525	PENDING - CALL OPTION ON SEP23 SPX @3525, effective 09/16/2022, attached to Cash Security - (912828U24)		EQUITY/INDEX	CBOE 529900RLNSGA90UPEH54	09/16/2022	09/15/2023	9	3,485,997	3,525.00		570,960		551,981		400,230			(18,979)				
0229999999. Subtotal - Purchased Options - Replications - Call Options and Warrants										587,680	4,353,370		2,982,577	XXX	1,709,470			(1,938,938)			XXX	XXX
0289999999. Subtotal - Purchased Options - Replications										587,680	4,353,370		2,982,577	XXX	1,709,470			(1,938,938)			XXX	XXX
0359999999. Subtotal - Purchased Options - Income Generation														XXX							XXX	XXX
0429999999. Subtotal - Purchased Options - Other														XXX							XXX	XXX
0439999999. Total Purchased Options - Call Options and Warrants										587,680	4,353,370		2,982,577	XXX	1,709,470			(1,938,938)			XXX	XXX
0449999999. Total Purchased Options - Put Options											22,175,070		42,271,350	XXX	42,271,350	20,096,280					XXX	XXX
0459999999. Total Purchased Options - Caps														XXX							XXX	XXX
0469999999. Total Purchased Options - Floors														XXX							XXX	XXX
0479999999. Total Purchased Options - Collars														XXX							XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
0489999999. Total Purchased Options - Other														XXX							XXX	XXX
0499999999. Total Purchased Options										587,680	26,528,440		45,253,927	XXX	43,980,820	20,096,280		(1,938,938)			XXX	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
PUT OPTION ON NOV22 SPX @3575	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index.	CBOE 529900RLNSGA90UPEH54	05/31/2022	11/18/2022	1,210	499,990,150	3,575.00		(12,356,570)		(16,328,950)		(16,328,950)	(3,972,380)						0003
0659999999. Subtotal - Written Options - Hedging Other - Put Options											(12,356,570)		(16,328,950)	XXX	(16,328,950)	(3,972,380)					XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other											(12,356,570)		(16,328,950)	XXX	(16,328,950)	(3,972,380)					XXX	XXX
0779999999. Subtotal - Written Options - Replications														XXX							XXX	XXX
0849999999. Subtotal - Written Options - Income Generation														XXX							XXX	XXX
0919999999. Subtotal - Written Options - Other														XXX							XXX	XXX
0929999999. Total Written Options - Call Options and Warrants														XXX							XXX	XXX
0939999999. Total Written Options - Put Options											(12,356,570)		(16,328,950)	XXX	(16,328,950)	(3,972,380)					XXX	XXX
0949999999. Total Written Options - Caps														XXX							XXX	XXX
0959999999. Total Written Options - Floors														XXX							XXX	XXX
0969999999. Total Written Options - Collars														XXX							XXX	XXX
0979999999. Total Written Options - Other														XXX							XXX	XXX
0989999999. Total Written Options											(12,356,570)		(16,328,950)	XXX	(16,328,950)	(3,972,380)					XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
SINGLE NAME CDS ON URI	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	11/03/2017	12/20/2022		1,760,000	credit event/(5.0000)	(333,348)		(66,733)	(16,636)		(16,636)	15,406		48,809			3FE	0001
SINGLE NAME CDS ON UVN	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	11/03/2017	12/20/2022		1,760,000	credit event/(5.0000)	(224,950)		(66,733)	(7,112)		(7,112)	9,240		32,937			4FE	0001
SINGLE NAME CDS ON TGNA	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	11/03/2017	12/20/2022		1,760,000	credit event/(5.0000)	(267,119)		(66,733)	(4,010)		(4,010)	23,041		39,112			3FE	0001
SINGLE NAME CDS ON DB	BOND PORTFOLIO	SCHEDULE D	Credit	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	11/20/2018	12/20/2023		7,000,000	credit event/(1.0000)	289,653		(53,083)	14,583		14,583	155,839		(42,759)			2FE	0001
SINGLE NAME CDS ON DB	BOND PORTFOLIO	SCHEDULE D	Credit	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	12/03/2018	12/20/2023		5,000,000	credit event/(1.0000)	280,445		(37,917)	10,417		10,417	122,467		(41,696)			2FE	0001
SINGLE NAME CDS ON XRX	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	01/23/2019	12/20/2022		2,600,000	credit event/(1.0000)	113,409		(19,717)	4,422		4,422	36,016		(21,778)			3FE	0001
SINGLE NAME CDS ON TDG	BOND PORTFOLIO	SCHEDULE D	Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/01/2019	12/20/2023		2,500,000	credit event/(5.0000)	(234,885)		(94,792)	(106,851)		(106,851)	44,610		36,116			4FE	0001
SINGLE NAME CDS ON IRM	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	05/23/2019	06/20/2024		2,600,000	credit event/(5.0000)	(498,829)		(98,583)	(136,736)		(136,736)	43,325		73,759			3FE	0001
SINGLE NAME CDS ON GIS	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/27/2019	12/20/2024		1,000,000	credit event/(1.0000)	(31,964)		(7,583)	(15,821)		(15,821)	2,744		4,821			2FE	0001
SINGLE NAME CDS ON MDLZ	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/27/2019	12/20/2024		1,000,000	credit event/(1.0000)	(29,518)		(7,583)	(13,341)		(13,341)	5,213		4,452			2FE	0001
SINGLE NAME CDS ON DD	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/29/2020	06/20/2025		1,000,000	credit event/(1.0000)	(32,585)		(7,583)	(15,507)		(15,507)	4,759		4,915			1FE	0001
SINGLE NAME CDS ON DGX	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/29/2020	12/20/2025		1,000,000	credit event/(1.0000)	(35,103)		(7,583)	(18,049)		(18,049)	5,966		5,295			2FE	0001
SINGLE NAME CDS ON CHTR	BOND PORTFOLIO	SCHEDULE D	Credit	MORGAN STANLEY CAPITAL PARTNERS I7331LVCZKQKX5T7XV54	03/18/2021	12/20/2025		2,000,000	credit event/(5.0000)	(336,699)		(75,833)	(101,513)		(101,513)	137,797		53,132			4FE	0001
SINGLE NAME CDS ON GT	BOND PORTFOLIO	SCHEDULE D	Credit	MORGAN STANLEY CAPITAL PARTNERS I7331LVCZKQKX5T7XV54	03/18/2021	12/20/2025		2,000,000	credit event/(5.0000)	(199,691)		(75,833)	(68,869)		(68,869)	164,607		31,512			4FE	0001
SINGLE NAME CDS ON TSN	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	03/30/2021	06/20/2026		1,000,000	credit event/(1.0000)	(26,972)		(7,583)	(15,152)		(15,152)	6,942		3,874			2FE	0001
SINGLE NAME CDS ON NEM	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	03/30/2021	06/20/2026		1,000,000	credit event/(1.0000)	(31,160)		(7,583)	(14,174)		(14,174)	9,938		4,475			2FE	0001
SINGLE NAME CDS ON LUMN	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	12/17/2021	12/20/2026		2,000,000	credit event/(1.0000)	211,087		(15,167)	333,924		333,924	186,659		(31,663)			4FE	0001
SINGLE NAME CDS ON UBER	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	03/07/2022	12/20/2026		5,000,000	credit event/(5.0000)		(337,411)	(143,750)	(348,564)		(348,564)	(50,929)		39,776			4FE	0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
SINGLE NAME CDS ON CS	BOND PORTFOLIO	SCHEDULE D	Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/15/2022	06/20/2024		20,000,000	credit event/(1.0000)		218,863	(8,333)	250,796		250,796	37,112		(5,178)			2FE	0001
SINGLE NAME CDS ON XL	BOND PORTFOLIO	SCHEDULE D	Credit	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	09/30/2022	12/20/2023		1,000,000	credit event/(1.0000)		(10,935)	(56)	(11,472)		(11,472)	(487)		(50)			1FE	0001
SINGLE NAME CDS ON RTN	BOND PORTFOLIO	SCHEDULE D	Credit	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	09/30/2022	12/20/2023		1,000,000	credit event/(1.0000)		(10,935)	(56)	(11,773)		(11,773)	(789)		(50)			1FE	0001
CDS INDEX ON CDX.NA.HY.39.V1	BOND PORTFOLIO	SCHEDULE D	Credit	ICE CLEAR CREDIT 549300HWWR1D80TS2G29	09/27/2022	12/20/2027		70,000,000	credit event/(5.0000)		3,570,000	(29,166)	2,934,050		2,934,050	(630,259)		(5,691)			4FE	0001
1129999999. Subtotal - Swaps - Hedging Other - Credit Default										(1,388,230)	3,429,582	(897,986)	2,642,614	XXX	2,642,614	329,216		234,120			XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other										(1,388,230)	3,429,582	(897,986)	2,642,614	XXX	2,642,614	329,216		234,120			XXX	XXX
1229999999. Subtotal - Swaps - Replication														XXX							XXX	XXX
1289999999. Subtotal - Swaps - Income Generation														XXX							XXX	XXX
1349999999. Subtotal - Swaps - Other														XXX							XXX	XXX
1359999999. Total Swaps - Interest Rate														XXX							XXX	XXX
1369999999. Total Swaps - Credit Default										(1,388,230)	3,429,582	(897,986)	2,642,614	XXX	2,642,614	329,216		234,120			XXX	XXX
1379999999. Total Swaps - Foreign Exchange														XXX							XXX	XXX
1389999999. Total Swaps - Total Return														XXX							XXX	XXX
1399999999. Total Swaps - Other														XXX							XXX	XXX
1409999999. Total Swaps										(1,388,230)	3,429,582	(897,986)	2,642,614	XXX	2,642,614	329,216		234,120			XXX	XXX
FX FORWARD (0.7058 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/26/2018	03/24/2023		17,924,212	(0.70581 EUR) / 1 USD				5,262,509		5,262,509		1,957,601			62,056		0002
FX FORWARD (0.734 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	05/08/2018	03/24/2023		2,524,387	(0.73403 EUR) / 1 USD				671,877		671,877		287,986			8,740		0002
FX FORWARD (0.746 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	06/25/2018	03/24/2023		9,524,735	(0.74595 EUR) / 1 USD				2,424,722		2,424,722		1,106,162			32,976		0002
FX FORWARD (0.7466 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	07/30/2018	03/24/2023		3,999,572	(0.74657 EUR) / 1 USD				1,015,735		1,015,735		464,926			13,847		0002
FX FORWARD (0.7552 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/09/2018	10/13/2023		13,902,695	(0.75524 EUR) / 1 USD				3,215,527		3,215,527		1,551,153			70,741		0002
FX FORWARD (0.7076 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/09/2018	10/13/2023		4,429,131	(0.70762 GBP) / 1 USD				910,627		910,627		716,369			22,537		0002
FX FORWARD (0.7801 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	01/07/2019	03/24/2023		1,307,990	(0.78008 EUR) / 1 USD				289,561		289,561		159,603			4,528		0002
FX FORWARD 0.8081 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	04/29/2019	03/24/2023		480,490	0.80813 EUR / (1 USD)				(93,267)		(93,267)		(60,953)			1,664		0002
FX FORWARD (0.8006 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/29/2019	10/13/2023		394,840	(0.80060 EUR) / 1 USD				74,169		74,169		47,419			2,009		0002
FX FORWARD 0.7319 GBP / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	04/29/2019	10/13/2023		592,815	0.73188 GBP / (1 USD)				(106,658)		(106,658)		(99,787)			3,016		0002
FX FORWARD (0.749 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	05/16/2019	11/30/2022		2,961,449	(0.74903 GBP) / 1 USD				480,458		480,458		516,208			6,053		0002
FX FORWARD (0.8158 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	05/16/2019	11/30/2022		8,876,594	(0.81578 EUR) / 1 USD				1,744,019		1,744,019		1,184,901			18,144		0002
FX FORWARD (0.771 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	07/09/2019	01/31/2023		20,104,672	(0.77096 GBP) / 1 USD				2,748,980		2,748,980		3,578,142			58,354		0002
FX FORWARD (0.8218 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	07/17/2019	11/30/2022		534,205	(0.82178 EUR) / 1 USD				101,826		101,826		71,839			1,092		0002
FX FORWARD (0.7767 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	07/17/2019	11/30/2022		94,764	(0.77666 GBP) / 1 USD				12,467		12,467		17,133			194		0002
FX FORWARD (0.7944 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	08/22/2019	11/30/2022		101,970	(0.79435 GBP) / 1 USD				11,412		11,412		18,859			208		0002
FX FORWARD 0.8216 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	08/22/2019	10/13/2023		86,419	0.82157 EUR / (1 USD)				(14,497)		(14,497)		(10,719)			440		0002
FX FORWARD (0.8403 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	08/22/2019	11/30/2022		748,531	(0.84031 EUR) / 1 USD				129,120		129,120		102,958			1,530		0002
FX FORWARD (0.79 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	08/22/2019	10/13/2023		236,710	(0.78999 GBP) / 1 USD				28,025		28,025		43,580			1,204		0002

SCHEDULE DB - PART A - SECTION 1

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FX FORWARD 0.8314 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	08/22/2019	03/24/2023		582,126	0.83143 EUR / (1 USD)				(99,807)		(99,807)		(76,186)			2,015		0002
FX FORWARD 0.8341 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/18/2019	03/24/2023		4,031,944	0.83408 EUR / (1 USD)				(680,881)		(680,881)		(529,524)			13,959		0002
FX FORWARD (0.78 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	09/18/2019	11/30/2022		437,163	(0.78002 GBP) / 1 USD				55,879		55,879		79,383			894		0002
FX FORWARD (0.8482 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/19/2019	11/30/2022		19,159,283	(0.84815 EUR) / 1 USD				3,158,083		3,158,083		2,660,171			39,162		0002
FX FORWARD 0.7578 GBP / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	11/26/2019	01/31/2023		2,045,367	0.75781 GBP / (1 USD)				(309,330)		(309,330)		(357,558)			5,937		0002
FX FORWARD (0.7417 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	01/22/2020	11/30/2022		1,016,558	(0.74171 GBP) / 1 USD				173,183		173,183		175,449			2,078		0002
FX FORWARD (0.8512 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	01/22/2020	11/30/2022		2,711,377	(0.85122 EUR) / 1 USD				438,774		438,774		377,842			5,542		0002
FX FORWARD 0.7964 GBP / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	03/13/2020	11/30/2022		217,229	0.79639 GBP / (1 USD)				(23,818)		(23,818)		(40,281)			444		0002
FX FORWARD 0.7929 GBP / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	03/13/2020	10/13/2023		235,843	0.79289 GBP / (1 USD)				(27,198)		(27,198)		(43,606)			1,200		0002
FX FORWARD 0.8691 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	03/13/2020	11/30/2022		610,976	0.86910 EUR / (1 USD)				(88,197)		(88,197)		(86,950)			1,249		0002
FX FORWARD 0.8577 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	03/13/2020	10/13/2023		1,393,251	0.85770 EUR / (1 USD)				(185,510)		(185,510)		(182,280)			7,089		0002
FX FORWARD 0.865 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	03/13/2020	03/24/2023		2,527,235	0.86497 EUR / (1 USD)				(350,875)		(350,875)		(345,366)			8,750		0002
FX FORWARD (0.7854 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	06/08/2020	11/30/2022		3,001,144	(0.78536 GBP) / 1 USD				365,819		365,819		548,732			6,134		0002
FX FORWARD (0.8586 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	06/08/2020	10/13/2023		1,849,522	(0.85860 EUR) / 1 USD				244,679		244,679		242,284			9,411		0002
FX FORWARD 0.7812 GBP / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	06/08/2020	10/13/2023		424,998	0.78118 GBP / (1 USD)				(54,284)		(54,284)		(77,227)			2,163		0002
FX FORWARD (0.8637 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	06/08/2020	03/24/2023		1,512,102	(0.86369 EUR) / 1 USD				211,817		211,817		206,307			5,235		0002
FX FORWARD (0.8665 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	06/08/2020	11/30/2022		890,988	(0.86645 EUR) / 1 USD				130,923		130,923		126,409			1,821		0002
FX FORWARD 0.803 GBP / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	06/30/2020	01/31/2023		9,555,252	0.80301 GBP / (1 USD)				(968,943)		(968,943)		(1,774,207)			27,734		0002
FX FORWARD 0.8431 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	09/24/2020	11/30/2022		1,548,981	0.84313 EUR / (1 USD)				(262,922)		(262,922)		(213,781)			3,166		0002
FX FORWARD (0.7815 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	09/24/2020	11/30/2022		1,541,822	(0.78154 GBP) / 1 USD				194,485		194,485		280,524			3,152		0002
FX FORWARD (0.8298 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	11/16/2020	11/30/2022		2,569,385	(0.82977 EUR) / 1 USD				469,693		469,693		348,926			5,252		0002
FX FORWARD (0.7556 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	11/16/2020	11/30/2022		2,024,969	(0.75556 GBP) / 1 USD				313,838		313,838		356,077			4,139		0002
FX FORWARD 0.7364 GBP / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	12/16/2020	01/31/2023		5,682,849	0.73642 GBP / (1 USD)				(993,404)		(993,404)		(964,232)			16,495		0002
FX FORWARD (0.7391 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	12/16/2020	11/30/2022		4,656,815	(0.73913 GBP) / 1 USD				806,721		806,721		800,895			9,519		0002
FX FORWARD (0.8055 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	12/16/2020	03/24/2023		972,044	(0.80551 EUR) / 1 USD				191,154		191,154		122,872			3,365		0002
FX FORWARD (0.8079 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	12/16/2020	11/30/2022		1,579,411	(0.80789 EUR) / 1 USD				322,497		322,497		208,766			3,228		0002
FX FORWARD (0.7993 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	12/23/2020	12/29/2023		19,142,448	(0.79927 EUR) / 1 USD				3,534,465		3,534,465		2,267,630			106,863		0002
FX FORWARD (0.8022 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	01/29/2021	01/31/2024		7,149,472	(0.80215 EUR) / 1 USD				1,286,943		1,286,943		847,256			41,334		0002
FX FORWARD 0.8103 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/02/2021	10/13/2023		6,141,200	0.81026 EUR / (1 USD)				(1,096,763)		(1,096,763)		(748,693)			31,248		0002

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
FX FORWARD 0.7267 GBP / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/02/2021	10/13/2023		1,271,464	0.72672 GBP / (1 USD)				(235,703)		(235,703)		(212,241)			6,470		0002
FX FORWARD 0.8116 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/24/2021	11/30/2022		1,309,761	0.81159 EUR / (1 USD)				(262,697)		(262,697)		(173,926)			2,677		0002
FX FORWARD (0.8192 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/04/2021	11/30/2022		526,153	(0.81915 EUR) / 1 USD				101,644		101,644		70,527			1,075		0002
FX FORWARD (0.7152 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/04/2021	11/30/2022		550,874	(0.71522 GBP) / 1 USD				110,053		110,053		91,649			1,126		0002
FX FORWARD (0.8168 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	03/04/2021	03/24/2023		2,085,043	(0.81676 EUR) / 1 USD				387,217		387,217		267,607			7,219		0002
FX FORWARD 0.8311 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	03/30/2021	10/13/2023		827,854	0.83106 EUR / (1 USD)				(131,354)		(131,354)		(104,163)			4,212		0002
FX FORWARD 0.7247 GBP / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	03/30/2021	10/13/2023		182,149	0.72468 GBP / (1 USD)				(34,160)		(34,160)		(30,305)			927		0002
FX FORWARD (0.7173 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/28/2021	01/31/2023		500,490	(0.71729 GBP) / 1 USD				98,043		98,043		82,619			1,453		0002
FX FORWARD (0.8273 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/24/2021	11/30/2022		438,778	(0.82729 EUR) / 1 USD				81,271		81,271		59,407			897		0002
FX FORWARD (0.8405 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/23/2021	11/30/2022		3,641,811	(0.84051 EUR) / 1 USD				627,480		627,480		501,042			7,444		0002
FX FORWARD (0.8378 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	07/23/2021	03/24/2023		551,460	(0.83777 EUR) / 1 USD				91,149		91,149		72,775			1,909		0002
FX FORWARD (0.8303 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	07/23/2021	12/29/2023		850,300	(0.83029 EUR) / 1 USD				131,886		131,886		105,838			4,747		0002
FX FORWARD (0.7271 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/23/2021	11/30/2022		6,780,640	(0.72706 GBP) / 1 USD				1,265,460		1,265,460		1,146,952			13,860		0002
FX FORWARD 0.8363 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	08/17/2021	10/13/2023		6,545,488	0.83631 EUR / (1 USD)				(1,005,622)		(1,005,622)		(830,035)			33,305		0002
FX FORWARD 0.7281 GBP / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	08/17/2021	10/13/2023		1,802,286	0.72811 GBP / (1 USD)				(331,443)		(331,443)		(301,532)			9,171		0002
FX FORWARD (0.8348 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	09/27/2021	01/31/2024		758,303	(0.83475 EUR) / 1 USD				113,025		113,025		94,713			4,384		0002
FX FORWARD 0.8353 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	09/27/2021	12/29/2023		359,155	0.83529 EUR / (1 USD)				(53,997)		(53,997)		(45,052)			2,005		0002
FX FORWARD (0.8467 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/27/2021	11/30/2022		987,381	(0.84668 EUR) / 1 USD				164,170		164,170		136,853			2,018		0002
FX FORWARD (0.8351 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	10/01/2021	09/30/2024		5,518,117	(0.83506 EUR) / 1 USD				750,429		750,429		675,013			39,046		0002
FX FORWARD (0.8369 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	10/20/2021	01/31/2024		1,384,892	(0.83688 EUR) / 1 USD				203,616		203,616		173,553			8,007		0002
FX FORWARD (1.3992 AUD) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/17/2021	12/20/2022		10,005,800	(1.39918 AUD) / 1 USD				984,347		984,347		1,162,922			23,568		0002
FX FORWARD (0.8752 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/23/2021	11/30/2022		797,525	(0.87520 EUR) / 1 USD				110,364		110,364		114,305			1,630		0002
FX FORWARD (0.875 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/23/2021	11/30/2022		684,536	(0.87504 EUR) / 1 USD				94,838		94,838		98,092			1,399		0002
FX FORWARD (0.8711 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/23/2021	03/24/2023		2,178,962	(0.87105 EUR) / 1 USD				289,640		289,640		300,056			7,544		0002
FX FORWARD (0.7479 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/23/2021	11/30/2022		1,139,115	(0.74794 GBP) / 1 USD				186,181		186,181		198,268			2,328		0002
FX FORWARD (0.905 CHF) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/28/2021	12/29/2022		1,186,751	(0.90499 CHF) / 1 USD				84,800		84,800		91,666			2,946		0002
FX FORWARD (1.3672 AUD) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	01/13/2022	01/17/2023		10,057,205	(1.36717 AUD) / 1 USD				1,184,663		1,184,663		1,184,663			27,480		0002
FX FORWARD (0.8722 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/25/2022	01/31/2024		1,429,796	(0.87215 EUR) / 1 USD				162,341		162,341		162,341			8,266		0002
FX FORWARD 0.8969 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/25/2022	11/30/2022		508,391	0.89694 EUR / (1 USD)				(59,548)		(59,548)		(59,548)			1,039		0002

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FX FORWARD (1.2515 CAD) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	03/29/2022	03/31/2023		6,586,383	(1.25149 CAD) / 1 USD				565,729		565,729		565,729			23,254		0002
FX FORWARD (0.7602 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	03/29/2022	12/16/2022		16,981,771	(0.76016 GBP) / 1 USD				2,537,026		2,537,026		2,537,026			38,999		0002
FX FORWARD (0.7593 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/30/2022	01/31/2023		5,555,225	(0.75928 GBP) / 1 USD				831,111		831,111		831,111			16,124		0002
FX FORWARD (0.7644 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL PARTNERS I7331LVCZKQKX5T7XV54	04/21/2022	12/16/2022		3,661,482	(0.76444 GBP) / 1 USD				529,653		529,653		529,653			8,409		0002
FX FORWARD (0.8694 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	04/21/2022	09/30/2024		808,577	(0.86942 EUR) / 1 USD				84,034		84,034		84,034			5,721		0002
FX FORWARD (0.9378 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/27/2022	10/31/2022		24,012,533	(0.93776 EUR) / 1 USD				1,906,032		1,906,032		1,906,032			34,990		0002
FX FORWARD (0.908 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/27/2022	04/30/2024		5,233,331	(0.90802 EUR) / 1 USD				393,073		393,073		393,073			32,928		0002
FX FORWARD (0.7898 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/27/2022	04/30/2024		5,058,437	(0.78976 GBP) / 1 USD				614,151		614,151		614,151			31,828		0002
FX FORWARD (0.9251 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/26/2022	11/30/2022		48,683,578	(0.92509 EUR) / 1 USD				4,362,670		4,362,670		4,362,670			99,511		0002
FX FORWARD (0.9138 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	05/26/2022	05/31/2023		9,976,031	(0.91381 EUR) / 1 USD				868,242		868,242		868,242			40,699		0002
FX FORWARD (0.792 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	05/26/2022	05/31/2023		2,105,080	(0.79199 GBP) / 1 USD				240,814		240,814		240,814			8,588		0002
FX FORWARD (0.9164 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL PARTNERS I7331LVCZKQKX5T7XV54	05/26/2022	03/24/2023		2,445,561	(0.91635 EUR) / 1 USD				217,364		217,364		217,364			8,467		0002
FX FORWARD (0.7946 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	05/26/2022	11/30/2022		4,155,351	(0.79463 GBP) / 1 USD				463,731		463,731		463,731			8,494		0002
FX FORWARD (0.9237 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL PARTNERS I7331LVCZKQKX5T7XV54	05/26/2022	11/30/2022		2,256,107	(0.92371 EUR) / 1 USD				205,222		205,222		205,222			4,612		0002
FX FORWARD 0.9831 CHF / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL PARTNERS I7331LVCZKQKX5T7XV54	06/15/2022	12/29/2022		1,092,490	0.98307 CHF / (1 USD)				8,594		8,594		8,594			2,712		0002
FX FORWARD (0.8115 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL PARTNERS I7331LVCZKQKX5T7XV54	06/27/2022	12/16/2022		934,061	(0.81150 GBP) / 1 USD				86,374		86,374		86,374			2,145		0002
FX FORWARD 1.2862 CAD / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL PARTNERS I7331LVCZKQKX5T7XV54	06/27/2022	03/31/2023		380,975	1.28617 CAD / (1 USD)				(23,294)		(23,294)		(23,294)			1,345		0002
FX FORWARD (0.9334 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL PARTNERS I7331LVCZKQKX5T7XV54	06/27/2022	11/30/2022		1,206,333	(0.93340 EUR) / 1 USD				98,302		98,302		98,302			2,466		0002
FX FORWARD (0.9017 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	06/28/2022	06/30/2025		992,613	(0.90166 EUR) / 1 USD				65,249		65,249		65,249			8,231		0002
FX FORWARD (0.9676 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/12/2022	07/31/2023		12,826,467	(0.96760 EUR) / 1 USD				405,477		405,477		405,477			58,529		0002
FX FORWARD (6.7307 CNH) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/27/2022	01/31/2023		26,672,934	(6.73070 CNH) / 1 USD				1,401,406		1,401,406		1,401,406			77,419		0002
FX FORWARD (0.8275 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL PARTNERS I7331LVCZKQKX5T7XV54	07/27/2022	10/31/2022		2,979,887	(0.82754 GBP) / 1 USD				224,815		224,815		224,815			4,342		0002
FX FORWARD (0.9789 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL PARTNERS I7331LVCZKQKX5T7XV54	07/27/2022	10/31/2022		5,439,626	(0.97892 EUR) / 1 USD				212,692		212,692		212,692			7,926		0002
FX FORWARD (10.269 SEK) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	07/27/2022	10/31/2022		1,072,553	(10.26895 SEK) / 1 USD				78,658		78,658		78,658			1,563		0002
FX FORWARD (0.9604 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL PARTNERS I7331LVCZKQKX5T7XV54	07/27/2022	07/31/2023		43,468,707	(0.96036 EUR) / 1 USD				1,677,313		1,677,313		1,677,313			198,352		0002
FX FORWARD (10.1035 SEK) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL PARTNERS I7331LVCZKQKX5T7XV54	08/08/2022	10/31/2022		187,855	(10.10354 SEK) / 1 USD				16,572		16,572		16,572			274		0002
FX FORWARD (10.2743 SEK) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	08/15/2022	10/31/2022		123,707	(10.27431 SEK) / 1 USD				9,013		9,013		9,013			180		0002
FX FORWARD (0.976 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL PARTNERS I7331LVCZKQKX5T7XV54	08/15/2022	10/31/2022		461,087	(0.97595 EUR) / 1 USD				19,370		19,370		19,370			672		0002
FX FORWARD (0.9955 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL PARTNERS I7331LVCZKQKX5T7XV54	08/25/2022	11/30/2022		2,640,888	(0.99549 EUR) / 1 USD				54,897		54,897		54,897			5,398		0002

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
FX FORWARD (0.9955 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL PARTNERS I7331LVCZKQKX5T7XV54	08/25/2022	11/30/2022		1,426,421	(0.99549 EUR) / 1 USD				29,651		29,651		29,651			2,916		0002
FX FORWARD (0.9687 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/25/2022	01/31/2024		686,489	(0.96869 EUR) / 1 USD				15,012		15,012		15,012			3,969		0002
FX FORWARD 0.9777 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/25/2022	07/31/2023		575,831	0.97771 EUR / (1 USD)				(12,596)		(12,596)		(12,596)			2,628		0002
FX FORWARD (10.3903 SEK) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	08/25/2022	07/31/2025		9,095,021	(10.39030 SEK) / 1 USD				310,269		310,269		310,269			76,577		0002
FX FORWARD (0.8489 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	08/26/2022	12/29/2022		58,871,142	(0.84892 GBP) / 1 USD				2,982,142		2,982,142		2,982,142			146,166		0002
FX FORWARD 10.4856 SEK / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	08/29/2022	07/31/2025		1,820,688	10.48559 SEK / (1 USD)				(47,889)		(47,889)		(47,889)			15,330		0002
FX FORWARD (1.2996 CAD) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL PARTNERS I7331LVCZKQKX5T7XV54	08/29/2022	03/31/2023		443,203	(1.29962 CAD) / 1 USD				22,843		22,843		22,843			1,565		0002
FX FORWARD 10.7573 SEK / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL PARTNERS I7331LVCZKQKX5T7XV54	09/06/2022	10/31/2022		169,559	10.75730 SEK / (1 USD)				(4,987)		(4,987)		(4,987)			247		0002
FX FORWARD 1.0047 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL PARTNERS I7331LVCZKQKX5T7XV54	09/06/2022	10/31/2022		722,591	1.00471 EUR / (1 USD)				(10,018)		(10,018)		(10,018)			1,053		0002
FX FORWARD 0.8652 GBP / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL PARTNERS I7331LVCZKQKX5T7XV54	09/06/2022	10/31/2022		224,224	0.86520 GBP / (1 USD)				(7,513)		(7,513)		(7,513)			327		0002
FX FORWARD 1.0186 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL PARTNERS I7331LVCZKQKX5T7XV54	09/23/2022	11/30/2022		1,321,471	1.01856 EUR / (1 USD)				2,325		2,325		2,325			2,701		0002
FX FORWARD (1.0024 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL PARTNERS I7331LVCZKQKX5T7XV54	09/23/2022	07/31/2023		862,937	(1.00239 EUR) / 1 USD				(1,634)		(1,634)		(1,634)			3,938		0002
FX FORWARD (1.0059 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/23/2022	05/31/2023		491,125	(1.00585 EUR) / 1 USD				(997)		(997)		(997)			2,004		0002
FX FORWARD (0.9018 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL PARTNERS I7331LVCZKQKX5T7XV54	09/23/2022	11/30/2022		1,855,112	(0.90183 GBP) / 1 USD				(13,790)		(13,790)		(13,790)			3,792		0002
FX FORWARD (11.0911 SEK) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/23/2022	03/31/2023		193,939	(11.09112 SEK) / 1 USD				(1,874)		(1,874)		(1,874)			685		0002
FX FORWARD (0.9073 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/23/2022	04/30/2024		439,751	(0.90733 GBP) / 1 USD				363		363		363			2,767		0002
FX FORWARD 0.901 GBP / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/23/2022	05/31/2023		518,301	0.90102 GBP / (1 USD)				1,852		1,852		1,852			2,115		0002
FX FORWARD 1.0096 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL PARTNERS I7331LVCZKQKX5T7XV54	09/23/2022	03/24/2023		1,287,687	1.00956 EUR / (1 USD)				2,253		2,253		2,253			4,458		0002
FX FORWARD (0.9898 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/23/2022	04/30/2024		355,615	(0.98983 EUR) / 1 USD				(728)		(728)		(728)			2,238		0002
FX FORWARD (1.0093 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL PARTNERS I7331LVCZKQKX5T7XV54	09/23/2022	03/31/2023		3,364,787	(1.00927 EUR) / 1 USD				(6,464)		(6,464)		(6,464)			11,880		0002
FX FORWARD 1.0381 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL PARTNERS I7331LVCZKQKX5T7XV54	09/26/2022	10/31/2022		776,386	1.03814 EUR / (1 USD)				14,630		14,630		14,630			1,131		0002
FX FORWARD 0.9364 GBP / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL PARTNERS I7331LVCZKQKX5T7XV54	09/26/2022	10/31/2022		348,154	0.93636 GBP / (1 USD)				15,924		15,924		15,924			507		0002
FX FORWARD 11.35 SEK / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL PARTNERS I7331LVCZKQKX5T7XV54	09/26/2022	10/31/2022		88,370	11.34997 SEK / (1 USD)				2,112		2,112		2,112			129		0002
FX FORWARD (0.9361 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/28/2022	10/31/2022		6,440,912	(0.93608 GBP) / 1 USD				(292,555)		(292,555)		(292,555)			9,385		0002
FX FORWARD (1.028 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/28/2022	03/31/2023		71,746,685	(1.02804 EUR) / 1 USD				(1,446,289)		(1,446,289)		(1,446,289)			253,315		0002
FX FORWARD (0.9431 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL PARTNERS I7331LVCZKQKX5T7XV54	09/28/2022	09/29/2023		28,341,692	(0.94306 GBP) / 1 USD				(1,252,954)		(1,252,954)		(1,252,954)			141,514		0002
FX FORWARD (11.2335 SEK) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/28/2022	03/31/2023		1,906,730	(11.23352 SEK) / 1 USD				(42,624)		(42,624)		(42,624)			6,732		0002
1439999999. Subtotal - Forwards - Hedging Other													49,182,481	XXX	49,182,481		39,307,826			2,340,307	XXX	XXX
1479999999. Subtotal - Forwards													49,182,481	XXX	49,182,481		39,307,826			2,340,307	XXX	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments														XXX							XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
1709999999. Subtotal - Hedging Other										(1,388,230)	13,248,082	(897,986)	77,767,495	XXX	77,767,495	16,453,116	39,307,826	234,120		2,340,307	XXX	XXX
1719999999. Subtotal - Replication										587,680	4,353,370		2,982,577	XXX	1,709,470			(1,938,938)			XXX	XXX
1729999999. Subtotal - Income Generation														XXX							XXX	XXX
1739999999. Subtotal - Other														XXX							XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives														XXX							XXX	XXX
1759999999 - Totals										(800,550)	17,601,452	(897,986)	80,750,072	XXX	79,476,965	16,453,116	39,307,826	(1,704,819)		2,340,307	XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

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

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges 15	16	17	18	19	20	21	22
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
ESZ2	524	107,062,815	FUTURE S&P500 EMINI DEC 22	EMP. DEF. COMP.	STMT. INC.	Equity/Index	12/16/2022	CME LCZ7XYGSLJUHFXXNXD88	09/12/2022	4,086.3670	3,601.5000	(1,382,050)		(12,703,515)				(12,703,515)		100/100	50
FAZ2	102	25,556,000	FUTURE S&P MID 400 EMINI DEC 22	EMP. DEF. COMP.	STMT. INC.	Equity/Index	12/16/2022	CME LCZ7XYGSLJUHFXXNXD88	09/12/2022	2,505.4902	2,208.2000	(173,400)		(3,032,360)				(3,032,360)		100/100	100
MFSZ2	214	20,165,665	FUTURE MSCI EAFE INDEX DEC 22	EMP. DEF. COMP.	STMT. INC.	Equity/Index	12/16/2022	ICE 5493004R83R1LVX2IL36	09/12/2022	1,884.6416	1,660.6000	(79,180)		(2,397,245)				(2,397,245)		100/100	50
RTYZ2	379	35,817,488	FUTURE RUSSELL 2000 EMINI CME DEC 22	EMP. DEF. COMP.	STMT. INC.	Equity/Index	12/16/2022	CME LCZ7XYGSLJUHFXXNXD88	09/12/2022	1,890.1049	1,669.8000	(233,085)		(4,174,778)				(4,174,778)		100/100	50
1519999999. Subtotal - Long Futures - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												(1,867,715)		(22,307,898)				(22,307,898)		XXX	XXX
ESZ2	1,910	356,882,638	FUTURE S&P500 EMINI DEC 22	PENDING - FUTURE S&P500 EMINI DEC 22, effective 09/23/2022, attached to Cash Security		Equity/Index	09/30/2022	CME LCZ7XYGSLJUHFXXNXD88	09/23/2022	3,736.9910	3,601.5000	(5,037,625)					(12,939,388)	(12,939,388)			50
ESZ2	545	101,043,375	FUTURE S&P500 EMINI DEC 22	PENDING - FUTURE S&P500 EMINI DEC 22, effective 09/23/2022, attached to Cash Security		Equity/Index	09/30/2022	CME LCZ7XYGSLJUHFXXNXD88	09/26/2022	3,708.0138	3,601.5000	(1,437,438)					(2,902,500)	(2,902,500)			50
FVZ2	104	104,000	FUTURE US 5YR NOTE DEC 22	PENDING - FUTURE US 5YR NOTE DEC 22, effective 08/25/2022, attached to Cash Security		Interest Rate	09/30/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/25/2022	111.3621	107.5078	(27,625)					(400,848)	(400,848)			1,000
FVZ2	24	24,000	FUTURE US 5YR NOTE DEC 22	PENDING - FUTURE US 5YR NOTE DEC 22, effective 08/25/2022, attached to Cash Security		Interest Rate	09/30/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/25/2022	111.3621	107.5078	(6,375)					(92,503)	(92,503)			1,000
FVZ2	97	97,000	FUTURE US 5YR NOTE DEC 22	PENDING - FUTURE US 5YR NOTE DEC 22, effective 08/25/2022, attached to Cash Security		Interest Rate	09/30/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/25/2022	111.3621	107.5078	(25,766)					(373,868)	(373,868)			1,000
FVZ2	128	128,000	FUTURE US 5YR NOTE DEC 22	PENDING - FUTURE US 5YR NOTE DEC 22, effective 08/25/2022, attached to Cash Security		Interest Rate	09/30/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/25/2022	111.3621	107.5078	(34,000)					(493,351)	(493,351)			1,000
FVZ2	16	16,000	FUTURE US 5YR NOTE DEC 22	PENDING - FUTURE US 5YR NOTE DEC 22, effective 08/25/2022, attached to Cash Security		Interest Rate	09/30/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	09/07/2022	110.4297	107.5078	(4,250)					(46,750)	(46,750)			1,000
TUZ2	99	198,000	FUTURE US 2YR NOTE DEC 22	PENDING - FUTURE US 2YR NOTE DEC 22, effective 08/25/2022, attached to Cash Security - (9128284M9)		Interest Rate	09/30/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/25/2022	104.3392	102.6953	(14,695)					(325,480)	(325,480)			2,000
TUZ2	113	226,000	FUTURE US 2YR NOTE DEC 22	PENDING - FUTURE US 2YR NOTE DEC 22, effective 08/25/2022, attached to Cash Security - (9128284M9)		Interest Rate	09/30/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/25/2022	104.3392	102.6953	(16,773)					(371,508)	(371,508)			2,000

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
TUZ2	2	4,000	FUTURE US 2YR NOTE DEC 22	PENDING - FUTURE US 2YR NOTE DEC 22, effective 08/25/2022, attached to Cash Security - (9128284M9)		Interest Rate	09/30/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/25/2022	104.3392	102.6953	(297)					(6,575)	(6,575)			2,000
TUZ2	12	24,000	FUTURE US 2YR NOTE DEC 22	PENDING - FUTURE US 2YR NOTE DEC 22, effective 08/25/2022, attached to Cash Security - (9128284M9)		Interest Rate	09/30/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/25/2022	104.3392	102.6953	(1,781)					(39,452)	(39,452)			2,000
TYZ2	5	5,000	FUTURE US 10YR NOTE DEC 22	PENDING - FUTURE US 10YR NOTE DEC 22, effective 08/25/2022, attached to Cash Security		Interest Rate	09/30/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/25/2022	117.3470	112.0625	(1,953)					(26,422)	(26,422)			1,000
TYZ2	52	52,000	FUTURE US 10YR NOTE DEC 22	PENDING - FUTURE US 10YR NOTE DEC 22, effective 08/25/2022, attached to Cash Security		Interest Rate	09/30/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/25/2022	117.3470	112.0625	(20,313)					(274,792)	(274,792)			1,000
TYZ2	1,260	1,260,000	FUTURE US 10YR NOTE DEC 22	PENDING - FUTURE US 10YR NOTE DEC 22, effective 08/25/2022, attached to Cash Security		Interest Rate	09/30/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/25/2022	117.3470	112.0625	(492,188)					(6,658,419)	(6,658,419)			1,000
TYZ2	2	2,000	FUTURE US 10YR NOTE DEC 22	PENDING - FUTURE US 10YR NOTE DEC 22, effective 08/25/2022, attached to Cash Security		Interest Rate	09/30/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	09/07/2022	115.9844	112.0625	(781)					(7,844)	(7,844)			1,000
USZ2	1,025	1,025,000	FUTURE US LONG BOND DEC 22	PENDING - FUTURE US LONG BOND DEC 22, effective 08/25/2022, attached to Cash Security - (912828D56)		Interest Rate	09/30/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/25/2022	136.6587	126.4063	(672,656)					(10,508,758)	(10,508,758)			1,000
UXYZ2	23	23,000	FUTURE US ULTRA 10YR NOTE DEC 22	PENDING - FUTURE US ULTRA 10YR NOTE DEC 22, effective 08/25/2022, attached to Cash Security - (9128286S4)		Interest Rate	09/21/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/25/2022	125.4531	118.4844	(11,500)					(160,281)	(160,281)			1,000
WNZ2	7	7,000	FUTURE US ULTRA T-BOND DEC 22	PENDING - FUTURE US ULTRA T-BOND DEC 22, effective 09/13/2022, attached to Cash Security - (912828B66)		Interest Rate	09/21/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	09/13/2022	142.4688	137.0000	(11,375)					(38,281)	(38,281)			1,000
1549999999. Subtotal - Long Futures - Replication												(7,817,390)					(35,667,020)	(35,667,020)		XXX	XXX
1579999999. Subtotal - Long Futures												(9,685,105)		(22,307,898)			(35,667,020)	(57,974,917)		XXX	XXX
ESZ2	26	5,312,240	FUTURE S&P500 EMINI DEC 22	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	12/16/2022	CME LCZ7XYGSLJUHFXXNXD88	09/12/2022	4,086.3387	3,601.5000	68,575					630,290	630,290		0002	50
ESZ2	11	2,272,738	FUTURE S&P500 EMINI DEC 22	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	12/16/2022	CME LCZ7XYGSLJUHFXXNXD88	09/12/2022	4,132.2500	3,601.5000	29,013					291,913	291,913		0002	50

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
ESZ2	10	1,957,063	FUTURE S&P500 EMINI DEC 22	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	12/16/2022	CME LCZ7XYGSLJUHFXXNXD88	09/19/2022	3,914.1250	3,601.5000	26,375					156,313	156,313		0002	50
ESZ2	9	1,679,488	FUTURE S&P500 EMINI DEC 22	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	12/16/2022	CME LCZ7XYGSLJUHFXXNXD88	09/28/2022	3,732.1944	3,601.5000	23,738					58,813	58,813		0002	50
FVZ2	538	538,000	FUTURE US 5YR NOTE DEC 22	BOND PORTFOLIO	SCHEDULE D	Interest Rate	12/30/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	09/21/2022	108.6849	107.5078	142,906					633,275	633,275		0001	1,000
FVZ2	17,206	17,206,000	FUTURE US 5YR NOTE DEC 22	BOND PORTFOLIO	SCHEDULE D	Interest Rate	12/30/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/25/2022	111.2989	107.5078	4,570,344					65,229,813	65,229,813		0001	1,000
MFSZ2	280	26,384,820	FUTURE MSCI EAFE INDEX DEC 22	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	12/16/2022	ICE 5493004R83R1LVX2IL36	09/12/2022	1,884.6300	1,660.6000	103,600					3,136,420	3,136,420		0002	50
TUZ2	1,390	2,780,000	FUTURE US 2YR NOTE DEC 22	BOND PORTFOLIO	SCHEDULE D	Interest Rate	12/30/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/25/2022	104.3329	102.6953	206,326					4,552,528	4,552,528		0001	2,000
TUZ2	8,043	16,086,000	FUTURE US 2YR NOTE DEC 22	BOND PORTFOLIO	SCHEDULE D	Interest Rate	12/30/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/25/2022	104.3329	102.6953	1,193,871					26,342,431	26,342,431		0001	2,000
TUZ2	23	46,000	FUTURE US 2YR NOTE DEC 22	BOND PORTFOLIO	SCHEDULE D	Interest Rate	12/30/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/25/2022	104.3329	102.6953	3,414					75,330	75,330		0001	2,000
TYZ2	15,680	15,680,000	FUTURE US 10YR NOTE DEC 22	BOND PORTFOLIO	SCHEDULE D	Interest Rate	12/20/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/25/2022	117.3423	112.0625	6,125,000					82,787,003	82,787,003		0001	1,000
TYZ2	700	700,000	FUTURE US 10YR NOTE DEC 22	BOND PORTFOLIO	SCHEDULE D	Interest Rate	12/20/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/25/2022	117.3423	112.0625	273,438					3,695,848	3,695,848		0001	1,000
USZ2	2	2,000	FUTURE US LONG BOND DEC 22	BOND PORTFOLIO	SCHEDULE D	Interest Rate	12/20/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/25/2022	136.6425	126.4063	1,313					20,472	20,472		0001	1,000
USZ2	1,881	1,881,000	FUTURE US LONG BOND DEC 22	BOND PORTFOLIO	SCHEDULE D	Interest Rate	12/20/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/25/2022	136.6425	126.4063	1,234,406					19,254,362	19,254,362		0001	1,000
USZ2	5	5,000	FUTURE US LONG BOND DEC 22	BOND PORTFOLIO	SCHEDULE D	Interest Rate	12/20/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/25/2022	136.6425	126.4063	3,281					51,181	51,181		0001	1,000
UXYZ2	3	3,000	FUTURE US ULTRA 10YR NOTE DEC 22	BOND PORTFOLIO	SCHEDULE D	Interest Rate	12/20/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/25/2022	125.3516	118.4844	1,500					20,602	20,602		0001	1,000
UXYZ2	29	29,000	FUTURE US ULTRA 10YR NOTE DEC 22	BOND PORTFOLIO	SCHEDULE D	Interest Rate	12/20/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/25/2022	125.3516	118.4844	14,500					199,148	199,148		0001	1,000
WNZ2	4	4,000	FUTURE US ULTRA T-BOND DEC 22	BOND PORTFOLIO	SCHEDULE D	Interest Rate	12/20/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/24/2022	148.1027	137.0000	6,500					44,411	44,411		0001	1,000
WNZ2	42	42,000	FUTURE US ULTRA T-BOND DEC 22	BOND PORTFOLIO	SCHEDULE D	Interest Rate	12/20/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/24/2022	148.1027	137.0000	68,250					466,315	466,315		0001	1,000
WNZ2	80	80,000	FUTURE US ULTRA T-BOND DEC 22	BOND PORTFOLIO	SCHEDULE D	Interest Rate	12/20/2022	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/24/2022	148.1027	137.0000	130,000					888,219	888,219		0001	1,000
1609999999. Subtotal - Short Futures - Hedging Other												14,226,348					208,534,687	208,534,687		XXX	XXX
1649999999. Subtotal - Short Futures												14,226,348					208,534,687	208,534,687		XXX	XXX
1679999999. Subtotal - SSAP No. 108 Adjustments																				XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												(1,867,715)		(22,307,898)				(22,307,898)		XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																				XXX	XXX
1709999999. Subtotal - Hedging Other												14,226,348					208,534,687	208,534,687		XXX	XXX
1719999999. Subtotal - Replication												(7,817,390)					(35,667,020)	(35,667,020)		XXX	XXX
1729999999. Subtotal - Income Generation																				XXX	XXX
1739999999. Subtotal - Other																				XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives																				XXX	XXX
1759999999 - Totals												4,541,243		(22,307,898)			172,867,667	150,559,769		XXX	XXX

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

NONE

(a)

Code	Description of Hedged Risk(s)

(b)

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

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	2	3	Counterparty Offset		Book/Adjusted Carrying Value			Fair Value			12	13
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	5 Present Value of Financing Premium	6 Contracts With Book/Adjusted Carrying Value >0	7 Contracts With Book/Adjusted Carrying Value <0	8 Exposure Net of Collateral	9 Contracts With Fair Value >0	10 Contracts With Fair Value <0	11 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX		45,253,927	(38,636,848)	45,253,927	58,207,168	(26,014,055)	58,207,168		
BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	Y	Y			25,000	(23,245)	1,755	25,000	(23,245)	1,755		
BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	Y	Y	25,477,007		24,145,615	(441,691)		24,145,615	(441,691)		565,894	
CITIBANK N.A. E570DZWZ7FF32TWEFA76	Y	Y			194,485		194,485	194,485		194,485	3,152	3,152
GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	Y	Y				(90,475)			(90,475)			
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Y	Y	21,750,000		13,531,189	(6,305,609)		13,531,189	(6,305,609)		821,509	
JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	Y	Y	20,140,000		19,096,511	(3,190,606)		19,096,511	(3,190,606)		526,475	
MORGAN STANLEY CAPITAL PARTNERS I7331LVCZKQKX5T7XV54	Y	Y	3,830,000		3,440,908	(1,491,036)		3,440,908	(1,491,036)		423,278	
0299999999. Total NAIC 1 Designation			71,197,007		60,433,708	(11,542,662)	196,239	60,433,708	(11,542,662)	196,239	2,340,307	3,152
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)			2,724,198		2,934,050		209,852	2,934,050		209,852		
0999999999 - Gross Totals			73,921,205		108,621,685	(50,179,510)	45,660,018	121,574,926	(37,556,718)	58,613,260	2,340,307	3,152
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					108,621,685	(50,179,510)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse		2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
CITIBANK N.A.	E570DZWZ7FF32TWEFA76	Cash		CASH	77,733	77,733	77,733		V
GOLDMAN SACHS INTERNATIONAL	W22LROWP2IHZNBB6K528	Cash		CASH	160,000	160,000	160,000		V
JPMORGAN CHASE BANK, N.A. (ICE)	549300HWWR1D8OTS2G29	Cash		CASH	4,594,808	4,594,808	4,594,808		I
JPMORGAN CHASE BANK, N.A. (CME)	LCZ7XYGSLJUHFXXNXD88	TREASURY NOTE	912828-6R-6	TREASURY NOTE	8,955,878	9,250,000	9,549,033	04/30/2024	I
JPMORGAN CHASE BANK, N.A. (CME)	LCZ7XYGSLJUHFXXNXD88	TREASURY NOTE	912828-J2-7	TREASURY NOTE	19,927,026	21,000,000	20,576,916	02/15/2025	I
GOLDMAN SACHS AND COMPANY (CME)	LCZ7XYGSLJUHFXXNXD88	TREASURY NOTE	91282C-BQ-3	TREASURY NOTE	12,298,566	13,937,900	13,298,282	02/28/2026	I
GOLDMAN SACHS AND COMPANY (CME)	LCZ7XYGSLJUHFXXNXD88	TREASURY NOTE	91282C-BC-4	TREASURY NOTE	13,811,756	15,619,600	15,338,745	12/31/2025	I
GOLDMAN SACHS AND COMPANY (CME)	LCZ7XYGSLJUHFXXNXD88	TREASURY NOTE	912828-U2-4	TREASURY NOTE	15,151,637	16,500,000	16,740,089	11/15/2026	I
GOLDMAN SACHS AND COMPANY (CME)	LCZ7XYGSLJUHFXXNXD88	TREASURY NOTE	912828-4M-9	TREASURY NOTE	9,661,330	10,000,000	10,505,198	04/30/2025	I
GOLDMAN SACHS AND COMPANY (CME)	LCZ7XYGSLJUHFXXNXD88	TREASURY NOTE	912828-YD-6	TREASURY NOTE	13,577,885	15,088,500	14,964,372	08/31/2026	I
GOLDMAN SACHS AND COMPANY (CME)	LCZ7XYGSLJUHFXXNXD88	TREASURY NOTE	91282C-DA-6	TREASURY NOTE	18,729,146	19,500,000	19,466,819	09/30/2023	I
GOLDMAN SACHS AND COMPANY (CME)	LCZ7XYGSLJUHFXXNXD88	TREASURY NOTE	91282C-EN-7	TREASURY NOTE	14,267,589	15,118,600	15,020,077	04/30/2027	I
GOLDMAN SACHS AND COMPANY (CME)	LCZ7XYGSLJUHFXXNXD88	TREASURY NOTE	912828-M5-6	TREASURY NOTE	12,452,211	13,223,400	13,359,150	11/15/2025	I
JPMORGAN CHASE BANK, N.A. (CME)	LCZ7XYGSLJUHFXXNXD88	TREASURY NOTE	912828-2A-7	TREASURY NOTE	18,940,512	20,941,400	19,994,511	08/15/2026	I
0199999999 - Total					162,606,077	175,011,941	173,645,733	XXX	XXX

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse		2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
MORGAN STANLEY CAPITAL SERVICES LLC	I7331LVCZKQKX5T7XV54	Cash		CASH	3,830,000	3,830,000	XXX		V
BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	Cash		CASH	25,477,007	25,477,007	XXX		V
GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLU02	Cash		CASH	21,750,000	21,750,000	XXX		V
JPMORGAN CHASE BANK, N.A.	7H6GLXDRUGQFU57RNE97	Cash		CASH	20,140,000	20,140,000	XXX		V
JPMORGAN CHASE BANK, N.A. (ICE)	549300HWWR1D8OTS2G29	Cash		CASH	2,724,198	2,724,198	XXX		V
0299999999 - Total					73,921,205	73,921,205	XXX	XXX	XXX

SCHEDULE DB - PART E

Derivatives Hedging Variable Annuity Guarantees as of Current Statement Date

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

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

NONE

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

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

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0109999999. Total - U.S. Government Bonds						XXX
0309999999. Total - All Other Government Bonds						XXX
0509999999. Total - U.S. States, Territories and Possessions Bonds						XXX
0709999999. Total - U.S. Political Subdivisions Bonds						XXX
0909999999. Total - U.S. Special Revenues Bonds						XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						XXX
1309999999. Total - Hybrid Securities						XXX
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						XXX
1909999999. Subtotal - Unaffiliated Bank Loans						XXX
2419999999. Total - Issuer Obligations						XXX
2429999999. Total - Residential Mortgage-Backed Securities						XXX
2439999999. Total - Commercial Mortgage-Backed Securities						XXX
2449999999. Total - Other Loan-Backed and Structured Securities						XXX
2459999999. Total - SVO Identified Funds						XXX
2469999999. Total - Affiliated Bank Loans						XXX
2479999999. Total - Unaffiliated Bank Loans						XXX
2489999999. Total - Unaffiliated Certificates of Deposit						XXX
2509999999. Total Bonds						XXX
4109999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type) - Industrial and Miscellaneous (Unaffiliated)						XXX
4409999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type) - Parent, Subsidiaries and Affiliates						XXX
4509999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type)						XXX
5109999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Industrial and Miscellaneous (Unaffiliated)						XXX
5409999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Mutual Funds						XXX
5609999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Unit Investment Trusts						XXX
5809999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Closed-End Funds						XXX
5979999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Parent, Subsidiaries and Affiliates						XXX
5989999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type)						XXX
5999999999. Total - Preferred and Common Stocks						XXX
	BNY Mellon Repo	C		26,019,557	26,019,557	10/03/2022
9609999999. Total - Cash (Schedule E Part 1 type)				26,019,557	26,019,557	XXX
9999999999 - Totals				26,019,557	26,019,557	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ 14,256,557 Book/Adjusted Carrying Value $ 14,256,557
2. Average balance for the year Fair Value $ 23,104,799 Book/Adjusted Carrying Value $ 23,104,799
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ 26,019,557 NAIC 2 $ NAIC 3 $ NAIC 4 $ NAIC 5 $ NAIC 6 $

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

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

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0109999999. Total - U.S. Government Bonds						XXX
0309999999. Total - All Other Government Bonds						XXX
0509999999. Total - U.S. States, Territories and Possessions Bonds						XXX
0709999999. Total - U.S. Political Subdivisions Bonds						XXX
0909999999. Total - U.S. Special Revenues Bonds						XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						XXX
1309999999. Total - Hybrid Securities						XXX
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						XXX
1909999999. Subtotal - Unaffiliated Bank Loans						XXX
2419999999. Total - Issuer Obligations						XXX
2429999999. Total - Residential Mortgage-Backed Securities						XXX
2439999999. Total - Commercial Mortgage-Backed Securities						XXX
2449999999. Total - Other Loan-Backed and Structured Securities						XXX
2459999999. Total - SVO Identified Funds						XXX
2469999999. Total - Affiliated Bank Loans						XXX
2479999999. Total - Unaffiliated Bank Loans						XXX
2489999999. Total - Unaffiliated Certificates of Deposit						XXX
2509999999. Total Bonds						XXX
4109999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type) - Industrial and Miscellaneous (Unaffiliated)						XXX
4409999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type) - Parent, Subsidiaries and Affiliates						XXX
4509999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type)						XXX
5109999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Industrial and Miscellaneous (Unaffiliated)						XXX
5409999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Mutual Funds						XXX
5609999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Unit Investment Trusts						XXX
5809999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Closed-End Funds						XXX
5979999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Parent, Subsidiaries and Affiliates						XXX
5989999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type)						XXX
5999999999. Total - Preferred and Common Stocks						XXX
857492-70-6	STATE STR INSTI US GOVT CL INST			123,257,694	123,257,694	12/31/2023
30229B-KX-4	EXXON MOBIL CORPORATION			39,894,360	39,898,333	10/31/2022
64106H-KL-4	NESTLE FINANCE INTERNATIONAL LTD			29,151,616	29,153,344	10/20/2022
51843U-KX-4	ESTEE LAUDER COMPANIES INC. (THE)			44,879,130	44,885,250	10/31/2022
6698M5-KH-1	NOVARTIS FINANCE CORP			10,834,289	10,835,196	10/17/2022
26882S-KM-7	ERAC USA FINANCE COMPANY			1,995,970	1,996,056	10/21/2022
08465S-K3-2	BERKSHIRE HATHAWAY ENERGY CO			18,494,876	18,496,711	10/03/2022
02343C-KU-8	AMCOR FLEXIBLES NA INC			16,954,236	16,954,100	10/28/2022
04056B-K3-3	ARIZONA PUBLIC SERVICE COMPANY			9,997,360	9,998,139	10/03/2022
92780K-KK-3	VIRGINIA ELECTRIC AND POWER COMPAN			9,983,130	9,981,900	10/19/2022
87620F-K3-6	TARGET CORPORATION			2,859,271	2,859,517	10/03/2022
66522U-KE-2	NORTHERN ILLINOIS GAS COMPANY			14,980,155	14,982,396	10/14/2022
84858P-KM-2	SPIRE INC			4,989,925	4,990,222	10/21/2022
76076G-KL-6	REPUBLIC SERVICES INC			40,922,551	40,924,264	10/20/2022
29101B-L1-8	EMERSON ELECTRIC CO			17,950,680	17,952,725	11/01/2022
63743D-KT-7	NATIONAL RURAL UTILITIES COOP FINA			2,095,107	2,094,889	10/27/2022
63743D-KS-9	NATIONAL RURAL UTILITIES COOP FINA			1,193,317	1,193,201	10/26/2022
97670S-K5-1	WISCONSIN GAS CO			13,494,060	13,495,050	10/05/2022
62479M-KQ-5	MUFG BANK LTD (NEW YORK BRANCH)			56,534,547	56,538,163	10/24/2022
03040M-KD-8	AMERICAN WATER CAPITAL CORP.			19,976,980	19,978,000	10/13/2022
68236B-KQ-0	ONE GAS INC			24,940,800	24,942,181	10/24/2022
93114F-L2-8	WALMART INC			19,943,560	19,945,244	11/02/2022
6698M5-KE-8	NOVARTIS FINANCE CORP			14,982,120	14,983,479	10/14/2022
64106H-KT-7	NESTLE FINANCE INTERNATIONAL LTD			22,150,250	22,151,098	10/27/2022
28621B-K3-8	WELLPOINT INC			34,990,410	34,993,583	10/03/2022
14912E-KS-5	CATERPILLAR FINANCIAL SERVICES COR			4,988,890	4,989,375	10/26/2022
88513B-K5-8	THOMSON REUTERS CORPORATION			2,998,659	2,999,033	10/05/2022
85462D-KH-5	STANLEY BLACK & DECKER INC			10,833,844	10,834,569	10/17/2022
85462D-KR-3	STANLEY BLACK & DECKER INC			14,118,884	14,119,719	10/25/2022
62479M-KS-1	MUFG BANK LTD (NEW YORK BRANCH)			997,787	997,833	10/26/2022
05568U-L3-8	BP CAPITAL MARKETS PLC			24,921,825	24,927,813	11/03/2022
68236B-KS-6	ONE GAS INC			9,974,200	9,974,861	10/26/2022
6698M5-KJ-7	NOVARTIS FINANCE CORP			29,954,010	29,956,650	10/18/2022
51843U-KU-0	ESTEE LAUDER COMPANIES INC. (THE)			14,963,745	14,965,688	10/28/2022
93114F-KH-6	WALMART INC			24,963,925	24,965,778	10/17/2022
04956M-K3-0	ATMOS ENERGY CORP			20,494,773	20,496,213	10/03/2022
67705B-KH-4	OGLETHORPE POWER CORP			49,918,300	49,920,000	10/17/2022
69372B-K3-3	PACCAR FINANCIAL CORP.			6,698,292	6,698,872	10/03/2022
89119B-KT-2	TORONTO-DOMINION			49,882,600	49,889,861	10/27/2022
52466K-K3-6	LEGGETT AND PLATT INCORPORATED			5,398,504	5,398,995	10/03/2022
26882S-KB-1	ERAC USA FINANCE COMPANY			39,958,680	39,961,667	10/11/2022
93114F-KX-1	WALMART INC			14,960,385	14,961,125	10/31/2022
63743D-KU-4	NATIONAL RURAL UTILITIES COOP FINA			7,481,873	7,481,213	10/28/2022
24422M-KR-1	JOHN DEERE CAPITAL CORPORATION			4,989,450	4,989,833	10/25/2022
29279H-KK-0	ENEL FINANCE AMERICA LLC			49,910,400	49,910,000	10/19/2022
69372B-KS-8	PACCAR FINANCIAL CORP.			3,392,374	3,392,751	10/26/2022
03028U-KJ-3	AMERICAN TRANSMISSION CO			12,979,889	12,980,908	10/18/2022
03028U-K3-8	AMERICAN TRANSMISSION CO			21,994,390	21,996,248	10/03/2022
37737Q-KQ-6	GLAXOSMITHKLINE LLC			49,896,250	49,900,972	10/24/2022
25731E-KB-7	DOMINION ENERGY SOUTH			31,172,391	31,174,142	10/11/2022
6698M5-KQ-1	NOVARTIS FINANCE CORP			2,993,877	2,994,097	10/24/2022
63743D-KE-0	NATIONAL RURAL UTILITIES COOP FINA			4,993,995	4,994,132	10/14/2022
23102V-KH-2	CUMMINS INC			13,430,350	13,433,262	10/17/2022
23102V-KX-7	CUMMINS INC			17,452,995	17,451,729	10/31/2022
85462D-L2-7	STANLEY BLACK & DECKER INC			24,926,700	24,927,556	11/02/2022
49436U-K6-0	KIMBERLY-CLARK CORP			35,681,722	35,684,828	10/06/2022
30229B-KH-9	EXXON MOBIL CORPORATION			14,978,400	14,979,667	10/17/2022
23336K-K4-3	DTE ELECTRIC CO			19,992,960	19,994,733	10/04/2022
69372B-KT-6	PACCAR FINANCIAL CORP.			7,183,224	7,184,036	10/27/2022
14912E-KR-7	CATERPILLAR FINANCIAL SERVICES COR			49,893,150	49,898,667	10/25/2022
37737Q-KS-2	GLAXOSMITHKLINE LLC			14,966,250	14,967,917	10/26/2022
02340D-KT-5	AMCOR FINANCE (USA) INC			32,913,408	32,914,200	10/27/2022
86723B-KT-6	SUNCOR ENERGY INC.			6,981,632	6,981,699	10/27/2022
0556C3-KK-6	BMW US CAPITAL LLC			49,918,450	49,923,750	10/19/2022
71112K-K3-4	PEOPLES GAS LIGHT AND COKE COMPANY			4,188,894	4,189,236	10/03/2022
62479M-KU-6	MUFG BANK LTD (NEW YORK BRANCH)			2,344,384	2,344,519	10/28/2022
42786U-KQ-7	HERSHEY COMPANY THE			34,928,460	34,931,128	10/24/2022
65478K-KH-3	NISOURCE INC			2,177,473	2,177,443	10/17/2022
87620F-KH-5	TARGET CORPORATION			36,446,674	36,450,036	10/17/2022
44881M-L3-5	HYDRO-QUEBEC			49,854,350	49,857,000	11/03/2022
68323K-KQ-4	ONTARIO (PROVINCE OF)			14,969,445	14,970,771	10/24/2022
68323K-KR-2	ONTARIO (PROVINCE OF)			12,373,675	12,374,704	10/25/2022
64952W-ET-6	NEW YORK LIFE GLOBAL FUNDING			4,866,320	4,996,582	06/06/2024
69371R-R8-1	PACCAR FINANCIAL CORP			4,878,100	4,999,018	06/13/2024
20030N-CR-0	COMCAST CORPORATION			4,917,450	5,054,689	04/15/2024
30231G-BH-4	EXXON MOBIL CORP			4,795,675	4,972,456	03/19/2025
904764-BN-6	UNILEVER CAPITAL CORP			4,642,310	4,787,149	08/12/2024

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

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

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
58933Y-AR-6	MERCK & CO INC			4,793,350	4,975,812	02/10/2025
57629W-CE-8	MASSMUTUAL GLOBAL FUNDING II			5,168,523	5,318,564	06/22/2024
341081-FK-8	FLORIDA POWER & LIGHT CO			4,893,530	5,026,866	06/01/2024
46625H-KC-3	JPMORGAN CHASE & CO			4,793,820	4,965,179	01/23/2025
857477-AN-3	STATE STREET CORP			4,861,180	5,011,340	12/16/2024
63743H-FC-1	NATIONAL RURAL UTILITIES COOPERATI			4,679,720	4,816,718	02/07/2025
084659-AT-8	BERKSHIRE HATHAWAY ENERGY CO			4,915,020	5,085,145	04/15/2025
23338V-AB-2	DTE ELECTRIC CO			3,221,500	3,301,795	03/15/2024
438516-BW-5	HONEYWELL INTERNATIONAL INC			4,798,935	4,951,753	08/15/2024
90327Q-D8-9	USAA CAPITAL CORP			4,816,820	4,985,502	05/01/2025
037833-AS-9	APPLE INC			4,916,285	5,054,750	05/06/2024
06406R-BC-0	BANK OF NEW YORK MELLON/THE			4,829,170	4,997,843	04/25/2025
713448-CM-8	PEPSICO INC			4,945,445	5,060,161	03/01/2024
023135-CE-4	AMAZON.COM INC			4,827,575	4,998,243	04/13/2025
59156R-BB-3	METLIFE INC			4,982,850	5,071,807	09/15/2023
14913R-2V-8	CATERPILLAR FINANCIAL SERVICES COR			4,831,810	5,001,853	05/13/2025
40139L-AF-0	GUARDIAN LIFE GLOBAL FUNDING			4,844,560	4,979,188	05/06/2024
747525-AT-0	QUALCOMM INCORPORATED			4,858,860	4,997,784	05/20/2024
459200-JY-8	INTERNATIONAL BUSINESS MACHINES CO			13,617,520	13,825,025	05/15/2024
06368L-AP-1	BANK OF MONTREAL			9,842,614	9,993,844	09/14/2024
37331N-AH-4	GEORGIA-PACIFIC LLC			7,716,560	7,871,093	03/01/2025
67066G-AL-8	NVIDIA CORPORATION			1,269,431	1,277,788	06/14/2024
62954W-AH-8	NTT FINANCE CORP			4,931,570	5,035,215	07/26/2024
822582-BD-3	SHELL INTERNATIONAL FINANCE BV			7,264,587	7,271,476	05/11/2025
440452-AG-5	HORMEL FOODS CORPORATION			5,633,821	5,685,143	06/03/2024
91282C-ER-8	TREASURY NOTE			72,832,050	74,932,216	05/31/2024
91282C-EK-3	TREASURY NOTE			48,605,450	49,879,111	04/30/2024
912828-4U-1	TREASURY NOTE			74,188,500	74,725,043	06/30/2023
912828-V2-3	TREASURY NOTE			48,769,550	49,881,598	12/31/2023
91282C-FG-1	TREASURY NOTE			49,097,650	49,021,087	08/31/2024
05565E-BM-6	BMW US CAPITAL LLC			4,979,150	5,033,753	04/06/2023
02665W-DH-1	AMERICAN HONDA FINANCE CORPORATION			4,932,650	4,984,499	05/10/2023
912796-ZA-0	TREASURY BILL			74,468,250	74,463,742	12/27/2022
9709999999. Total - Cash Equivalents (Schedule E Part 2 type)				2,097,109,339	2,106,280,792	XXX
9999999999 - Totals				2,097,109,339	2,106,280,792	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ 682,893,404 Book/Adjusted Carrying Value $ 692,079,382
2. Average balance for the year Fair Value $ 1,749,521,321 Book/Adjusted Carrying Value $ 1,751,086,315

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
						6	7	8	
Depository		Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Bank of America, N.A.	New York, New York					(1,075,283,569)	(1,082,579,489)	(1,111,869,167)	XXX
Bank of New York Mellon	New York, New York		0.450	15,638		62,726,869	8,591,764	11,540,845	XXX
Bank of New York Mellon	New York, New York					82	82	19,117,084	XXX
Citibank, N.A.	New York, New York					9,558	13,523	11,880	XXX
JP Morgan Chase Bank, N.A.	New York, New York		0.050	14		144,559,230	(18,037,436)	(385,290)	XXX
Wells Fargo Bank, N.A.	Charlotte, North Carolina					(190,943,187)	(109,817,071)	(98,548,002)	XXX
Wells Fargo Bank, N.A.	Charlotte, North Carolina					4,241,844	4,672,611	4,938,862	XXX
Northrim Bank	Anchorage, Alaska		4.000	273					XXX
0199998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories		XXX	XXX						XXX
0199999. Totals - Open Depositories		XXX	XXX	15,925		(1,054,689,172)	(1,197,156,016)	(1,175,193,791)	XXX
0299998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories		XXX	XXX						XXX
0299999. Totals - Suspended Depositories		XXX	XXX						XXX
0399999. Total Cash on Deposit		XXX	XXX	15,925		(1,054,689,172)	(1,197,156,016)	(1,175,193,791)	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	(18,292)			XXX
0599999. Total - Cash		XXX	XXX	15,925		(1,054,707,464)	(1,197,156,016)	(1,175,193,791)	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0109999999. Total - U.S. Government Bonds								
	HYDRO-QUEBEC	%	09/22/2022	0.000	11/03/2022	49,857,000		39,000
	ONTARIO (PROVINCE OF)	%	09/23/2022	0.000	10/24/2022	14,970,771		10,167
	ONTARIO (PROVINCE OF)	%	09/27/2022	0.000	10/25/2022	12,374,704		4,216
0219999999. Subtotal - Bonds - All Other Governments - Issuer Obligations						77,202,475		53,383
0309999999. Total - All Other Government Bonds						77,202,475		53,383
0509999999. Total - U.S. States, Territories and Possessions Bonds								
0709999999. Total - U.S. Political Subdivisions Bonds								
0909999999. Total - U.S. Special Revenues Bonds								
	AMCOR FLEXIBLES NA INC	%	09/28/2022	0.000	10/28/2022	16,954,100		5,100
	AMCOR FINANCE (USA) INC	%	09/28/2022	0.000	10/27/2022	32,914,200		9,900
	AMERICAN TRANSMISSION CO	%	09/30/2022	0.000	10/03/2022	21,996,248		1,876
	AMERICAN TRANSMISSION CO	%	09/27/2022	0.000	10/18/2022	12,980,908		4,492
	AMERICAN WATER CAPITAL CORP.	%	09/22/2022	0.000	10/13/2022	19,978,000		16,500
	ARIZONA PUBLIC SERVICE COMPANY	%	09/30/2022	0.000	10/03/2022	9,998,139		931
	ATMOS ENERGY CORP	%	09/29/2022	0.000	10/03/2022	20,496,213		20,899
	BP CAPITAL MARKETS PLC	%	09/22/2022	0.000	11/03/2022	24,927,813		19,688
	BMW US CAPITAL LLC	%	09/28/2022	0.000	10/19/2022	49,923,750		12,708
	BERKSHIRE HATHAWAY ENERGY CO	%	09/26/2022	0.000	10/03/2022	18,496,711		8,222
	CATERPILLAR FINANCIAL SERVICES COR	%	09/23/2022	0.000	10/25/2022	49,898,667		33,778
	CATERPILLAR FINANCIAL SERVICES COR	%	09/30/2022	0.000	10/26/2022	4,989,375		425
	CUMMINS INC	%	09/08/2022	0.000	10/17/2022	13,433,262		24,061
	CUMMINS INC	%	09/21/2022	0.000	10/31/2022	17,451,729		16,090
	DTE ELECTRIC CO	%	09/19/2022	0.000	10/04/2022	19,994,733		21,067
	JOHN DEERE CAPITAL CORPORATION	%	09/29/2022	0.000	10/25/2022	4,989,833		847
	DOMINION ENERGY SOUTH	%	09/23/2022	0.000	10/11/2022	31,174,142		24,687
	ERAC USA FINANCE COMPANY	%	09/26/2022	0.000	10/11/2022	39,961,667		19,167
	ERAC USA FINANCE COMPANY	%	09/23/2022	0.000	10/21/2022	1,996,056		986
	WELLPOINT INC	%	09/30/2022	0.000	10/03/2022	34,993,583		3,208
	EMERSON ELECTRIC CO	%	09/28/2022	0.000	11/01/2022	17,952,725		4,575
	ENEL FINANCE AMERICA LLC	%	09/22/2022	0.000	10/19/2022	49,910,000		45,000
	EXXON MOBIL CORPORATION	%	09/28/2022	0.000	10/17/2022	14,979,667		3,812
	EXXON MOBIL CORPORATION	%	09/27/2022	0.000	10/31/2022	39,898,333		13,556
	GLAXOSMITHKLINE LLC	%	09/22/2022	0.000	10/24/2022	49,900,972		38,750
	GLAXOSMITHKLINE LLC	%	09/26/2022	0.000	10/26/2022	14,967,917		6,417
	HERSHEY COMPANY THE	%	09/26/2022	0.000	10/24/2022	34,931,128		14,972
	KIMBERLY-CLARK CORP	%	09/22/2022	0.000	10/06/2022	35,684,828		27,311
	ESTEE LAUDER COMPANIES INC. (THE)	%	09/22/2022	0.000	10/28/2022	14,965,688		11,438
	ESTEE LAUDER COMPANIES INC. (THE)	%	09/22/2022	0.000	10/31/2022	44,885,250		34,425
	LEGGETT AND PLATT INCORPORATED	%	09/30/2022	0.000	10/03/2022	5,398,995		503
	MUFG BANK LTD (NEW YORK BRANCH)	%	09/22/2022	0.000	10/24/2022	56,538,163		43,762
	MUFG BANK LTD (NEW YORK BRANCH)	%	09/26/2022	0.000	10/26/2022	997,833		433
	MUFG BANK LTD (NEW YORK BRANCH)	%	09/27/2022	0.000	10/28/2022	2,344,519		812
	NATIONAL RURAL UTILITIES COOP FINA	%	09/23/2022	0.000	10/14/2022	4,994,132		3,611
	NATIONAL RURAL UTILITIES COOP FINA	%	09/29/2022	0.000	10/26/2022	1,193,201		224
	NATIONAL RURAL UTILITIES COOP FINA	%	09/29/2022	0.000	10/27/2022	2,094,889		393
	NATIONAL RURAL UTILITIES COOP FINA	%	09/29/2022	0.000	10/28/2022	7,481,213		1,392
	NESTLE FINANCE INTERNATIONAL LTD	%	09/26/2022	0.000	10/20/2022	29,153,344		27,453
	NESTLE FINANCE INTERNATIONAL LTD	%	09/29/2022	0.000	10/27/2022	22,151,098		3,762
	NISOURCE INC	%	09/27/2022	0.000	10/17/2022	2,177,443		889
	NORTHERN ILLINOIS GAS COMPANY	%	09/30/2022	0.000	10/14/2022	14,982,396		1,354
	NOVARTIS FINANCE CORP	%	09/22/2022	0.000	10/14/2022	14,983,479		11,438
	NOVARTIS FINANCE CORP	%	09/22/2022	0.000	10/17/2022	10,835,196		8,327
	NOVARTIS FINANCE CORP	%	09/22/2022	0.000	10/18/2022	29,956,650		22,950
	NOVARTIS FINANCE CORP	%	09/23/2022	0.000	10/24/2022	2,994,097		2,053
	OGLETHORPE POWER CORP	%	09/20/2022	0.000	10/17/2022	49,920,000		55,000
	ONE GAS INC	%	09/26/2022	0.000	10/24/2022	24,942,181		12,569
	ONE GAS INC	%	09/26/2022	0.000	10/26/2022	9,974,861		5,028
	PACCAR FINANCIAL CORP.	%	09/28/2022	0.000	10/03/2022	6,698,872		1,692
	PACCAR FINANCIAL CORP.	%	09/26/2022	0.000	10/26/2022	3,392,751		1,450
	PACCAR FINANCIAL CORP.	%	09/27/2022	0.000	10/27/2022	7,184,036		2,456
	PEOPLES GAS LIGHT AND COKE COMPANY	%	09/27/2022	0.000	10/03/2022	4,189,236		1,527
	REPUBLIC SERVICES INC	%	09/22/2022	0.000	10/20/2022	40,924,264		35,875
	SPIRE INC	%	09/27/2022	0.000	10/21/2022	4,990,222		1,956

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
	STANLEY BLACK & DECKER INC	%	09/23/2022	0.000	10/17/2022	10,834,569		7,716
	STANLEY BLACK & DECKER INC	%	09/29/2022	0.000	10/25/2022	14,119,719		2,523
	STANLEY BLACK & DECKER INC	%	09/22/2022	0.000	11/02/2022	24,927,556		20,375
	SUNCOR ENERGY INC.	%	09/28/2022	0.000	10/27/2022	6,981,699		2,112
	TARGET CORPORATION	%	09/29/2022	0.000	10/03/2022	2,859,517		483
	TARGET CORPORATION	%	09/27/2022	0.000	10/17/2022	36,450,036		9,368
	THOMSON REUTERS CORPORATION	%	09/07/2022	0.000	10/05/2022	2,999,033		5,800
	TORONTO-DOMINION	%	09/27/2022	0.000	10/27/2022	49,889,861		16,944
	VIRGINIA ELECTRIC AND POWER COMPAN	%	09/22/2022	0.000	10/19/2022	9,981,900		9,050
	WALMART INC	%	09/22/2022	0.000	10/17/2022	24,965,778		19,250
	WALMART INC	%	09/26/2022	0.000	10/31/2022	14,961,125		6,479
	WALMART INC	%	09/22/2022	0.000	11/02/2022	19,945,244		15,400
	WISCONSIN GAS CO	%	09/29/2022	0.000	10/05/2022	13,495,050		2,475
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						1,358,529,793		809,771
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						1,358,529,793		809,771
1309999999. Total - Hybrid Securities								
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds								
1909999999. Subtotal - Unaffiliated Bank Loans								
2419999999. Total - Issuer Obligations						1,435,732,268		863,154
2429999999. Total - Residential Mortgage-Backed Securities								
2439999999. Total - Commercial Mortgage-Backed Securities								
2449999999. Total - Other Loan-Backed and Structured Securities								
2459999999. Total - SVO Identified Funds								
2469999999. Total - Affiliated Bank Loans								
2479999999. Total - Unaffiliated Bank Loans								
2509999999. Total Bonds						1,435,732,268		863,154
09248U-71-8	BLCKRCK LQDTY T FUND CL INTL	%	09/30/2022	2.810		2,662,414	5,866	4,393
09248U-70-0	BLACKROCK LIQUIDITY FED FUND - INSTITUTIONAL SHARES	%	09/30/2022	2.770				17
8209999999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						2,662,414	5,866	4,410
262006-82-8	DREYFUS GOVT CASH MGMT-BOLD	%	09/22/2022	2.740			19,245	
4812A0-36-7	JPMORGAN PRIME CL CAPITAL	%	09/30/2022	2.980				5,775
61747C-71-5	MRGN STNLY INSTI LIQ PRM CL INS	%	09/30/2022	3.050				3,198
665279-84-0	NORTHERN INST GVT SLCT WLMS CPT	%	09/30/2022	2.240				305
BAS156-B6-1	INDIRECT SEC LEND REINVESTMENT MMF	%	09/30/2022	0.000		26,019,557		
09248U-55-1	BLACKROCK TREASURY TRUST	%	09/30/2022	2.490			518	1
857492-70-6	STATE STR INSTI US GOVT CL INST	%	09/30/2022	2.940		123,257,694	235,358	
8309999999. Subtotal - All Other Money Market Mutual Funds						149,277,251	255,121	9,278
	ALLSTATE SHORT TERM POOL LLC	%	09/30/2022	3.100		1,320,762,992	1,518,948	694,810
8409999999. Subtotal - Qualified Cash Pools Under SSAP No. 2R						1,320,762,992	1,518,948	694,810
8609999999 - Total Cash Equivalents						2,908,434,925	1,779,935	1,571,652