9 5 6 1 0 2 0 2 1 2 0 1 0 0 1 0 1

HEALTH QUARTERLY STATEMENT

AS OF MARCH 31, 2021

OF THE CONDITION AND AFFAIRS OF THE

Blue Care Network of Michigan

NAIC Group Code 0572 (Current) 0572 (Prior) NAIC Company Code 95610 Employer's ID Number 38-2359234

Organized under the Laws of Michigan, State of Domicile or Port of Entry MI

Country of Domicile United States of America

Licensed as business type: Health Maintenance Organization

Is HMO Federally Qualified? Yes [X] No [ ]

Incorporated/Organized 05/06/1981 Commenced Business 05/13/1981

Statutory Home Office 20500 Civic Center Drive (Street and Number), Southfield, MI, US 48076 (City or Town, State, Country and Zip Code)

Main Administrative Office 20500 Civic Center Drive (Street and Number)
Southfield, MI, US 48076 (City or Town, State, Country and Zip Code), 248-799-6400 (Area Code) (Telephone Number)

Mail Address 20500 Civic Center Drive MC C455 (Street and Number or P.O. Box), Southfield, MI, US 48076 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 20500 Civic Center Drive (Street and Number)
Southfield, MI, US 48076 (City or Town, State, Country and Zip Code), 313-225-9095 (Area Code) (Telephone Number)

Internet Website Address www.BCBSM.com

Statutory Statement Contact Kenneth A. Bluhm (Name), 313-225-9095 (Area Code) (Telephone Number)
kbluhm@bcbsm.com (E-mail Address), 800-556-4348 (FAX Number)

OFFICERS

President & Chief Executive Officer	Kathryn Galardi Levine	Vice President of Finance & Treasurer	James Peter Kallas
Secretary	Sheela Rao Manyam		

OTHER

DIRECTORS OR TRUSTEES

Julie Anne Angott	Mark Robert Bartlett	William Harrison Black
David Bing	Kenneth Ray Dallafior	Sarah Winston Doyle
Valeriah Ann Holmon DNP, FNP-BC	Robert Paul Kelch MD	Melvin Lyle Larsen
Kathryn Galardi Levine	Paula Jean Manderfield RN, JD	Richard Earl Posthumus
Gregory Alan Sudderth	Mary Ann Weaver	Bruce Alan Wolf D.O.

State of Michigan
County of Oakland 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.

Kathryn Galardi Levine President & Chief Executive Officer	Waymond Eli Harris Treasurer	Sheela Rao Manyam Secretary

Subscribed and sworn to before me this 30th day of April, 2021

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.....

Elizabeth Caroline Filips

October 5, 2021

Acting in the county of Oakland, Michigan

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	1,750,652,352		1,750,652,352	1,695,862,052
2.	Stocks:				
	2.1 Preferred stocks	638,784		638,784	528,384
	2.2 Common stocks	268,927,012		268,927,012	272,659,087
3.	Mortgage loans on real estate:				
	3.1 First liens			0	0
	3.2 Other than first liens			0	0
4.	Real estate:				
	4.1 Properties occupied by the company (less $ ..... encumbrances)			0	0
	4.2 Properties held for the production of income (less $ ..... encumbrances)			0	0
	4.3 Properties held for sale (less $ ..... encumbrances)			0	0
5.	Cash ($ 74,923,409), cash equivalents ($ 225,548,879) and short-term investments ($ 389,981,399)	690,453,687		690,453,687	567,636,716
6.	Contract loans (including $ ..... premium notes)			0	0
7.	Derivatives			0	0
8.	Other invested assets	128,550,372		128,550,372	112,731,917
9.	Receivables for securities	22,829,947		22,829,947	0
10.	Securities lending reinvested collateral assets	5,749,069		5,749,069	4,713,555
11.	Aggregate write-ins for invested assets	0	0	0	0
12.	Subtotals, cash and invested assets (Lines 1 to 11)	2,867,801,223	0	2,867,801,223	2,654,131,711
13.	Title plants less $ ..... charged off (for Title insurers only)			0	0
14.	Investment income due and accrued	15,558,347		15,558,347	13,827,972
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	17,111,459	879,830	16,231,629	16,281,448
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ ..... earned but unbilled premiums)			0	0
	15.3 Accrued retrospective premiums ($ 56,456,670) and contracts subject to redetermination ($ .....)	56,456,670		56,456,670	34,569,032
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers			0	0
	16.2 Funds held by or deposited with reinsured companies			0	0
	16.3 Other amounts receivable under reinsurance contracts			0	0
17.	Amounts receivable relating to uninsured plans	59,146,710		59,146,710	45,765,063
18.1	Current federal and foreign income tax recoverable and interest thereon	101,011		101,011	190,204
18.2	Net deferred tax asset			0	0
19.	Guaranty funds receivable or on deposit			0	0
20.	Electronic data processing equipment and software	402,366	402,366	0	0
21.	Furniture and equipment, including health care delivery assets ($ .....)	9,642,033	9,642,033	0	0
22.	Net adjustment in assets and liabilities due to foreign exchange rates			0	0
23.	Receivables from parent, subsidiaries and affiliates	43,391,439		43,391,439	16,845,274
24.	Health care ($ 100,399,444) and other amounts receivable	117,324,676	16,925,232	100,399,444	89,927,174
25.	Aggregate write-ins for other than invested assets	1,795,369	531,594	1,263,775	756,468
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	3,188,731,303	28,381,055	3,160,350,248	2,872,294,346
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts			0	0
28.	Total (Lines 26 and 27)	3,188,731,303	28,381,055	3,160,350,248	2,872,294,346
	DETAILS OF WRITE-INS				
1101.					
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	0	0	0	0
2501.	Prepaid expenses	531,594	531,594	0	0
2502.	Modified reinsurance experience adjustment	1,263,775		1,263,775	756,468
2503.					
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0	0	0
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	1,795,369	531,594	1,263,775	756,468

LIABILITIES, CAPITAL AND SURPLUS

		Current Period			Prior Year
		1 Covered	2 Uncovered	3 Total	4 Total
1.	Claims unpaid (less $ 47,502 reinsurance ceded)	427,552,486	13,945,035	441,497,521	398,069,314
2.	Accrued medical incentive pool and bonus amounts	121,370,740		121,370,740	105,473,494
3.	Unpaid claims adjustment expenses	9,722,210		9,722,210	9,722,430
4.	Aggregate health policy reserves, including the liability of $ 22,265,406 for medical loss ratio rebate per the Public Health Service Act	111,111,349		111,111,349	113,140,472
5.	Aggregate life policy reserves			0	0
6.	Property/casualty unearned premium reserve			0	0
7.	Aggregate health claim reserves			0	0
8.	Premiums received in advance	108,287,570		108,287,570	101,823,315
9.	General expenses due or accrued	57,011,611		57,011,611	31,226,347
10.1	Current federal and foreign income tax payable and interest thereon (including $ on realized gains (losses))			0	0
10.2	Net deferred tax liability			0	0
11.	Ceded reinsurance premiums payable	4,116,793		4,116,793	0
12.	Amounts withheld or retained for the account of others	1,070,484		1,070,484	1,089,095
13.	Remittances and items not allocated	5,930		5,930	5,930
14.	Borrowed money (including $ current) and interest thereon $ 36,750 (including $ 36,750 current)	50,036,750		50,036,750	50,044,625
15.	Amounts due to parent, subsidiaries and affiliates	168,817,993		168,817,993	89,796,233
16.	Derivatives			0	0
17.	Payable for securities	80,009,454		80,009,454	8,897,585
18.	Payable for securities lending	5,749,069		5,749,069	4,713,555
19.	Funds held under reinsurance treaties (with $ authorized reinsurers, $ unauthorized reinsurers and $ certified reinsurers)			0	0
20.	Reinsurance in unauthorized and certified ($) companies			0	0
21.	Net adjustments in assets and liabilities due to foreign exchange rates			0	0
22.	Liability for amounts held under uninsured plans	33,066,058		33,066,058	42,756,530
23.	Aggregate write-ins for other liabilities (including $ current)	5,241,186	0	5,241,186	7,017,740
24.	Total liabilities (Lines 1 to 23)	1,183,169,683	13,945,035	1,197,114,718	963,776,665
25.	Aggregate write-ins for special surplus funds	XXX	XXX	0	0
26.	Common capital stock	XXX	XXX	10,000	10,000
27.	Preferred capital stock	XXX	XXX		
28.	Gross paid in and contributed surplus	XXX	XXX	15,703,045	15,703,045
29.	Surplus notes	XXX	XXX		
30.	Aggregate write-ins for other than special surplus funds	XXX	XXX	0	0
31.	Unassigned funds (surplus)	XXX	XXX	1,947,522,485	1,892,804,636
32.	Less treasury stock, at cost:				
	32.1 shares common (value included in Line 26 $)	XXX	XXX		
	32.2 shares preferred (value included in Line 27 $)	XXX	XXX		
33.	Total capital and surplus (Lines 25 to 31 minus Line 32)	XXX	XXX	1,963,235,530	1,908,517,681
34.	Total liabilities, capital and surplus (Lines 24 and 33)	XXX	XXX	3,160,350,248	2,872,294,346
	DETAILS OF WRITE-INS				
2301.	Escheats	5,241,186		5,241,186	5,333,467
2302.	Premium Refunds			0	1,684,273
2303.					
2398.	Summary of remaining write-ins for Line 23 from overflow page	0	0	0	0
2399.	Totals (Lines 2301 through 2303 plus 2398)(Line 23 above)	5,241,186	0	5,241,186	7,017,740
2501.		XXX	XXX		0
2502.		XXX	XXX		
2503.		XXX	XXX		
2598.	Summary of remaining write-ins for Line 25 from overflow page	XXX	XXX	0	0
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	XXX	XXX	0	0
3001.		XXX	XXX		
3002.		XXX	XXX		
3003.		XXX	XXX		
3098.	Summary of remaining write-ins for Line 30 from overflow page	XXX	XXX	0	0
3099.	Totals (Lines 3001 through 3003 plus 3098)(Line 30 above)	XXX	XXX	0	0

STATEMENT OF REVENUE AND EXPENSES

		Current Year To Date		Prior Year To Date	Prior Year Ended December 31
		1 Uncovered	2 Total	3 Total	4 Total
1.	Member Months	XXX	2,043,828	2,237,014	8,663,457
2.	Net premium income (including $ non-health premium income)	XXX	1,005,557,747	1,037,873,217	4,097,146,131
3.	Change in unearned premium reserves and reserve for rate credits	XXX	406,108	(3,088,537)	(2,695,873)
4.	Fee-for-service (net of $ medical expenses)	XXX			
5.	Risk revenue	XXX			
6.	Aggregate write-ins for other health care related revenues	XXX	4,981	11,690	31,433
7.	Aggregate write-ins for other non-health revenues	XXX	0	0	0
8.	Total revenues (Lines 2 to 7)	XXX	1,005,968,836	1,034,796,370	4,094,481,691
	Hospital and Medical:				
9.	Hospital/medical benefits	10,482,263	614,865,124	589,297,520	2,347,511,559
10.	Other professional services	667,328	44,294,444	36,139,639	171,062,442
11.	Outside referrals	21,102,661	21,102,661	20,060,045	77,181,629
12.	Emergency room and out-of-area	1,078,025	47,024,049	59,457,424	206,371,555
13.	Prescription drugs		101,182,126	128,500,234	511,469,743
14.	Aggregate write-ins for other hospital and medical	0	0	0	0
15.	Incentive pool, withhold adjustments and bonus amounts		19,001,340	23,252,407	90,660,430
16.	Subtotal (Lines 9 to 15)	33,330,277	847,469,744	856,707,269	3,404,257,358
	Less:				
17.	Net reinsurance recoveries		(15,087)	0	(12,504)
18.	Total hospital and medical (Lines 16 minus 17)	33,330,277	847,484,831	856,707,269	3,404,269,862
19.	Non-health claims (net)				
20.	Claims adjustment expenses, including $ 15,343,087 cost containment expenses		33,900,066	45,778,402	160,422,951
21.	General administrative expenses		114,218,015	145,986,502	481,755,761
22.	Increase in reserves for life and accident and health contracts (including $ increase in reserves for life only)		(9,939,700)	(8,875,000)	4,258,801
23.	Total underwriting deductions (Lines 18 through 22)	33,330,277	985,663,212	1,039,597,173	4,050,707,375
24.	Net underwriting gain or (loss) (Lines 8 minus 23)	XXX	20,305,624	(4,800,803)	43,774,316
25.	Net investment income earned		12,919,661	17,825,559	51,318,758
26.	Net realized capital gains (losses) less capital gains tax of $		28,056,442	(14,317,887)	37,563,534
27.	Net investment gains (losses) (Lines 25 plus 26)	0	40,976,103	3,507,672	88,882,292
28.	Net gain or (loss) from agents' or premium balances charged off [(amount recovered $) (amount charged off $)]				
29.	Aggregate write-ins for other income or expenses	0	0	0	0
30.	Net income or (loss) after capital gains tax and before all other federal income taxes (Lines 24 plus 27 plus 28 plus 29)	XXX	61,281,727	(1,293,131)	132,656,607
31.	Federal and foreign income taxes incurred	XXX	48,665	19,900	301,832
32.	Net income (loss) (Lines 30 minus 31)	XXX	61,233,062	(1,313,031)	132,354,775
	DETAILS OF WRITE-INS				
0601.	Other Revenue	XXX	4,981	11,690	31,433
0602.		XXX			
0603.		XXX			
0698.	Summary of remaining write-ins for Line 6 from overflow page	XXX	0	0	0
0699.	Totals (Lines 0601 through 0603 plus 0698)(Line 6 above)	XXX	4,981	11,690	31,433
0701.		XXX			
0702.		XXX			
0703.		XXX			
0798.	Summary of remaining write-ins for Line 7 from overflow page	XXX	0	0	0
0799.	Totals (Lines 0701 through 0703 plus 0798)(Line 7 above)	XXX	0	0	0
1401.					
1402.					
1403					
1498.	Summary of remaining write-ins for Line 14 from overflow page	0	0	0	0
1499.	Totals (Lines 1401 through 1403 plus 1498)(Line 14 above)	0	0	0	0
2901.					
2902.					
2903					
2998.	Summary of remaining write-ins for Line 29 from overflow page	0	0	0	0
2999.	Totals (Lines 2901 through 2903 plus 2998)(Line 29 above)	0	0	0	0

STATEMENT OF REVENUE AND EXPENSES (Continued)

		1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
	CAPITAL AND SURPLUS ACCOUNT			
33.	Capital and surplus prior reporting year	1,908,517,681	1,728,923,443	1,728,923,443
34.	Net income or (loss) from Line 32	61,233,062	(1,313,031)	132,354,775
35.	Change in valuation basis of aggregate policy and claim reserves			
36.	Change in net unrealized capital gains (losses) less capital gains tax of $	(4,623,701)	(38,091,491)	47,388,505
37.	Change in net unrealized foreign exchange capital gain or (loss)			
38.	Change in net deferred income tax		0	(371,067)
39.	Change in nonadmitted assets	(1,891,512)	(1,458,199)	222,025
40	Change in unauthorized and certified reinsurance	0	0	0
41.	Change in treasury stock	0	0	0
42.	Change in surplus notes	0	0	0
43.	Cumulative effect of changes in accounting principles			
44.	Capital Changes:			
	44.1 Paid in			0
	44.2 Transferred from surplus (Stock Dividend)	0	0	0
	44.3 Transferred to surplus			
45.	Surplus adjustments:			
	45.1 Paid in	0	0	0
	45.2 Transferred to capital (Stock Dividend)			
	45.3 Transferred from capital			
46.	Dividends to stockholders			
47.	Aggregate write-ins for gains or (losses) in surplus	0	0	0
48.	Net change in capital & surplus (Lines 34 to 47)	54,717,849	(40,862,721)	179,594,238
49.	Capital and surplus end of reporting period (Line 33 plus 48)	1,963,235,530	1,688,060,722	1,908,517,681
	DETAILS OF WRITE-INS			
4701.				
4702.				
4703.				
4798.	Summary of remaining write-ins for Line 47 from overflow page	0	0	0
4799.	Totals (Lines 4701 through 4703 plus 4798)(Line 47 above)	0	0	0

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	1,002,423,856	1,044,071,614	4,098,222,317
2.	Net investment income	15,192,471	17,004,157	62,289,392
3.	Miscellaneous income	4,981	11,690	31,433
4.	Total (Lines 1 to 3)	1,017,621,308	1,061,087,461	4,160,543,142
5.	Benefit and loss related payments	800,789,913	834,822,425	3,413,837,465
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7.	Commissions, expenses paid and aggregate write-ins for deductions	147,181,710	139,070,421	643,883,831
8.	Dividends paid to policyholders			
9.	Federal and foreign income taxes paid (recovered) net of $ ..... tax on capital gains (losses)	(40,528)	(25,384)	255,327
10.	Total (Lines 5 through 9)	947,931,095	973,867,462	4,057,976,623
11.	Net cash from operations (Line 4 minus Line 10)	69,690,213	87,219,999	102,566,518
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	507,456,948	465,317,165	1,855,664,752
	12.2 Stocks	76,179,290	10,280,317	84,364,172
	12.3 Mortgage loans	0	0	0
	12.4 Real estate	0	0	0
	12.5 Other invested assets	4,152,909	10,439,747	25,361,067
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(256,854)	(86,069)	(1,512,590)
	12.7 Miscellaneous proceeds	71,111,869	16,847,367	4,783,626
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	658,644,162	502,798,527	1,968,661,027
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	565,976,975	538,291,117	2,012,730,450
	13.2 Stocks	57,990,039	10,920,003	101,448,311
	13.3 Mortgage loans	0	0	0
	13.4 Real estate	0	0	0
	13.5 Other invested assets	11,122,804	17,569,003	31,846,147
	13.6 Miscellaneous applications	23,865,461	26,906,841	289,547
	13.7 Total investments acquired (Lines 13.1 to 13.6)	658,955,279	593,686,964	2,146,314,455
14.	Net increase (or decrease) in contract loans and premium notes	0	0	0
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(311,117)	(90,888,437)	(177,653,428)
	Cash from Financing and Miscellaneous Sources			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes	0	0	0
	16.2 Capital and paid in surplus, less treasury stock	0	0	0
	16.3 Borrowed funds	(7,875)	0	0
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	0	0	0
	16.5 Dividends to stockholders	0	0	0
	16.6 Other cash provided (applied)	53,445,750	(9,212,111)	47,355,191
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	53,437,875	(9,212,111)	47,355,191
	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)	122,816,971	(12,880,549)	(27,731,718)
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	567,636,716	595,368,434	595,368,434
	19.2 End of period (Line 18 plus Line 19.1)	690,453,687	582,487,885	567,636,716

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

EXHIBIT OF PREMIUMS, ENROLLMENT AND UTILIZATION

	1	Comprehensive (Hospital & Medical)		4	5	6	7	8	9	10
	Total	2 Individual	3 Group	Medicare Supplement	Vision Only	Dental Only	Federal Employees Health Benefit Plan	Title XVIII Medicare	Title XIX Medicaid	Other
Total Members at end of:										
1. Prior Year	704,385	124,246	464,788	10,614	0	0	15,374	89,363	0	0
2. First Quarter	674,315	120,614	437,597	10,062			15,302	90,740		
3. Second Quarter	0									
4. Third Quarter	0									
5. Current Year	0									
6. Current Year Member Months	2,043,828	370,918	1,323,744	30,623			46,361	272,182		
Total Member Ambulatory Encounters for Period:										
7 Physician	979,240	154,799	522,897	27,803			29,729	244,012		
8. Non-Physician	669,040	129,631	382,834	22,501			18,083	115,991		
9. Total	1,648,280	284,430	905,731	50,304	0	0	47,812	360,003	0	0
10. Hospital Patient Days Incurred	43,178	1,080	21,424	1,274			727	18,673		
11. Number of Inpatient Admissions	10,395	277	6,135	253			210	3,520		
12. Health Premiums Written (a)	1,013,744,326	160,611,270	541,071,737	7,542,822			26,831,236	277,687,261		
13. Life Premiums Direct	0									
14. Property/Casualty Premiums Written	0									
15. Health Premiums Earned	1,014,150,433	161,037,107	541,052,025	7,542,804			26,831,236	277,687,261		
16. Property/Casualty Premiums Earned	0									
17. Amount Paid for Provision of Health Care Services	800,772,696	104,543,980	429,210,015	5,328,883			20,991,449	240,698,369		
18. Amount Incurred for Provision of Health Care Services	847,469,744	113,594,685	456,507,055	5,792,422			25,005,335	246,570,247		

(a) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees $ 277,687,261

STATEMENT AS OF MARCH 31, 2021 OF THE Blue Care Network of Michigan

CLAIMS UNPAID AND INCENTIVE POOL, WITHHOLD AND BONUS (Reported and Unreported)

Aging Analysis of Unpaid Claims

1 Account	2 1 - 30 Days	3 31 - 60 Days	4 61 - 90 Days	5 91 - 120 Days	6 Over 120 Days	7 Total
Claims Unpaid (Reported)						
0299999 Aggregate accounts not individually listed-uncovered						0
0399999 Aggregate accounts not individually listed-covered	95,758,776	1,862,879	442,668			98,064,323
0499999 Subtotals	95,758,776	1,862,879	442,668	0	0	98,064,323
0599999 Unreported claims and other claim reserves						337,450,231
0699999 Total amounts withheld						6,030,469
0799999 Total claims unpaid						441,545,023
0899999 Accrued medical incentive pool and bonus amounts						121,370,740

UNDERWRITING AND INVESTMENT EXHIBIT

ANALYSIS OF CLAIMS UNPAID - PRIOR YEAR - NET OF REINSURANCE

Line of Business	Claims Paid Year to Date		Liability End of Current Quarter		5	6
	1 On Claims Incurred Prior to January 1 of Current Year	2 On Claims Incurred During the Year	3 On Claims Unpaid Dec. 31 of Prior Year	4 On Claims Incurred During the Year	Claims Incurred in Prior Years (Columns 1 + 3)	Estimated Claim Reserve and Claim Liability December 31 of Prior Year
1. Comprehensive (hospital and medical)	245,942,569	288,635,513	38,943,982	285,205,195	284,886,551	289,868,340
2. Medicare Supplement	1,716,608	3,612,275	146,097	2,391,069	1,862,705	2,073,628
3. Dental Only					0	0
4. Vision Only					0	0
5. Federal Employees Health Benefits Plan	6,292,182	14,067,137	1,454,788	10,639,593	7,746,970	8,009,015
6. Title XVIII - Medicare	89,698,415	147,721,120	9,230,448	93,486,349	98,928,863	98,118,331
7 Title XIX - Medicaid					0	0
8. Other health					0	0
9. Health subtotal (Lines 1 to 8)	343,649,774	454,036,045	49,775,315	391,722,206	393,425,089	398,069,314
10. Healthcare receivables (a)	45,967,858	71,356,818			45,967,858	104,694,141
11. Other non-health					0	0
12. Medical incentive pools and bonus amounts	3,038,074	66,020	102,435,420	18,935,320	105,473,494	105,473,494
13. Totals (Lines 9-10+11+12)	300,719,990	382,745,247	152,210,735	410,657,526	452,930,725	398,848,667

(a) Excludes $ ..... loans or advances to providers not yet expensed.

NOTES TO FINANCIAL STATEMENTS

NOTE 1 Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

The financial statements of Blue Care Network of Michigan (BCN) are presented on the basis of accounting practices required by the Michigan Department of Insurance and Financial Services (DIFS).

DIFS has adopted the National Association of Insurance Commissioners' (NAIC) Accounting Practices and Procedures Manual and the related NAIC Annual Statement Instructions (NAIC SAP) for determining and reporting the financial condition and results of operations of an insurance company. DIFS requires the use of NAIC SAP to the extent that practices, procedures, and reporting standards are not modified by the Michigan Insurance Code or by the DIFS Forms and Instructions for Required Filings in Michigan as prescribed or permitted practices.

A reconciliation of BCN's net income and capital and surplus between NAIC SAP and practices prescribed and permitted by the State of Michigan is shown below:

	SSAP #	F/S Page	F/S Line #	2021	2020
NET INCOME					
(1) State basis (Page 4, Line 32, Columns 2 & 4)	XXX	XXX	XXX	$ 61,233,062	$ 132,354,775
(2) State Prescribed Practices that are an increase/ (decrease) from NAIC SAP:					
(3) State Permitted Practices that are an increase/(decrease) from NAIC SAP:					
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	$ 61,233,062	$ 132,354,775
SURPLUS					
(5) State basis (Page 3, Line 33, Columns 3 & 4)	XXX	XXX	XXX	$ 1,963,235,530	$ 1,908,517,681
(6) State Prescribed Practices that are an increase/(decrease) from NAIC SAP:					
(7) State Permitted Practices that are an increase/(decrease) from NAIC SAP:					
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$ 1,963,235,530	$ 1,908,517,681

C. Accounting Policy

(2) Bonds not backed by other loans – that have a NAIC designation of one or two are stated at amortized cost using the scientific interest method. Bonds with a NAIC designation of three to six are carried at the lower of amortized cost or fair market value. BCN has not elected to use the Systematic approach for their SVO identified investments.

(6)Loan-backed securities – stated at amortized cost. Premiums and discounts on loan-backed securities and structured securities are amortized using the retrospective method based on anticipated prepayments at the date of purchase. Prepayment assumptions are obtained from broker dealer survey values or internal estimates. Changes in estimated cash flows from the original purchase assumptions are accounted for using the prospective method. Should the present value of anticipated cash flows collected be less than the amortized cost basis, a determination will be made on whether the decline in value is other-than-temporary. If BCN has the ability and intent to hold the security to maturity, but does not expect recovery of the carrying value, the credit portion of the decline is recognized as an impairment loss.

D. Going Concern

Management has evaluated BCN's ability to continue as a going concern and does not have any substantial doubt about BCN's ability to continue as a going concern.

NOTE 2 Accounting Changes and Corrections of Errors

Not applicable.

NOTE 3 Business Combinations and Goodwill

Not applicable.

NOTE 4 Discontinued Operations

Not applicable.

NOTE 5 Investments

D. Loan-Backed Securities

(1) Description of Sources used to Determine Prepayment Assumptions

from the original purchase assumptions are accounted for using the prospective method.

(2) Other-Than-Temporary Impairments

Not applicable.

(3) Recognized Other-Than-Temporary-Impairments by Cusip

NOTES TO FINANCIAL STATEMENTS

Not applicable.

	Impairment	Loss	1 - 2
a) The aggregate amount of unrealized losses:			
1. Less than 12 Months	$ (2,812,702)		
2. 12 Months or Longer	$ (2,812,702)		
b)The aggregate related fair value of securities with unrealized losses:			
1. Less than 12 Months	$ 171,468,833		
2. 12 Months or Longer	$ 171,468,833		

(5) Information Investor Considered in Reaching Conclusion that Impairments are not Other-Than-Temporary

Because BCN has determined the investments, noted in (4)b above, have not been subject to credit losses and BCN does not have the intent to sell the securities and has the ability to hold such securities, BCN does not consider these investments to be other-than-temporarily impaired.

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

(3) Collateral Received

b. The fair value of that collateral and of the portion of that collateral that it has sold or repledged

Of the $5,749,069 collateral received, none has been sold or re-pledged at March 31, 2021.

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.

M. Working Capital Finance Investments

Not applicable, including 5M(2) and 5M(3).

N. Offsetting and Netting of Assets and Liabilities

Not applicable.

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

Not applicable.

NOTE 6 Joint Ventures, Partnerships and Limited Liability Companies

Not applicable.

NOTE 7 Investment Income

No significant changes.

NOTE 8 Derivative Instruments

Not applicable, including note 8A(8), 8B(2)a, 8B(2)b and 8B(2)c.

NOTE 9 Income Taxes

No significant changes.

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

No significant changes.

NOTE 11 Debt

B. FHLB (Federal Home Loan Bank) Agreements

(1) BCN became a member of the Federal Home Loan Bank of Indianapolis (FHLBI) on December 1, 2009, in order to obtain short-term, long-term and line-of-credit borrowing privileges. On October 8, 2015, BCN borrowed $50,000,000 at a rate of 1.56% on a 60 month loan. Effective November 8, 2019, this loan was refinanced resulting in a new rate of 1.89% on a 60 month loan. BCN plans to utilize any funding obtained to cover operational needs or longer-term strategic plans. Borrowings are accounted for consistent with SSAP No. 15, Debt and Holding Company Obligations. The loans are collateralized by government securities at 105% of the outstanding loan balance. BCN calculates the actual or estimated borrowing capacity based on current FHLBI stock.

(2) FHLB Capital Stock

a. Aggregate Totals

	Total
1. Current Year	
(a) Membership Stock - Class A	
(b) Membership Stock - Class B	$ 4,205,500
(c) Activity Stock	
(d) Excess Stock	

NOTES TO FINANCIAL STATEMENTS

(e) Aggregate Total (a+b+c+d)	$ 4,205,500
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	$ 93,455,556
2. Prior Year-end	
(a) Membership Stock - Class A	
(b) Membership Stock - Class B	$ 4,205,500
(c) Activity Stock	
(d) Excess Stock	
(e) Aggregate Total (a+b+c+d)	$ 4,205,500
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	$ 93,455,556

11B(2)a1(f) should be equal to or greater than 11B(4)a1(d)
11B(2)a2(f) should be equal to or greater than 11B(4)a2(d)

b. Membership Stock (Class A and B) Eligible and Not Eligible for Redemption

	1	2	Eligible for Redemption			
			3	4	5	6
	Current Year Total (2+3+4+5+6)	Not Eligible for Redemption	Less Than 6 Months	6 Months to Less Than 1 Year	1 to Less Than 3 Years	3 to 5 Years
Membership Stock						
1. Class A	$ -					
2. Class B	$ 4,205,500	$ 4,205,500				

11B(2)b1 Current Year Total (Column 1) should equal 11B(2)a1(a) Total (Column 1)
11B(2)b2 Current Year Total (Column 1) should equal 11B(2)a1(b) Total (Column 1)

(3) Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

	1	2	3
	Fair Value	Carrying Value	Aggregate Total Borrowing
1. Current Year Total Collateral Pledged	$ 58,242,111	$ 56,226,045	$ 50,000,000
2. Prior Year-end Total Collateral Pledged	$ 58,840,690	$ 56,801,929	$ 50,000,000

11B(3)a1 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b1 (Columns 1, 2 and 3 respectively)
11B(3)a2 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b2 (Columns 1, 2 and 3 respectively)
11B(3)a3 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b3 (Columns 1, 2 and 3 respectively)
11B(3)a4 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b4 (Columns 1, 2 and 3 respectively)

b. Maximum Amount Pledged During Reporting Period

	1	2	3
	Fair Value	Carrying Value	Amount Borrowed at Time of Maximum Collateral
1. Current Year Total Maximum Collateral Pledged	$ 58,714,345	$ 56,680,146	$ 50,000,000
2. Prior Year-end Total Maximum Collateral Pledged	$ 59,984,450	$ 57,875,075	$ 50,000,000

(4) Borrowing from FHLB

a. Amount as of Reporting Date

	Total	Funding Agreements Reserves Established
1. Current Year		
(a) Debt		XXX
(b) Funding Agreements	$ 50,000,000	
(c) Other		XXX
(d) Aggregate Total (a+b+c)	$ 50,000,000	$ -
2. Prior Year end		
(a) Debt		XXX
(b) Funding Agreements	$ 50,000,000	$ -
(c) Other		XXX
(d) Aggregate Total (a+b+c)	$ 50,000,000	$ -

b. Maximum Amount During Reporting Period (Current Year)

	Total
1. Debt	
2. Funding Agreements	$ 50,000,000
3. Other	
4. Aggregate Total (Lines 1+2+3)	$ 50,000,000

11B(4)b4 (Columns 1, 2 and 3) should be equal to or greater than 11B(4)a1(d) (Columns 1, 2 and 3 respectively)

c. FHLB - Prepayment Obligations

	Does the company have prepayment obligations under the following arrangements (YES/NO)?
1. Debt	No
2. Funding Agreements	No
3. Other	No

NOTES TO FINANCIAL STATEMENTS

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

Not applicable, including note 12A(4).

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

No significant changes.

NOTE 14 Liabilities, Contingencies and Assessments

No significant changes.

NOTE 15 Leases

No significant changes.

NOTE 16 Information About Financial Instruments With Off-Balance Sheet Risk and Financial Instruments With Concentrations of Credit Risk

Not applicable.

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

B. Transer and Servicing of Financial Assets

(2) Servicing Assets and Servicing Liabilities
Not applicable.

(4) Securitizations, Asset-based Financing Arrangements and Similar Transfers Accounted for as Sales
(a)
Not applicable.
(b)
Not applicable.

C. Wash Sales

BCN has no wash sales as of March 31, 2021.

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

No significant changes.

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

Not applicable.

NOTE 20 Fair Value Measurements

A.

(1) Fair Value Measurements at Reporting Date

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
a. Assets at fair value					
Common Stocks					$ -
Industrial and miscellaneous	$ 268,102,159				$ 268,102,159
Mutual funds	$ 824,852				$ 824,852
					$ -
Perferred Stock		$ 638,784			$ 638,784
					$ -
Cash Equivalents					$ -
Exempt money market mutual funds	$ 36,867,976				$ 36,867,976
Other money market mutual funds	$ 150,003,953				$ 150,003,953
					$ -
Other					$ -
Security lending collateral	$ 5,749,069				$ 5,749,069
					$ -
					$ -
					$ -
Total assets at fair value/NAV	$ 461,548,009	$ 638,784	$ -	$ -	$ 462,186,793

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
b. Liabilities at fair value					
Security lending collateral	$ 5,749,069				$ 5,749,069
Total liabilities at fair value	$ 5,749,069	$ -	$ -	$ -	$ 5,749,069

(2) Fair Value Measurements in (Level 3) of the Fair Value hierarchy
Not applicable.

(3) Transfers between levels
Not applicable.

(4) Description of Valuation Techniques and Inputs Used in Fair Value Measurement
Certain assets and liabilities of BCN are measured and reported: (a) at amortized cost, (b) at values using the adjusted audited GAAP equity method, or (c) at values that approximate fair value due to their liquid or short-term nature.

(5) Fair Value Disclosures for Derivative Assets and Liabilities
Not applicable.

NOTES TO FINANCIAL STATEMENTS

B. Fair Value Reporting under SSAP 100 and Other Accounting Pronouncements

Not applicable.

C. Aggregate fair value for all financial instruments and the level within the fair value hierarchy in which the fair value measurements in their entirety fall.

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds							
Special revenue & assessment	$ 379,996,773	$ 372,918,400		$ 379,996,773			
Industrial & miscellaneous	$ 1,037,533,456	$ 1,022,576,786		$ 1,037,533,456			
U.S. government	$ 371,984,964	$ 353,136,007		$ 371,984,964			
Other governments	$ 2,093,979	$ 2,021,159		$ 2,093,979			
Total Bonds	$ 1,791,609,172	$ 1,750,652,352		$ 1,791,609,172			
Preferred Stock							
Non-affiliates	$ 638,784	$ 638,784		$ 638,784			
Common Stock							
Industrial and miscellaneous	$ 268,102,159	$ 268,102,159	$ 268,102,159				
Mutual funds	$ 824,852	$ 824,852	$ 824,852				
Total Common Stock	$ 268,927,011	$ 268,927,011	$ 268,927,011				
Cash Equivalents & Short Term							
Industrial and miscellaneous	$ 428,634,938	$ 428,658,348		$ 428,634,938			
Exempt money market mutual funds	$ 36,867,976	$ 36,867,976	$ 36,867,976				
Other money market mutual funds	$ 150,003,953	$ 150,003,953	$ 150,003,953				
Total Cash Equivalents & Short Term	$ 615,506,867	$ 615,530,277	$ 186,871,929	$ 428,634,938			
Other							
Security lending collateral	$ 5,749,069	$ 5,749,069	$ 5,749,069				
Liabilities							
Debt	$ 52,029,473	$ 50,000,000			$ 52,029,473		
Payable for securities lending	$ 5,749,069	$ 5,749,069	$ 5,749,069				

D. Not Practicable to Estimate Fair Value

Not applicable.

E. Nav Practical Expedient Investments

Not applicable.

NOTE 21 Other Items

No significant changes.

NOTE 22 Events Subsequent

Management has evaluated all events subsequent to the Statement of Admitted Assets, Liabilities, and Surplus date of March 31, 2021, through the date of its 1st Quarter Statement filing of May 17, 2021.

Type I - Recognized Subsequent Events

Management has determined that there are no Type I subsequent events that require disclosure under SSAP No. 9, Subsequent Events.

Type II - Nonrecognized Subsequent Events

NOTE 23 Reinsurance

No significant changes.

NOTE 24 Retrospectively Rated Contracts & Contracts Subject to Redetermination

E. Risk Sharing Provisions of the Affordable Care Act

(1) Did the reporting entity write accident and health insurance premium which is subject to the Affordable Care Act risk sharing provisions (YES/NO)? Yes [X] No [ ]

(2) Impact of Risk Sharing Provisions of the Affordable Care Act on Admitted Assets, Liabilities and Revenue for the Current Year

	Amount
a. Permanent ACA Risk Adjustment Program	
Assets	
1. Premium adjustments receivable due to ACA Risk Adjustment (including high risk pool payments)	
Liabilities	
2. Risk adjustment user fees payable for ACA Risk Adjustment	$ 692,852
3. Premium adjustments payable due to ACA Risk Adjustment (including high risk pool premium)	$ 59,203,285
Operations (Revenue & Expense)	
4. Reported as revenue in premium for accident and health contracts (written/collected) due to ACA Risk Adjustment	$ (8,316,685)
5. Reported in expenses as ACA risk adjustment user fees (incurred/paid)	$ 174,677
b. Transitional ACA Reinsurance Program	
Assets	
1. Amounts recoverable for claims paid due to ACA Reinsurance	

NOTES TO FINANCIAL STATEMENTS

2. Amounts recoverable for claims unpaid due to ACA Reinsurance (Contra Liability)
3. Amounts receivable relating to uninsured plans for contributions for ACA Reinsurance

Liabilities

4. Liabilities for contributions payable due to ACA Reinsurance – not reported as ceded premium
5. Ceded reinsurance premiums payable due to ACA Reinsurance
6. Liabilities for amounts held under uninsured plans contributions for ACA Reinsurance

Operations (Revenue & Expense)

7. Ceded reinsurance premiums due to ACA Reinsurance
8. Reinsurance recoveries (income statement) due to ACA Reinsurance payments or expected payments
9. ACA Reinsurance contributions – not reported as ceded premium

c. Temporary ACA Risk Corridors Program

Assets

1. Accrued retrospective premium due to ACA Risk Corridors

Liabilities

2. Reserve for rate credits or policy experience rating refunds due to ACA Risk Corridors

Operations (Revenue & Expense)

3. Effect of ACA Risk Corridors on net premium income (paid/received)
4. Effect of ACA Risk Corridors on change in reserves for rate credits

(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.

	Accrued During the Prior Year on Business Written Before December 31 of the Prior Year		Received or Paid as of the Current Year on Business Written Before December 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
	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)					$ -	$ -			A	$ -	$ -
2. Premium adjustments (payable) (including high risk pool premium)		$50,886,600			$ -	$50,886,600			B	$ -	$50,886,600
3. Subtotal ACA Permanent Risk Adjustment Program	$ -	$50,886,600	$ -	$ -	$ -	$50,886,600	$ -	$ -		$ -	$50,886,600
b. Transitional ACA Reinsurance Program											
1. Amounts recoverable for claims paid					$ -	$ -			C	$ -	$ -
2. Amounts recoverable for claims unpaid (contra liability)					$ -	$ -			D	$ -	$ -
3. Amounts receivable relating to uninsured plans					$ -	$ -			E	$ -	$ -
4. Liabilities for contributions payable due to ACA Reinsurance - not reported as ceded premium					$ -	$ -			F	$ -	$ -
5. Ceded reinsurance premiums payable					$ -	$ -			G	$ -	$ -
6. Liability for amounts held under uninsured plans					$ -	$ -			H	$ -	$ -
7. Subtotal ACA Transitional Reinsurance Program	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -		$ -	$ -
c. Temporary ACA Risk Corridors Program											
1. Accrued retrospective premium					$ -	$ -			I	$ -	$ -
2. Reserve for rate credits or policy experience rating refunds					$ -	$ -			J	$ -	$ -
3. Subtotal ACA Risk Corridors Program	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -		$ -	$ -
d. Total for ACA Risk Sharing Provisions	$ -	$50,886,600	$ -	$ -	$ -	$50,886,600	$ -	$ -		$ -	$50,886,600

Explanations of Adjustments

A.

B.

C.

D.

E.

F.

G.

H.

I.

J.

NOTES TO FINANCIAL STATEMENTS

(4) Roll-Forward of Risk Corridors Asset and Liability Balances by Program Benefit Year

	Accrued During the Prior Year on Business Written Before December 31 of the Prior Year		Received or Paid as of the Current Year on Business Written Before December 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
	Receivable	Payable	Receivable	Payable	Receivable	Payable	Receivable	Payable	Ref	Receivable	Payable
a. 2014											
1. Accrued retrospective premium					$ -	$ -			A	$ -	$ -
2. Reserve for rate credits or policy experience rating refunds					$ -	$ -			B	$ -	$ -
b. 2015											
1. Accrued retrospective premium					$ -	$ -			C	$ -	$ -
2. Reserve for rate credits or policy experience rating refunds					$ -	$ -			D	$ -	$ -
c. 2016											
1. Accrued retrospective premium					$ -	$ -			E	$ -	$ -
2. Reserve for rate credits or policy experience rating refunds					$ -	$ -			F	$ -	$ -
d. Total for Risk Corridors	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -		$ -	$ -

Explanations of Adjustments

A.

B.

C.

D.

E.

F.

24E(4)d (Columns 1 through 10) should equal 24E(3)c3 (Column 1 through 10 respectively)

(5) ACA Risk Corridors Receivable as of Reporting Date

Risk Corridors Program Year	1 Estimated Amount to be Filed or Final Amount Filed with CMS	2 Non-Accrued Amounts for Impairment or Other Reasons	3 Amounts received from CMS	4 Asset Balance (Gross of Non-admissions) (1-2-3)	5 Non-admitted Amount	6 Net Admitted Asset (4 - 5)
a. 2014	$ 17,193,568		$ 17,193,568	$ -		$ -
b. 2015	$ 4,131,999		$ 4,131,999	$ -		$ -
c. 2016	$ 20,617,732		$ 20,617,732	$ -		$ -
d. Total (a + b + c)	$ 41,943,299	$ -	$ 41,943,299	$ -	$ -	$ -

24E(5)d (Column 4) should equal 24E(3)c1 (Column 9)
24E(5)d (Column 6) should equal 24E(2)c1

NOTE 25 Change in Incurred Claims and Claim Adjustment Expenses

A. Change in Incurred Losses and Loss Adjustment Expenses

Liabilities for unpaid claims and claims adjustment expenses as of December 31, 2020 were $407,791,744. As of March 31, 2021, $348,233,220 has been paid for incurred claims and claims adjustment expenses attributable to insured events of prior years. Liabilities for unpaid claims and claims adjustment expenses remaining for prior years are now estimated to be $54,914,299 as a result of a re-estimation of unpaid claims on comprehensive and Medicare lines of business. Therefore, there has been a $4,644,225 favorable prior year development based on the analysis of recent loss development trends from December 31, 2020 to March 31, 2021.

B. Information about Significant Changes in Methodologies and Assumptions

Not applicable.

NOTE 26 Intercompany Pooling Arrangements

Not applicable.

NOTE 27 Structured Settlements

Not applicable.

NOTE 28 Health Care Receivables

No significant changes.

NOTE 29 Participating Policies

Not applicable.

NOTE 30 Premium Deficiency Reserves

A liability for premium deficiency losses is an actuarial estimate that is recognized when it is probable that expected claim losses and allocable administrative expenses will exceed future premiums on existing health and other contracts, without consideration of investment income. For purposes

NOTES TO FINANCIAL STATEMENTS

of premium deficiency losses, contracts are grouped in a manner consistent with BCN's method of acquiring, serviicing, and measuring the profitability of such contracts. Premium deficiency losses are generally released over the period that the contract is in a loss position.

1. Liability carried for premium deficiency reserves	$ 29,819,101
2. Date of the most recent evaluation of this liability	12/31/2020
3. Was anticipated investment income utilized in the calculation?	Yes [X] No [ ]

NOTE 31 Anticipated Salvage and Subrogation

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 [X] No [ ]

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

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

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

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

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

3.3 If the response to 3.2 is yes, provide a brief description of those changes.
Added (4) new entities in the enterprise org chart.

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

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. .....

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

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

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

5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? ..... Yes [X] No [ ] N/A [ ]
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. 12/31/2020

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. 12/31/2017

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). 05/31/2019

6.4 By what department or departments?
Michigan Department of Insurance and Financial Services

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 [ ] No [X]

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

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: ..... $ 43,172,149

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:
Pledged as collateral to FHLB (Market Value $58,242,110, Statement Value $56,226,045). On deposit with States, (Market Value $1,000,000, Statement Value $1,000,000).

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: ..... $ 9,253,407

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	$ 0	$
14.22	Preferred Stock	$ 0	$
14.23	Common Stock	$ 0	$
14.24	Short-Term Investments	$ 0	$
14.25	Mortgage Loans on Real Estate	$ 0	$
14.26	All Other	$ 200	$ 200
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 200	$ 200
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 [ ] No [X]

15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? ..... Yes [ ] No [ ] N/A [X]
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. ..... $ 5,749,069

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 ..... $ 5,749,069

16.3 Total payable for securities lending reported on the liability page. ..... $ 5,749,069

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
State Street Bank and Trust Company	801 Pennsylvania, Kansas City, MO 64205
Federal Home Loan Bank of Indianapolis	8250 Woodfield Crossing, Indianapolis, IN 46240
Fidelity Investments Institutional Operations Co.	100 Magellan Way, Covington, KY 41015

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
Blue Cross Blue Shield of Michigan	A
Snyder Capital Management L. P.	U
Los Angeles Capital Management and Equity Research, Inc.	U
Arrowstreet Capital Limited Partnership	U
Aegon Asset Management US	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
	Blue Cross Blue Shield of Michigan	549300NP72KD2PWNIF61		
108518	Snyder Capital Management L. P.	801-54641	SEC	NO
119033	Los Angeles Capital Management and Equity Research, Inc.	549300DZCL1RBNVU327	SEC	NO
111298	Arrowstreet Capital Limited Partnership	L03UDTZUGORICVPFGQ53	SEC	NO
114537	Aegon Asset Management US	4DJIF67XTB552L0E3L78	SEC	NO

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 [ ] No [X]

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 - HEALTH

1. Operating Percentages:

1.1 A&H loss percent ..... 85.8 %

1.2 A&H cost containment percent ..... 1.5 %

1.3 A&H expense percent excluding cost containment expenses ..... 13.2 %

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

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

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

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

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

3.1 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 [X]

STATEMENT AS OF MARCH 31, 2021 OF THE Blue Care Network of Michigan

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Business Ceded	8 Type of Reinsurer	9 Certified Reinsurer Rating (1 through 6)	10 Effective Date of Certified Reinsurer Rating

NONE

SCHEDULE T - PREMIUMS AND OTHER CONSIDERATIONS

Current Year to Date - Allocated by States and Territories

	1	Direct Business Only								
		2	3	4	5	6	7	8	9	10
States, etc.	Active Status (a)	Accident and Health Premiums	Medicare Title XVIII	Medicaid Title XIX	CHIP Title XXI	Federal Employees Health Benefits Program Premiums	Life and Annuity Premiums & Other Considerations	Property/ Casualty Premiums	Total Columns 2 Through 8	Deposit-Type Contracts
1. Alabama AL	N								0	
2. Alaska AK	N								0	
3. Arizona AZ	N								0	
4. Arkansas AR	N								0	
5. California CA	N								0	
6. Colorado CO	N								0	
7. Connecticut CT	N								0	
8. Delaware DE	N								0	
9. District of Columbia DC	N								0	
10. Florida FL	N								0	
11. Georgia GA	N								0	
12. Hawaii HI	N								0	
13. Idaho ID	N								0	
14. Illinois IL	N								0	
15. Indiana IN	N								0	
16. Iowa IA	N								0	
17. Kansas KS	N								0	
18. Kentucky KY	N								0	
19. Louisiana LA	N								0	
20. Maine ME	N								0	
21. Maryland MD	N								0	
22. Massachusetts MA	N								0	
23. Michigan MI	L	709,225,829	277,687,261			26,831,236			1,013,744,326	
24. Minnesota MN	N								0	
25. Mississippi MS	N								0	
26. Missouri MO	N								0	
27. Montana MT	N								0	
28. Nebraska NE	N								0	
29. Nevada NV	N								0	
30. New Hampshire NH	N								0	
31. New Jersey NJ	N								0	
32. New Mexico NM	N								0	
33. New York NY	N								0	
34. North Carolina NC	N								0	
35. North Dakota ND	N								0	
36. Ohio OH	N								0	
37. Oklahoma OK	N								0	
38. Oregon OR	N								0	
39. Pennsylvania PA	N								0	
40. Rhode Island RI	N								0	
41. South Carolina SC	N								0	
42. South Dakota SD	N								0	
43. Tennessee TN	N								0	
44. Texas TX	N								0	
45. Utah UT	N								0	
46. Vermont VT	N								0	
47. Virginia VA	N								0	
48. Washington WA	N								0	
49. West Virginia WV	N								0	
50. Wisconsin WI	N								0	
51. Wyoming WY	N								0	
52. American Samoa AS	N								0	
53. Guam GU	N								0	
54. Puerto Rico PR	N								0	
55. U.S. Virgin Islands VI	N								0	
56. Northern Mariana Islands MP	N								0	
57. Canada CAN	N								0	
58. Aggregate Other Aliens OT	XXX	0	0	0	0	0	0	0	0	0
59. Subtotal	XXX	709,225,829	277,687,261	0	0	26,831,236	0	0	1,013,744,326	0
60. Reporting Entity Contributions for Employee Benefit Plans	XXX								0	
61. Totals (Direct Business)	XXX	709,225,829	277,687,261	0	0	26,831,236	0	0	1,013,744,326	0
DETAILS OF WRITE-INS										
58001.	XXX									
58002.	XXX									
58003.	XXX									
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX	0	0	0	0	0	0	0	0	0
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	0	0	0	0	0	0	0	0	0

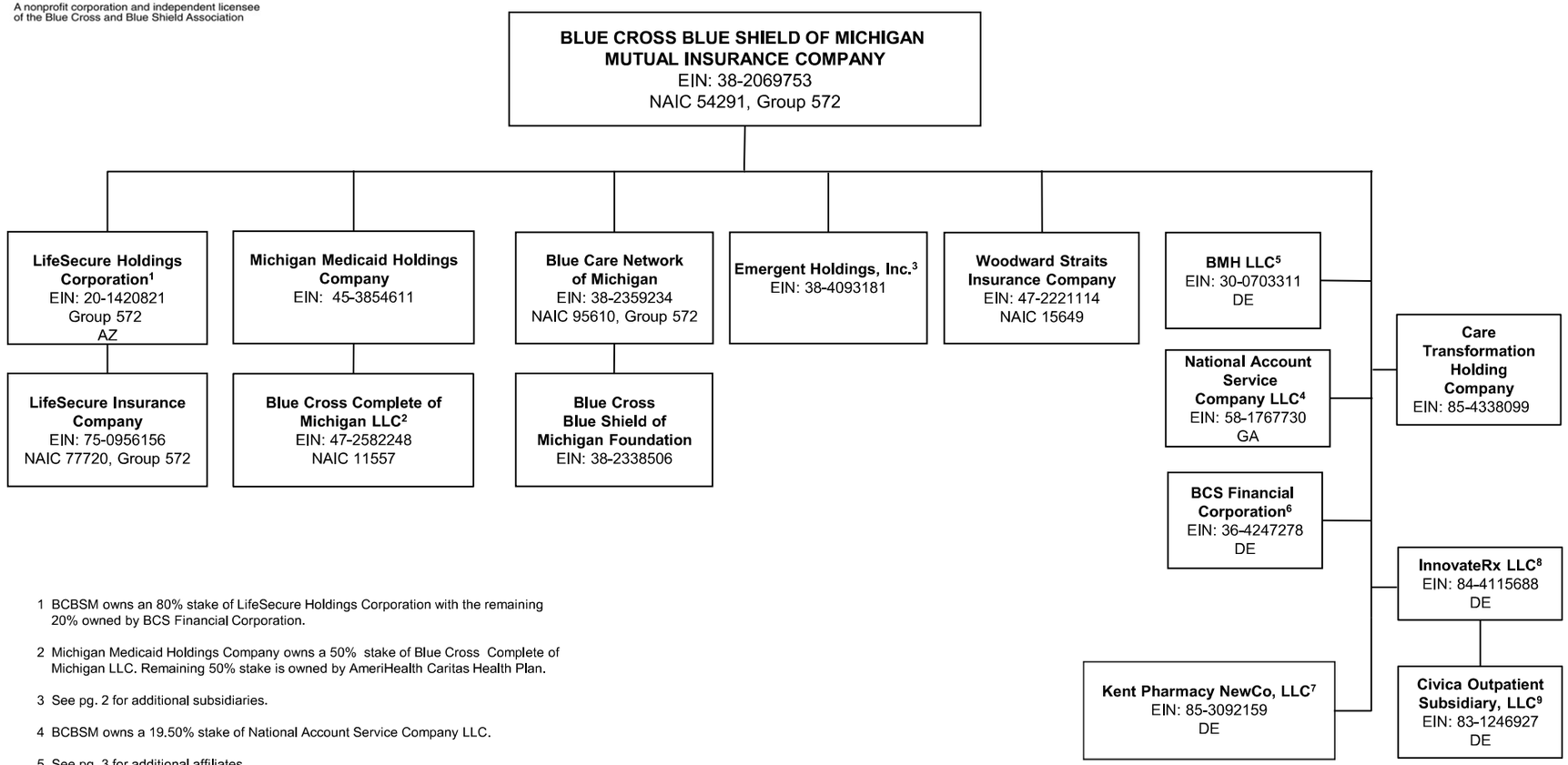
(a) Active Status Counts:

L - Licensed or Chartered - Licensed Insurance carrier or domiciled RRG 1
R - Registered - Non-domiciled RRGs 0
E - Eligible - Reporting entities eligible or approved to write surplus lines in the state 0
Q - Qualified - Qualified or accredited reinsurer 0
N - None of the above - Not allowed to write business in the state 56

Blue Cross Blue Shield of Michigan

A nonprofit corporation and independent licensee of the Blue Cross and Blue Shield Association

SUBSIDIARY & AFFILIATE ORGANIZATION CHART



1 BCBSM owns an 80% stake of LifeSecure Holdings Corporation with the remaining 20% owned by BCS Financial Corporation.

2 Michigan Medicaid Holdings Company owns a 50% stake of Blue Cross Complete of Michigan LLC. Remaining 50% stake is owned by AmeriHealth Caritas Health Plan.

3 See pg. 2 for additional subsidiaries.

4 BCBSM owns a 19.50% stake of National Account Service Company LLC.

5 See pg. 3 for additional affiliates.

6 See pg. 4 for affiliated companies.

7 BCBSM owns a 20% stake of Kent Pharmacy NewCo, LLC.

8 BCBSM owns a 9.99% stake of InnovateRx LLC.

9 Innovate Rx LLC does not have an equity ownership in Civica Outpatient Subsidiary, LLC, which is a non-profit company. However, Innovate Rx LLC does have the right to appoint five managers to Civica Outpatient Subsidiary, LLC's board of managers which can range from 6 to 10 managers.

Blue Cross Blue Shield of Michigan Bargaining Unit Internal Health Benefit Trust
EIN: 84-6869872

Blue Cross Blue Shield of Michigan Non-Bargaining Unit Internal Health Benefit Trust
EIN: 84-6871980

Blue Cross Blue Shield of Michigan Long-Term Disability Trust
EIN: 81-6482696

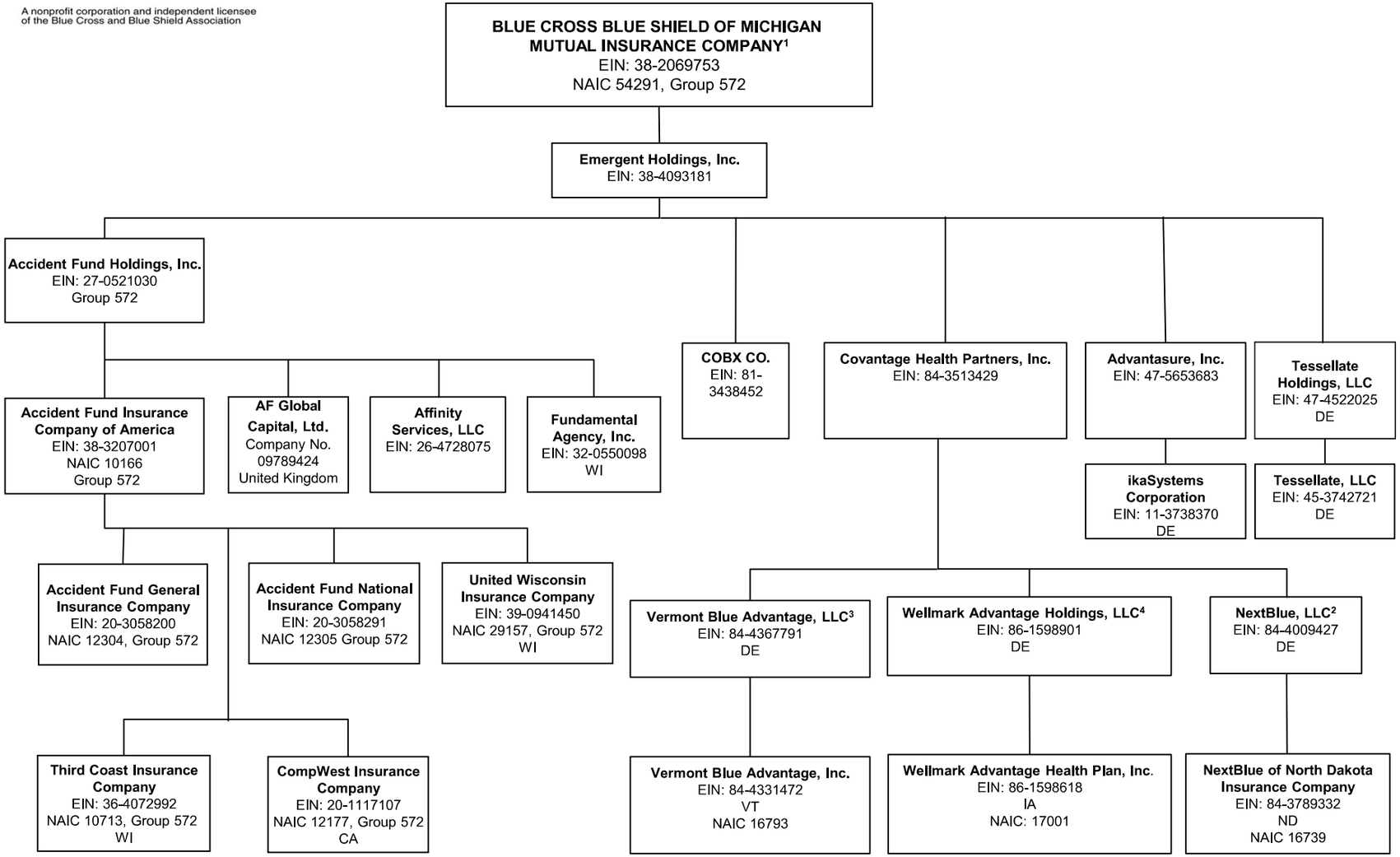
Blue Cross Blue Shield of Michigan Employees' Retirement Master Trust
EIN: 30-1140600

All entities that do not reflect a particular state name or abbreviation are domiciled in Michigan

Blue Cross Blue Shield of Michigan

A nonprofit corporation and independent licensee of the Blue Cross and Blue Shield Association

SUBSIDIARY & AFFILIATE ORGANIZATION CHART



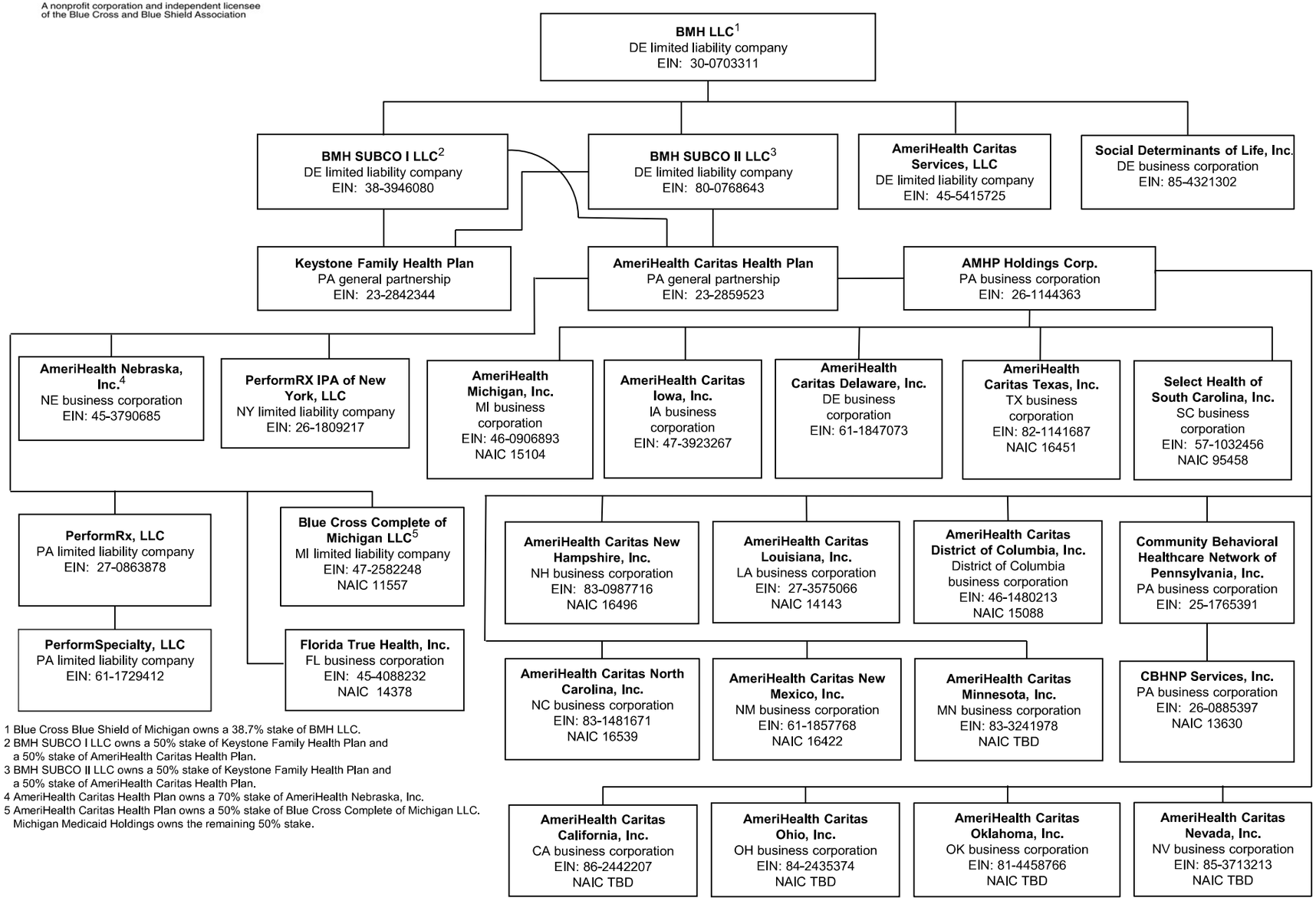
1 See page 1 for additional subsidiaries and affiliates
2 Covantage Health Partners, Inc. owns a 51% stake in NextBlue, LLC
3 Covantage Health Partners, Inc. owns a 51% stake in Vermont Blue Advantage LLC
4 Covantage Health Partners, Inc. owns a 51% stake in Wellmark Advantage Holdings, LLC

All entities that do not reflect a particular state name or abbreviation are domiciled in Michigan.

Blue Cross Blue Shield of Michigan

A nonprofit corporation and independent licensee of the Blue Cross and Blue Shield Association

SUBSIDIARY & AFFILIATE ORGANIZATION CHART



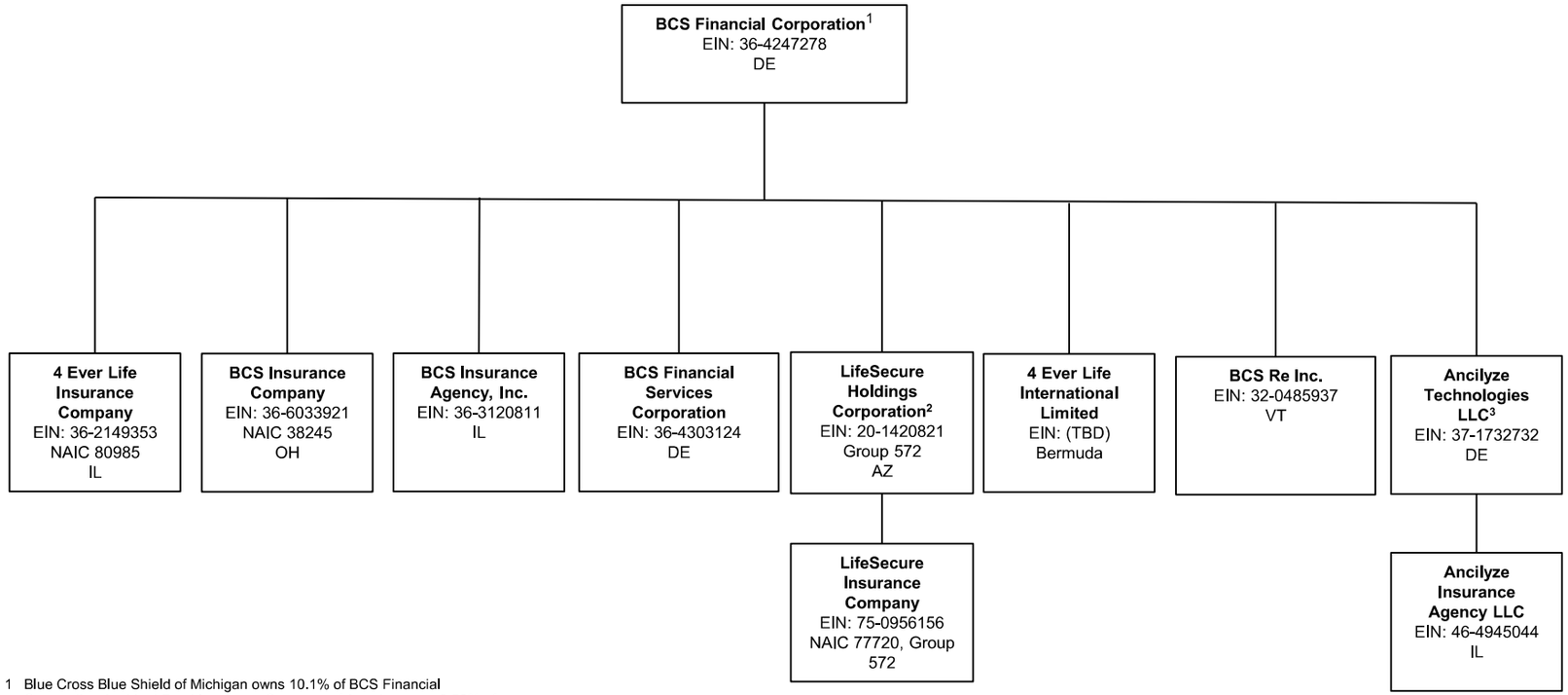
1 Blue Cross Blue Shield of Michigan owns a 38.7% stake of BMH LLC.
2 BMH SUBCO I LLC owns a 50% stake of Keystone Family Health Plan and a 50% stake of AmeriHealth Caritas Health Plan.
3 BMH SUBCO II LLC owns a 50% stake of Keystone Family Health Plan and a 50% stake of AmeriHealth Caritas Health Plan.
4 AmeriHealth Caritas Health Plan owns a 70% stake of AmeriHealth Nebraska, Inc.
5 AmeriHealth Caritas Health Plan owns a 50% stake of Blue Cross Complete of Michigan LLC. Michigan Medicaid Holdings owns the remaining 50% stake.

All entities that do not reflect a particular state name or abbreviation are domiciled in Michigan.

Blue Cross Blue Shield of Michigan

A nonprofit corporation and independent licensee of the Blue Cross and Blue Shield Association

SUBSIDIARY & AFFILIATE ORGANIZATION CHART



1 Blue Cross Blue Shield of Michigan owns 10.1% of BCS Financial Corporation Accident Fund Insurance Company of America owns 3.56% of BCS Financial Corporation.

2 BCS Financial owns a 20% stake in LifeSecure Holdings Corporation with the remaining 80% owned by BCBSM

3 BCS Financial Corporation owns 50% of Ancilyze Technologies LLC.

All entities that do not reflect a particular state name or abbreviation are domiciled in Michigan

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	54291	38-2069753				Blue Cross Blue Shield of Michigan Mutual Insurance Company	MI	UDP	State of Michigan	Legal			N	
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	00000	38-4093181				Emergent Holdings, Inc.	MI	NIA	Blue Cross Blue Shield of Michigan Mutual Insurance Company	Ownership	100.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	Y	
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	00000	27-0521030				Accident Fund Holdings, Inc.	MI	NIA	Emergent Holdings, Inc.	Ownership	100.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	N	
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	00000	AA-0000000				AF Global Capital, Ltd.	GBR	NIA	Accident Fund Holdings, Inc.	Ownership	100.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	N	13
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	10166	38-3207001				Accident Fund Insurance Company of America	MI	IA	Accident Fund Holdings, Inc.	Ownership	100.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	N	
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	00000	26-4728075				Affinity Services, LLC	MI	NIA	Accident Fund Holdings, Inc.	Ownership	100.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	N	
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	00000	32-0550098				Fundamental Agency, Inc.	WI	NIA	Accident Fund Holdings, Inc.	Ownership	100.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	N	
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	29157	39-0941450				United Wisconsin Insurance Company	WI	IA	Accident Fund Insurance Company of America	Ownership	100.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	N	
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	12304	20-3058200				Accident Fund General Insurance Company	MI	IA	Accident Fund Insurance Company of America	Ownership	100.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	N	
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	12305	20-3058291				Accident Fund National Insurance Company	MI	IA	Accident Fund Insurance Company of America	Ownership	100.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	N	
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	10713	36-4072992				Third Coast Insurance Company	WI	IA	Accident Fund Insurance Company of America	Ownership	100.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	N	
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	12177	20-1117107				CompWest Insurance Company	CA	IA	Accident Fund Insurance Company of America	Ownership	100.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	N	
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	00000	20-1420821				LifeSecure Holdings Corporation	AZ	NIA	Blue Cross Blue Shield of Michigan Mutual Insurance Company	Ownership	80.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	Y	7
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	77720	75-0956156				LifeSecure Insurance Company	MI	IA	LifeSecure Holdings Corporation	Ownership	100.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	N	7
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	95610	38-2359234				Blue Care Network of Michigan	MI	RE	Blue Cross Blue Shield of Michigan Mutual Insurance Company	Ownership	100.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	N	
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	00000	45-3854611				Michigan Medicaid Holdings Company	MI	NIA	Blue Cross Blue Shield of Michigan Mutual Insurance Company	Ownership	100.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	Y	
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	00000	85-4338099				Care Transformation Holding Company	MI	NIA	Blue Cross Blue Shield of Michigan Mutual Insurance Company	Ownership	100.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	N	
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	11557	47-2582248				Blue Cross Complete of Michigan LLC	MI	IA	Michigan Medicaid Holdings Company	Ownership	50.000	BCBSM and IBC MH LLC	N	5
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	00000	38-2338506				Blue Cross and Blue Shield of Michigan Foundation	MI	DS	Blue Care Network of Michigan	Ownership	100.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	N	
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	15649	47-2221114				Woodward Straits Insurance Company	MI	IA	Blue Cross Blue Shield of Michigan Mutual Insurance Company	Ownership	100.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	N	
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	00000	81-3438452				COBX Co	MI	NIA	Emergent Holdings, Inc.	Ownership	100.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	N	
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	00000	47-5653683				Advantasure, Inc.	MI	NIA	Emergent Holdings, Inc.	Ownership	100.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	N	
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	00000	84-3513429				Covantage Health Partners, Inc	MI	NIA	Emergent Holdings, Inc.	Ownership	100.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	N	
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	00000	84-4009427				NextBlue, LLC	DE	NIA	Covantage Health Partners, Inc.	Ownership	51.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	N	9
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	16739	84-3789332				NextBlue of North Dakota Insurance Company	ND	IA	NextBlue, LLC	Ownership	100.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	N	9
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	00000	84-4367791				Vermont Blue Advantage, LLC	DE	NIA	Covantage Health Partners, Inc.	Ownership	51.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	N	9
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	16793	84-4331472				Vermont Blue Advantage, Inc	VT	IA	Vermont Blue Advantage, LLC	Ownership	100.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	N	9

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	00000	86-1598901				Wellmark Advantage Holdings, LLC	DE	NIA	Covantage Health Partners, Inc.	Ownership	51.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	N	9
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	17001	86-1598618				Wellmark Advantage Health Plan, Inc.	IA	IA	Wellmark Advantage Holdings, LLC	Ownership	100.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	N	9
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	00000	11-3738370				ikaSystems Corporation	DE	NIA	Advantasure, Inc.	Ownership	100.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	N	
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	00000	58-1767730				NASCO Corporation	GA	NIA	Blue Cross Blue Shield of Michigan Mutual Insurance Company	Ownership	19.500	Blue Cross Blue Shield of Michigan Mutual Insurance Company	N	
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	00000	47-4522025				Tessellate Holdings, LLC	DE	NIA	Emergent Holdings, Inc.	Ownership	100.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	N	
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	00000	45-3742721				Tessellate, LLC	DE	NIA	Tessellate Holdings, LLC	Ownership	100.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	N	
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	00000	84-4115688				InnovateRX LLC	DE	NIA	Blue Cross Blue Shield of Michigan Mutual Insurance Company	Ownership	9.990	Blue Cross Blue Shield of Michigan Mutual Insurance Company	N	
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	00000	83-1246927				Civica Outpatient Subsidiary, LLC	DE	NIA	InnovateRX LLC	Management		Blue Cross Blue Shield of Michigan Mutual Insurance Company	N	
0573	Blue Cross Blue Shield of Michigan Mutual Insurance Company	00000	85-3092159				Kent Pharmacy NewCo, LLC	DE	NIA	Blue Cross Blue Shield of Michigan Mutual Insurance Company	Ownership	20.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	N	
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	00000	84-6869872				Blue Cross Blue Shield of Michigan Bargaining Unit Internal Health Benefit Trust	MI	OTH	Blue Cross Blue Shield of Michigan Mutual Insurance Company	Management		Blue Cross Blue Shield of Michigan Mutual Insurance Company	N	10
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	00000	84-6871980				Blue Cross Blue Shield of Michigan Non-Bargaining Unit Internal Health Benefit Trust	MI	OTH	Blue Cross Blue Shield of Michigan Mutual Insurance Company	Managerment		Blue Cross Blue Shield of Michigan Mutual Insurance Company	N	10
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	00000	81-6482696				Blue Cross Blue Shield of Michigan Long-Term Disability Trust	MI	OTH	Blue Cross Blue Shield of Michigan Mutual Insurance Company	Management		Blue Cross Blue Shield of Michigan Mutual Insurance Company	N	11
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	00000	30-1140600				Blue Cross Blue Shield of Michigan Employees' Retirement Master Trust	MI	OTH	Blue Cross Blue Shield of Michigan Mutual Insurance Company	Management		Blue Cross Blue Shield of Michigan Mutual Insurance Company	N	12
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	00000	30-0703311				BMH LLC	DE	NIA	Blue Cross Blue Shield of Michigan Mutual Insurance Company	Ownership	38.740	BCBSM and IBC MH LLC	N	
		00000	38-3946080				BMH SUBCO I LLC	DE	NIA	BMH LLC	Ownership	100.000	BCBSM and IBC MH LLC	N	2
		00000	80-0768643				BMH SUBCO II LLC	DE	NIA	BMH LLC	Ownership	100.000	BCBSM and IBC MH LLC	N	2
		00000	45-5415725				AmeriHealth Caritas Services, LLC	DE	NIA	BMH LLC	Ownership	100.000	BCBSM and IBC MH LLC	N	2
		00000	23-2859523				AmeriHealth Caritas Health Plan	PA	NIA	BMH SUBCO I LLC	Ownership	50.000	BCBSM and IBC MH LLC	N	3
		00000	23-2859523				AmeriHealth Caritas Health Plan	PA	NIA	BMH SUBCO II LLC	Ownership	50.000	BCBSM and IBC MH LLC	N	3
		14143	27-3575066				AmeriHealth Caritas Louisiana, Inc.	LA	IA	AMHP Holdings Corp	Ownership	100.000	BCBSM and IBC MH LLC	N	2
		00000	85-4321302				Social Determinants of Life, Inc	DE	IA	BMH LLC	Ownership	100.000	BCBSM and IBC MH LLC	N	
		95458	57-1032456				Select Health of South Carolina, Inc.	SC	IA	AMHP Holdings Corp	Ownership	100.000	BCBSM and IBC MH LLC	N	2
		00000	47-3923267				AmeriHealth Caritas Iowa, Inc	IA	IA	AMHP Holdings Corp	Ownership	100.000	BCBSM and IBC MH LLC	N	2
		00000	26-1809217				Perform RX IPA of New York, LLC	NY	NIA	AmeriHealth Caritas Health Plan	Ownership	100.000	BCBSM and IBC MH LLC	N	2
		00000	26-1144363				AMHP Holdings Corp	PA	NIA	AmeriHealth Caritas Health Plan	Ownership	100.000	BCBSM and IBC MH LLC	N	2
		00000	25-1765391				Community Behavioral Healthcare Network of Pennsylvania, Inc.	PA	NIA	AMHP Holdings Corp	Ownership	100.000	BCBSM and IBC MH LLC	N	2
		13630	26-0885397				CBHNP Services, Inc.	PA	IA	Community Behavioral Healthcare Network of Pennsylvania, Inc.	Ownership	100.000	BCBSM and IBC MH LLC	N	2
		14378	45-4088232				Florida True Health, Inc.	FL	IA	AmeriHealth Caritas Health Plan	Ownership	100.000	BCBSM and IBC MH LLC	N	2
		00000	61-1847073				AmeriHealth Caritas Delaware, Inc.	DE	NIA	AMHP Holdings Corp	Ownership	100.000	BCBSM and IBC MH LLC	N	2
		15088	46-1482013				AmeriHealth District of Columbia, Inc.	DC	IA	AMHP Holdings Corp	Ownership	100.000	BCBSM and IBC MH LLC	N	2
		15104	46-0906893				AmeriHealth Michigan, Inc.	MI	IA	AMHP Holdings Corp	Ownership	100.000	BCBSM and IBC MH LLC	N	2
		00000	83-3241978				AmeriHealth Caritas Minnesota, Inc	MN	IA	AMHP Holdings Corp	Ownership	100.000	BCBSM and IBC MH LLC	N	2
		16496	83-0987716				AmeriHealth Caritas New Hampshire, Inc	NH	IA	AMHP Holdings Corp	Ownership	100.000	BCBSM and IBC MH LLC	N	2
		00000	84-2435374				AmeriHealth Caritas Ohio	OH	IA	AMHP Holdings Corp	Ownership	100.000	BCBSM and IBC MH LLC	N	2
		00000	86-2442207				AmeriHealth Caritas California, Inc.	CA	IA	AMHP Holdings Corp	Ownership	100.000	BCBSM and IBC MH LLC	N	2
		16451	82-1141687				AmeriHealth Caritas Texas, Inc.	TX	IA	AMHP Holdings Corp	Ownership	100.000	BCBSM and IBC MH LLC	N	2
		00000	45-3790685				AmeriHealth Nebraska, Inc.	NE	IA	AmeriHealth Caritas Health Plan	Ownership	70.000	BCBSM and IBC MH LLC	N	4

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
		16539	83-1481671				AmeriHealth Caritas North Carolina, Inc.	NC	IA	AMHP Holdings Corp	Ownership	100.000	BCBSM and IBC MH LLC	N	2
		16422	61-1857768				AmeriHealth Caritas New Mexico, Inc	NM	IA	AMHP Holdings Corp	Ownership	100.000	BCBSM and IBC MH LLC	N	2
		00000	81-4458766				AmeriHealth Caritas Oklahoma, Inc.	OK	IA	AMHP Holdings Corp	Ownership	100.000	BCBSM and IBC MH LLC	N	
		00000	85-3713213				AmeriHealth Caritas Nevada	NV	IA	AMHP Holdings Corp	Ownership	100.000	BCBSM and IBC MH LLC	N	
		00000	27-0863878				PerformRx, LLC	PA	NIA	AmeriHealth Caritas Health Plan	Ownership	100.000	BCBSM and IBC MH LLC	N	2
		00000	61-1729412				PerformSpecialty, LLC	PA	NIA	PerformRx, LLC	Ownership	100.000	BCBSM and IBC MH LLC	N	2
		00000	23-2842344				Keystone Family Health Plan	PA	NIA	BMH SUBCO I LLC	Ownership	50.000	BCBSM and IBC MH LLC	N	3
		00000	23-2842344				Keystone Family Health Plan	PA	NIA	BMH SUBCO II LLC	Ownership	50.000	BCBSM and IBC MH LLC	N	3
		11557	47-2582248				Blue Cross Complete of Michigan LLC	MI	IA	AmeriHealth Caritas Health Plan	Ownership	50.000	BCBSM and IBC MH LLC	N	5
		00000	36-4247278				BCS Financial Corporation	DE	NIA	BCBSM and Accident Fund Insurance Company of America	Ownership	13.660	Blue Cross Blue Shield of Michigan Mutual Insurance Company	N	
		80985	36-2149353				4 Ever Life Insurance Company	IL	IA	BCS Financial Corporation	Ownership	100.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	N	6
		38245	36-6033921				BCS Insurance Company	OH	IA	BCS Financial Corporation	Ownership	100.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	N	6
		00000	36-3120811				BCS Insurance Agency, Inc.	IL	NIA	BCS Financial Corporation	Ownership	100.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	N	6
		00000	36-4303124				BCS Financial Services Corporation	DE	NIA	BCS Financial Corporation	Ownership	100.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	N	6
		00000	20-1420821				LifeSecure Holdings Corporation	AZ	IA	BCS Financial Corporation	Ownership	20.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	Y	7
		00000	AA-0000000				4 Ever Life International Limited	BMU	NIA	BCS Financial Corporation	Ownership	100.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	N	6
		00000	32-0485937				BCS Re Inc.	VT	NIA	BCS Financial Corporation	Ownership	100.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	N	6
		00000	37-1732732				Ancilyze Technologies LLC	DE	NIA	BCS Financial Corporation	Ownership	50.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	N	8
		00000	46-4945044				Ancilyze Insurance Agency LLC	IL	NIA	Ancilyze Technologies LLC	Ownership	100.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	N	8

Asterisk	Explanation
1	BCBSM owns 9.9% of the entity in column 8
2	BCBSM owns 38.74% of the entity in column 8
3	BCBSM owns 19.37% of the entity in column 8
4	BCBSM owns 27.12% of the entity in column 8
5	Michigan Medicaid Holding Company and AmeriHealth Caritas Health Plan each own 50% of Blue Cross Complete of Michigan, LLC
6	BCBSM owns 13.66% of the entity in column 8
7	BCBSM and BCS Financial Corporation owns LifeSecure Holdings Corporation 80% and 20% respectively
8	BCBSM owns 6.83% of the entity in column 8
9	BCBSM owns 51% of the entity in column 8
10	OTH - Employee Benefit Trusts established in 2019
11	OTH - Employee Benefit Trust established in 2016
12	OTH - Employee Benefit Trust established in 1997

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 Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO

Explanation:

1.

Bar Code:

1. Medicare Part D Coverage Supplement [Document Identifier 365]

OVERFLOW PAGE FOR WRITE-INS

NONE

SCHEDULE A - VERIFICATION

Real Estate

NONE

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

SCHEDULE B - VERIFICATION

Mortgage Loans

NONE

		1 Year to Date	2 Prior Year Ended December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		
	2.2 Additional investment made after acquisition		
3.	Capitalized deferred interest and other		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease)		
6.	Total gain (loss) on disposals		
7.	Deduct amounts received on disposals		
8.	Deduct amortization of premium and mortgage interest points and commitment fees		
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest		
10.	Deduct current year's other than temporary impairment recognized		
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)		
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)		

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	112,731,917	86,190,126
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		17,854,614
	2.2 Additional investment made after acquisition	11,122,804	13,991,533
3.	Capitalized deferred interest and other		0
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease)	8,815,243	16,370,997
6.	Total gain (loss) on disposals	33,317	3,685,714
7.	Deduct amounts received on disposals	4,152,909	25,361,067
8.	Deduct amortization of premium and depreciation		
9.	Total foreign exchange change in book/adjusted carrying value		0
10.	Deduct current year's other than temporary impairment recognized		0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	128,550,372	112,731,917
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)	128,550,372	112,731,917

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	1,969,049,523	1,741,590,917
2.	Cost of bonds and stocks acquired	623,967,014	2,114,178,761
3.	Accrual of discount	392,513	2,013,164
4.	Unrealized valuation increase (decrease)	(13,436,103)	31,019,584
5.	Total gain (loss) on disposals	29,410,211	68,272,246
6.	Deduct consideration for bonds and stocks disposed of	585,804,413	1,944,894,910
7.	Deduct amortization of premium	4,395,698	15,112,313
8.	Total foreign exchange change in book/adjusted carrying value		0
9.	Deduct current year's other than temporary impairment recognized	1,133,074	32,883,912
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	2,168,175	4,865,986
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	2,020,218,148	1,969,049,523
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)	2,020,218,148	1,969,049,523

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)	1,025,681,299	387,104,529	345,516,207	(16,554,035)	1,050,715,586	0	0	1,025,681,299
2.	NAIC 2 (a)	954,835,208	476,076,211	444,680,332	2,885,572	989,116,659	0	0	954,835,208
3.	NAIC 3 (a)	71,486,042	19,541,515	10,035,295	6,635,481	87,627,743	0	0	71,486,042
4.	NAIC 4 (a)	37,127,786	13,460,721	5,511,962	508,125	45,584,670	0	0	37,127,786
5.	NAIC 5 (a)	6,631,637	1,118,533	1,086,234	(679,674)	5,984,262	0	0	6,631,637
6.	NAIC 6 (a)	765,447	785	236,216	(248,237)	281,779	0	0	765,447
7.	Total Bonds	2,096,527,419	897,302,294	807,066,246	(7,452,768)	2,179,310,699	0	0	2,096,527,419
	PREFERRED STOCK								
8.	NAIC 1	0				0			
9.	NAIC 2	0				0			
10.	NAIC 3	528,384	0	15,054	125,454	638,784	0	0	528,384
11.	NAIC 4	0				0			
12.	NAIC 5	0				0			
13.	NAIC 6	0				0			
14.	Total Preferred Stock	528,384	0	15,054	125,454	638,784	0	0	528,384
15.	Total Bonds and Preferred Stock	2,097,055,803	897,302,294	807,081,300	(7,327,314)	2,179,949,483	0	0	2,097,055,803

(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 $ 82,723,419 ; NAIC 2 $ 341,136,997 ; NAIC 3 $ 4,797,932 NAIC 4 $ 0 ; NAIC 5 $ 0 ; NAIC 6 $ 0

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
9199999 Totals	389,981,399	XXX	392,390,109	1,282,996	1,301,050

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	338,359,102	324,894,726
2.	Cost of short-term investments acquired	205,121,741	666,598,861
3.	Accrual of discount	61,823	610,806
4.	Unrealized valuation increase (decrease)	(859)	(59)
5.	Total gain (loss) on disposals	(252,688)	(1,387,649)
6.	Deduct consideration received on disposals	151,393,308	647,094,397
7.	Deduct amortization of premium	1,914,412	5,211,733
8.	Total foreign exchange change in book/adjusted carrying value		0
9.	Deduct current year's other than temporary impairment recognized		51,453
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	389,981,399	338,359,102
11.	Deduct total nonadmitted amounts		0
12.	Statement value at end of current period (Line 10 minus Line 11)	389,981,399	338,359,102

Schedule DB - Part A - Verification - Options, Caps, Floors, Collars, Swaps and Forwards

N O N E

Schedule DB - Part B - Verification - Futures Contracts

N O N E

Schedule DB - Part C - Section 1 - Replication (Synthetic Asset) Transactions (RSATs) Open

N O N E

Schedule DB-Part C-Section 2-Reconciliation of Replication (Synthetic Asset) Transactions Open

N O N E

Schedule DB - Verification - Book/Adjusted Carrying Value, Fair Value and Potential Exposure of Derivatives

N O N E

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	180,783,769	257,833,991
2.	Cost of cash equivalents acquired	661,087,089	3,609,857,914
3.	Accrual of discount	23,414	858,303
4.	Unrealized valuation increase (decrease)	(1,983)	(2,017)
5.	Total gain (loss) on disposals	(1,324)	(71,412)
6.	Deduct consideration received on disposals	616,008,498	3,687,531,171
7.	Deduct amortization of premium	333,588	161,839
8.	Total foreign exchange change in book/adjusted carrying value		0
9.	Deduct current year's other than temporary impairment recognized		0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	225,548,879	180,783,769
11.	Deduct total nonadmitted amounts		0
12.	Statement value at end of current period (Line 10 minus Line 11)	225,548,879	180,783,769

Schedule A - Part 2 - Real Estate Acquired and Additions Made

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

Schedule B - Part 2 - Mortgage Loans Acquired and Additions Made

N O N E

Schedule B - Part 3 - Mortgage Loans Disposed, Transferred or Repaid

N O N E

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
99C000-85-0	ENERGY CAPITAL PARTNERS IV LP	SHORT HILLS	NJ	DIRECT		08/02/2018	3		226,082		6,965,077	7.500
0199999. Oil and Gas Production - Unaffiliated								0	226,082	0	6,965,077	XXX
99C000-74-4	HARBERT CREDIT SOLUTIONS FUND IV, LP	BIRMINGHAM	AL	DIRECT		06/29/2017	2		565,296		3,509,449	3.530
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated								0	565,296	0	3,509,449	XXX
BNTBSR-03-8	BROOKFIELD STRATEGIC REAL ESTATE PARTNERS III	TORONTO	CAN	DIRECT		04/12/2019	3		951,256		6,654,580	0.100
2199999. Joint Venture Interests - Real Estate - Unaffiliated								0	951,256	0	6,654,580	XXX
99C000-77-7	DYAL CAPITAL PARTNERS IV	DALLAS	TX	DIRECT		04/09/2018			1,560,546		13,220,877	0.780
BNTVPE-F7-1	VISTA EQUITY PARTNERS VII	CHICAGO	IL	DIRECT		08/08/2019	3		1,899,107		6,021,322	0.180
BNTVSC-R3-8	VISTA CREDIT PARTNERS FUND III, LP	SAN FRANCISCO	CA	DIRECT		08/26/2020			5,920,516		7,862,947	2.280
2599999. Joint Venture Interests - Other - Unaffiliated								0	9,380,169	0	27,105,146	XXX
4899999. Total - Unaffiliated								0	11,122,803	0	44,234,252	XXX
4999999. Total - Affiliated								0	0	0	0	XXX
5099999 - Totals								0	11,122,803	0	44,234,252	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
99C000-85-0	ENERGY CAPITAL PARTNERS IV LP	SHORT HILLS	NJ	DIRECT	08/02/2018	01/06/2021	105,908					0		105,908	105,908			0	
0199999. Oil and Gas Production - Unaffiliated							105,908	0	0	0	0	0	0	105,908	105,908	0	0	0	0
99C000-74-4	HARBERT CREDIT SOLUTIONS FUND IV, LP	BIRMINGHAM	AL	DIRECT	06/29/2017	01/28/2021	25,792					0		59,109	92,426		33,317	33,317	
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated							25,792	0	0	0	0	0	0	59,109	92,426	0	33,317	33,317	0
												0						0	
1999999. Joint Venture Interests - Common Stock - Unaffiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
BNTBSR-03-8	BROOKFIELD STRATEGIC REAL ESTATE PARTNERS III	TORONTO	CAN		04/12/2019	01/07/2021	12,784					0		12,784	12,784			0	
2199999. Joint Venture Interests - Real Estate - Unaffiliated							12,784	0	0	0	0	0	0	12,784	12,784	0	0	0	0
99C000-77-7	DYAL CAPITAL PARTNERS IV	DALLAS	TX		04/09/2018	02/22/2021	2,929,725					0		2,929,725	2,929,725			0	
BNTVPE-F7-1	VISTA EQUITY PARTNERS VII	CHICAGO	IL		08/08/2019	01/29/2021	157,085					0		157,085	157,085			0	
BNTVSC-R3-8	VISTA CREDIT PARTNERS FUND III, LP	SAN FRANCISCO	CA		08/26/2020	02/19/2021	854,981					0		854,981	854,981			0	
2599999. Joint Venture Interests - Other - Unaffiliated							3,941,791	0	0	0	0	0	0	3,941,791	3,941,791	0	0	0	0
4899999. Total - Unaffiliated							4,086,275	0	0	0	0	0	0	4,119,592	4,152,909	0	33,317	33,317	0
4999999. Total - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
5099999 - Totals							4,086,275	0	0	0	0	0	0	4,119,592	4,152,909	0	33,317	33,317	0

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-SP-4	TREASURY BOND		02/12/2021	VARIOUS		4,993,264	5,600,000	27,766	1.A
912810-SS-8	TREASURY BOND		03/30/2021	VARIOUS		18,370,599	20,986,000	99,691	1.A
912810-ST-6	TREASURY BOND		02/17/2021	MIZUHO		2,731,406	3,000,000	10,825	1.A
912810-SW-9	TREASURY BOND		02/23/2021	BARCLAY'S CAPITAL		1,953,906	2,000,000	1,450	1.A
91282C-AU-5	TREASURY NOTE		01/21/2021	WELLS FARGO		3,934,219	4,000,000	4,586	1.A FE
91282C-AV-3	TREASURY NOTE		02/25/2021	VARIOUS		13,377,813	13,660,000	27,064	1.A FE
91282C-BA-8	TREASURY NOTE		01/05/2021	CITIGROUP		2,997,070	3,000,000	237	1.A FE
91282C-BB-6	WI TREASURY		01/27/2021	VARIOUS		1,937,981	1,950,000	644	1.A FE
91282C-BC-4	TREASURY NOTE		01/26/2021	VARIOUS		10,270,102	10,304,000	1,729	1.A FE
91282C-BD-2	TREASURY NOTE		01/14/2021	GOLDMAN SACHS		1,569,387	1,570,000	81	1.A FE
91282C-BG-5	TREASURY NOTE		02/08/2021	WELLS FARGO		1,280,300	1,280,000	40	1.A FE
91282C-BH-3	TREASURY NOTE		02/25/2021	VARIOUS		16,554,061	16,693,000	2,387	1.A FE
91282C-BJ-9	TREASURY NOTE		02/01/2021	WELLS FARGO		1,499,883	1,500,000	62	1.A FE
91282C-BL-4	TREASURY NOTE		03/31/2021	VARIOUS		32,275,901	33,460,000	20,796	1.A FE
91282C-BN-0	TREASURY NOTE		03/15/2021	ROYAL BANK OF CANADA		999,492	1,000,000	54	1.A FE
91282C-BP-5	WI TREASURY NOTE		03/23/2021	VARIOUS		10,338,110	10,380,000	3,019	1.A FE
91282C-BQ-3	TREASURY NOTE		03/23/2021	VARIOUS		14,922,442	15,123,000	1,919	1.A FE
91282C-BT-7	TREASURY NOTE		03/29/2021	CITIGROUP		744,873	750,000	0	1.A FE
0599999. Subtotal - Bonds - U.S. Governments						140,750,809	146,256,000	202,350	XXX
195325-DS-1	COLOMBIA (REPUBLIC OF)	C	01/13/2021	JP MORGAN		257,030	250,000	2,105	2.C FE
1099999. Subtotal - Bonds - All Other Governments						257,030	250,000	2,105	XXX
01F022-63-4	UMBS 30YR TBA(REG A)		03/08/2021	VARIOUS		16,728,711	16,000,000	11,111	1.A
01F022-64-2	UMBS 30YR TBA(REG A)		03/04/2021	VARIOUS		11,398,945	11,000,000	9,931	1.A
21H020-64-2	GNMA2 30YR TBA(REG C)		03/11/2021	BANK OF AMERICA		4,053,750	4,000,000	4,444	1.A
3132DW-A7-8	FHLMC 30YR UMBS SUPER		02/01/2021	INTL FCSTONE FINANCI		5,232,249	4,907,151	4,089	1.A
3132DW-BD-4	FHLMC 30YR UMBS SUPER		02/12/2021	CANTOR FITZGERALD		4,479,002	4,197,476	5,946	1.A
3132DW-BK-8	FHLMC 30YR UMBS SUPER		03/31/2021	MITSUBISHI UFJ		5,464,875	5,200,000	5,633	1.A
3133AJ-ND-1	FHLMC 30YR UMBS		03/24/2021	INTL FCSTONE FINANCI		5,002,731	4,730,016	11,037	1.A
3140KK-HV-9	FNMA 30YR UMBS		02/01/2021	CREDIT SUISSE		3,131,200	2,933,638	2,445	1.A
3140QK-BR-8	FNMA 30YR UMBS		03/25/2021	CREDIT SUISSE		10,170,391	9,500,000	10,292	1.A
3140X9-TM-7	FNMA 15YR UMBS SUPER		02/19/2021	CANTOR FITZGERALD		2,000,546	1,877,345	2,347	1.A
31418D-WT-5	FNMA 30YR UMBS		02/16/2021	CANTOR FITZGERALD		8,463,346	7,960,820	11,941	1.A
36179V-4Y-3	GNMA2 30YR		02/18/2021	VARIOUS		11,174,318	10,292,083	19,441	1.A
36179V-7J-3	GNMA2 30YR		02/12/2021	PNC SECURITIES INC		4,387,500	4,000,000	8,500	1.A
3199999. Subtotal - Bonds - U.S. Special Revenues						91,687,564	86,598,529	107,157	XXX
00164V-AF-0	AMC NETWORKS INC		01/26/2021	EXTERNAL MANAGER TRA		162,034	162,000	0	3.C FE
00206R-MH-2	AT&T INC		03/19/2021	CITIGROUP		1,500,000	1,500,000	0	2.B FE
00253X-AA-9	AMERICAN AIRLINES INC		03/31/2021	VARIOUS		217,304	214,000	118	3.B FE
00253X-AB-7	AMERICAN AIRLINES INC		03/10/2021	EXTERNAL MANAGER TRA		38,000	38,000	0	3.B FE
002819-AC-4	ABBOTT LABORATORIES		02/02/2021	ROYAL BANK OF CANADA		1,526,550	1,000,000	10,933	1.G FE
00287Y-CX-5	ABBVIE INC		03/12/2021	VARIOUS		2,754,185	2,500,000	12,508	2.C FE
00688J-AA-5	ADIENT US LLC		03/23/2021	MORGAN STANLEY		128,100	120,000	3,033	3.C FE
00724P-AD-1	ADOBE INC		02/02/2021	FIFTH THIRD		1,056,400	1,000,000	192	1.F FE
013092-AB-7	ALBERTSONS COMPANIES INC		03/31/2021	JP MORGAN		96,075	90,000	734	4.A FE
013092-AC-5	ALBERTSONS COMPANIES INC		01/20/2021	BANK OF AMERICA		322,538	305,000	274	4.A FE
015271-AX-7	ALEXANDRIA REAL ESTATE EQUITIES IN		02/03/2021	GOLDMAN SACHS		497,940	500,000	0	2.A FE
02128L-AA-4	ALTA EQUIPMENT GROUP INC		03/24/2021	JP MORGAN		60,000	60,000	0	4.C FE
02406P-AY-6	AMERICAN AXLE AND MANUFACTURING IN		03/31/2021	JP MORGAN		112,943	110,000	382	4.B FE
03027X-AA-8	AMERICAN TOWER CORP		03/02/2021	SOUTH WEST SECURITIE		3,129,810	3,000,000	66,192	2.C FE
031162-CU-2	AMGEN INC		02/10/2021	WELLS FARGO		1,056,550	1,000,000	11,638	2.A FE
035229-BQ-5	ANHEUSER-BUSCH COMPANIES LLC		01/04/2021	MORGAN STANLEY		322,218	250,000	226	2.B FE
03523T-BX-5	ANHEUSER-BUSCH INBEV WORLDWIDE INC		03/16/2021	BANK OF AMERICA		3,140,807	2,819,000	16,144	2.A FE
03674X-AQ-9	ANTERO RESOURCES CORP		01/11/2021	JP MORGAN		50,000	50,000	0	4.B FE
036752-AS-2	ANTHEM INC		03/08/2021	JP MORGAN		996,360	1,000,000	0	2.B FE
037833-EB-2	APPLE INC		02/01/2021	GOLDMAN SACHS		2,993,250	3,000,000	0	1.B FE
037833-ED-8	APPLE INC		02/01/2021	GOLDMAN SACHS		1,999,440	2,000,000	0	1.B FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
037833-EG-1	APPLE INC		02/01/2021	GOLDMAN SACHS		498,565	500,000	0	1.B FE
038522-AR-9	ARAMARK SERVICES INC		03/31/2021	JP MORGAN		63,780	60,000	1,636	4.A FE
03969Y-AA-6	ARDAGH METAL PACKAGING FINANCE USA		02/26/2021	EXTERNAL MANAGER TRA		200,000	200,000	0	3.B FE
042735-BD-1	ARROW ELECTRONICS INC		03/18/2021	VARIOUS		3,564,535	3,465,000	41,272	2.C FE
049560-AV-7	ATMOS ENERGY CORPORATION		03/04/2021	JP MORGAN		1,000,000	1,000,000	0	1.G FE
052769-AB-2	AUTODESK INC		03/29/2021	TD SECURITIES		730,688	700,000	7,420	2.B FE
053773-BC-0	AVIS BUDGET CAR RENTAL LLC		03/31/2021	JP MORGAN		62,580	60,000	767	4.C FE
053773-BF-3	AVIS BUDGET CAR RENTAL LLC		02/17/2021	EXTERNAL MANAGER TRA		33,000	33,000	0	4.C FE
053773-BG-1	AVIS BUDGET CAR RENTAL LLC		03/09/2021	BARCLAY'S CAPITAL		600,000	600,000	0	4.C FE
053807-AR-4	AVNET INC		03/24/2021	BARCLAY'S CAPITAL		2,438,838	2,289,000	35,646	2.C FE
05545M-AA-0	BBA US HOLDINGS INC		03/31/2021	WELLS FARGO		184,725	180,000	4,139	3.C FE
058498-AW-6	BALL CORPORATION		02/09/2021	VARIOUS		839,401	843,000	11,636	3.A FE
06051G-HG-7	BANK OF AMERICA CORP		03/12/2021	JANE STREET EXECUTIO		1,109,760	1,000,000	1,213	1.F FE
06051G-HY-8	BANK OF AMERICA CORP		02/02/2021	JANE STREET EXECUTIO		1,721,957	1,650,000	15,793	1.F FE
06051G-JP-5	BANK OF AMERICA CORP		03/08/2021	BANK OF AMERICA		1,000,000	1,000,000	0	1.F FE
075887-BK-4	BECTON DICKINSON AND COMPANY		03/04/2021	JP MORGAN		2,093,660	2,000,000	1,283	2.C FE
075887-BL-2	BECTON DICKINSON AND COMPANY		01/11/2021	MORGAN STANLEY		1,361,475	1,250,000	7,804	2.C FE
075887-BT-5	BECTON DICKINSON AND COMPANY		03/26/2021	VARIOUS		7,527,669	7,324,000	58,928	2.C FE
075887-BU-2	BECTON DICKINSON AND COMPANY		01/20/2021	VARIOUS		2,121,823	2,100,000	3,390	2.C FE
08163C-BC-2	BMK_21-B24		03/31/2021	GOLDMAN SACHS		1,523,555	1,500,000	431	1.A FE
084423-AS-1	WR BERKLEY CORP 4.62 03/15/22		03/11/2021	VARIOUS		4,317,173	4,131,000	71,506	2.A FE
085770-AA-3	BERRY PLASTICS ESCROW CORP		03/18/2021	VARIOUS		1,096,238	1,030,000	10,718	2.C FE
097023-DD-4	BOEING CO		02/02/2021	BANK OF AMERICA		1,000,000	1,000,000	0	2.C FE
097023-DG-7	BOEING CO		02/24/2021	VARIOUS		1,003,320	1,000,000	1,037	2.C FE
09951L-AA-1	BOOZ ALLEN HAMILTON INC		03/31/2021	JP MORGAN		110,990	110,000	403	3.C FE
10373Q-AE-0	BP CAPITAL MARKETS AMERICA INC.		01/25/2021	FIFTH THIRD		593,295	500,000	4,763	1.F FE
11040G-AA-1	BRISTOW GROUP INC		03/31/2021	JP MORGAN		160,082	160,000	1,222	4.A FE
11120V-AK-9	BRIXMOR OPERATING PARTNERSHIP LP		03/02/2021	JP MORGAN		499,085	500,000	0	2.C FE
11135F-AL-5	BROADCOM INC		01/14/2021	WELLS FARGO		566,615	500,000	7,078	2.C FE
11135F-AV-3	BROADCOM INC		03/31/2021	BARCLAY'S CAPITAL		1,552,140	1,500,000	13,125	2.C FE
11135F-AX-9	BROADCOM INC		02/01/2021	BANK OF AMERICA		5,747,775	5,500,000	51,563	2.C FE
11135F-BE-0	BROADCOM INC		01/04/2021	SMBC		997,430	1,000,000	0	2.C FE
12008R-AM-9	BUILDERS FIRSTSOURCE INC		03/31/2021	JP MORGAN		64,905	60,000	1,395	3.B FE
12189T-AZ-7	BURLINGTON NORTHERN SANTA FE CORPO		02/23/2021	MARKET AXESS AS A BR		571,256	400,000	7,790	1.E FE
124857-AQ-6	VIACOMCBS INC		03/18/2021	BANK OF AMERICA		1,103,880	1,000,000	7,444	2.B FE
1248EP-BX-0	CCO HOLDINGS LLC		03/31/2021	JP MORGAN		126,210	120,000	1,067	3.B FE
12527G-AF-0	CF INDUSTRIES INC		02/16/2021	GOLDMAN SACHS		259,350	210,000	4,596	3.A FE
12543D-BJ-8	COMMUNITY HEALTH SYSTEMS INC		01/19/2021	EXTERNAL MANAGER TRA		13,000	13,000	0	5.C FE
12543D-BK-5	COMMUNITY HEALTH SYSTEMS INC		01/27/2021	JEFFERIES & CO		99,625	100,000	0	5.A FE
125523-AF-7	CIGNA CORP		03/01/2021	BANK OF AMERICA		2,862,387	2,659,000	13,295	2.B FE
125523-BT-6	CIGNA CORP		03/16/2021	MARKET AXESS AS A BR		1,222,353	1,175,000	10,751	2.B FE
125581-HA-9	CIT GROUP INC		03/31/2021	JP MORGAN		232,650	220,000	2,545	3.A FE
126307-AU-1	CSC HOLDINGS LLC		03/31/2021	JP MORGAN		72,275	70,000	1,497	3.C FE
126307-BD-8	CSC HOLDINGS LLC		02/25/2021	EXTERNAL MANAGER TRA		406,500	400,000	4,137	4.C FE
126408-GK-3	CSX CORP		02/23/2021	VARIOUS		919,704	650,000	11,719	2.A FE
126408-HJ-5	CSX CORP		01/11/2021	SUSQUEHANNA		1,153,140	1,000,000	13,933	2.A FE
126650-CZ-1	CVS HEALTH CORP 5.05 03/25/48		03/30/2021	MORGAN STANLEY		917,258	750,000	631	2.B FE
131347-CP-9	CALPINE CORP		02/08/2021	BANK OF AMERICA		151,688	150,000	173	4.A FE
131347-CR-5	CALPINE CORP		02/17/2021	GOLDMAN SACHS		194,500	200,000	1,313	3.A FE
14040H-BG-9	CAPITAL ONE FINANCIAL CORP		03/29/2021	SUSQUEHANNA		802,478	750,000	3,733	2.A FE
14879E-AH-1	CATALENT PHARMA SOLUTIONS INC		02/10/2021	JP MORGAN		251,750	250,000	0	3.C FE
15135B-AR-2	CENTENE CORPORATION		02/11/2021	BANK OF AMERICA		532,500	500,000	3,601	3.A FE
15135B-AX-9	CENTENE CORPORATION		02/10/2021	BANK OF AMERICA		500,000	500,000	0	3.A FE
15189W-AN-0	CENTERPOINT ENERGY RESOURCES CORPO		03/01/2021	MITSUBISHI UFJ		1,000,000	1,000,000	0	1.G FE
159864-AG-2	CHARLES RIVER LABORATORIES INTERNA		03/08/2021	VARIOUS		126,000	126,000	0	3.B FE
159864-AJ-6	CHARLES RIVER LABORATORIES INTERNA		03/08/2021	EXTERNAL MANAGER TRA		26,000	26,000	0	3.B FE
161175-BB-9	CHARTER COMMUNICATIONS OPERATING L		02/05/2021	WELLS FARGO		2,521,608	2,400,000	4,762	2.C FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
161175-BM-5	CHARTER COMMUNICATIONS OPERATING L		03/10/2021	VARIOUS		1,663,136	1,400,000	32,101	2.C FE
161175-CA-0	CHARTER COMMUNICATIONS OPERATING L		02/18/2021	MORGAN STANLEY		2,998,530	3,000,000	0	2.C FE
163851-AE-8	CHEMOURS COMPANY		03/31/2021	JP MORGAN		95,670	90,000	1,881	4.B FE
163851-AF-5	CHEMOURS COMPANY		02/23/2021	FLOW TRADERS US INST		114,367	110,000	1,546	4.B FE
16411Q-AH-4	CHENIERE ENERGY PARTNERS LP		02/25/2021	VARIOUS		424,000	423,000	0	3.B FE
166756-AR-7	CHEVRON USA INC		01/11/2021	CITIGROUP		1,155,530	1,000,000	19,036	1.C FE
172967-MP-3	CITIGROUP INC		03/31/2021	CITIGROUP		568,665	500,000	306	1.G FE
18451Q-AP-3	CLEAR CHANNEL WORLDWIDE HOLDINGS I		02/08/2021	EXTERNAL MANAGER TRA		28,350	27,000	1,214	5.B FE
18453H-AC-0	CLEAR CHANNEL OUTDOOR HOLDINGS INC		02/08/2021	EXTERNAL MANAGER TRA		68,506	68,000	0	5.B FE
18539U-AD-7	CLEARWAY ENERGY OPERATING LLC		03/02/2021	VARIOUS		251,090	251,000	0	3.B FE
185899-AJ-0	CLEVELAND-CLIFFS INC		02/09/2021	BANK OF AMERICA		488,250	420,000	13,019	4.B FE
191216-DJ-6	COCA-COLA CO		03/01/2021	BARCLAY'S CAPITAL		1,991,680	2,000,000	0	1.E FE
192108-BC-1	COEUR MINING INC		02/22/2021	GOLDMAN SACHS		210,000	210,000	0	4.C FE
20451R-AB-8	COMPASS GROUP DIVERSIFIED HOLDINGS		03/31/2021	VARIOUS		282,450	272,000	385	4.A FE
205768-AS-3	COMSTOCK RESOURCES INC		03/03/2021	VARIOUS		316,000	313,000	0	4.B FE
20825C-AV-6	CONOCOPHILLIPS		02/09/2021	EXCHANGE OFFER		365,479	375,000	5,000	1.G FE
212015-AN-1	CONTINENTAL RESOURCES INC		03/31/2021	JP MORGAN		61,680	60,000	785	3.A FE
21H020-63-4	GNMA2 30YR TBA(REG C)		02/24/2021	BANK OF AMERICA		4,075,313	4,000,000	3,778	1.A
226373-AR-9	CRESTWOOD MIDSTREAM PARTNERS LP		01/06/2021	VARIOUS		200,938	200,000	0	4.A FE
227046-AA-7	CROCS INC		03/22/2021	JP MORGAN		107,938	110,000	156	4.A FE
22788C-AA-3	CROWDSTRIKE HOLDINGS INC		01/13/2021	EXTERNAL MANAGER TRA		138,226	137,000	0	3.C FE
22822V-AV-3	CROWN CASTLE INTERNATIONAL CORP		02/08/2021	CITIGROUP		2,990,580	3,000,000	0	2.C FE
22966R-AB-2	CUBESMART LP		03/25/2021	WELLS FARGO		2,179,400	2,000,000	25,278	2.B FE
23311V-AG-2	DCP MIDSTREAM OPERATING LP		03/22/2021	EXTERNAL MANAGER TRA		10,775	10,000	103	3.A FE
23338V-AP-1	DTE ELECTRIC COMPANY		03/22/2021	BANK OF AMERICA		495,825	500,000	0	1.E FE
23355L-AA-4	DXC TECHNOLOGY CO		01/29/2021	TD SECURITIES		352,474	334,000	5,656	2.C FE
23918K-AS-7	DAVITA INC		02/24/2021	EXTERNAL MANAGER TRA		102,768	101,000	1,103	4.A FE
244199-AW-5	DEERE & CO		01/05/2021	INTL FCSTONE FINANCI		541,048	400,000	6,987	1.F FE
254687-EH-5	WALT DISNEY CO		01/22/2021	CITIGROUP		507,695	330,000	4,328	2.A FE
25470D-AK-5	DISCOVERY COMMUNICATIONS LLC		03/16/2021	CITIGROUP		430,264	400,000	115	2.C FE
25470X-AW-5	DISH DBS CORP		03/31/2021	JP MORGAN		62,730	60,000	1,371	4.C FE
25746U-DJ-5	DOMINION ENERGY INC		03/24/2021	TRUIST BANK		799,648	800,000	0	2.B FE
257559-AH-7	DOMTAR CORP		01/11/2021	MORGAN STANLEY		1,832,339	1,770,000	22,066	2.C FE
26885B-AF-7	EQM MIDSTREAM PARTNERS LP		03/31/2021	JP MORGAN		64,530	60,000	940	3.C FE
278642-AN-3	EBAY INC		01/20/2021	JANE STREET EXECUTIO		2,525,092	2,441,000	34,269	2.A FE
28035Q-AB-8	EDGEWELL PERSONAL CARE CO		02/25/2021	BANK OF AMERICA		110,000	110,000	0	3.C FE
28414H-AE-3	ELANCO ANIMAL HEALTH INC		03/31/2021	JP MORGAN		118,800	110,000	596	3.B FE
286181-AF-9	ELEMENT FLEET MANAGEMENT CORP		03/31/2021	BANK OF AMERICA		399,532	400,000	0	2.B FE
29261A-AA-8	ENCOMPASS HEALTH CORP		03/31/2021	JP MORGAN		133,575	130,000	1,040	4.A FE
29272W-AD-1	ENERGIZER HOLDINGS INC		03/23/2021	GOLDMAN SACHS		108,900	110,000	2,339	4.B FE
29336U-AB-3	ENLINK MIDSTREAM PARTNERS LP		03/31/2021	JP MORGAN		60,780	60,000	29	3.A FE
29364D-AT-7	ENTERGY ARKANSAS INC 4.95 12/15/44		02/02/2021	KEYBANC		553,750	500,000	3,369	1.F FE
29717P-AL-1	ESSEX PORTFOLIO LP		03/12/2021	WELLS FARGO		1,377,948	1,320,000	7,549	2.A FE
29717P-AY-3	ESSEX PROPERTY TRUST INC		02/22/2021	WELLS FARGO		497,115	500,000	0	2.A FE
31428X-AU-0	FEDEX CORP 4.1 04/15/43		02/12/2021	JP MORGAN		454,964	400,000	5,558	2.B FE
31620M-BP-0	FIDELITY NATIONAL INFORMATION SERV		02/23/2021	JP MORGAN		4,996,050	5,000,000	0	2.B FE
31620M-BR-6	FIDELITY NATIONAL INFORMATION SERV		02/23/2021	JP MORGAN		748,875	750,000	0	2.B FE
31620M-BS-4	FIDELITY NATIONAL INFORMATION SERV		02/23/2021	JP MORGAN		745,673	750,000	0	2.B FE
337738-AR-9	FISERV INC		02/23/2021	VARIOUS		1,531,999	1,319,000	19,709	2.B FE
337932-AK-3	FIRSTENERGY CORPORATION		03/31/2021	JP MORGAN		110,413	110,000	213	3.A FE
341081-EV-5	FLORIDA POWER AND LIGHT CO		02/01/2021	GOLDMAN SACHS		242,103	173,000	54	1.E FE
34354P-AC-9	FLOWSERVE CORPORATION		03/25/2021	JP MORGAN		913,211	887,000	1,207	2.C FE
345370-CW-8	FORD MOTOR COMPANY		03/23/2021	MORGAN STANLEY		387,200	320,000	12,240	3.A FE
345397-ZR-7	FORD MOTOR CREDIT COMPANY LLC		02/04/2021	CITIGROUP		697,725	630,000	8,500	3.A FE
346232-AE-1	FORESTAR GROUP INC		03/31/2021	JP MORGAN		125,100	120,000	567	4.A FE
350392-AA-4	FOUNDATION BUILDING MATERIALS INC		03/17/2021	VARIOUS		117,750	119,000	325	5.A FE
370334-CM-4	GENERAL MILLS INC		01/27/2021	EXTERNAL MANAGER TRA		938,963	1,414,625	0	2.B FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
37045X-BK-1	GENERAL MOTORS FINANCIAL CO INC		02/05/2021	BARCLAY'S CAPITAL		371,280	350,000	3,238	2.C FE
37045X-DD-5	GENERAL MOTORS FINANCIAL CO INC		01/05/2021	DEUTSCHE BANK		499,035	500,000	0	2.C FE
37892A-AA-8	GLOBAL NET LEASE INC		03/31/2021	JP MORGAN		68,775	70,000	795	3.A FE
38141G-WV-2	GOLDMAN SACHS GROUP INC/THE		01/12/2021	SUSQUEHANNA		2,570,670	2,250,000	19,308	2.A FE
38141G-XS-8	GOLDMAN SACHS & CO (GUARANTEE GOL		02/10/2021	GOLDMAN SACHS		500,000	500,000	0	1.F FE
38141G-XZ-2	GOLDMAN SACHS GROUP INC/THE		03/01/2021	GOLDMAN SACHS		1,000,000	1,000,000	0	1.F FE
38141G-YA-6	GOLDMAN SACHS GROUP INC/THE		03/01/2021	GOLDMAN SACHS		1,000,000	1,000,000	0	1.F FE
382550-BG-5	GOODYEAR TIRE & RUBBER COMPANY (TH		03/31/2021	GOLDMAN SACHS		102,625	100,000	271	4.A FE
389284-AA-8	GRAY ESCROW INC		02/11/2021	EXTERNAL MANAGER TRA		83,600	76,000	1,311	4.A FE
389375-AL-0	GRAY TELEVISION INC		02/26/2021	VARIOUS		75,246	75,000	1,236	4.A FE
391164-AF-7	GREAT PLAINS ENERGY INCORPORATED		01/07/2021	TD SECURITIES		2,054,198	1,946,000	7,438	2.B FE
397624-AH-0	GREIF INC		03/31/2021	JP MORGAN		95,175	90,000	553	4.A FE
404119-CA-5	HCA INC		02/04/2021	BANK OF AMERICA		426,500	400,000	6,106	3.B FE
417558-AA-1	HARVEST MIDSTREAM I LP		01/25/2021	ROYAL BANK OF CANADA		157,875	150,000	5,250	3.C FE
42225U-AG-9	HEALTHCARE TRUST OF AMERICA HOLDIN		01/29/2021	BANK OF AMERICA		541,270	500,000	7,190	2.B FE
42824C-BK-4	HEWLETT PACKARD ENTERPRISE CO		03/30/2021	BARCLAY'S CAPITAL		1,501,485	1,500,000	0	2.B FE
432833-AH-4	HILTON DOMESTIC OPERATING COMPANY		03/31/2021	JP MORGAN		75,548	70,000	1,722	3.B FE
444454-AF-9	HUGHES SATELLITE SYSTEMS CORP		03/31/2021	JP MORGAN		177,680	160,000	1,884	4.B FE
45569L-AC-5	INDIGO NATURAL RESOURCES LLC		01/19/2021	EXTERNAL MANAGER TRA		34,000	34,000	0	4.C FE
458140-BG-4	INTEL CORPORATION		02/12/2021	US BANK		319,086	278,000	1,990	1.E FE
459506-AK-7	INTERNATIONAL FLAVORS & FRAGRANCES		01/08/2021	ROYAL BANK OF CANADA		751,782	640,000	8,386	2.B FE
46647P-BX-3	JPMORGAN CHASE & CO		01/28/2021	JP MORGAN		500,000	500,000	0	1.F FE
46647P-BY-1	JPMORGAN CHASE & CO		02/09/2021	JP MORGAN		1,000,000	1,000,000	0	1.F FE
47232M-AE-2	JEFFERIES FINANCE LLC		03/31/2021	JP MORGAN		212,000	200,000	4,306	3.C FE
482480-AE-0	KLA-TENCOR CORP		01/29/2021	ROBERT W. BAIRD		1,701,840	1,500,000	17,631	2.A FE
49271V-AM-2	KEURIG DR PEPPER INC		03/01/2021	GOLDMAN SACHS		498,120	500,000	0	2.B FE
49456B-AT-8	KINDER MORGAN INC		02/08/2021	TD SECURITIES		1,496,160	1,500,000	0	2.B FE
50075N-AZ-7	MONDELEZ INTERNATIONAL INC		03/11/2021	MORGAN STANLEY		344,185	250,000	1,625	2.B FE
50076Q-AN-6	KRAFT HEINZ FOODS CO		03/25/2021	VARIOUS		435,878	325,000	2,005	3.A FE
50077L-AK-2	KRAFT HEINZ FOODS CO		01/20/2021	GOLDMAN SACHS		1,090,000	1,000,000	768	3.A FE
50077L-AT-3	KRAFT HEINZ FOODS CO		02/08/2021	MORGAN STANLEY		360,763	310,000	398	3.A FE
50077L-AZ-9	KRAFT HEINZ FOODS CO		01/19/2021	EXCHANGE OFFER		68,170	68,000	995	3.A FE
50077L-BC-9	KRAFT HEINZ FOODS CO		02/26/2021	VARIOUS		668,075	623,000	6,606	3.A FE
501797-AR-5	L BRANDS INC		02/23/2021	EXTERNAL MANAGER TRA		28,388	25,000	360	4.B FE
50212Y-AD-6	LPL HOLDINGS INC		03/04/2021	EXTERNAL MANAGER TRA		88,000	88,000	0	3.B FE
50220M-AA-8	LSF9 ATLANTIS HOLDINGS LLC		02/04/2021	VARIOUS		311,733	310,000	0	4.B FE
50249A-AE-3	LYB INTERNATIONAL FINANCE III LLC		03/26/2021	VARIOUS		1,296,404	1,292,000	2,885	2.B FE
513075-BX-8	LAMAR MEDIA CORP		01/07/2021	EXTERNAL MANAGER TRA		26,000	26,000	0	4.A FE
524660-AW-7	LEGGETT AND PLATT INCORPORATED		03/26/2021	MES		2,060,400	2,000,000	8,500	2.C FE
52729B-BT-9	LEVEL 3 FINANCING INC		01/11/2021	EXTERNAL MANAGER TRA		27,000	27,000	0	3.B FE
52736R-BJ-0	LEVI STRAUSS & CO		02/02/2021	EXTERNAL MANAGER TRA		28,000	28,000	0	3.B FE
53627N-AE-1	LIONS GATE CAPITAL HOLDINGS LLC		03/23/2021	EXTERNAL MANAGER TRA		51,000	51,000	0	5.A FE
538021-AC-0	LITTON INDUSTRIES INC		03/19/2021	PIERPONT		514,284	400,000	689	2.A FE
539830-AF-6	LOCKHEED MARTIN CORPORATION		03/01/2021	MORGAN STANLEY		2,595,620	2,000,000	52,528	1.G FE
543859-AK-8	LOCKHEED MARTIN CORPORATION		02/05/2021	JP MORGAN		1,249,840	1,000,000	12,563	1.G FE
546347-AM-7	LOUISIANA PACIFIC CORP		02/25/2021	BANK OF AMERICA		110,000	110,000	0	3.B FE
548661-DR-5	LOWES COMPANIES INC		03/30/2021	CITIGROUP		1,091,980	1,000,000	17,844	2.A FE
548661-EA-1	LOWES COS INC		03/29/2021	CITIGROUP		1,999,820	2,000,000	0	2.A FE
552676-AU-2	MDC HOLDINGS INC		01/06/2021	EXTERNAL MANAGER TRA		84,000	84,000	0	3.A FE
553283-AC-6	MPH ACQUISITION HOLDINGS LLC		03/31/2021	JP MORGAN		117,600	120,000	2,990	4.C FE
55336V-BH-2	MPLX LP		03/19/2021	MARKET AXESS AS A BR		2,391,681	2,390,000	2,497	2.B FE
55354G-AK-6	MSCI INC		03/12/2021	EXTERNAL MANAGER TRA		193,440	192,000	483	3.B FE
55617L-AP-7	MACYS RETAIL HOLDINGS INC		03/31/2021	VARIOUS		145,380	144,000	176	4.A FE
56585A-BG-6	MARATHON PETROLEUM CORP		03/31/2021	MORGAN STANLEY		268,370	250,000	4,813	2.B FE
571903-BD-4	MARRIOTT INTERNATIONAL INC		03/26/2021	BANK OF AMERICA		574,210	500,000	11,899	2.C FE
574599-AT-3	MASCO CORPORATION		03/23/2021	VARIOUS		588,061	438,000	4,707	2.B FE
574599-BH-8	MASCO CORPORATION		02/09/2021	MARKET AXESS AS A BR		2,628,202	2,480,000	57,700	2.B FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
588056-BA-8	MERCER INTERNATIONAL INC.		02/04/2021	VARIOUS		115,250	114,000	85	4.A FE
59001A-AY-8	MERITAGE HOMES CORP		01/08/2021	EXTERNAL MANAGER TRA		35,185	31,000	212	3.A FE
59001K-AH-3	MERITOR INC		03/31/2021	JP MORGAN		130,878	130,000	2,015	3.C FE
594918-CF-9	MICROSOFT CORPORATION		03/17/2021	EXTERNAL MANAGER TRA		1,655,460	1,700,000	0	1.A FE
59523U-AA-5	MID-AMERICA APARTMENT COMMUNITIES		03/25/2021	WELLS FARGO		2,163,460	2,000,000	39,178	2.A FE
59523U-AP-2	MID-AMERICA APARTMENTS LP		03/11/2021	WELLS FARGO		568,230	500,000	5,250	2.A FE
617446-8Q-5	MORGAN STANLEY		02/23/2021	VARIOUS		471,950	450,000	3,200	1.F FE
626717-AN-2	MURPHY OIL CORPORATION		03/02/2021	BANK OF AMERICA		200,000	200,000	0	3.B FE
626738-AF-5	MURPHY OIL USA INC		01/21/2021	EXTERNAL MANAGER TRA		13,000	13,000	0	3.B FE
62886E-BA-5	NCR CORPORATION		03/22/2021	VARIOUS		212,000	212,000	0	4.A FE
62886H-AR-2	NCL CORPORATION LTD		03/31/2021	JP MORGAN		72,780	60,000	2,858	4.A FE
62886H-BA-8	NCL CORPORATION LTD		03/01/2021	EXTERNAL MANAGER TRA		30,000	30,000	367	5.A FE
62922L-AA-6	NGL ENERGY OPERATING LLC		01/25/2021	JP MORGAN		100,000	100,000	0	3.C FE
629377-CE-0	NRG ENERGY INC		03/31/2021	JP MORGAN		64,155	60,000	767	3.B FE
629377-CR-1	NRG ENERGY INC		02/18/2021	JP MORGAN		101,250	100,000	806	3.B FE
637417-AL-0	NATIONAL RETAIL PROPERTIES INC		03/17/2021	WELLS FARGO		1,124,470	1,000,000	18,394	2.A FE
63934E-AW-8	NAVISTAR INTERNATIONAL CORPORATION		03/31/2021	JP MORGAN		99,383	90,000	3,658	4.A FE
645370-AC-1	NEW HOME COMPANY INC		03/31/2021	JP MORGAN		125,400	120,000	3,794	4.C FE
651639-AN-6	NEWMONT MINING CORP		03/04/2021	JANE STREET EXECUTIO		1,154,542	1,128,000	18,972	2.A FE
65339K-BV-1	NEXTERA ENERGY CAPITAL HOLDINGS IN		03/15/2021	CREDIT SUISSE		1,000,000	1,000,000	0	2.A FE
665531-AG-4	NORTHERN OIL AND GAS INC		03/31/2021	VARIOUS		226,780	230,000	1,280	4.B FE
666807-AQ-5	NORTHROP GRUMMAN SYSTEMS CORPORATI		03/11/2021	JP MORGAN		1,296,120	1,000,000	3,063	2.A FE
666807-BD-3	NORTHROP GRUMMAN CORP		02/11/2021	PIERPONT		666,840	500,000	6,383	2.B FE
670346-AL-9	NUCOR CORPORATION		03/25/2021	MORGAN STANLEY		2,087,860	2,000,000	3,208	2.A FE
67421Q-AA-0	OASIS MIDSTREAM PARTNERS LP		03/29/2021	EXTERNAL MANAGER TRA		202,760	202,000	0	4.C FE
674599-CN-3	OCCIDENTAL PETROLEUM CORPORATION		01/22/2021	CITIGROUP		169,500	200,000	3,057	3.C FE
674599-CW-3	OCCIDENTAL PETROLEUM CORPORATION		03/31/2021	JP MORGAN		59,355	60,000	242	3.C FE
681919-AZ-9	OMNICOM GROUP INC		01/28/2021	TD SECURITIES		1,606,337	1,545,000	14,002	2.A FE
68235P-AK-4	ONE GAS INC		03/08/2021	BANK OF AMERICA		5,000,000	5,000,000	0	2.A FE
682680-AQ-6	ONEOK INC		01/20/2021	US BANK		395,984	385,000	7,772	2.C FE
682680-AU-7	ONEOK INC		02/17/2021	BARCLAY'S CAPITAL		453,536	400,000	1,719	2.C FE
682691-AA-8	ONEMAIN FINANCE CORP		02/10/2021	ROYAL BANK OF CANADA		153,750	150,000	917	3.C FE
68389X-AP-0	ORACLE CORPORATION		03/25/2021	VARIOUS		4,634,212	4,495,000	50,507	2.A FE
68389X-BD-6	ORACLE CORPORATION		03/23/2021	MORGAN STANLEY		526,090	500,000	5,868	2.A FE
68389X-BT-1	ORACLE CORPORATION		03/23/2021	MORGAN STANLEY		1,045,990	1,000,000	12,083	2.A FE
68389X-BZ-7	ORACLE CORPORATION		03/22/2021	WELLS FARGO		993,260	1,000,000	0	2.A FE
68389X-CA-1	ORACLE CORPORATION		03/22/2021	WELLS FARGO		998,250	1,000,000	0	2.A FE
68389X-CB-9	ORACLE CORPORATION		03/22/2021	WELLS FARGO		499,020	500,000	0	2.A FE
68389X-CC-7	ORACLE CORPORATION		03/22/2021	BANK OF AMERICA		1,999,040	2,000,000	0	2.A FE
68389X-CD-5	ORACLE CORPORATION		03/22/2021	BANK OF AMERICA		2,992,290	3,000,000	0	2.A FE
68389X-CE-3	ORACLE CORPORATION		03/22/2021	BANK OF AMERICA		998,450	1,000,000	0	2.A FE
69007T-AE-4	OUTFRONT MEDIA CAPITAL LLC		02/05/2021	EXTERNAL MANAGER TRA		98,961	99,000	38	4.B FE
690732-AF-9	OWENS & MINOR INC		03/03/2021	BANK OF AMERICA		20,000	20,000	0	4.B FE
69346V-AA-7	PFG ESCROW CORP		03/31/2021	JP MORGAN		104,925	100,000	2,597	4.B FE
69349L-AR-9	PNC BANK NATIONAL ASSOCIATION		02/08/2021	WELLS FARGO		1,172,500	1,000,000	1,575	1.G FE
694032-AT-0	PACIFIC BELL TELEPHONE		02/05/2021	JP MORGAN		1,019,728	800,000	22,800	2.B FE
70082L-AA-5	PARK RIVER HOLDINGS INC		01/19/2021	EXTERNAL MANAGER TRA		13,000	13,000	0	5.A FE
71677K-AA-6	PETSMART INC		03/31/2021	VARIOUS		121,785	120,000	490	4.A FE
71677K-AB-4	PETSMART INC		01/29/2021	BARCLAY'S CAPITAL		50,000	50,000	0	5.A FE
72147K-AF-5	PILGRIMS PRIDE CORP		03/25/2021	BARCLAY'S CAPITAL		217,787	220,000	0	3.A FE
723787-AB-3	PIONEER NATURAL RESOURCES COMPANY		01/28/2021	MORGAN STANLEY		257,074	200,000	640	2.B FE
724479-AP-5	PITNEY BOWES INC		03/12/2021	CITIGROUP		600,000	600,000	0	4.A FE
724479-AQ-3	PITNEY BOWES INC		03/12/2021	CITIGROUP		600,000	600,000	0	4.A FE
737415-AL-3	POST APARTMENT HOMES LP		03/23/2021	WELLS FARGO		1,702,938	1,637,000	17,495	2.A FE
737446-AP-9	POST HOLDINGS INC		02/09/2021	BARCLAY'S CAPITAL		284,050	260,000	2,224	4.B FE
737446-AR-5	POST HOLDINGS INC		02/24/2021	EXTERNAL MANAGER TRA		70,000	70,000	0	4.B FE
740212-AK-1	PRECISION DRILLING CORPORATION		03/31/2021	JP MORGAN		161,680	160,000	3,789	4.B FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
74112B-AL-9	PRESTIGE BRANDS INC		03/31/2021	JP MORGAN		84,320	80,000	911	4.A FE
74112B-AM-7	PRESTIGE BRANDS INC		02/10/2021	MORGAN STANLEY		50,000	50,000	0	4.B FE
74166M-AE-6	PRIME SECURITY SERVICES BORROWER L		02/08/2021	JP MORGAN		224,175	210,000	911	4.C FE
74460W-AA-5	PUBLIC STORAGE		01/14/2021	JP MORGAN		1,996,340	2,000,000	0	1.F FE
750098-AB-1	RACKSPACE TECHNOLOGY GLOBAL INC		02/05/2021	EXTERNAL MANAGER TRA		160,000	160,000	0	4.A FE
75024L-AA-5	RADIANT FUNDING SPV LLC		02/04/2021	VARIOUS		70,000	70,000	0	4.B FE
75602B-AA-7	REAL HERO MERGER SUB 2 INC		01/20/2021	EXTERNAL MANAGER TRA		20,000	20,000	0	5.B FE
75606D-AG-6	REALOGY GROUP LLC		03/31/2021	JP MORGAN		133,500	120,000	125	4.C FE
75606D-AL-5	REALOGY HOLDINGS CORP		01/06/2021	EXTERNAL MANAGER TRA		19,000	19,000	0	5.A FE
76174L-AA-1	REYNOLDS GROUP ISSUER LLC		02/18/2021	VARIOUS		436,463	430,000	6,709	4.A FE
771196-BR-2	ROCHE HOLDINGS INC		03/01/2021	DEUTSCHE BANK		3,000,000	3,000,000	0	1.D FE
773903-AG-4	ROCKWELL AUTOMATION INC		03/12/2021	MARKET AXESS AS A BR		638,190	600,000	527	1.G FE
776743-AF-3	ROPER TECHNOLOGIES INC		01/11/2021	US BANK		704,136	600,000	8,260	2.A FE
78410G-AD-6	SBA COMMUNICATIONS CORP		01/05/2021	EXCHANGE OFFER		89,547	90,000	1,356	3.C FE
78410G-AE-4	SBA COMMUNICATIONS CORP		01/14/2021	VARIOUS		479,500	478,000	0	4.A FE
78454L-AH-3	SM ENERGY CO		03/31/2021	JP MORGAN		151,280	160,000	1,778	5.A FE
78466C-AC-0	SS&C TECHNOLOGIES INC		03/31/2021	JP MORGAN		170,680	160,000	122	4.B FE
785592-AH-9	SABINE PASS LIQUEFACTION LLC		03/04/2021	VARIOUS		5,524,902	5,272,000	129,422	2.C FE
785592-AU-0	SABINE PASS LIQUEFACTION LLC		02/25/2021	BANK OF AMERICA		616,402	550,000	10,652	2.C FE
808513-BP-9	CHARLES SCHWAB CORPORATION (THE)		03/16/2021	CREDIT SUISSE		499,155	500,000	0	1.F FE
810186-AT-3	SCOTTS MIRACLE-GRO CO/THE		03/11/2021	JP MORGAN		50,000	50,000	0	4.A FE
81105D-AA-3	SCRIPPS ESCROW II INC		03/31/2021	JP MORGAN		158,280	160,000	1,636	3.C FE
817826-AA-8	7-ELEVEN INC		01/27/2021	SMBC		4,995,850	5,000,000	0	2.B FE
817826-AD-2	7-ELEVEN INC		01/27/2021	CREDIT SUISSE		996,870	1,000,000	0	2.B FE
817826-AH-3	7-ELEVEN INC		01/29/2021	VARIOUS		5,504,025	5,500,000	0	2.B FE
82873M-AA-1	SIMMONS FOODS INC		03/31/2021	JP MORGAN		60,405	60,000	247	4.C FE
828807-DL-8	SIMON PROPERTY GROUP INC		01/11/2021	SMBC		997,630	1,000,000	0	1.G FE
82967N-AY-4	SIRIUS XM RADIO INC		03/31/2021	JP MORGAN		60,555	60,000	413	3.C FE
82967N-BA-5	SIRIUS XM RADIO INC		03/19/2021	EXTERNAL MANAGER TRA		6,248	6,000	43	3.C FE
82967N-BG-2	SIRIUS XM RADIO INC		03/22/2021	EXTERNAL MANAGER TRA		31,733	32,000	300	3.C FE
84762L-AX-3	SPECTRUM BRANDS INC		03/30/2021	VARIOUS		217,551	219,000	167	4.B FE
84859B-AA-9	SPIRIT LOYALTY KY LTD/IP		03/25/2021	FLOW TRADERS US INST		22,566	20,000	307	3.C FE
85172F-AN-9	SPRINGLEAF FINANCE CORP		03/31/2021	JP MORGAN		138,300	120,000	475	3.C FE
85207U-AH-8	SPRINT CORP		03/31/2021	JP MORGAN		69,555	60,000	1,306	3.B FE
85236F-AA-1	SRM ESCROW ISSUER LLC		02/08/2021	EXTERNAL MANAGER TRA		27,365	26,000	407	4.A FE
87157D-AG-4	SYNAPTICS INCORPORATED		03/31/2021	VARIOUS		109,977	110,000	160	3.C FE
87264A-BA-2	T-MOBILE USA INC		03/17/2021	VARIOUS		2,677,038	2,475,000	35,729	2.C FE
87264A-BR-5	T-MOBILE USA INC		01/11/2021	EXTERNAL MANAGER TRA		27,000	27,000	0	3.B FE
87264A-BS-3	T-MOBILE USA INC		01/11/2021	EXTERNAL MANAGER TRA		28,000	28,000	0	3.B FE
87264A-BT-1	T-MOBILE USA INC		01/11/2021	EXTERNAL MANAGER TRA		27,000	27,000	0	3.B FE
87612B-BT-8	TARGA RESOURCES PARTNERS LP		01/19/2021	EXTERNAL MANAGER TRA		51,000	51,000	0	3.C FE
87901J-AJ-4	TEGNA INC		03/16/2021	EXCHANGE OFFER		62,835	71,000	9	3.C FE
879360-AA-3	TELEDYNE TECHNOLOGIES INCORPORATED		03/09/2021	VARIOUS		6,997,780	7,000,000	0	2.C FE
879360-AC-9	TELEDYNE TECHNOLOGIES INCORPORATED		03/08/2021	BANK OF AMERICA		1,999,620	2,000,000	0	2.C FE
88023U-AH-4	TEMPUR SEALY INTERNATIONAL INC		03/11/2021	JP MORGAN		100,000	100,000	0	3.B FE
880349-AS-4	TENNECO INC		03/17/2021	BANK OF AMERICA		55,375	50,000	1,192	3.C FE
880349-AT-2	TENNECO INC		03/15/2021	VARIOUS		99,750	100,000	0	3.C FE
88161F-AE-6	TESLA 21-A		03/25/2021	CREDIT SUISSE		499,976	500,000	0	1.C FE
882384-AD-2	TEXAS EASTERN TRANSMISSION LP		01/26/2021	KEYBANC		551,935	500,000	632	2.A FE
883556-CF-7	THERMO FISHER SCIENTIFIC INC		03/24/2021	SUSQUEHANNA		1,111,740	1,000,000	115	2.A FE
883556-CG-5	THERMO FISHER SCIENTIFIC INC		02/24/2021	WELLS FARGO		717,138	600,000	11,317	2.A FE
89055F-AB-9	TOPBUILD CORP		02/24/2021	BANK OF AMERICA		210,000	210,000	0	3.B FE
896288-AA-5	TRINET GROUP INC		02/23/2021	JP MORGAN		100,000	100,000	0	3.B FE
89680E-AA-7	TRITON WATER HOLDINGS INC		03/31/2021	VARIOUS		140,285	139,000	52	5.A FE
897051-AC-2	TRONOX INC		03/01/2021	EXTERNAL MANAGER TRA		67,000	67,000	0	4.C FE
89788M-AD-4	TRUIST FINANCIAL CORP		02/25/2021	TRUIST BANK		1,000,000	1,000,000	0	1.G FE
90138F-AC-6	TWILIO INC		03/04/2021	JP MORGAN		100,000	100,000	0	3.C FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
90290M-AD-3	US FOODS INC		03/17/2021	VARIOUS		160,000	160,000	653	5.A FE
902917-AH-6	WASTE MANAGEMENT INC.		03/15/2021	STIFEL NICOLAUS		796,786	600,000	7,156	2.A FE
90353T-AF-7	UBER TECHNOLOGIES INC		03/31/2021	VARIOUS		322,901	300,000	8,275	4.C FE
907818-EQ-7	UNION PACIFIC CORPORATION		03/24/2021	WSIGEQIB		320,106	300,000	300	2.A FE
911163-AA-1	UNITED NATURAL FOODS INC		01/25/2021	FLOW TRADERS US INST		52,938	50,000	891	5.A FE
91159H-HW-3	US BANCORP		01/12/2021	MORGAN STANLEY		698,240	635,000	8,678	1.F FE
913229-AA-8	UNITED SHORE FINANCIAL SERVICES LL		03/30/2021	VARIOUS		320,000	320,000	0	4.A FE
91911X-AW-4	BAUSCH HEALTH COMPANIES INC (DELAW		02/10/2021	EXTERNAL MANAGER TRA		41,255	37,000	105	4.B FE
91913Y-AV-2	VALERO ENERGY CORPORATION		02/01/2021	BANK OF AMERICA		340,104	300,000	2,248	2.B FE
92340L-AD-1	VEREIT OPERATING PARTNERSHIP LP		03/24/2021	WELLS FARGO		906,816	800,000	14,903	2.B FE
92340L-AH-2	VEREIT OPERATING PARTNERSHIP LP		01/28/2021	PIERPONT		409,864	400,000	1,809	2.C FE
92343V-DQ-4	VERIZON COMMUNICATIONS INC		03/11/2021	VARIOUS		15,623,134	15,225,000	0	2.A FE
92343V-GC-2	VERIZON COMMUNICATIONS INC		03/11/2021	JP MORGAN		989,890	1,000,000	0	2.A FE
92343V-GD-0	VERIZON COMMUNICATIONS INC		03/11/2021	VARIOUS		5,004,240	5,000,000	0	2.A FE
92343V-GF-5	VERIZON COMMUNICATIONS INC		03/11/2021	CITIGROUP		499,970	500,000	0	2.A FE
92343V-GG-3	VERIZON COMMUNICATIONS INC		03/11/2021	CITIGROUP		998,030	1,000,000	0	2.A FE
92343V-GH-1	VERIZON COMMUNICATIONS INC		03/11/2021	MORGAN STANLEY		999,550	1,000,000	0	2.A FE
92343V-GJ-7	VERIZON COMMUNICATIONS INC		03/11/2021	MORGAN STANLEY		1,991,780	2,000,000	0	2.A FE
92343V-GK-4	VERIZON COMMUNICATIONS INC		03/11/2021	MORGAN STANLEY		499,710	500,000	0	2.A FE
92553P-AR-3	VIACOMCBS INC		01/06/2021	MORGAN STANLEY		1,442,404	1,380,000	14,078	2.B FE
927804-FE-9	VIRGINIA ELECTRIC AND POWER CO		01/05/2021	JP MORGAN		1,492,920	1,000,000	6,526	2.A FE
928377-AC-4	VISTA OUTDOOR INC		02/17/2021	EXTERNAL MANAGER TRA		71,000	71,000	0	4.A FE
92840V-AA-0	VISTRA OPERATIONS COMPANY LLC		03/31/2021	JP MORGAN		62,280	60,000	312	3.A FE
92936U-AC-3	W. P. CAREY INC		03/17/2021	WELLS FARGO		545,895	500,000	2,667	2.B FE
92940P-AE-4	WRKCO INC		02/24/2021	DEUTSCHE BANK		563,555	500,000	4,604	2.B FE
931142-EE-9	WALMART INC		01/11/2021	CREDIT SUISSE		2,328,220	2,000,000	3,494	1.C FE
948741-AH-6	WEINGARTEN REALTY INVESTORS		03/02/2021	MARKET AXESS AS A BR		517,745	500,000	7,922	2.B FE
95000U-2D-4	WELLS FARGO & COMPANY		02/19/2021	VARIOUS		904,744	775,000	1,842	2.A FE
95000U-2G-7	WELLS FARGO & COMPANY		02/04/2021	WELLS FARGO		536,565	500,000	3,919	1.F FE
960386-AQ-3	WESTINGHOUSE AIR BRAKE TECHNOLOGIE		02/03/2021	SUSQUEHANNA		537,435	500,000	2,222	2.C FE
962166-AW-4	WEYERHAEUSER COMPANY		01/15/2021	GOLDMAN SACHS		326,283	250,000	5,261	2.B FE
98212B-AH-6	WPX ENERGY INC		03/26/2021	MARKET AXESS AS A BR		261,895	250,000	4,712	2.C FE
98212B-AJ-2	WPX ENERGY INC		01/25/2021	MORGAN STANLEY		264,623	250,000	3,719	2.C FE
98311A-AB-1	WYNDHAM HOTELS & RESORTS INC		03/31/2021	JP MORGAN		70,788	70,000	425	4.A FE
983919-AK-7	XILINX INC		01/13/2021	WSIGEQIB		258,465	250,000	709	1.G FE
071734-AK-3	BAUSCH HEALTH COMPANIES INC	A	03/31/2021	VARIOUS		475,536	450,000	3,677	4.B FE
071734-AL-1	BAUSCH HEALTH COMPANIES INC	A	02/12/2021	BANK OF AMERICA		52,000	50,000	540	4.B FE
11283Y-AB-6	BROOKFIELD RESIDENTIAL PROPERTIES	A	03/17/2021	GOLDMAN SACHS		52,063	50,000	35	4.A FE
335934-AL-9	FIRST QUANTUM MINERALS LTD	A	03/31/2021	JP MORGAN		103,800	100,000	83	5.A FE
45827M-AA-5	INTELLIGENT PACKAGING LIMITED FINC	A	03/31/2021	VARIOUS		207,450	200,000	575	4.C FE
552704-AD-0	MEG ENERGY CORP	A	03/31/2021	JP MORGAN		62,100	60,000	867	3.C FE
66977W-AR-0	NOVA CHEMICALS CORP	A	03/31/2021	JP MORGAN		94,770	90,000	1,628	3.C FE
67077M-AF-5	NUTRIEN LTD	A	02/18/2021	KEYBANC		688,365	500,000	6,609	2.B FE
67077M-AL-2	NUTRIEN LTD	A	02/18/2021	SUSQUEHANNA		1,092,000	1,000,000	14,719	2.B FE
70137W-AG-3	PARKLAND CORP	A	03/29/2021	EXTERNAL MANAGER TRA		45,000	45,000	0	3.B FE
71644E-AE-2	PETRO-CANADA	A	03/01/2021	MORGAN STANLEY		775,944	600,000	10,238	2.A FE
725906-AN-1	BARRICK GOLD CORPORATION	A	01/14/2021	MARKET AXESS AS A BR		274,496	200,000	3,368	2.B FE
867224-AE-7	SUNCOR ENERGY INC	A	03/02/2021	BANK OF AMERICA		1,990,360	2,000,000	0	2.A FE
878742-AV-7	TECK RESOURCES LTD	A	01/07/2021	MORGAN STANLEY		1,281,200	1,250,000	29,028	2.C FE
00687Y-AA-3	ADIENT GLOBAL HOLDINGS LTD	C	02/19/2021	VARIOUS		143,150	140,000	152	4.C FE
034863-AG-5	ANGLO AMERICAN CAPITAL PLC	C	03/29/2021	TD SECURITIES		1,071,530	1,020,000	935	2.B FE
05565Q-DB-1	BP CAPITAL MARKETS PLC	C	02/11/2021	BANK OF AMERICA		1,089,580	1,000,000	8,837	1.G FE
25243Y-BB-4	DIAGEO CAPITAL PLC	C	03/01/2021	SUSQUEHANNA		518,105	500,000	4,255	1.G FE
29280B-AA-3	ENDO LUXEMBOURG FINANCE COMPANY I	C	03/17/2021	VARIOUS		194,063	194,000	0	4.A FE
30251G-BA-4	FMG RESOURCES (AUGUST 2006) PTY LT	C	03/31/2021	JP MORGAN		64,005	60,000	150	3.A FE
41984L-AA-5	HAWAIIANMILES LOYALTY LTD	C	01/28/2021	EXTERNAL MANAGER TRA		13,923	14,000	0	4.A FE
460599-AD-5	INTERNATIONAL GAME TECHNOLOGY PLC	C	03/31/2021	JP MORGAN		121,880	110,000	1,528	3.C FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
47010B-AJ-3	JAGUAR LAND ROVER AUTOMOTIVE PLC	C	03/24/2021	FLOW TRADERS US INST		227,588	210,000	7,369	4.B FE
50201D-AD-5	LCPR SENIOR SECURED FINANCING DAC	C	03/23/2021	EXTERNAL MANAGER TRA		200,000	200,000	0	4.A FE
600814-AQ-0	MILLICOM INTERNATIONAL CELLULAR S.	C	03/31/2021	JP MORGAN		200,925	180,000	313	3.B FE
60687Y-BP-3	MIZUHO FINANCIAL GROUP INC	C	02/16/2021	MIZUHO		2,000,000	2,000,000	0	1.G FE
60687Y-BQ-1	MIZUHO FINANCIAL GROUP INC	C	02/16/2021	MIZUHO		2,000,000	2,000,000	0	1.G FE
62947Q-AW-8	NXP BV	C	02/12/2021	JP MORGAN		454,815	433,000	7,504	2.C FE
65505J-AC-5	NOBLE FINANCE CO	C	02/09/2021	EXCHANGE OFFER		785	3,475	0	6. FE
714264-AH-1	PERNOD-RICARD SA	C	01/29/2021	BANK OF AMERICA		7,551,060	7,161,000	14,372	2.A FE
767201-AS-5	RIO TINTO FINANCE (USA) LT 3.75 06/15/25	C	03/26/2021	MORGAN STANLEY		551,165	500,000	5,469	1.F FE
77578J-AC-2	ROLLS-ROYCE PLC	C	03/31/2021	JP MORGAN		95,783	90,000	2,358	3.C FE
780153-AZ-5	ROYAL CARIBBEAN CRUISES LTD	C	03/31/2021	JP MORGAN		69,930	60,000	1,533	3.C FE
780153-BG-6	ROYAL CARIBBEAN CRUISES LTD	C	03/24/2021	EXTERNAL MANAGER TRA		57,000	57,000	0	4.B FE
81725W-AK-9	SENSATA TECHNOLOGIES BV	C	03/15/2021	GOLDMAN SACHS		210,000	210,000	0	3.C FE
82620K-AV-5	SIEMENS FINANCIERINGSMAATSCHAPPIJ	C	03/02/2021	JP MORGAN		999,460	1,000,000	0	1.E FE
82620K-BB-8	SIEMENS FINANCIERINGSMAATSCHAPPIJ	C	03/02/2021	JP MORGAN		2,000,000	2,000,000	0	1.E FE
82620K-BD-4	SIEMENS FINANCIERINGSMAATSCHAPPIJ	C	03/02/2021	MORGAN STANLEY		2,745,298	2,750,000	0	1.E FE
82620K-BE-2	SIEMENS FINANCIERINGSMAATSCHAPPIJ	C	03/02/2021	MORGAN STANLEY		2,995,980	3,000,000	0	1.E FE
832724-AB-4	SMURFIT KAPPA TREASURY	C	03/05/2021	VARIOUS		924,015	750,000	16,615	2.C FE
85917P-AA-5	STERIS PLC	C	03/24/2021	JP MORGAN		1,997,940	2,000,000	0	2.B FE
87927Y-AA-0	TELECOM ITALIA SPA	C	03/31/2021	JP MORGAN		119,680	110,000	2,025	3.A FE
902613-AE-8	UBS GROUP AG	C	02/02/2021	UBS SECURITIES		500,000	500,000	0	1.G FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						333,281,593	318,078,100	1,824,690	XXX
8399997. Total - Bonds - Part 3						565,976,996	551,182,629	2,136,302	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						565,976,996	551,182,629	2,136,302	XXX
8999997. Total - Preferred Stocks - Part 3						0	XXX	0	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						0	XXX	0	XXX
00751Y-10-6	ADVANCE AUTO PARTS INC		03/02/2021	EXTERNAL MANAGER TRA	320.000	52,275		0	
01749D-10-5	ALLEGRO MICROSYSTEMS INC		01/06/2021	EXTERNAL MANAGER TRA	2,360.000	61,575		0	
02043Q-10-7	ALNYLAM PHARMACEUTICALS INC		01/28/2021	EXTERNAL MANAGER TRA	350.000	55,745		0	
037411-10-5	APA CORP		01/11/2021	EXTERNAL MANAGER TRA	5,570.000	91,987		0	
03743Q-10-8	APA CORP		03/02/2021	EXCHANGE OFFER	2,970.000	49,049		0	
05722G-10-0	BAKER HUGHES COMPANY		03/09/2021	EXTERNAL MANAGER TRA	7,140.000	167,229		0	
084310-10-1	BERKELEY LIGHTS INC		01/26/2021	EXTERNAL MANAGER TRA	1,630.000	127,665		0	
093671-10-5	H&R BLOCK INC		03/15/2021	EXTERNAL MANAGER TRA	1,480.000	30,783		0	
099502-10-6	BOOZ ALLEN HAMILTON HOLDING CORP C		01/11/2021	EXTERNAL MANAGER TRA	3,836.000	343,185		0	
099724-10-6	BORGWARNER INC		03/09/2021	EXTERNAL MANAGER TRA	5,010.000	247,627		0	
12503M-10-8	CBOE GLOBAL MARKETS INC		01/21/2021	EXTERNAL MANAGER TRA	1,220.000	118,603		0	
14149Y-10-8	CARDINAL HEALTH INC		01/19/2021	EXTERNAL MANAGER TRA	2,060.000	112,974		0	
16411R-20-8	CHENIERE ENERGY INC		03/29/2021	EXTERNAL MANAGER TRA	1,040.000	75,976		0	
174610-10-5	CITIZENS FINANCIAL GROUP INC		03/29/2021	EXTERNAL MANAGER TRA	3,280.000	142,861		0	
200340-10-7	COMERICA INC		03/22/2021	EXTERNAL MANAGER TRA	450.000	30,583		0	
22788C-10-5	CROWDSTRIKE HOLDINGS INC CLASS A		03/15/2021	EXTERNAL MANAGER TRA	160.000	32,016		0	
231021-10-6	CUMMINS INC		03/15/2021	EXTERNAL MANAGER TRA	110.000	30,337		0	
23331A-10-9	D R HORTON INC		03/02/2021	EXTERNAL MANAGER TRA	1,480.000	115,132		0	
237194-10-5	DARDEN RESTAURANTS INC		03/29/2021	EXTERNAL MANAGER TRA	430.000	62,023		0	
25278X-10-9	DIAMONDBACK ENERGY INC		02/23/2021	EXTERNAL MANAGER TRA	1,910.000	116,809		0	
25470M-10-9	DISH NETWORK CORP CLASS A		01/11/2021	EXTERNAL MANAGER TRA	9,810.000	314,469		0	
256163-10-6	DOCUSIGN INC		01/11/2021	EXTERNAL MANAGER TRA	260.000	62,885		0	
256746-10-8	DOLLAR TREE INC		02/22/2021	EXTERNAL MANAGER TRA	3,320.000	363,617		0	
257651-10-9	DONALDSON INC		01/25/2021	EXTERNAL MANAGER TRA	762.000	45,241		0	
268150-10-9	DYNATRACE INC		02/22/2021	EXTERNAL MANAGER TRA	3,790.000	171,273		0	
26884L-10-9	EQT CORP		03/22/2021	EXTERNAL MANAGER TRA	1,680.000	31,072		0	
29364G-10-3	ENTERGY CORP		03/30/2021	EXTERNAL MANAGER TRA	1,080.000	105,699		0	

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
294600-10-1	EQUITRANS MIDSTREAM CORP		03/29/2021	EXTERNAL MANAGER TRA	4,530.000	38,418		0	
29978A-10-4	EVERBRIDGE INC		03/18/2021	EXTERNAL MANAGER TRA	230.000	30,823		0	
30212P-30-3	EXPEDIA GROUP INC		03/30/2021	EXTERNAL MANAGER TRA	250.000	43,566		0	
302130-10-9	EXPEDITORS INTERNATIONAL OF WASHIN		03/02/2021	EXTERNAL MANAGER TRA	2,060.000	192,548		0	
33829M-10-1	FIVE BELOW INC		02/22/2021	EXTERNAL MANAGER TRA	260.000	49,917		0	
345370-86-0	FORD MOTOR CO		03/29/2021	EXTERNAL MANAGER TRA	26,520.000	305,767		0	
34959E-10-9	FORTINET INC		01/11/2021	EXTERNAL MANAGER TRA	560.000	82,877		0	
35671D-85-7	FREEPORT MCMORAN INC		03/08/2021	EXTERNAL MANAGER TRA	1,380.000	47,819		0	
366651-10-7	GARTNER INC		01/11/2021	EXTERNAL MANAGER TRA	1,020.000	170,527		0	
371901-10-9	GENTEX CORP		01/26/2021	EXTERNAL MANAGER TRA	5,890.000	209,994		0	
40131M-10-9	GUARDANT HEALTH INC		03/18/2021	EXTERNAL MANAGER TRA	220.000	31,132		0	
40434L-10-5	HP INC		02/23/2021	EXTERNAL MANAGER TRA	10,950.000	281,163		0	
42809H-10-7	HESS CORP		02/26/2021	EXTERNAL MANAGER TRA	490.000	31,159		0	
436440-10-1	HOLOGIC INC		03/29/2021	EXTERNAL MANAGER TRA	198.000	14,422		0	
443573-10-0	HUBSPOT INC		01/12/2021	EXTERNAL MANAGER TRA	150.000	60,778		0	
45167R-10-4	IDEX CORP		03/17/2021	EXTERNAL MANAGER TRA	160.000	31,542		0	
464287-20-0	ISHARES CORE S&P ETF		03/24/2021	VARIOUS	102,000.000	39,772,811		0	
487836-10-8	KELLOGG		03/09/2021	EXTERNAL MANAGER TRA	2,090.000	124,744		0	
500255-10-4	KOHLS CORP		02/17/2021	EXTERNAL MANAGER TRA	2,790.000	130,877		0	
501797-10-4	L BRANDS INC		02/23/2021	EXTERNAL MANAGER TRA	980.000	48,548		0	
526057-10-4	LENNAR A CORP		03/02/2021	EXTERNAL MANAGER TRA	510.000	41,915		0	
527064-10-9	LESLIES INC		03/29/2021	EXTERNAL MANAGER TRA	1,430.000	30,916		0	
531229-40-9	LIBERTY MEDIA LIBERTY SIRIUSXM COR		02/01/2021	EXTERNAL MANAGER TRA	4,570.000	186,966		0	
531229-60-7	LIBERTY MEDIA LIBERTY SIRIUSXM COR		02/01/2021	EXTERNAL MANAGER TRA	6,480.000	265,451		0	
550241-10-3	LUMEN TECHNOLOGIES INC		03/11/2021	EXTERNAL MANAGER TRA	2,230.000	30,540		0	
55261F-10-4	M&T BANK CORP		01/20/2021	EXTERNAL MANAGER TRA	923.000	133,953		0	
56585A-10-2	MARATHON PETROLEUM CORP		03/15/2021	EXTERNAL MANAGER TRA	1,290.000	74,458		0	
574599-10-6	MASCO CORP		03/02/2021	EXTERNAL MANAGER TRA	570.000	30,643		0	
58155Q-10-3	MCKESSON CORP		02/25/2021	EXTERNAL MANAGER TRA	1,330.000	242,038		0	
60855R-10-0	MOLINA HEALTHCARE INC		03/30/2021	EXTERNAL MANAGER TRA	840.000	195,928		0	
629377-50-8	NRG ENERGY INC		03/22/2021	EXTERNAL MANAGER TRA	2,730.000	97,911		0	
62955J-10-3	NOV INC		01/05/2021	EXCHANGE OFFER	5,272.000	71,278		0	
64110D-10-4	NETAPP INC		01/13/2021	EXTERNAL MANAGER TRA	1,790.000	116,705		0	
65249B-10-9	NEWS CORP CLASS A		02/17/2021	EXTERNAL MANAGER TRA	12,270.000	275,258		0	
65336K-10-3	NEXSTAR MEDIA GROUP INC CLASS A		03/29/2021	EXTERNAL MANAGER TRA	220.000	30,627		0	
679295-10-5	OKTA INC CLASS A		01/28/2021	EXTERNAL MANAGER TRA	370.000	95,379		0	
681919-10-6	OMNICOM GROUP INC		03/29/2021	EXTERNAL MANAGER TRA	550.000	41,186		0	
682680-10-3	ONEOK INC		03/29/2021	EXTERNAL MANAGER TRA	2,070.000	104,554		0	
693656-10-0	PVH CORP		01/25/2021	EXTERNAL MANAGER TRA	1,930.000	183,410		0	
695263-10-3	PACWEST BANCORP		02/01/2021	EXTERNAL MANAGER TRA	6,880.000	212,237		0	
701094-10-4	PARKER-HANNIFIN CORP		03/15/2021	EXTERNAL MANAGER TRA	970.000	288,356		0	
70614W-10-0	PELOTON INTERACTIVE CLASS A INC		02/01/2021	EXTERNAL MANAGER TRA	2,670.000	392,188		0	
72352L-10-6	PINTEREST INC CLASS A		02/22/2021	EXTERNAL MANAGER TRA	1,390.000	105,808		0	
72941B-10-6	PLURALSIGHT INC CLASS A		02/01/2021	EXTERNAL MANAGER TRA	6,930.000	145,277		0	
74838J-10-1	QUIDEL CORP		03/24/2021	EXTERNAL MANAGER TRA	740.000	100,627		0	
758849-10-3	REGENCY CENTERS REIT CORP		03/15/2021	EXTERNAL MANAGER TRA	1,800.000	100,006		0	
7591EP-10-0	REGIONS FINANCIAL CORP		03/29/2021	EXTERNAL MANAGER TRA	1,670.000	34,089		0	
759916-10-9	REPLIGEN CORP		03/30/2021	EXTERNAL MANAGER TRA	170.000	31,205		0	
761152-10-7	RESMED INC		01/12/2021	EXTERNAL MANAGER TRA	550.000	119,559		0	
76133Q-10-2	RETAIL VALUE INC		01/13/2021	STATE STREET GLOBAL	70.000	1,054		0	
773903-10-9	ROCKWELL AUTOMATION INC		03/15/2021	EXTERNAL MANAGER TRA	120.000	31,742		0	
78440X-10-1	SL GREEN REALTY REIT CORP		01/15/2021	EXTERNAL MANAGER TRA	8.540	496		0	
78440X-80-4	SL GREEN REALTY REIT CORP		01/22/2021	EXCHANGE OFFER	1,238.340	75,012		0	
78468R-62-2	SPDR BLOOMBERG BARCLAYS HIGH YIELD		02/09/2021	VARIOUS	33,729.000	3,675,760		0	
78573M-10-4	SABRE CORP		03/16/2021	EXTERNAL MANAGER TRA	2,170.000	35,235		0	
81181C-10-4	SEAGEN INC		01/21/2021	EXTERNAL MANAGER TRA	830.000	151,658		0	
82669G-10-4	SIGNATURE BANK		03/29/2021	EXTERNAL MANAGER TRA	350.000	75,085		0	

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
83088M-10-2	SKYWORKS SOLUTIONS INC		03/02/2021	EXTERNAL MANAGER TRA	580.000	106,605		0	
83200N-10-3	SMARTSHEET INC CLASS A		02/03/2021	EXTERNAL MANAGER TRA	1,680.000	119,939		0	
848637-10-4	SPLUNK INC		03/17/2021	EXTERNAL MANAGER TRA	230.000	30,847		0	
874054-10-9	TAKE TWO INTERACTIVE SOFTWARE INC		03/02/2021	EXTERNAL MANAGER TRA	320.000	60,509		0	
876030-10-7	TAPESTRY INC		03/02/2021	EXTERNAL MANAGER TRA	1,210.000	50,390		0	
87612G-10-1	TARGA RESOURCES CORP		03/29/2021	EXTERNAL MANAGER TRA	5,550.000	173,094		0	
88076W-10-3	TERADATA CORP		02/22/2021	EXTERNAL MANAGER TRA	1,590.000	74,000		0	
90184L-10-2	TWITTER INC		03/08/2021	EXTERNAL MANAGER TRA	2,870.000	203,846		0	
90214J-10-1	2U INC		03/15/2021	EXTERNAL MANAGER TRA	810.000	30,630		0	
921943-85-8	VANGUARD DEVELOPED MARKETS INDEX F		03/31/2021	BLOOMBERG TRADEBOOK	17,283.000	850,483		0	
922042-85-8	VANGUARD EMERGING MARKETS STOCK IN		03/31/2021	BLOOMBERG TRADEBOOK	5,792.000	300,751		0	
922042-87-4	VANGUARD EUROPEAN STOCK INDEX FUND		03/31/2021	BLOOMBERG TRADEBOOK	2,375.000	150,057		0	
92339V-30-8	VEREIT INC		03/26/2021	EXTERNAL MANAGER TRA	9,120.000	345,828		0	
928881-10-1	VONTIER CORP		01/28/2021	VARIOUS	4,094.000	131,302		0	
929042-10-9	VORNADO REALTY TRUST REIT		03/15/2021	EXTERNAL MANAGER TRA	1,150.000	55,443		0	
941848-10-3	WATER CORP		03/02/2021	EXTERNAL MANAGER TRA	260.000	71,976		0	
94419L-10-1	WAYFAIR INC CLASS A		03/29/2021	EXTERNAL MANAGER TRA	400.000	123,436		0	
969904-10-1	WILLIAMS SONOMA INC		03/31/2021	EXTERNAL MANAGER TRA	620.000	111,479		0	
98986T-10-8	ZYNGA INC CLASS A		02/02/2021	EXTERNAL MANAGER TRA	6,040.000	61,578		0	
143658-30-0	CARNIVAL CORP	C	03/29/2021	EXTERNAL MANAGER TRA	1,200.000	30,770		0	
G0176J-10-9	ALLEGION PLC	C	03/15/2021	EXTERNAL MANAGER TRA	270.000	31,821		0	
G0250X-10-7	AMCOR PLC	C	03/30/2021	EXTERNAL MANAGER TRA	12,550.000	146,987		0	
G3223R-10-8	EVEREST RE GROUP LTD	C	01/22/2021	EXTERNAL MANAGER TRA	2,060.000	476,837		0	
G491BT-10-8	INVESCO LTD	C	02/23/2021	EXTERNAL MANAGER TRA	1,370.000	30,479		0	
G6610J-11-8	NOBLE HOLDING INTL LTD TRANCHE 1	C	02/09/2021	EXCHANGE OFFER	551.250	3,451		0	
G6610J-12-6	NOBLE HOLDING INTL LTD TRANCHE 2	C	02/09/2021	EXCHANGE OFFER	551.250	(19,882)		0	
G6610J-20-9	NOBLE FINANCE CO	C	02/09/2021	EXCHANGE OFFER	395.410	18,171		0	
G66721-10-4	NORWEGIAN CRUISE LINE HOLDINGS LTD	C	03/22/2021	EXTERNAL MANAGER TRA	3,230.000	93,792		0	
G7709Q-10-4	ROYALTY PHARMA PLC CLASS A	C	01/28/2021	EXTERNAL MANAGER TRA	9,670.000	476,570		0	
L8681T-10-2	SPOTIFY TECHNOLOGY SA	C	01/28/2021	EXTERNAL MANAGER TRA	630.000	203,381		0	
N14506-10-4	ELASTIC NV	C	01/11/2021	EXTERNAL MANAGER TRA	390.000	58,768		0	
N53745-10-0	LYONDELLBASELL INDUSTRIES NV CLASS	C	03/15/2021	EXTERNAL MANAGER TRA	2,590.000	276,755		0	
V7780T-10-3	ROYAL CARIBBEAN CRUISES LTD	C	03/16/2021	EXTERNAL MANAGER TRA	1,880.000	149,009		0	
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						57,711,734	XXX	0	XXX
316146-10-9	Fid Inv Gr Bond		03/31/2021	FIDELITY CAPITAL MARKETS	25.990	218			1.
701769-40-8	Parnassus Equity IS		03/31/2021	FIDELITY CAPITAL MARKETS	0.344	20			1.
74256W-58-4	PIF MidCap Fund R6		03/31/2021	FIDELITY CAPITAL MARKETS	1,533.392	57,119			1.
378690-82-0	Glenmede Sm Cap E IS		03/31/2021	FIDELITY CAPITAL MARKETS	7,029.000	220,902			1.
92646A-82-3	Victory Special Value I		03/31/2021	FIDELITY CAPITAL MARKETS	2.155	46			1.
9499999. Subtotal - Common Stocks - Mutual Funds						278,305	XXX	0	XXX
9799997. Total - Common Stocks - Part 3						57,990,039	XXX	0	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						57,990,039	XXX	0	XXX
9899999. Total - Preferred and Common Stocks						57,990,039	XXX	0	XXX
9999999 - Totals						623,967,035	XXX	2,136,302	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
912810-QL-5	TREASURY BOND 4.25 11/15/40		01/21/2021	WELLS FARGO		2,107,031	1,450,000	1,819,463	1,787,498	0	(761)	0	(761)	0	1,786,737	0	320,294	320,294	11,576	11/15/2040	1.A
912810-QT-8	TREASURY BOND 3.12 11/15/41		01/13/2021	GOLDMAN SACHS		2,537,188	2,000,000	2,289,648	2,279,348	0	(381)	0	(381)	0	2,278,966	0	258,221	258,221	10,359	11/15/2041	1.A
912810-SN-9	TREASURY BOND		01/21/2021	AFIG1492		2,583,281	3,000,000	2,782,007	2,783,024	0	335	0	335	0	2,783,360	0	(200,078)	(200,078)	7,044	05/15/2050	1.A
912810-SP-4	TREASURY BOND		02/11/2021	VARIOUS		5,204,547	5,890,000	5,384,412	2,130,906	0	699	0	699	0	5,385,197	0	(180,650)	(180,650)	37,535	08/15/2050	1.A
912810-SQ-2	TREASURY BOND		01/06/2021	ROYAL BANK OF SCOTLA		980,466	1,065,000	1,008,284	1,008,617	0	41	0	41	0	1,008,658	0	(28,192)	(28,192)	4,721	08/15/2040	1.A
912810-SS-8	TREASURY BOND		03/30/2021	VARIOUS		12,701,794	14,430,000	13,782,503	7,079,940	0	947	0	947	0	13,783,195	0	(1,081,401)	(1,081,401)	67,406	11/15/2050	1.A
912810-ST-6	TREASURY BOND		02/23/2021	VARIOUS		2,630,413	2,920,000	2,897,222	2,897,301	0	139	0	139	0	2,897,441	0	(267,028)	(267,028)	11,027	11/15/2040	1.A
912810-SW-9	TREASURY BOND		03/22/2021	VARIOUS		1,293,894	1,380,000	1,348,195	0	0	61	0	61	0	1,348,256	0	(54,362)	(54,362)	2,311	02/15/2041	1.A
912828-VM-9	TREASURY INFL IX N/B		02/09/2021	CITIGROUP		5,963,707	5,592,750	4,982,787	5,588,364	(588,050)	264	0	(587,786)	0	5,000,578	0	963,129	963,129	11,993	07/15/2023	1.A
912828-XB-1	TREASURY NOTE 2.12 05/15/25		03/16/2021	JP MORGAN		2,017,191	1,900,000	1,919,074	1,909,395	0	(431)	0	(431)	0	1,908,964	0	108,227	108,227	13,607	05/15/2025	1.A
91282C-AE-1	TREASURY NOTE		02/16/2021	CITIGROUP		3,595,688	3,810,000	3,746,319	3,747,190	0	806	0	806	0	3,747,996	0	(152,309)	(152,309)	12,038	08/15/2030	1.A FE
91282C-AT-8	TREASURY NOTE		01/13/2021	BANK OF AMERICA		989,844	1,000,000	991,992	992,208	0	57	0	57	0	992,266	0	(2,422)	(2,422)	518	10/31/2025	1.A FE
91282C-AV-3	TREASURY NOTE		02/25/2021	VARIOUS		21,593,860	22,440,000	22,182,118	9,682,413	0	1,158	0	1,158	0	22,183,252	0	(589,392)	(589,392)	48,446	11/15/2030	1.A FE
91282C-BB-6	WI TREASURY		03/23/2021	VARIOUS		4,349,140	4,430,000	4,420,922	4,420,925	0	127	0	127	0	4,421,052	0	(71,912)	(71,912)	2,914	12/31/2027	1.A FE
91282C-BC-4	TREASURY NOTE		01/14/2021	VARIOUS		2,291,391	2,300,000	2,296,523	0	0	7	0	7	0	2,296,530	0	(5,140)	(5,140)	279	12/31/2025	1.A FE
91282C-BH-3	TREASURY NOTE		03/01/2021	VARIOUS		16,531,862	16,693,000	16,554,061	0	0	370	0	370	0	16,554,431	0	(22,569)	(22,569)	3,063	01/31/2026	1.A FE
91282C-BJ-9	TREASURY NOTE		02/23/2021	VARIOUS		1,225,158	1,245,000	1,244,903	0	0	0	0	0	0	1,244,903	0	(19,745)	(19,745)	609	01/31/2028	1.A FE
91282C-BL-4	TREASURY NOTE		03/31/2021	VARIOUS		20,536,204	21,310,000	20,683,910	0	0	2,108	0	2,108	0	20,686,018	0	(149,815)	(149,815)	15,766	02/15/2031	1.A FE
91282C-BP-5	WI TREASURY NOTE		03/22/2021	VARIOUS		9,856,882	9,895,000	9,858,604	0	0	(3)	0	(3)	0	9,858,600	0	(1,719)	(1,719)	2,966	02/29/2028	1.A
91282C-BQ-3	TREASURY NOTE		03/29/2021	VARIOUS		14,914,456	15,123,000	14,922,442	0	0	138	0	138	0	14,922,581	0	(8,125)	(8,125)	2,193	02/28/2026	1.A FE
91282C-BT-7	TREASURY NOTE		03/29/2021	SUSQUEHANNA		546,820	550,000	546,240	0	0	0	0	0	0	546,240	0	580	580	0	03/31/2026	1.A FE
0599999. Subtotal - Bonds - U.S. Governments						134,450,817	138,423,750	135,661,629	46,307,129	(588,050)	5,681	0	(582,369)	0	135,635,221	0	(1,184,408)	(1,184,408)	266,371	XXX	XXX
195325-BQ-7	COLOMBIA (REPUBLIC OF) 4 02/26/24	C	01/13/2021	JP MORGAN		270,375	250,000	258,500	254,431	0	(75)	0	(75)	0	254,357	0	16,018	16,018	4,000	02/26/2024	2.C FE
1099999. Subtotal - Bonds - All Other Governments						270,375	250,000	258,500	254,431	0	(75)	0	(75)	0	254,357	0	16,018	16,018	4,000	XXX	XXX
01F022-63-4	UMBS 30YR TBA(REG A)		03/08/2021	VARIOUS		16,596,484	16,000,000	16,728,711	0	0	0	0	0	0	16,728,711	0	(132,227)	(132,227)	11,111	03/15/2050	1.A
196479-6Z-7	COLORADO ST HSG & FIN AUTH		03/01/2021	STATE BANK		24,973	24,973	24,973	24,973	0	0	0	0	0	24,973	0	0	0	184	08/01/2049	1.A FE
196480-CV-7	COLORADO ST HSG & FIN AUTH		03/01/2021	STATE BANK		44,790	44,790	46,134	45,959	0	(11)	0	(11)	0	45,948	0	(1,157)	(1,157)	274	08/01/2049	1.A FE
196480-EX-1	COLORADO ST HSG & FIN AUTH		03/01/2021	STATE BANK		73,759	73,759	73,759	73,759	0	0	0	0	0	73,759	0	0	0	376	01/01/2050	1.A FE
3128M9-ZS-4	FGOLD 30YR GIANT 4.5 10/01/41		03/01/2021	PAYDOWN		445,061	445,061	477,119	473,875	0	(28,814)	0	(28,814)	0	445,061	0	0	0	3,794	10/01/2041	1.A
3128MD-UP-6	FGOLD 15YR GIANT 3.5 10/01/28		03/01/2021	PAYDOWN		363,847	363,847	381,486	377,326	0	(13,479)	0	(13,479)	0	363,847	0	0	0	2,222	10/01/2028	1.A
3128MJ-4V-9	FGOLD 30YR GIANT 3.5 08/01/48		03/01/2021	PAYDOWN		19,879	19,879	19,787	19,813	0	66	0	66	0	19,879	0	0	0	106	08/01/2048	1.A
3128MJ-5R-7	FGOLD 30YR GIANT		03/01/2021	PAYDOWN		295,756	295,756	288,085	290,906	0	4,850	0	4,850	0	295,756	0	0	0	1,199	10/01/2048	1.A
3128MJ-ZF-0	FGOLD 30YR GIANT		03/01/2021	PAYDOWN		1,052,863	1,052,863	1,027,693	1,032,266	0	20,597	0	20,597	0	1,052,863	0	0	0	5,167	01/01/2047	1.A
3128PU-P5-5	FGOLD 15YR 4 04/01/26		03/01/2021	PAYDOWN		66,826	66,826	71,530	69,481	0	(2,655)	0	(2,655)	0	66,826	0	0	0	377	04/01/2026	1.A
3128PU-V8-2	FGOLD 15YR 4 05/01/26		03/01/2021	PAYDOWN		105,748	105,748	113,150	110,183	0	(4,435)	0	(4,435)	0	105,748	0	0	0	655	05/01/2026	1.A
312939-NP-2	FGOLD 30YR		03/01/2021	PAYDOWN		51,575	51,575	55,515	55,191	0	(3,616)	0	(3,616)	0	51,575	0	0	0	311	03/01/2040	1.A
312942-VH-5	FGOLD 30YR 5 10/01/40		03/01/2021	PAYDOWN		248,414	248,414	267,433	266,847	0	(18,434)	0	(18,434)	0	248,414	0	0	0	2,265	10/01/2040	1.A
3132DV-3Q-6	FHLMC 30YR UMBS SUPER		03/01/2021	PAYDOWN		329,246	329,246	346,017	344,024	0	(14,778)	0	(14,778)	0	329,246	0	0	0	2,468	08/01/2049	1.A
3132DW-A7-8	FHLMC 30YR UMBS SUPER		03/01/2021	PAYDOWN		70,381	70,381	75,044	0	0	(4,663)	0	(4,663)	0	70,381	0	0	0	176	02/01/2051	1.A
3132DW-BD-4	FHLMC 30YR UMBS SUPER		03/01/2021	PAYDOWN		53,544	53,544	57,135	0	0	(3,591)	0	(3,591)	0	53,544	0	0	0	134	02/01/2051	1.A
3132L9-FC-4	FHLMC GOLD 30YR CASH ISSUANCE		03/01/2021	PAYDOWN		173,263	173,263	173,263	173,264	0	0	0	0	0	173,263	0	0	0	921	12/01/2047	1.A
3132Y4-CQ-3	FHLMC GOLD 30YR		03/01/2021	PAYDOWN		1,367,948	1,367,948	1,386,971	1,382,428	0	(14,480)	0	(14,480)	0	1,367,948	0	0	0	6,788	11/01/2048	1.A
31335B-C2-0	FHLMC GOLD 30YR GIANT		03/01/2021	PAYDOWN		564,377	564,377	552,120	553,727	0	10,651	0	10,651	0	564,377	0	0	0	2,739	12/01/2046	1.A
3138WD-AM-3	FNMA 30YR		03/01/2021	PAYDOWN		878,346	878,346	909,843	904,250	0	(25,904)	0	(25,904)	0	878,346	0	0	0	4,621	10/01/2044	1.A
3140FT-KA-8	FNMA 30YR		03/01/2021	PAYDOWN		356,773	356,773	357,387	357,314	0	(541)	0	(541)	0	356,773	0	0	0	1,753	02/01/2047	1.A
3140HF-TP-4	FNMA 30YR UMBS		03/01/2021	PAYDOWN		788,835	788,835	839,862	804,360	0	(15,525)	0	(15,525)	0	788,835	0	0	0	5,098	04/01/2050	1.A
3140J7-2S-3	FNMA 30YR		03/01/2021	PAYDOWN		110,176	110,176	107,628	107,951	0	2,225	0	2,225	0	110,176	0	0	0	585	02/01/2048	1.A
3140J9-UT-6	FNMA 30YR		03/01/2021	PAYDOWN		287,298	287,298	293,897	293,416	0	(6,117)	0	(6,117)	0	287,298	0	0	0	1,525	05/01/2048	1.A
3140J9-XH-9	FNMA 30YR		03/01/2021	PAYDOWN		206,560	206,560	206,431	206,466	0	94	0	94	0	206,560	0	0	0	1,015	07/01/2047	1.A
3140JV-EA-6	FNMA 30YR UMBS		03/01/2021	PAYDOWN		2,632,089	2,632,089	2,719,778	2,686,282	0	(54,193)	0	(54,193)	0	2,632,089	0	0	0	16,284	08/01/2049	1.A
3140JV-M3-3	FNMA 30YR UMBS		03/01/2021	PAYDOWN		635,537	635,537	639,583	638,208	0	(2,672)	0	(2,672)	0	635,537	0	0	0	2,213	07/01/2049	1.A
3140JV-SJ-2	FNMA 30YR UMBS		03/01/2021	PAYDOWN		1,104,499	1,104,499	1,139,014	1,123,419	0	(18,921)	0	(18,921)	0	1,104,499	0	0	0	5,519	09/01/2049	1.A
3140JX-SG-4	FNMA 15YR UMBS		03/01/2021	PAYDOWN		787,627	787,627	809,040	803,543	0	(15,917)	0	(15,917)	0	787,627	0	0	0	3,895	10/01/2034	1.A
3140K3-BY-7	FNMA 15YR UMBS		03/01/2021	PAYDOWN		719,105	719,105	729,442	727,205	0	(8,100)	0	(8,100)	0	719,105	0	0	0	3,461	01/01/2035	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
3140K3-C4-2	FNMA 30YR UMBS		03/01/2021	PAYDOWN		438,230	438,230	468,906	451,171	0	(12,941)	0	(12,941)	0	438,230	0	0	0	2,087	02/01/2050	1.A
3140K3-WD-0	FNMA 30YR UMBS		03/01/2021	PAYDOWN		248,225	248,225	261,916	254,083	0	(5,858)	0	(5,858)	0	248,225	0	0	0	1,023	03/01/2050	1.A
3140K4-TV-2	FNMA 30YR UMBS		03/01/2021	PAYDOWN		618,188	618,188	658,563	632,961	0	(14,773)	0	(14,773)	0	618,188	0	0	0	3,844	03/01/2050	1.A
3140K5-AM-9	FNMA 30YR UMBS		03/31/2021	VARIOUS		6,798,105	6,569,948	6,783,471	6,639,885	0	(30,819)	0	(30,819)	0	6,609,067	0	189,038	189,038	51,887	02/01/2050	1.A
3140K7-CM-3	FNMA 15YR UMBS		03/01/2021	PAYDOWN		256,362	256,362	258,525	257,946	0	(1,584)	0	(1,584)	0	256,362	0	0	0	971	12/01/2034	1.A
3140K8-SJ-1	FNMA 30YR UMBS		03/25/2021	VARIOUS		5,099,318	4,929,871	5,169,047	5,021,530	0	(55,147)	0	(55,147)	0	4,966,383	0	132,935	132,935	37,582	03/01/2050	1.A
3140K8-SR-3	FNMA 30YR UMBS		03/01/2021	PAYDOWN		477,992	477,992	512,123	495,157	0	(17,165)	0	(17,165)	0	477,992	0	0	0	2,523	03/01/2050	1.A
3140K8-SZ-5	FNMA 30YR UMBS		03/01/2021	PAYDOWN		626,656	626,656	673,068	656,219	0	(29,563)	0	(29,563)	0	626,656	0	0	0	4,536	03/01/2050	1.A
3140K8-UM-1	FNMA 30YR UMBS		03/01/2021	PAYDOWN		179,098	179,098	189,294	183,322	0	(4,224)	0	(4,224)	0	179,098	0	0	0	835	04/01/2050	1.A
3140K8-Y7-0	FNMA 30YR UMBS		03/01/2021	PAYDOWN		964,150	964,150	1,007,235	985,504	0	(21,354)	0	(21,354)	0	964,150	0	0	0	5,480	02/01/2050	1.A
3140KD-CD-0	FNMA 15YR UMBS		03/01/2021	PAYDOWN		145,086	145,086	152,657	151,604	0	(6,518)	0	(6,518)	0	145,086	0	0	0	522	06/01/2035	1.A
3140KG-C2-7	FNMA 30YR UMBS		03/01/2021	PAYDOWN		194,521	194,521	201,815	201,762	0	(7,241)	0	(7,241)	0	194,521	0	0	0	627	09/01/2050	1.A
3140KH-VM-0	FNMA 30YR UMBS		03/01/2021	PAYDOWN		238,063	238,063	253,202	253,118	0	(15,056)	0	(15,056)	0	238,063	0	0	0	1,382	08/01/2050	1.A
3140KK-HL-1	FNMA 30YR UMBS		03/01/2021	PAYDOWN		183,824	183,824	194,423	194,339	0	(10,516)	0	(10,516)	0	183,824	0	0	0	643	08/01/2050	1.A
3140KK-HV-9	FNMA 30YR UMBS		03/01/2021	PAYDOWN		71,803	71,803	76,639	0	0	(4,836)	0	(4,836)	0	71,803	0	0	0	180	08/01/2050	1.A
3140KL-RR-5	FNMA 30YR UMBS		03/01/2021	PAYDOWN		533,031	533,031	565,762	565,561	0	(32,530)	0	(32,530)	0	533,031	0	0	0	2,782	08/01/2050	1.A
3140KL-YJ-5	FNMA 30YR UMBS		03/01/2021	PAYDOWN		103,004	103,004	108,379	108,317	0	(5,313)	0	(5,313)	0	103,004	0	0	0	343	09/01/2050	1.A
3140KM-U3-2	FNMA 30YR UMBS		03/01/2021	PAYDOWN		306,382	306,382	324,190	324,058	0	(17,676)	0	(17,676)	0	306,382	0	0	0	1,779	09/01/2050	1.A
3140KP-PL-1	FNMA 30YR UMBS		03/01/2021	PAYDOWN		12,177	12,177	12,657	12,654	0	(477)	0	(477)	0	12,177	0	0	0	40	11/01/2050	1.A
3140KP-PM-9	FNMA 30YR UMBS		03/01/2021	PAYDOWN		91,545	91,545	94,807	94,791	0	(3,246)	0	(3,246)	0	91,545	0	0	0	190	10/01/2050	1.A
3140KR-LT-4	FNMA 30YR UMBS		03/01/2021	PAYDOWN		48,405	48,405	50,878	50,843	0	(2,439)	0	(2,439)	0	48,405	0	0	0	156	10/01/2050	1.A
3140KS-AF-4	FNMA 30YR UMBS		03/01/2021	PAYDOWN		23,672	23,672	24,537	24,534	0	(863)	0	(863)	0	23,672	0	0	0	79	11/01/2050	1.A
3140KS-BC-0	FNMA 30YR UMBS		03/01/2021	PAYDOWN		26,833	26,833	27,738	27,736	0	(903)	0	(903)	0	26,833	0	0	0	83	11/01/2050	1.A
3140QC-GK-6	FNMA 15YR UMBS		03/01/2021	PAYDOWN		196,844	196,844	198,874	198,575	0	(1,731)	0	(1,731)	0	196,844	0	0	0	814	11/01/2034	1.A
3140QD-E9-1	FNMA 30YR UMBS		03/01/2021	PAYDOWN		1,098,821	1,098,821	1,166,296	1,167,536	0	(68,715)	0	(68,715)	0	1,098,821	0	0	0	6,543	04/01/2050	1.A
3140QD-FP-4	FNMA 30YR UMBS		03/01/2021	PAYDOWN		238,810	238,810	258,065	244,414	0	(5,604)	0	(5,604)	0	238,810	0	0	0	1,817	04/01/2050	1.A
3140QD-WT-7	FNMA 30YR UMBS		03/01/2021	PAYDOWN		1,293,257	1,293,257	1,391,788	1,384,270	0	(91,013)	0	(91,013)	0	1,293,257	0	0	0	7,426	06/01/2050	1.A
3140X4-UU-8	FNMA 15YR UMBS SUPER		03/01/2021	VARIOUS		2,129,853	2,025,242	2,073,025	2,058,583	0	(5,359)	0	(5,359)	0	2,053,224	0	76,628	76,628	16,914	09/01/2034	1.A
3140X5-XR-9	FNMA 15YR UMBS SUPER		03/01/2021	PAYDOWN		212,856	212,856	225,328	220,149	0	(7,292)	0	(7,292)	0	212,856	0	0	0	1,179	02/01/2035	1.A
3140X7-RJ-0	FNMA 30YR UMBS SUPER		03/01/2021	PAYDOWN		689,814	689,814	744,137	742,654	0	(52,840)	0	(52,840)	0	689,814	0	0	0	4,115	03/01/2050	1.A
3140X7-TY-5	FNMA 30YR UMBS SUPER		03/01/2021	PAYDOWN		254,430	254,430	269,775	269,413	0	(14,983)	0	(14,983)	0	254,430	0	0	0	1,827	08/01/2050	1.A
3140X8-C6-2	FNMA 30YR UMBS SUPER		03/01/2021	PAYDOWN		122,680	122,680	128,967	125,892	0	(3,212)	0	(3,212)	0	122,680	0	0	0	617	11/01/2050	1.A
3140X8-PS-0	FNMA 15YR UMBS SUPER		03/01/2021	PAYDOWN		202,899	202,899	211,617	211,557	0	(8,658)	0	(8,658)	0	202,899	0	0	0	625	12/01/2035	1.A
31418C-5J-9	FNMA 30YR		03/01/2021	PAYDOWN		1,221,568	1,221,568	1,197,995	1,204,250	0	17,317	0	17,317	0	1,221,568	0	0	0	6,729	12/01/2048	1.A
31418C-FD-1	FNMA 30YR		03/01/2021	PAYDOWN		1,362,358	1,362,358	1,342,038	1,345,908	0	16,450	0	16,450	0	1,362,358	0	0	0	6,512	01/01/2047	1.A
31418D-CX-8	FNMA 30YR		03/01/2021	PAYDOWN		613,586	613,586	605,820	608,212	0	5,375	0	5,375	0	613,586	0	0	0	2,980	05/01/2049	1.A
31418D-P5-5	FNMA 15YR UMBS		03/01/2021	PAYDOWN		579,384	579,384	611,340	602,880	0	(23,497)	0	(23,497)	0	579,384	0	0	0	3,002	06/01/2035	1.A
31418D-QJ-4	FNMA 30YR UMBS		03/01/2021	PAYDOWN		293,471	293,471	315,390	303,495	0	(10,024)	0	(10,024)	0	293,471	0	0	0	1,759	06/01/2050	1.A
31418D-WT-5	FNMA 30YR UMBS		03/01/2021	PAYDOWN		84,819	84,819	90,173	0	0	(5,354)	0	(5,354)	0	84,819	0	0	0	212	02/01/2051	1.A
36179V-4Y-3	GNMA2 30YR		03/01/2021	PAYDOWN		46,803	46,803	50,789	0	0	(3,986)	0	(3,986)	0	46,803	0	0	0	156	01/01/2051	1.A
36179V-7J-3	GNMA2 30YR		03/01/2021	PAYDOWN		12,981	12,981	14,239	0	0	(1,258)	0	(1,258)	0	12,981	0	0	0	49	02/01/2051	1.A
36179V-FS-4	GNMA2 30YR		02/12/2021	VARIOUS		4,853,123	4,543,610	4,907,808	4,668,877	0	(26,755)	0	(26,755)	0	4,642,122	0	211,001	211,001	49,381	02/20/2050	1.A
36179V-KM-1	GNMA2 30YR		03/01/2021	PAYDOWN		1,399,848	1,399,848	1,493,025	1,446,135	0	(46,287)	0	(46,287)	0	1,399,848	0	0	0	7,326	04/20/2050	1.A
36179V-KN-9	GNMA2 30YR		03/01/2021	VARIOUS		12,759,720	12,069,226	12,867,742	12,441,851	0	(183,754)	0	(183,754)	0	12,258,097	0	501,623	501,623	119,245	04/20/2050	1.A
60416Q-HS-6	MINNESOTA ST HSG FIN AGY HOMEOWNER		03/01/2021	STATE BANK		68,380	68,380	68,380	68,380	0	0	0	0	0	68,380	0	0	0	359	12/01/2049	1.A FE
92812U-Q4-3	VIRGINIA ST HSG DEV AUTH COMWL		03/25/2021	STATE BANK		148,759	148,759	148,759	148,759	0	0	0	0	0	148,759	0	0	0	857	10/25/2037	1.A FE
92812U-Q7-6	VIRGINIA ST HSG DEV AUTH CMWLTH MT		03/25/2021	VARIOUS		191,539	191,539	191,539	191,539	0	0	0	0	0	191,539	0	0	0	839	10/01/2049	1.A FE
92812U-Q8-4	VIRGINIA ST HSG DEV AUTH CMWLTH		03/25/2021	STATE BANK		161,966	161,966	161,966	161,966	0	0	0	0	0	161,966	0	0	0	820	12/25/2049	1.A FE
92812V-MA-1	VIRGINIA ST HSG DEV AUTH		03/25/2021	STATE BANK		159,950	159,950	159,950	159,950	0	0	0	0	0	159,950	0	0	0	817	11/25/2039	1.A FE
3199999. Subtotal - Bonds - U.S. Special Revenues						78,538,768	76,440,062	79,882,487	61,508,776	0	(1,040,585)	0	(1,040,585)	0	77,560,927	0	977,841	977,841	449,730	XXX	XXX
00206R-KF-8	AT&T INC		03/12/2021	VARIOUS		432,838	500,000	495,515	495,515	0	15	0	15	0	495,529	0	(62,691)	(62,691)	10,792	02/01/2061	2.B FE
00206R-MF-6	AT&T INC		02/10/2021	MORGAN STANLEY		756,659	757,000	776,243	776,150	0	(155)	0	(155)	0	775,995	0	(19,336)	(19,336)	3,485	12/01/2033	2.B FE
002824-BG-4	ABBOTT LABORATORIES		02/02/2021	US BANK		1,746,680	1,300,000	1,717,764	1,702,708	0	(2,008)	0	(2,008)	0	1,700,700	0	45,980	45,980	10,978	11/30/2036	1.G FE
00287Y-BV-0	ABBVIE INC		01/08/2021	STIFEL NICOLAUS		661,320	600,000	609,546	609,360	0	(48)	0	(48)	0	609,312	0	52,008	52,008	2,508	11/21/2026	2.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
00287Y-BZ-1	ABBVIE INC		01/08/2021	BANK OF AMERICA		1,069,660	1,000,000	1,034,160	1,033,168	0	(260)	0	(260)	0	1,032,908	0	36,752	36,752	3,683	11/21/2024	2.A FE
00404A-AM-1	ACADIA HEALTHCARE CO INC		03/01/2021	CALL 101.625		436,988	430,000	441,522	440,213	0	(452)	0	(452)	0	439,760	0	(9,760)	(9,760)	20,963	03/01/2024	4.C FE
00507V-AN-9	ACTIVISION BLIZZARD INC 4.5 06/15/47		02/24/2021	MORGAN STANLEY		363,597	300,000	284,916	285,511	0	29	0	29	0	285,540	0	78,057	78,057	2,663	06/15/2047	2.A FE
00688J-AB-3	ADIENT US LLC		03/23/2021	JP MORGAN		121,825	110,000	123,207	122,925	0	(614)	0	(614)	0	122,311	0	(486)	(486)	4,400	04/15/2025	4.A FE
009158-AY-2	AIR PRODUCTS AND CHEMICALS INC		01/05/2021	FLOW TRADERS US INST		264,825	250,000	249,753	249,774	0	0	0	0	0	249,774	0	15,051	15,051	668	05/15/2027	1.F FE
012653-AC-5	ALBEMARLE CORP		03/16/2021	CALL 100		500,000	500,000	498,203	498,203	0	192	0	192	0	498,395	0	1,605	1,605	2,127	11/15/2022	2.C FE
013092-AD-3	ALBERTSONS COMPANIES INC		01/20/2021	CITIGROUP		313,769	305,000	312,458	312,244	0	(192)	0	(192)	0	312,052	0	1,717	1,717	4,655	02/15/2023	4.A FE
013093-AD-1	ALBERTSONS HOLDINGS LLC / 5.75 03/15/25		01/04/2021	CALL 102.875		169,744	165,000	167,332	166,595	0	(3)	0	(3)	0	166,593	0	(1,593)	(1,593)	7,616	03/15/2025	4.A FE
015271-AV-1	ALEXANDRIA REAL ESTATE EQUITIES IN		01/14/2021	GOLDMAN SACHS		48,820	50,000	49,906	49,908	0	1	0	1	0	49,909	0	(1,089)	(1,089)	427	02/01/2033	2.A FE
015271-AX-7	ALEXANDRIA REAL ESTATE EQUITIES IN		02/04/2021	PIERPONT		495,585	500,000	497,940	0	0	0	0	0	0	497,940	0	(2,355)	(2,355)	0	05/18/2051	2.A FE
020002-BE-0	ALLSTATE CORPORATION (THE)		03/29/2021	MATURITY		2,000,000	2,000,000	2,004,000	2,000,584	0	(584)	0	(584)	0	2,000,000	0	0	0	3,351	03/29/2021	1.G FE
02343U-AG-0	AMCOR FINANCE (USA) INC		01/15/2021	BANK OF AMERICA		563,530	500,000	558,645	555,509	0	(559)	0	(559)	0	554,951	0	8,579	8,579	4,128	04/28/2026	2.B FE
02376R-AE-2	AMERICAN AIRLINES GROUP INC		01/28/2021	EXTERNAL MANAGER TRA		133,380	171,000	77,378	83,383	0	1,082	0	1,082	0	84,466	0	48,914	48,914	2,672	03/01/2025	5.B FE
031162-CT-5	AMGEN INC		03/12/2021	MORGAN STANLEY		1,028,570	1,000,000	997,870	998,102	0	65	0	65	0	998,167	0	30,403	30,403	12,528	02/21/2027	2.A FE
031162-CW-8	AMGEN INC		02/10/2021	ROYAL BANK OF CANADA		1,299,238	1,250,000	1,245,525	1,245,793	0	76	0	76	0	1,245,869	0	53,369	53,369	22,042	02/25/2031	2.A FE
037411-BA-2	APACHE CORP		02/18/2021	JP MORGAN		164,175	165,000	170,371	170,363	0	(18)	0	(18)	0	170,344	0	(6,169)	(6,169)	2,765	04/15/2043	3.A FE
037833-CX-6	APPLE INC		01/29/2021	VARIOUS		561,014	500,000	558,730	553,880	0	(722)	0	(722)	0	553,158	0	7,856	7,856	1,750	06/20/2027	1.B FE
037833-EB-2	APPLE INC		02/01/2021	SUSQUEHANNA		2,994,720	3,000,000	2,993,250	0	0	0	0	0	0	2,993,250	0	1,470	1,470	0	02/08/2026	1.B FE
037833-ED-8	APPLE INC		02/01/2021	SUSQUEHANNA		2,001,640	2,000,000	1,999,440	0	0	0	0	0	0	1,999,440	0	2,200	2,200	0	02/08/2031	1.B FE
053773-BB-2	AVIS BUDGET CAR RENTAL LLC 6.37 04/01/24		03/31/2021	EXTERNAL MANAGER TRA		60,996	60,000	49,363	50,370	0	627	0	627	0	50,997	0	9,999	9,999	0	04/01/2024	4.C FE
053773-BE-6	AVIS BUDGET CAR RENTAL LLC		03/09/2021	CITIGROUP		130,000	125,000	113,614	113,951	0	244	0	244	0	114,195	0	15,805	15,805	4,712	07/15/2027	4.C FE
053773-BG-1	AVIS BUDGET CAR RENTAL LLC		03/15/2021	VARIOUS		425,200	420,000	420,000	0	0	0	0	0	0	420,000	0	5,200	5,200	0	04/01/2028	4.C FE
058498-AR-7	BALL CORP		02/04/2021	MORGAN STANLEY		620,288	595,000	622,840	621,775	0	(2,265)	0	(2,265)	0	619,510	0	777	777	11,817	03/15/2022	3.A FE
058498-AW-6	BALL CORPORATION		02/18/2021	BANK OF AMERICA		413,700	420,000	418,425	0	0	6	0	6	0	418,431	0	(4,731)	(4,731)	6,339	08/15/2030	3.A FE
06051G-GE-3	BANK OF AMERICA CORP		01/08/2021	BANK OF AMERICA		514,095	500,000	499,105	499,511	0	10	0	10	0	499,521	0	14,574	14,574	7,463	01/20/2023	1.G FE
06051G-HR-3	BANK OF AMERICA CORP		02/02/2021	BANK OF AMERICA		1,790,927	1,650,000	1,685,226	1,674,392	0	(664)	0	(664)	0	1,673,728	0	117,199	117,199	22,030	03/15/2025	1.F FE
06051G-JP-5	BANK OF AMERICA CORP		03/12/2021	BANK OF AMERICA		1,003,580	1,000,000	1,000,000	0	0	0	0	0	0	1,000,000	0	3,580	3,580	368	03/11/2032	1.F FE
075887-BU-2	BECTON DICKINSON AND COMPANY		03/30/2021	GOLDMAN SACHS		8,469,775	8,390,000	8,462,545	6,333,638	0	(10,446)	0	(10,446)	0	8,445,015	0	24,760	24,760	33,402	06/06/2022	2.C FE
097023-DD-4	BOEING CO		02/11/2021	BANK OF AMERICA		1,002,860	1,000,000	1,000,000	0	0	0	0	0	0	1,000,000	0	2,860	2,860	389	02/04/2023	2.C FE
10373Q-AV-2	BP CAPITAL MARKETS AMERICA INC.		01/25/2021	BANK OF AMERICA		1,506,450	1,361,000	1,390,647	1,388,732	0	(337)	0	(337)	0	1,388,395	0	118,055	118,055	21,785	01/16/2027	1.F FE
110122-DP-0	BRISTOL-MYERS SQUIBB CO		01/14/2021	GOLDMAN SACHS		502,950	500,000	499,700	499,704	0	2	0	2	0	499,706	0	3,244	3,244	1,031	11/13/2027	1.F FE
11134L-AD-1	BROADCOM CORPORATION/BROADCOM CAYM		01/20/2021	CA_CASH_CLOSE		512,100	500,000	514,245	510,509	0	(578)	0	(578)	0	509,931	0	(9,931)	(9,931)	19,808	01/15/2022	2.C FE
11134L-AM-1	BROADCOM CORPORATION/BROADCOM CAYM		01/20/2021	CA_CASH_CLOSE		372,020	356,000	358,342	357,745	0	(45)	0	(45)	0	357,701	0	(1,701)	(1,701)	20,868	01/15/2023	2.C FE
11135F-AX-9	BROADCOM INC		02/08/2021	CALL 104.715		5,759,325	5,500,000	5,747,775	0	0	(2,016)	0	(2,016)	0	5,745,759	0	(245,759)	(245,759)	313,275	10/15/2022	2.C FE
11135F-BE-0	BROADCOM INC		01/14/2021	VARIOUS		1,001,960	1,000,000	997,430	0	0	0	0	0	0	997,430	0	4,530	4,530	0	02/15/2028	2.C FE
12008R-AM-9	BUILDERS FIRSTSOURCE INC		03/03/2021	CALL 103		28,840	28,000	27,416	27,359	0	12	0	12	0	27,371	0	629	629	483	06/01/2027	3.B FE
12189T-AX-2	BURLINGTON NORTHERN SANTA FE CORPO		02/23/2021	BANK OF AMERICA		581,316	400,000	559,138	554,862	0	(1,156)	0	(1,156)	0	553,705	0	27,611	27,611	13,089	08/15/2036	1.E FE
124857-AG-8	CBS CORP		03/15/2021	CALL 102.905		4,579,273	4,450,000	4,562,588	4,559,007	0	(19,148)	0	(19,148)	0	4,539,860	0	(89,860)	(89,860)	210,207	03/01/2022	2.B FE
1248EP-BM-4	CCO HOLDINGS LLC/CCO HOLDI 5.75 02/15/26		03/21/2021	CALL 102.875		86,415	84,000	86,111	85,120	0	(42)	0	(42)	0	85,078	0	(1,078)	(1,078)	2,898	02/15/2026	3.B FE
12505F-AD-3	OUTFRONT MEDIA CAPITAL LLC/OUTFRON		02/16/2021	CALL 100.938		60,563	60,000	60,930	60,675	0	(26)	0	(26)	0	60,649	0	(649)	(649)	1,416	02/15/2024	4.B FE
12527G-AC-7	CF INDUSTRIES INC		02/16/2021	VARIOUS		367,344	350,000	366,065	365,750	0	(839)	0	(839)	0	364,911	0	2,432	2,432	2,583	06/01/2023	3.A FE
125523-AB-6	CIGNA CORP		01/15/2021	CALL 100		7,307,000	7,307,000	7,307,025	7,307,060	0	(4)	0	(4)	0	7,307,055	0	(55)	(55)	5,173	09/17/2021	2.B FE
125523-AE-0	CIGNA CORP		03/18/2021	CALL 101.6097194		406,439	400,000	413,536	407,483	0	(2,244)	0	(2,244)	0	405,239	0	(5,239)	(5,239)	13,277	09/17/2021	2.B FE
125523-AF-7	CIGNA CORP		03/18/2021	CALL 107.6792032		1,636,724	1,520,000	1,585,047	664,769	0	(1,177)	0	(1,177)	0	1,583,991	0	(63,991)	(63,991)	73,510	07/15/2023	2.B FE
12630D-AY-0	COMM_14-CR14 4.23 02/10/47		01/05/2021	DEUTSCHE BANK		3,295,195	3,000,000	3,089,809	3,029,797	0	(167)	0	(167)	0	3,029,630	0	265,565	265,565	12,708	02/10/2047	1.A FM
126408-GH-0	CSX CORP		02/01/2021	GOLDMAN SACHS		1,650,624	1,142,000	1,521,279	1,510,888	0	(1,581)	0	(1,581)	0	1,509,307	0	141,317	141,317	23,221	10/01/2036	2.A FE
126408-GV-9	CSX CORP		03/01/2021	CALL 100		2,885,000	2,885,000	2,960,154	2,897,402	0	(12,402)	0	(12,402)	0	2,885,000	0	0	0	30,653	06/01/2021	2.A FE
126408-HH-9	CSX CORP 3.25 06/01/27		01/11/2021	BNP PARIBAS		1,122,380	1,000,000	1,104,390	1,095,838	0	(496)	0	(496)	0	1,095,343	0	27,037	27,037	3,792	06/01/2027	2.A FE
126650-DK-3	CVS HEALTH CORP		03/30/2021	VARIOUS		1,921,030	1,750,000	1,832,875	1,830,601	0	(743)	0	(743)	0	1,829,858	0	91,172	91,172	19,938	04/01/2040	2.B FE
13123X-AT-9	CALLON PETROLEUM COMPANY 6.12 10/01/24		03/02/2021	EXTERNAL MANAGER TRA		119,293	143,000	23,595	28,818	0	1,494	0	1,494	0	30,311	0	88,981	88,981	3,557	10/01/2024	5.B FE
13123X-AZ-5	CALLON PETROLEUM COMPANY 6.37 06/15/26		01/26/2021	EXTERNAL MANAGER TRA		5,805	9,000	1,530	1,723	0	18	0	18	0	1,741	0	4,064	4,064	330	06/15/2026	6. FE
131347-CN-4	CALPINE CORP		03/04/2021	JP MORGAN		313,388	305,000	274,438	276,796	0	596	0	596	0	277,392	0	35,996	35,996	7,512	03/15/2028	4.A FE
134429-BD-0	CAMPBELL SOUP COMPANY		03/15/2021	MATURITY		4,450,000	4,450,000	4,532,504	4,466,604	0	(16,604)	0	(16,604)	0	4,450,000	0	0	0	73,425	03/15/2021	2.B FE
14040H-BY-0	CAPITAL ONE FINANCIAL CORPORATION		03/30/2021	CALL 100		675,000	675,000	687,035	677,471	0	(2,471)	0	(2,471)	0	675,000	0	0	0	9,703	04/30/2021	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
144577-AH-6	CARRIZO OIL & GAS INC. 6.25 04/15/23		02/11/2021	EXTERNAL MANAGER TRA		8,450	11,000	2,475	3,371	0	154	0	154	0	3,525	0	4,925	4,925	213	04/15/2023	6.B FE
15135B-AX-9	CENTENE CORPORATION		02/11/2021	BANK OF AMERICA		501,250	500,000	500,000	0	0	0	0	0	0	500,000	0	1,250	1,250	0	03/01/2031	3.A FE
161175-CA-0	CHARTER COMMUNICATIONS OPERATING L		02/18/2021	SUSQUEHANNA		2,999,070	3,000,000	2,998,530	0	0	0	0	0	0	2,998,530	0	540	540	0	06/01/2052	2.C FE
163851-AE-8	CHEMOURS COMPANY		02/23/2021	ROYAL BANK OF CANADA		101,769	95,000	71,550	73,421	0	360	0	360	0	73,782	0	27,987	27,987	1,418	05/15/2027	4.B FE
166756-AL-0	CHEVRON USA INC		01/11/2021	MITSUBISHI UFJ		1,987,720	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	(12,280)	(12,280)	8,540	08/12/2027	1.C FE
166764-BZ-2	CHEVRON CORP		01/11/2021	JP MORGAN		542,295	500,000	500,000	500,000	0	0	0	0	0	500,000	0	42,295	42,295	2,564	05/11/2040	1.C FE
171239-AG-1	CHUBB INA HOLDINGS INC		03/11/2021	VARIOUS		472,765	500,000	498,885	498,912	0	21	0	21	0	498,934	0	(26,169)	(26,169)	3,242	09/15/2030	1.F FE
171340-AN-2	CHURCH & DWIGHT CO INC		02/24/2021	SUSQUEHANNA		1,104,330	1,000,000	1,075,010	1,068,716	0	(1,492)	0	(1,492)	0	1,067,224	0	37,106	37,106	17,938	08/01/2027	2.A FE
172967-MS-7	CITIGROUP INC		03/31/2021	CITIGROUP		499,180	500,000	500,000	500,000	0	0	0	0	0	500,000	0	(820)	(820)	4,358	06/03/2031	1.G FE
18451Q-AP-3	CLEAR CHANNEL WORLDWIDE HOLDINGS I		03/04/2021	CALL 104.625		74,284	71,000	62,071	63,310	0	362	0	362	0	63,671	0	7,329	7,329	3,630	02/15/2024	5.B FE
185899-AB-7	CLEVELAND-CLIFFS INC		03/12/2021	CALL 102.438		228,437	223,000	215,158	216,438	0	366	0	366	0	216,804	0	6,196	6,196	12,594	01/15/2024	4.B FE
185899-AJ-0	CLEVELAND-CLIFFS INC		03/11/2021	VARIOUS		293,366	267,000	287,940	287,663	0	(723)	0	(723)	0	286,940	0	(5,424)	(5,424)	10,547	10/17/2025	4.B FE
191098-AK-8	COCA-COLA BOTTLING CO. CONSOLIDATE		01/05/2021	BANK OF AMERICA		561,350	500,000	553,030	552,392	0	(182)	0	(182)	0	552,210	0	9,140	9,140	2,217	11/25/2025	2.B FE
191216-DJ-6	COCA-COLA CO		03/01/2021	SUSQUEHANNA		997,220	1,000,000	995,840	0	0	0	0	0	0	995,840	0	1,380	1,380	0	03/05/2028	1.E FE
191219-AU-8	COCA-COLA REFRESHMENTS USA INC		02/12/2021	INTL FCSTONE FINANCI		582,620	500,000	556,045	544,660	0	(2,009)	0	(2,009)	0	542,652	0	39,968	39,968	14,250	09/15/2023	1.F FE
202795-JH-4	COMMONWEALTH EDISON COMPANY		02/09/2021	VARIOUS		545,639	500,000	536,155	532,274	0	(670)	0	(670)	0	531,604	0	14,034	14,034	1,983	06/15/2026	1.F FE
20451R-AB-8	COMPASS GROUP DIVERSIFIED HOLDINGS		03/25/2021	VARIOUS		53,431	52,000	52,000	0	0	0	0	0	0	52,000	0	1,431	1,431	18	04/15/2029	4.A FE
205768-AR-5	COMSTOCK RESOURCES INC		03/04/2021	STATE STREET BANK		264,600	240,000	243,655	243,951	0	(288)	0	(288)	0	243,662	0	20,938	20,938	12,935	08/15/2026	5.A FE
205768-AS-3	COMSTOCK RESOURCES INC		02/19/2021	EXTERNAL MANAGER TRA		13,325	13,000	13,000	0	0	0	0	0	0	13,000	0	325	325	0	03/01/2029	4.B FE
20605P-AH-4	CONCHO RESOURCES INC 3.75 10/01/27		02/09/2021	EXCHANGE OFFER		368,017	375,000	365,479	367,918	0	99	0	99	0	368,017	0	0	0	5,375	10/01/2027	1.F FE
21H020-63-4	GNMA2 30YR TBA(REG C)		03/11/2021	BANK OF AMERICA		4,062,031	4,000,000	4,075,313	0	0	0	0	0	0	4,075,313	0	(13,281)	(13,281)	3,778	03/01/2051	1.A
22003B-AH-9	CORPORATE OFFICE PROPERTIES LP		03/11/2021	CA_CASH_CLOSE		565,655	500,000	540,405	536,750	0	(2,398)	0	(2,398)	0	534,353	0	(34,353)	(34,353)	80,676	02/15/2024	2.C FE
22822V-AV-3	CROWN CASTLE INTERNATIONAL CORP		02/08/2021	SUSQUEHANNA		2,992,140	3,000,000	2,990,580	0	0	0	0	0	0	2,990,580	0	1,560	1,560	0	07/15/2026	2.C FE
233331-AZ-0	DTE ENERGY COMPANY		01/21/2021	TRUIST BANK		745,212	650,000	735,780	733,583	0	(892)	0	(892)	0	732,691	0	12,521	12,521	8,919	03/15/2027	2.B FE
23338V-AM-8	DTE ELECTRIC COMPANY		03/17/2021	KEYBANC		512,525	500,000	499,160	499,194	0	21	0	21	0	499,215	0	13,310	13,310	7,219	03/01/2031	1.E FE
23355L-AJ-5	DXC TECHNOLOGY CO		03/26/2021	CALL 106.793		1,067,930	1,000,000	998,840	999,044	0	120	0	120	0	999,164	0	836	836	85,819	04/15/2023	2.B FE
23371D-AE-4	DAE FUNDING LLC		03/01/2021	CALL 102.875		109,048	106,000	98,952	99,510	0	333	0	333	0	99,843	0	6,157	6,157	4,842	11/15/2023	2.C FE
24422E-UX-5	JOHN DEERE CAPITAL CORP		01/05/2021	BANK OF AMERICA		802,110	750,000	748,718	749,097	0	5	0	5	0	749,102	0	53,008	53,008	6,500	03/07/2024	1.F FE
247361-ZP-6	DELTA AIR LINES INC		03/26/2021	JP MORGAN		245,700	240,000	245,138	245,039	0	(542)	0	(542)	0	244,497	0	1,203	1,203	4,079	04/19/2023	3.A FE
25272K-AU-7	DIAMOND 1 FINANCE CORP 5.87 06/15/21		03/04/2021	CALL 100		90,000	90,000	91,101	89,944	0	14	0	14	0	89,958	0	42	42	1,160	06/15/2021	3.B FE
25277L-AC-0	DIAMOND SPORTS GROUP LLC		02/02/2021	BARCLAY'S CAPITAL		83,700	135,000	70,500	71,634	0	474	0	474	0	72,108	0	11,592	11,592	4,199	08/15/2027	4.C FE
254687-EB-8	WALT DISNEY CO		01/22/2021	SUSQUEHANNA		290,509	191,000	252,941	249,770	0	(210)	0	(210)	0	249,559	0	40,950	40,950	1,392	12/15/2035	1.G FE
254687-FZ-4	WALT DISNEY CO		03/11/2021	JEFFERIES & CO		790,305	750,000	748,980	749,031	0	13	0	13	0	749,044	0	41,261	41,261	22,650	01/13/2051	1.G FE
25470D-AE-9	DISCOVERY COMMUNICATIONS INC		03/21/2021	CALL 100.960436		1,331,668	1,319,000	1,361,634	1,333,684	0	(7,175)	0	(7,175)	0	1,326,508	0	(7,508)	(7,508)	28,056	06/15/2021	2.C FE
26138E-AP-4	DR PEPPER SNAPPLE GROUP INC		03/31/2021	CALL 101.806		254,515	250,000	255,492	254,302	0	(1,727)	0	(1,727)	0	252,575	0	(2,575)	(2,575)	7,537	11/15/2021	2.B FE
26138E-AV-1	DR PEPPER SNAPPLE GROUP INC		03/16/2021	CALL 101.358		1,874,109	1,849,000	1,892,870	1,876,998	0	(7,383)	0	(7,383)	0	1,869,616	0	(20,616)	(20,616)	40,833	11/15/2021	2.B FE
26441Y-AZ-0	DUKE REALTY LP		01/14/2021	GOLDMAN SACHS		384,164	345,000	377,968	375,325	0	(280)	0	(280)	0	375,045	0	9,119	9,119	592	06/30/2026	2.A FE
26884A-AZ-6	ERP OPERATING LIMITED PARTNERSHIP		03/12/2021	BCNSTEG9A		997,634	977,000	1,002,099	986,816	0	(2,903)	0	(2,903)	0	983,913	0	13,721	13,721	11,422	12/15/2021	1.G FE
278642-AE-3	EBAY INC		03/24/2021	CA_CASH_CLOSE		2,407,317	2,350,000	2,418,667	2,417,223	0	(12,005)	0	(12,005)	0	2,405,218	0	(55,218)	(55,218)	99,577	07/15/2022	2.A FE
285512-AC-3	ELECTRONIC ARTS INC		02/01/2021	CALL 100		11,943,000	11,943,000	12,153,642	11,961,064	0	(18,064)	0	(18,064)	0	11,943,000	0	0	0	184,121	03/01/2021	2.A FE
29717P-AY-3	ESSEX PROPERTY TRUST INC		03/11/2021	JEFFERIES & CO		487,905	500,000	497,115	0	0	14	0	14	0	497,129	0	(9,224)	(9,224)	331	03/01/2028	2.A FE
30212P-AS-4	EXPEDIA GROUP INC		03/03/2021	CA_CASH_CLOSE		66,220	56,000	56,000	56,000	0	0	0	0	0	56,000	0	0	0	1,186	05/01/2025	2.C FE
31620M-AK-2	FIDELITY NATIONAL INFORMATION SERV		03/03/2021	CA_CASH_CLOSE		798,000	750,000	779,700	769,783	0	(1,639)	0	(1,639)	0	768,144	0	(18,144)	(18,144)	58,063	04/15/2023	2.B FE
31620M-AY-2	FIDELITY NATIONAL INFORMATION SERV		03/10/2021	CA_CASH_CLOSE		2,610,855	2,250,000	2,654,853	2,628,600	0	(9,601)	0	(9,601)	0	2,618,999	0	(368,999)	(368,999)	391,402	05/15/2028	2.B FE
337738-BB-3	FISERV INC		01/11/2021	BANK OF AMERICA		530,555	500,000	499,670	499,697	0	0	0	0	0	499,697	0	30,858	30,858	1,313	06/01/2027	2.B FE
345397-A2-9	FORD MOTOR CREDIT COMPANY LLC		02/04/2021	CITIGROUP		447,700	440,000	382,800	396,711	0	2,016	0	2,016	0	398,727	0	48,973	48,973	7,886	01/09/2023	3.A FE
345397-WF-6	FORD MOTOR CREDIT COMPANY LLC		03/23/2021	BANK OF AMERICA		82,400	80,000	73,200	75,119	0	630	0	630	0	75,749	0	6,651	6,651	1,747	09/20/2022	3.B FE
345397-XA-6	FORD MOTOR CREDIT COMPANY LLC		03/23/2021	BNP PARIBAS		60,600	60,000	60,554	60,525	0	(120)	0	(120)	0	60,405	0	195	195	1,373	01/09/2022	3.A FE
345397-XQ-1	FORD MOTOR CREDIT COMPANY LLC		01/15/2021	MATURITY		500,000	500,000	502,239	500,001	78	(79)	0	(1)	0	500,000	0	0	0	8,000	01/15/2021	3.A FE
345397-XW-8	FORD MOTOR CREDIT COMPANY LLC		03/18/2021	MATURITY		500,000	500,000	488,473	498,374	0	1,626	0	1,626	0	500,000	0	0	0	8,340	03/18/2021	3.A FE
345397-YQ-0	FORD MOTOR CREDIT COMPANY LLC		03/23/2021	BANK OF AMERICA		176,750	175,000	154,438	160,468	0	2,009	0	2,009	0	162,476	0	14,274	14,274	3,360	08/03/2022	3.A FE
345397-ZB-2	FORD MOTOR CREDIT COMPANY LLC		03/23/2021	JP MORGAN		61,800	60,000	61,786	61,742	0	(187)	0	(187)	0	61,556	0	244	244	1,518	02/15/2023	3.A FE
345397-ZR-7	FORD MOTOR CREDIT COMPANY LLC		03/23/2021	BANK OF AMERICA		138,288	130,000	101,788	97,862	0	519	0	519	0	103,919	0	34,369	34,369	2,622	05/03/2029	3.A FE
350392-AA-4	FOUNDATION BUILDING MATERIALS INC		02/03/2021	EXTERNAL MANAGER TRA		19,238	19,000	19,000	0	0	0	0	0	0	19,000	0	238	238	0	03/01/2029	5.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
35906A-AM-0	FRONTIER COMMUNICATIONS CORP		01/07/2021	EXTERNAL MANAGER TRA		121,220	232,000	55,680	55,680	0	0	0	0	0	55,680	0	65,540	65,540	0	01/15/2023	6. FE
36258Y-BG-2	GSMS_20-GC45		03/31/2021	BARCLAY'S CAPITAL		2,093,438	2,000,000	2,059,992	2,054,996	0	(1,441)	0	(1,441)	0	2,053,555	0	39,882	39,882	15,200	02/13/2053	1.A FM
370334-BJ-2	GENERAL MILLS INC		01/27/2021	EXTERNAL MANAGER TRA		706,631	705,000	967,497	963,073	0	(728)	0	(728)	0	962,345	0	(255,714)	(255,714)	4,442	06/15/2040	2.B FE
370334-BP-8	GENERAL MILLS INC		01/27/2021	EXTERNAL MANAGER TRA		707,633	706,000	748,315	746,869	0	(76)	0	(76)	0	746,793	0	(39,160)	(39,160)	13,185	02/15/2043	2.B FE
370334-CM-4	GENERAL MILLS INC		01/27/2021	EXTERNAL MANAGER TRA		1,622	1,625	926	0	0	0	0	0	0	926	0	696	696	0	02/01/2051	2.B FE
37045X-AQ-9	GENERAL MOTORS FINANCIAL CO INC		02/05/2021	JP MORGAN		426,329	416,000	429,808	420,723	0	(672)	0	(672)	0	420,051	0	6,279	6,279	6,774	09/25/2021	2.C FE
37045X-DD-5	GENERAL MOTORS FINANCIAL CO INC		01/25/2021	DEUTSCHE BANK		498,855	500,000	499,035	0	0	9	0	9	0	499,044	0	(189)	(189)	330	01/08/2026	2.C FE
37185L-AJ-1	GENESIS ENERGY LP 6.5 10/01/25		01/07/2021	EXTERNAL MANAGER TRA		2,910	3,000	2,145	2,227	0	3	0	3	0	2,230	0	680	680	54	10/01/2025	4.A FE
38141G-VU-5	GOLDMAN SACHS GROUP INC/THE		01/13/2021	LLOYDS SECURITIES		1,004,620	1,000,000	1,007,460	1,000,492	0	(84)	0	(84)	0	1,000,408	0	4,212	4,212	5,833	04/25/2021	2.A FE
38141G-WL-4	GOLDMAN SACHS GROUP INC/THE		01/12/2021	SUSQUEHANNA		2,548,035	2,250,000	2,511,880	2,501,174	0	(1,343)	0	(1,343)	0	2,499,831	0	48,204	48,204	8,997	06/05/2028	2.A FE
38141G-XG-4	GOLDMAN SACHS GROUP INC/THE		03/29/2021	WELLS FARGO		606,942	600,000	640,212	638,755	0	(1,014)	0	(1,014)	0	637,741	0	(30,799)	(30,799)	10,140	02/07/2030	1.F FE
418056-AT-4	HASBRO INC		03/28/2021	CALL 100		4,500,000	4,500,000	4,554,625	4,509,708	0	(9,708)	0	(9,708)	0	4,500,000	0	0	0	52,369	05/15/2021	2.C FE
42225U-AH-7	HEALTHCARE TRUST OF AMERICA HOLDIN		01/29/2021	BANK OF AMERICA		496,455	500,000	495,980	496,063	0	31	0	31	0	496,093	0	362	362	3,444	03/15/2031	2.B FE
428040-CS-6	HERTZ CORPORATION (THE)		03/03/2021	EXTERNAL MANAGER TRA		253,406	345,000	106,950	106,950	0	0	0	0	0	106,950	0	146,456	146,456	0	10/15/2024	6. FE
428040-CZ-0	HERTZ CORPORATION (THE)		03/03/2021	EXTERNAL MANAGER TRA		99,744	132,000	30,775	40,590	0	0	0	0	0	40,590	0	59,154	59,154	0	01/15/2028	6. FE
428236-BQ-5	HEWLETT-PACKARD CO		01/14/2021	MORGAN STANLEY		616,188	600,000	624,828	615,111	0	(1,068)	0	(1,068)	0	614,043	0	2,145	2,145	9,042	09/15/2021	2.B FE
42824C-AW-9	HEWLETT PACKARD ENTERPRISE CO		03/30/2021	BARCLAY'S CAPITAL		912,984	800,000	918,104	912,156	0	(5,944)	0	(5,944)	0	906,212	0	6,772	6,772	18,076	10/15/2025	2.B FE
42824C-BD-0	HEWLETT PACKARD ENTERPRISE CO		03/12/2021	MATURITY		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	4,398	03/12/2021	2.B FE
432833-AD-3	HILTON DOMESTIC OPERATING COMPANY		02/04/2021	CALL 103.654		777,405	750,000	758,883	757,337	0	(880)	0	(880)	0	756,457	0	(6,457)	(6,457)	37,335	05/01/2026	3.B FE
446150-AJ-3	HUNTINGTON BANCSHARES 3.15 03/14/21		02/14/2021	CALL 100		2,973,000	2,973,000	3,017,595	2,978,623	0	(5,623)	0	(5,623)	0	2,973,000	0	0	0	39,021	03/14/2021	2.A FE
45569L-AC-5	INDIGO NATURAL RESOURCES LLC		02/04/2021	EXTERNAL MANAGER TRA		34,340	34,000	34,000	0	0	0	0	0	0	34,000	0	340	340	30	02/01/2029	4.C FE
458140-BK-5	INTEL CORPORATION		02/12/2021	BANK OF AMERICA		355,065	350,000	347,694	347,712	0	11	0	11	0	347,724	0	7,341	7,341	5,485	02/15/2060	1.E FE
46124H-AB-2	INTUIT INC.		03/19/2021	VARIOUS		997,585	1,000,000	999,210	999,287	0	30	0	30	0	999,318	0	(1,733)	(1,733)	6,782	07/15/2025	1.G FE
46647P-BB-1	JPMORGAN CHASE & CO		01/11/2021	MARKET AXESS AS A BR		1,035,180	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	35,180	35,180	9,087	04/01/2023	1.F FE
46647P-BX-3	JPMORGAN CHASE & CO		01/29/2021	ROYAL BANK OF CANADA		498,150	500,000	500,000	0	0	0	0	0	0	500,000	0	(1,850)	(1,850)	0	02/04/2032	1.F FE
47009L-AC-9	JAGGED PEAK ENERGY LLC		01/29/2021	STATE STREET BANK		364,970	350,000	362,706	362,250	0	(160)	0	(160)	0	362,090	0	2,879	2,879	5,026	05/01/2026	3.C FE
478160-BU-7	JOHNSON & JOHNSON		01/11/2021	US BANK		325,947	270,000	318,573	317,170	0	(91)	0	(91)	0	317,080	0	8,867	8,867	3,515	03/01/2036	1.A FE
478160-CP-7	JOHNSON & JOHNSON		01/11/2021	MORGAN STANLEY		997,440	1,000,000	1,001,500	1,001,450	0	(7)	0	(7)	0	1,001,444	0	(4,004)	(4,004)	3,642	09/01/2027	1.A FE
48666K-AY-5	KB HOME		02/08/2021	EXTERNAL MANAGER TRA		59,940	54,000	45,900	46,358	0	67	0	67	0	46,425	0	13,515	13,515	612	11/15/2029	3.C FE
49271V-AM-2	KEURIG DR PEPPER INC		03/01/2021	SUSQUEHANNA		400,372	400,000	398,496	0	0	0	0	0	0	398,496	0	1,876	1,876	0	03/15/2051	2.B FE
494368-BU-6	KIMBERLY-CLARK CORPORATION		01/05/2021	SOUTH WEST SECURITIE		1,035,774	935,000	1,004,068	996,883	0	(193)	0	(193)	0	996,690	0	39,084	39,084	10,142	02/15/2026	1.F FE
49456B-AT-8	KINDER MORGAN INC		02/08/2021	SUSQUEHANNA		1,499,715	1,500,000	1,496,160	0	0	0	0	0	0	1,496,160	0	3,555	3,555	0	02/15/2051	2.B FE
50076Q-AZ-9	KRAFT HEINZ FOODS CO		02/08/2021	CITIGROUP		62,250	60,000	62,471	62,383	0	(180)	0	(180)	0	62,203	0	47	47	373	06/06/2022	3.A FE
50077L-AD-8	KRAFT HEINZ FOODS CO		01/20/2021	BARCLAY'S CAPITAL		788,438	750,000	782,813	781,612	0	(342)	0	(342)	0	781,271	0	7,167	7,167	3,188	06/01/2026	3.A FE
50077L-AK-2	KRAFT HEINZ FOODS CO		03/09/2021	CA_CASH_CLOSE		1,115,000	1,000,000	1,090,000	0	0	(2,694)	0	(2,694)	0	1,087,306	0	(87,306)	(87,306)	120,925	07/15/2025	3.A FE
50077L-AY-2	KRAFT HEINZ FOODS CO		03/25/2021	VARIOUS		266,133	243,000	230,012	230,131	0	61	0	61	0	230,192	0	35,942	35,942	5,213	10/01/2049	3.A FE
50077L-BA-3	KRAFT HEINZ FOODS CO		01/19/2021	EXCHANGE OFFER		123,068	123,000	123,075	123,068	0	(1)	0	(1)	0	123,068	0	0	0	847	05/15/2027	3.A FE
501044-DB-4	THE KROGER CO		02/01/2021	MATURITY		4,000,000	4,000,000	4,023,160	4,000,000	0	0	0	0	0	4,000,000	0	0	0	52,000	02/01/2021	2.A FE
50540R-AP-7	LABORATORY CORPORATION OF AMERICA		03/22/2021	MARKET AXESS AS A BR		2,451,728	2,392,000	2,486,747	2,461,651	0	(14,796)	0	(14,796)	0	2,446,855	0	4,873	4,873	49,541	02/01/2022	2.B FE
50540R-AU-6	LABORATORY CORPORATION OF AMERICA		02/25/2021	JANE STREET EXECUTIO		1,120,350	1,000,000	1,134,610	1,127,619	0	(3,147)	0	(3,147)	0	1,124,473	0	(4,123)	(4,123)	18,000	09/01/2027	2.B FE
505742-AD-8	LADDER CAPITAL FINANCE HOL 5.87 08/01/21		01/27/2021	EXTERNAL MANAGER TRA		116,000	116,000	104,690	110,598	0	657	0	657	0	111,256	0	4,744	4,744	3,332	08/01/2021	3.B FE
513075-BL-4	LAMAR MEDIA CORP.		02/03/2021	STATE STREET BANK		61,725	60,000	62,098	61,875	0	(26)	0	(26)	0	61,849	0	(124)	(124)	1,744	02/01/2026	4.A FE
513075-BX-8	LAMAR MEDIA CORP		03/08/2021	EXTERNAL MANAGER TRA		25,285	26,000	26,000	0	0	0	0	0	0	26,000	0	(715)	(715)	126	01/15/2031	4.A FE
526057-BY-9	LENNAR CORPORATION 4.12 01/15/22		03/04/2021	EXTERNAL MANAGER TRA		145,860	143,000	142,563	142,158	0	143	0	143	0	142,300	0	3,560	3,560	3,818	01/15/2022	2.C FE
52736R-BJ-0	LEVI STRAUSS & CO		02/03/2021	EXTERNAL MANAGER TRA		28,350	28,000	28,000	0	0	0	0	0	0	28,000	0	350	350	0	03/01/2031	3.B FE
543859-AK-8	LOCKHEED MARTIN CORPORATION		03/01/2021	MORGAN STANLEY		1,242,200	1,000,000	1,249,840	0	0	(4,910)	0	(4,910)	0	1,244,930	0	(2,730)	(2,730)	18,146	06/15/2024	1.G FE
548661-DP-9	LOWES COMPANIES INC		03/04/2021	JP MORGAN		822,840	750,000	776,265	772,915	0	(649)	0	(649)	0	772,266	0	50,574	50,574	8,073	05/03/2027	2.A FE
548661-DY-0	LOWES COMPANIES INC		03/29/2021	GOLDMAN SACHS		1,401,150	1,500,000	1,494,255	1,494,343	0	140	0	140	0	1,494,483	0	(93,333)	(93,333)	11,263	10/15/2030	2.A FE
548661-EA-1	LOWES COS INC		03/30/2021	VARIOUS		2,001,720	2,000,000	1,999,820	0	0	0	0	0	0	1,999,820	0	1,900	1,900	73	04/01/2031	2.A FE
55616X-AL-1	MACYS RETAIL HOLDINGS INC		03/17/2021	VARIOUS		181,310	179,000	171,175	171,264	0	397	0	397	0	171,661	0	9,649	9,649	1,790	06/01/2024	4.A FE
564759-QB-7	MANUFACTURERS AND TRADERS TRUST CO		03/01/2021	CALL 100		8,000,000	8,000,000	7,994,278	7,997,599	0	424	0	424	0	7,998,024	0	1,976	1,976	17,308	12/01/2021	1.G FE
574599-BH-8	MASCO CORPORATION		03/22/2021	CALL 105.244		5,771,581	5,484,000	5,851,809	3,194,991	0	(52,616)	0	(52,616)	0	5,770,578	0	(286,578)	(286,578)	457,075	03/15/2022	2.B FE
577081-BB-7	MATTEL INC 6.75 12/31/25		03/19/2021	CALL 105.063		42,025	40,000	40,589	40,424	0	(33)	0	(33)	0	40,390	0	(390)	(390)	593	12/31/2025	4.A FE
579780-AN-7	MCCORMICK & COMPANY INCORPORATED		02/08/2021	RAYMOND JAMES		1,060,564	940,000	1,029,910	1,022,958	0	(1,321)	0	(1,321)	0	1,021,637	0	38,928	38,928	15,536	08/15/2027	2.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
588056-BA-8	MERCER INTERNATIONAL INC.		01/20/2021	EXTERNAL MANAGER TRA		14,385	14,000	14,000	0	0	0	0	0	0	14,000	0	385	385	0	02/01/2029	4.A FE
594918-BE-3	MICROSOFT CORP		03/17/2021	EXTERNAL MANAGER TRA		1,210,320	1,000,000	1,292,860	1,290,182	0	(1,127)	0	(1,127)	0	1,289,055	0	(78,735)	(78,735)	23,889	02/12/2055	1.A FE
594918-BU-7	MICROSOFT CORPORATION		03/17/2021	EXTERNAL MANAGER TRA		843,871	700,000	938,266	937,048	0	(897)	0	(897)	0	936,151	0	(92,280)	(92,280)	16,820	08/08/2056	1.B FE
595620-AS-4	MIDAMERICAN ENERGY COMPANY 3.65 08/01/48		02/22/2021	PIERPONT		840,518	750,000	743,453	743,794	0	28	0	28	0	743,822	0	96,695	96,695	15,436	08/01/2048	1.E FE
626738-AF-5	MURPHY OIL USA INC		01/21/2021	EXTERNAL MANAGER TRA		13,033	13,000	13,000	0	0	0	0	0	0	13,000	0	33	33	0	02/15/2031	3.B FE
637639-AE-5	NATIONAL SECURITIES CLEARING CORP		03/11/2021	TD SECURITIES		982,590	1,000,000	996,770	996,811	0	129	0	129	0	996,941	0	(14,351)	(14,351)	2,042	12/07/2025	1.B FE
641062-AD-6	NESTLE HOLDINGS INC. 3.35 09/24/23		02/04/2021	BANK OF AMERICA		953,950	885,000	935,375	924,078	0	(1,436)	0	(1,436)	0	922,642	0	31,309	31,309	11,035	09/24/2023	1.D FE
64110L-AV-8	NETFLIX INC		02/18/2021	BANK OF AMERICA		206,938	175,000	175,000	175,000	0	0	0	0	0	175,000	0	31,938	31,938	1,588	06/15/2030	3.C FE
65339K-AA-8	NEXTERA ENERGY CAPITAL HOLDINGS IN		03/01/2021	CALL 100		275,000	275,000	282,464	276,567	0	(1,567)	0	(1,567)	0	275,000	0	0	0	3,094	06/01/2021	2.A FE
665531-AG-4	NORTHERN OIL AND GAS INC		02/08/2021	STIFEL NICOLAUS		20,400	20,000	20,000	0	0	0	0	0	0	20,000	0	400	400	0	03/01/2028	4.B FE
666807-BE-1	NORTHROP GRUMMAN COR		03/15/2021	MATURITY		1,385,000	1,385,000	1,410,858	1,390,170	0	(5,170)	0	(5,170)	0	1,385,000	0	0	0	24,238	03/15/2021	2.B FE
67059T-AD-7	NUSTAR LOGISTICS LP 6.75 02/01/21		02/01/2021	MATURITY		70,000	70,000	57,384	68,394	0	1,606	0	1,606	0	70,000	0	0	0	2,363	02/01/2021	3.C FE
682680-BA-0	ONEOK INC		02/17/2021	BANK OF AMERICA		519,515	500,000	499,610	499,658	0	13	0	13	0	499,670	0	19,845	19,845	4,706	09/15/2025	2.B FE
68389X-CA-1	ORACLE CORPORATION		03/23/2021	JANE STREET EXECUTIO		306,918	300,000	299,475	0	0	0	0	0	0	299,475	0	7,443	7,443	33	03/25/2051	2.A FE
68389X-CB-9	ORACLE CORPORATION		03/23/2021	JANE STREET EXECUTIO		257,620	250,000	249,510	0	0	0	0	0	0	249,510	0	8,110	8,110	28	03/25/2061	2.A FE
68389X-CC-7	ORACLE CORPORATION		03/22/2021	SUSQUEHANNA		1,999,720	2,000,000	1,999,040	0	0	0	0	0	0	1,999,040	0	680	680	0	03/25/2026	2.A FE
68389X-CD-5	ORACLE CORPORATION		03/22/2021	SUSQUEHANNA		2,993,640	3,000,000	2,992,290	0	0	0	0	0	0	2,992,290	0	1,350	1,350	0	03/25/2028	2.A FE
68389X-CE-3	ORACLE CORPORATION		03/23/2021	DAIWA CAPITAL MARKET		1,015,700	1,000,000	998,450	0	0	0	0	0	0	998,450	0	17,250	17,250	80	03/25/2031	2.A FE
690732-AF-9	OWENS & MINOR INC		03/05/2021	STIFEL NICOLAUS		20,125	20,000	20,000	0	0	0	0	0	0	20,000	0	125	125	0	03/31/2029	4.B FE
69349L-AM-0	PNC BANK NATIONAL ASSOCIATION		02/09/2021	VARIOUS		1,622,009	1,500,000	1,594,385	1,580,368	0	(3,527)	0	(3,527)	0	1,576,841	0	45,168	45,168	30,928	07/25/2023	1.G FE
70082L-AA-5	PARK RIVER HOLDINGS INC		01/20/2021	EXTERNAL MANAGER TRA		13,081	13,000	13,000	0	0	0	0	0	0	13,000	0	81	81	0	02/01/2029	5.A FE
701885-AD-7	PARSLEY ENERGY LLC		01/29/2021	VARIOUS		236,182	230,000	183,762	189,253	0	618	0	618	0	189,872	0	42,010	42,010	10,963	01/15/2025	3.C FE
701885-AH-8	PARSLEY ENERGY LLC		01/29/2021	VARIOUS		375,773	342,000	306,350	309,168	0	29	0	29	0	309,197	0	60,947	60,947	11,186	10/15/2027	3.C FE
71677K-AA-6	PETSMART INC		02/01/2021	JP MORGAN		51,375	50,000	50,000	0	0	0	0	0	0	50,000	0	1,375	1,375	0	02/15/2028	4.A FE
71677K-AB-4	PETSMART INC		01/29/2021	BARCLAY'S CAPITAL		51,625	50,000	50,000	0	0	0	0	0	0	50,000	0	1,625	1,625	0	02/15/2029	5.A FE
718546-AS-3	PHILLIPS 66		02/26/2021	MATURITY		3,641,000	3,641,000	3,641,310	3,641,026	0	(26)	0	(26)	0	3,641,000	0	0	0	7,744	02/26/2021	2.A FE
724479-AQ-3	PITNEY BOWES INC		03/15/2021	STIFEL NICOLAUS		398,000	400,000	400,000	0	0	0	0	0	0	400,000	0	(2,000)	(2,000)	0	03/15/2029	4.A FE
74112B-AL-9	PRESTIGE BRANDS INC		02/11/2021	MORGAN STANLEY		53,313	50,000	48,750	48,856	0	16	0	16	0	48,871	0	4,441	4,441	1,502	01/15/2028	4.A FE
743315-AR-4	PROGRESSIVE CORPORATION (THE)		02/08/2021	MORGAN STANLEY		544,355	500,000	520,275	518,399	0	(314)	0	(314)	0	518,085	0	26,270	26,270	6,976	01/15/2027	1.F FE
74340X-BR-1	PROLOGIS LP		02/19/2021	BARCLAY'S CAPITAL		474,420	500,000	493,950	493,950	0	86	0	86	0	494,036	0	(19,616)	(19,616)	3,177	10/15/2030	1.G FE
74460W-AA-5	PUBLIC STORAGE		03/08/2021	ROYAL BANK OF CANADA		1,958,480	2,000,000	1,996,340	0	0	96	0	96	0	1,996,436	0	(37,956)	(37,956)	2,479	02/15/2026	1.F FE
75024L-AA-5	RADIANT FUNDING SPV LLC		02/05/2021	VARIOUS		72,800	70,000	70,000	0	0	0	0	0	0	70,000	0	2,800	2,800	0	02/15/2029	4.B FE
75026J-AC-4	RADIATE HOLDCO LLC		03/26/2021	EXTERNAL MANAGER TRA		63,630	63,000	63,000	63,000	0	0	0	0	0	63,000	0	630	630	1,453	09/15/2026	4.B FE
75026J-AE-0	RADIATE HOLDCO LLC		03/05/2021	EXTERNAL MANAGER TRA		66,229	63,000	63,000	63,000	0	0	0	0	0	63,000	0	3,229	3,229	1,866	09/15/2028	5.A FE
75602B-AA-7	REAL HERO MERGER SUB 2 INC		01/22/2021	EXTERNAL MANAGER TRA		20,550	20,000	20,000	0	0	0	0	0	0	20,000	0	550	550	0	02/01/2029	5.B FE
75606D-AL-5	REALOGY HOLDINGS CORP		01/08/2021	EXTERNAL MANAGER TRA		19,380	19,000	19,000	0	0	0	0	0	0	19,000	0	380	380	3	01/15/2029	5.A FE
761735-AT-6	REYNOLDS GROUP ISSUER INC / REYNOL		02/14/2021	CALL 101.281		62,794	62,000	62,828	62,726	0	(34)	0	(34)	0	62,693	0	(693)	(693)	2,639	07/15/2023	4.A FE
771196-BR-2	ROCHE HOLDINGS INC		03/08/2021	ROYAL BANK OF CANADA		3,000,000	3,000,000	3,000,000	0	0	0	0	0	0	3,000,000	0	0	0	110	03/05/2024	1.D FE
776743-AN-6	ROPER TECHNOLOGIES INC		01/11/2021	US BANK		502,920	500,000	499,300	499,329	0	4	0	4	0	499,332	0	3,588	3,588	2,567	09/15/2027	2.B FE
78410G-AB-0	SBA COMMUNICATIONS CORP		02/11/2021	CALL 101		589,840	584,000	588,647	587,745	0	(228)	0	(228)	0	587,517	0	(3,517)	(3,517)	14,276	10/01/2022	4.A FE
78410G-AC-8	SBA COMMUNICATIONS CORP		01/05/2021	EXCHANGE OFFER		89,581	90,000	89,550	89,580	0	1	0	1	0	89,581	0	0	0	1,356	02/15/2027	4.A FE
785592-AS-5	SABINE PASS LIQUEFACTION LLC		02/25/2021	ROYAL BANK OF CANADA		757,952	650,000	724,568	716,583	0	(1,768)	0	(1,768)	0	714,815	0	43,137	43,137	14,986	03/15/2027	2.C FE
808513-BP-9	CHARLES SCHWAB CORPORATION (THE)		03/23/2021	JANE STREET EXECUTIO		502,995	500,000	499,155	0	0	1	0	1	0	499,156	0	3,839	3,839	194	03/20/2028	1.F FE
810186-AT-3	SCOTTS MIRACLE-GRO CO/THE		03/22/2021	JP MORGAN		49,063	50,000	50,000	0	0	0	0	0	0	50,000	0	(938)	(938)	39	04/01/2031	4.A FE
817826-AA-8	7-ELEVEN INC		01/29/2021	ROYAL BANK OF CANADA		5,006,950	5,000,000	4,995,850	0	0	0	0	0	0	4,995,850	0	11,100	11,100	0	02/10/2023	2.B FE
817826-AD-2	7-ELEVEN INC		01/27/2021	SUSQUEHANNA		996,800	1,000,000	996,870	0	0	0	0	0	0	996,870	0	(70)	(70)	0	02/10/2028	2.B FE
82873L-AB-1	SIMMONS FOODS INC		03/22/2021	CALL 103.875		62,325	60,000	62,724	62,475	0	(174)	0	(174)	0	62,301	0	(2,301)	(2,301)	5,515	01/15/2024	4.A FE
84762L-AX-3	SPECTRUM BRANDS INC		03/23/2021	BARCLAY'S CAPITAL		106,425	110,000	110,000	0	0	0	0	0	0	110,000	0	(3,575)	(3,575)	260	03/15/2031	4.B FE
852060-AT-9	SPRINT CAPITAL CORPORATION		01/06/2021	EXTERNAL MANAGER TRA		92,630	59,000	71,951	70,963	0	(14)	0	(14)	0	70,949	0	21,681	21,681	1,620	03/15/2032	3.B FE
85208N-AA-8	SPRINT SPECTRUM CO LLC		03/20/2021	SINKING PAYMENT		1,186,063	1,186,063	1,199,885	1,194,528	0	(8,466)	0	(8,466)	0	1,186,063	0	0	0	9,963	09/20/2021	2.A FE
857477-BL-6	STATE STREET CORP		01/13/2021	US BANK		514,850	500,000	500,000	500,000	0	0	0	0	0	500,000	0	14,850	14,850	4,120	03/30/2023	1.F FE
87264A-BC-8	T-MOBILE USA INC		03/17/2021	WELLS FARGO		1,634,880	1,500,000	1,554,905	1,551,027	0	(1,710)	0	(1,710)	0	1,549,317	0	85,563	85,563	24,063	04/15/2027	2.C FE
87612B-BB-7	TARGA RESOURCES PARTNERS L 5.12 02/01/25		02/18/2021	CALL 102.563		231,792	226,000	188,494	192,469	0	892	0	892	0	193,362	0	32,638	32,638	12,131	02/01/2025	3.C FE
87901J-AE-5	TEGNA INC		03/16/2021	EXCHANGE OFFER		63,631	71,000	62,835	63,452	0	179	0	179	0	63,631	0	0	0	1,651	03/15/2028	3.C FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
879360-AC-9	TELEDYNE TECHNOLOGIES INCORPORATED		03/08/2021	SUSQUEHANNA		2,000,580	2,000,000	1,999,620	0	0	0	0	0	0	1,999,620	0	960	960	0	04/01/2026	2.C FE
883556-BF-8	THERMO FISHER SCIENTIFIC INC		01/15/2021	CALL 111.249		1,040,178	935,000	1,003,143	983,902	0	(644)	0	(644)	0	983,258	0	(48,258)	(48,258)	122,855	02/01/2024	2.A FE
89055F-AA-1	TOPBUILD CORP		03/15/2021	STATE BANK		362,079	350,000	320,250	324,814	0	808	0	808	0	325,622	0	36,457	36,457	7,328	05/01/2026	3.B FE
891906-AD-1	TOTAL SYSTEM SERVICES INC		03/01/2021	CALL 100		4,777,000	4,777,000	4,870,638	4,791,965	0	(14,965)	0	(14,965)	0	4,777,000	0	0	0	75,636	04/01/2021	2.C FE
89417E-AQ-2	TRAVELERS COMPANIES INC		03/08/2021	DEUTSCHE BANK		445,980	500,000	496,155	496,204	0	18	0	18	0	496,222	0	(50,242)	(50,242)	4,710	04/27/2050	1.F FE
89788M-AB-8	TRUIST FINANCIAL CORP		02/25/2021	TRUIST BANK		1,001,650	1,000,000	997,110	997,255	0	38	0	38	0	997,293	0	4,357	4,357	4,658	06/05/2030	1.G FE
898813-AS-9	TUCSON ELECTRIC POWER CO		01/22/2021	TRUIST BANK		491,380	500,000	497,975	498,046	0	15	0	15	0	498,061	0	(6,681)	(6,681)	3,458	08/01/2030	1.G FE
90138F-AC-6	TWILIO INC		03/05/2021	CITIGROUP		101,750	100,000	100,000	0	0	0	0	0	0	100,000	0	1,750	1,750	0	03/15/2029	3.C FE
90290M-AB-7	US FOODS INC		02/04/2021	STATE STREET BANK		395,729	390,000	394,918	394,388	0	(125)	0	(125)	0	394,263	0	1,466	1,466	3,119	06/15/2024	5.A FE
907818-ER-5	UNION PACIFIC CORPORATION 4.1 09/15/67		02/12/2021	JP MORGAN		620,020	525,000	604,317	603,928	0	(80)	0	(80)	0	603,849	0	16,171	16,171	9,088	09/15/2067	2.A FE
91159H-JA-9	US BANCORP		02/04/2021	SMBC		973,780	1,000,000	993,590	993,855	0	62	0	62	0	993,917	0	(20,137)	(20,137)	7,562	07/22/2030	1.E FE
91911X-AV-6	VALEANT PHARMACEUTICALS IN 9.25 04/01/26		02/10/2021	EXTERNAL MANAGER TRA		41,301	37,000	39,435	38,656	0	(27)	0	(27)	0	38,628	0	2,673	2,673	1,245	04/01/2026	4.B FE
91914J-AA-0	VALERO ENERGY PARTNERS LP		02/01/2021	BANK OF AMERICA		573,470	500,000	545,900	539,599	0	(578)	0	(578)	0	539,021	0	34,449	34,449	2,917	12/15/2026	2.B FE
92340L-AC-3	VEREIT OPERATING PARTNERSHIP LP		01/28/2021	PIERPONT		569,460	500,000	525,655	522,433	0	(257)	0	(257)	0	522,177	0	47,283	47,283	9,107	08/15/2027	2.C FE
92343V-BE-3	VERIZON COMMUNICATIONS INC		03/11/2021	BNP PARIBAS		358,989	300,000	366,906	364,894	0	(446)	0	(446)	0	364,447	0	(5,458)	(5,458)	5,304	11/01/2041	2.A FE
92343V-DX-9	VERIZON COMMUNICATIONS INC 100 03/16/22		03/10/2021	ROYAL BANK OF CANADA		5,992,391	5,940,000	6,010,686	5,998,913	0	(9,374)	0	(9,374)	0	5,989,539	0	2,852	2,852	17,301	03/16/2022	2.A FE
92343V-FU-3	VERIZON COMMUNICATIONS INC		02/10/2021	BANK OF AMERICA		478,405	500,000	498,700	498,700	0	0	0	0	0	498,700	0	(20,295)	(20,295)	3,274	11/20/2050	2.A FE
92343V-GC-2	VERIZON COMMUNICATIONS INC		03/12/2021	VARIOUS		737,388	750,000	742,418	0	0	0	0	0	0	742,418	0	(5,030)	(5,030)	0	03/22/2061	2.A FE
92343V-GH-1	VERIZON COMMUNICATIONS INC		03/11/2021	SUSQUEHANNA		1,000,190	1,000,000	999,550	0	0	0	0	0	0	999,550	0	640	640	0	03/22/2028	2.A FE
92343V-GJ-7	VERIZON COMMUNICATIONS INC		03/11/2021	SUSQUEHANNA		1,991,240	2,000,000	1,991,780	0	0	0	0	0	0	1,991,780	0	(540)	(540)	0	03/21/2031	2.A FE
92553P-AM-4	VIACOMCBS INC		03/29/2021	CALL 103.363		1,757,171	1,700,000	1,745,577	1,732,239	0	(6,502)	0	(6,502)	0	1,725,737	0	(25,737)	(25,737)	72,518	06/15/2022	2.B FE
92553P-AR-3	VIACOMCBS INC		03/29/2021	CALL 105.663		1,458,149	1,380,000	1,442,404	0	0	(7,189)	0	(7,189)	0	1,435,215	0	(55,215)	(55,215)	102,319	03/15/2023	2.B FE
92556H-AD-9	VIACOMCBS INC		03/18/2021	BANK OF AMERICA		553,995	500,000	486,975	487,468	0	187	0	187	0	487,655	0	66,340	66,340	7,175	05/19/2032	2.B FE
928377-AC-4	VISTA OUTDOOR INC		02/17/2021	EXTERNAL MANAGER TRA		71,444	71,000	71,000	0	0	0	0	0	0	71,000	0	444	444	0	03/15/2029	4.A FE
931427-AQ-1	WALGREENS BOOTS ALLIANCE I 3.45 06/01/26		01/06/2021	BANK OF AMERICA		609,994	550,000	565,714	563,520	0	(49)	0	(49)	0	563,472	0	46,522	46,522	1,950	06/01/2026	2.B FE
94106L-BB-4	WASTE MANAGEMENT INC		03/12/2021	US BANK		226,882	200,000	200,220	200,197	0	3	0	3	0	200,200	0	26,682	26,682	4,225	03/01/2035	2.A FE
949746-SK-8	WELLS FARGO & COMPANY		03/02/2021	CA_CASH_CLOSE		512,990	500,000	503,670	500,993	0	(160)	0	(160)	0	500,833	0	(833)	(833)	22,282	01/24/2023	2.A FE
958667-AA-5	WESTERN MIDSTREAM OPERATING LP		03/29/2021	JP MORGAN		113,663	105,000	86,834	86,964	0	10	0	10	0	86,973	0	26,689	26,689	4,419	02/01/2050	3.B FE
96145D-AD-7	WRKCO INC		02/24/2021	FTN FINANCIAL		551,750	500,000	551,305	548,240	0	(1,073)	0	(1,073)	0	547,167	0	4,583	4,583	7,547	09/15/2027	2.B FE
98212B-AM-5	WPX ENERGY INC		03/05/2021	CREDIT SUISSE		317,550	290,000	307,820	307,703	0	(949)	0	(949)	0	306,754	0	10,796	10,796	3,975	06/15/2028	2.C FE
98389B-AS-9	XCEL ENERGY INC		02/16/2021	CALL 100		500,000	500,000	501,020	500,086	0	(86)	0	(86)	0	500,000	0	0	0	5,033	03/15/2021	2.A FE
98956P-AP-7	ZIMMER BIOMET HOLDINGS INC		01/27/2021	CALL 100		442,000	442,000	438,685	441,301	0	235	0	235	0	441,536	0	464	464	449	03/19/2021	2.B FE
071734-AJ-6	BAUSCH HEALTH COMPANIES INC	A	03/29/2021	MORGAN STANLEY		139,650	140,000	131,600	132,097	0	158	0	158	0	132,255	0	7,395	7,395	4,900	01/30/2030	4.B FE
071734-AL-1	BAUSCH HEALTH COMPANIES INC	A	03/29/2021	ROYAL BANK OF CANADA		49,563	50,000	52,000	0	0	(30)	0	(30)	0	51,970	0	(2,408)	(2,408)	860	02/15/2031	4.B FE
15135U-AF-6	CENOVUS ENERGY INC	A	02/16/2021	BARCLAY'S CAPITAL		162,500	125,000	154,531	154,485	0	(129)	0	(129)	0	154,356	0	8,144	8,144	2,180	11/15/2039	2.C FE
15135U-AR-0	CENOVUS ENERGY INC	A	02/12/2021	ROYAL BANK OF CANADA		105,525	90,000	56,900	57,106	0	32	0	32	0	57,138	0	48,387	48,387	837	06/15/2047	2.C FE
29250N-AR-6	ENBRIDGE INC	A	01/26/2021	BANK OF AMERICA		858,135	750,000	842,063	840,777	0	(1,027)	0	(1,027)	0	839,750	0	18,385	18,385	14,877	07/15/2027	2.B FE
67077M-AE-8	NUTRIEN LTD	A	03/11/2021	MARKET AXESS AS A BR		947,848	841,000	923,720	916,359	0	(2,565)	0	(2,565)	0	913,795	0	34,053	34,053	8,410	12/15/2026	2.B FE
67077M-AP-3	NUTRIEN LTD	A	02/18/2021	BARCLAY'S CAPITAL		748,015	500,000	671,980	668,360	0	(1,130)	0	(1,130)	0	667,230	0	80,785	80,785	8,807	05/23/2036	2.B FE
716442-AH-1	SUNCOR ENERGY INC	A	03/01/2021	MORGAN STANLEY		662,525	550,000	643,401	641,099	0	(1,006)	0	(1,006)	0	640,093	0	22,432	22,432	18,636	07/15/2033	2.A FE
867224-AE-7	SUNCOR ENERGY INC	A	03/02/2021	CANTOR FITZGERALD		2,001,780	2,000,000	1,990,360	0	0	0	0	0	0	1,990,360	0	11,420	11,420	0	03/04/2051	2.A FE
00687Y-AA-3	ADIENT GLOBAL HOLDINGS LTD	C	03/23/2021	JP MORGAN		142,975	140,000	143,150	0	0	(80)	0	(80)	0	143,070	0	(95)	(95)	758	08/15/2026	4.C FE
111013-AL-2	SKY LTD	C	03/04/2021	TD SECURITIES		1,104,510	1,000,000	1,060,590	1,044,566	0	(2,119)	0	(2,119)	0	1,042,447	0	62,063	62,063	17,917	09/16/2024	1.G FE
210383-AF-2	CONSTELLIUM NV 6.62 03/01/25	C	02/26/2021	EXTERNAL MANAGER TRA		280,885	276,000	248,639	249,710	0	915	0	915	0	250,625	0	30,260	30,260	9,143	03/01/2025	4.B FE
23636T-AC-4	DANONE SA	C	01/14/2021	MORGAN STANLEY		3,848,602	3,800,000	3,855,276	3,830,992	0	(2,054)	0	(2,054)	0	3,828,937	0	19,665	19,665	16,881	11/02/2021	2.A FE
25243Y-AH-2	DIAGEO CAPITAL PLC	C	03/01/2021	MARKET AXESS AS A BR		1,245,904	875,000	1,241,056	1,236,758	0	(3,181)	0	(3,181)	0	1,233,578	0	12,326	12,326	21,848	09/30/2036	1.G FE
268317-AF-1	ELECTRICITE DE FRANCE SA	C	03/05/2021	BARCLAY'S CAPITAL		364,000	350,000	369,688	369,688	0	(65)	0	(65)	0	369,622	0	(5,622)	(5,622)	11,229	12/31/2049	2.C FE
294829-AA-4	TELEFONAKTIEBOLAGET LM ERICSSON	C	03/17/2021	CITIGROUP		62,025	60,000	62,559	62,475	0	(389)	0	(389)	0	62,086	0	(61)	(61)	853	05/15/2022	2.C FE
31562Q-AF-4	FIAT CHRYSLER AUTOMOBILES NV	C	03/24/2021	GOLDMAN SACHS		422,175	390,000	418,844	418,275	0	(2,851)	0	(2,851)	0	415,424	0	6,751	6,751	9,157	04/15/2023	2.C FE
377373-AG-0	GLAXOSMITHKLINE CAPITAL PLC	C	03/12/2021	MORGAN STANLEY		1,068,430	1,000,000	994,760	996,475	0	191	0	191	0	996,667	0	71,763	71,763	8,750	06/01/2024	1.F FE
41984L-AA-5	HAWAIIANMILES LOYALTY LTD	C	01/29/2021	EXTERNAL MANAGER TRA		14,560	14,000	13,923	0	0	0	0	0	0	13,923	0	637	637	0	01/20/2026	4.A FE
47032F-AA-7	JAMES HARDIE INTERNATIONAL FINANCE	C	01/15/2021	STATE STREET BANK		245,700	240,000	220,800	226,371	0	122	0	122	0	226,493	0	19,207	19,207	5,700	01/15/2025	3.A FE
60687Y-BP-3	MIZUHO FINANCIAL GROUP INC	C	02/16/2021	VARIOUS		1,999,870	2,000,000	2,000,000	0	0	0	0	0	0	2,000,000	0	(130)	(130)	0	05/22/2027	1.G FE
60687Y-BQ-1	MIZUHO FINANCIAL GROUP INC	C	02/16/2021	VARIOUS		1,999,360	2,000,000	2,000,000	0	0	0	0	0	0	2,000,000	0	(640)	(640)	0	05/22/2032	1.G FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
62954H-AC-2	NXP BV	C	02/02/2021	BANK OF AMERICA		549,795	500,000	499,005	499,077	0	10	0	10	0	499,087	0	50,708	50,708	4,069	05/01/2027	2.C FE
65504L-AG-2	NOBLE HOLDING INTL LTD	C	02/09/2021	EXCHANGE OFFER		2,670	178,000	2,670	2,670	0	0	0	0	0	2,670	0	0	0	0	03/01/2041	6. FE
65505J-AC-5	NOBLE FINANCE CO	C	03/08/2021	STATE STREET BANK		3,646	3,475	785	0	0	148	0	148	0	933	0	2,713	2,713	37	02/15/2028	6. FE
65535H-AR-0	NOMURA HOLDINGS INC	C	03/23/2021	MORGAN STANLEY		505,815	500,000	500,000	500,000	0	0	0	0	0	500,000	0	5,815	5,815	6,479	07/16/2025	2.A FE
714264-AK-4	PERNOD-RICARD SA	C	03/22/2021	JP MORGAN		724,664	550,000	691,586	687,205	0	(1,017)	0	(1,017)	0	686,188	0	38,476	38,476	20,923	01/15/2042	2.A FE
822538-AE-4	SHELF DRILLING HOLDINGS LTD	C	03/04/2021	EXTERNAL MANAGER TRA		57,600	80,000	31,200	32,445	0	1,021	0	1,021	0	33,466	0	24,134	24,134	3,722	02/15/2025	5.C FE
82481L-AB-5	SHIRE ACQUISITIONS INVESTMENTS IRE	C	01/22/2021	CALL 101.232		5,758,076	5,688,000	5,805,959	5,758,575	0	(6,378)	0	(6,378)	0	5,752,196	0	(64,196)	(64,196)	115,201	09/23/2021	2.B FE
82620K-AK-9	SIEMENS FINANCIERINGSMAATSCHA 2 09/15/23	C	03/02/2021	VARIOUS		1,561,605	1,500,000	1,376,275	1,429,540	0	2,282	0	2,282	0	1,431,822	0	129,783	129,783	11,583	09/15/2023	1.E FE
82620K-AV-5	SIEMENS FINANCIERINGSMAATSCHAPPIJ	C	03/15/2021	ROYAL BANK OF CANADA		999,960	1,000,000	999,460	0	0	4	0	4	0	999,464	0	496	496	67	03/11/2023	1.E FE
82620K-BB-8	SIEMENS FINANCIERINGSMAATSCHAPPIJ	C	03/08/2021	VARIOUS		2,003,330	2,000,000	2,000,000	0	0	0	0	0	0	2,000,000	0	3,330	3,330	0	03/11/2024	1.E FE
82620K-BD-4	SIEMENS FINANCIERINGSMAATSCHAPPIJ	C	03/02/2021	SUSQUEHANNA		2,500,000	2,500,000	2,495,725	0	0	0	0	0	0	2,495,725	0	4,275	4,275	0	03/11/2028	1.E FE
82620K-BE-2	SIEMENS FINANCIERINGSMAATSCHAPPIJ	C	03/02/2021	SUSQUEHANNA		2,503,350	2,500,000	2,496,650	0	0	0	0	0	0	2,496,650	0	6,700	6,700	0	03/11/2031	1.E FE
85917P-AA-5	STERIS PLC	C	03/24/2021	JEFFERIES & CO		1,000,270	1,000,000	998,970	0	0	0	0	0	0	998,970	0	1,300	1,300	0	03/15/2031	2.B FE
902133-AU-1	TYCO ELECTRONICS GROUP SA	C	01/11/2021	JP MORGAN		843,090	750,000	789,953	786,803	0	(176)	0	(176)	0	786,627	0	56,463	56,463	9,635	08/15/2027	1.G FE
92676X-AD-9	VIKING CRUISES LTD 5.87 09/15/27	C	01/07/2021	EXTERNAL MANAGER TRA		122,079	126,000	73,781	76,409	0	111	0	111	0	76,521	0	45,558	45,558	2,369	09/15/2027	5.B FE
92857W-AZ-3	VODAFONE GROUP PLC	C	03/30/2021	CA_CASH_CLOSE		4,854,442	4,700,000	4,873,696	4,864,068	0	(23,267)	0	(23,267)	0	4,840,801	0	(140,801)	(140,801)	214,498	09/26/2022	2.B FE
98954N-AA-7	ZIGGO SECURED FINANCE BV	C	03/09/2021	CALL 103		74,160	72,000	71,860	71,813	0	3	0	3	0	71,816	0	184	184	2,574	01/15/2027	4.A FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						296,365,178	286,937,163	293,830,666	211,171,440	78	(352,139)	0	(352,061)	0	292,447,042	0	1,749,954	1,749,954	4,690,695	XXX	XXX
8399997. Total - Bonds - Part 4						509,625,138	502,050,975	509,633,282	319,241,776	(587,972)	(1,387,118)	0	(1,975,090)	0	505,897,547	0	1,559,405	1,559,405	5,410,796	XXX	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8399999. Total - Bonds						509,625,138	502,050,975	509,633,282	319,241,776	(587,972)	(1,387,118)	0	(1,975,090)	0	505,897,547	0	1,559,405	1,559,405	5,410,796	XXX	XXX
361860-20-8	GMAC CAPITAL TRUST I		03/16/2021	EXTERNAL MANAGER TRA	734.000	19,272	0.00	15,054	15,054	0	0	0	0	0	15,054	0	4,218	4,218	282		3.C
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						19,272	XXX	15,054	15,054	0	0	0	0	0	15,054	0	4,218	4,218	282	XXX	XXX
8999997. Total - Preferred Stocks - Part 4						19,272	XXX	15,054	15,054	0	0	0	0	0	15,054	0	4,218	4,218	282	XXX	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						19,272	XXX	15,054	15,054	0	0	0	0	0	15,054	0	4,218	4,218	282	XXX	XXX
003654-10-0	ABIOMED INC		02/05/2021	EXTERNAL MANAGER TRA	400.000	131,133		58,064	129,680	(71,616)	0	0	(71,616)	0	58,064	0	73,069	73,069	0		
004225-10-8	ACADIA PHARMACEUTICALS INC		03/30/2021	EXTERNAL MANAGER TRA	4,730.000	193,676		195,113	252,866	(57,753)	0	0	(57,753)	0	195,113	0	(1,437)	(1,437)	0		
007903-10-7	ADVANCED MICRO DEVICES INC		02/05/2021	EXTERNAL MANAGER TRA	700.000	61,522		32,149	64,197	(32,048)	0	0	(32,048)	0	32,149	0	29,372	29,372	0		
00846U-10-1	AGILENT TECHNOLOGIES INC		02/05/2021	EXTERNAL MANAGER TRA	1,100.000	135,484		78,782	130,339	(51,557)	0	0	(51,557)	0	78,782	0	56,702	56,702	213		
00971T-10-1	AKAMAI TECHNOLOGIES INC		02/22/2021	EXTERNAL MANAGER TRA	2,250.000	249,374		172,840	236,228	(63,387)	0	0	(63,387)	0	172,840	0	76,533	76,533	0		
011659-10-9	ALASKA AIR GROUP INC		02/05/2021	EXTERNAL MANAGER TRA	2,870.000	155,464		104,066	149,240	(45,174)	0	0	(45,174)	0	104,066	0	51,398	51,398	0		
015271-10-9	ALEXANDRIA REAL ESTATE EQUITIES RE		01/13/2021	EXTERNAL MANAGER TRA	350.000	58,971		47,971	62,377	(14,406)	0	0	(14,406)	0	47,971	0	11,000	11,000	382		
016255-10-1	ALIGN TECHNOLOGY INC		02/05/2021	EXTERNAL MANAGER TRA	700.000	434,298		121,765	374,066	(252,301)	0	0	(252,301)	0	121,765	0	312,533	312,533	0		
01749D-10-5	ALLEGRO MICROSYSTEMS INC		02/05/2021	EXTERNAL MANAGER TRA	1,100.000	33,197		28,946	0	0	0	0	0	0	28,946	0	4,251	4,251	0		
020430-10-7	ALNYLAM PHARMACEUTICALS INC		02/05/2021	EXTERNAL MANAGER TRA	200.000	33,019		28,697	11,697	(1,901)	0	0	(1,901)	0	28,697	0	4,322	4,322	0		
02156B-10-3	ALTERYX INC CLASS A		02/05/2021	EXTERNAL MANAGER TRA	600.000	79,972		56,300	73,074	(16,774)	0	0	(16,774)	0	56,300	0	23,672	23,672	0		
023608-10-2	AMEREN CORP		02/05/2021	EXTERNAL MANAGER TRA	500.000	37,094		32,397	39,030	(6,633)	0	0	(6,633)	0	32,397	0	4,698	4,698	0		
03076C-10-6	AMERIPRISE FINANCE INC		02/05/2021	EXTERNAL MANAGER TRA	700.000	147,732		104,826	136,031	(31,205)	0	0	(31,205)	0	104,826	0	42,905	42,905	0		
031100-10-0	AMETEK INC		02/05/2021	EXTERNAL MANAGER TRA	1,300.000	152,084		88,010	157,222	(69,212)	0	0	(69,212)	0	88,010	0	64,074	64,074	0		
032654-10-5	ANALOG DEVICES INC		02/05/2021	EXTERNAL MANAGER TRA	1,200.000	178,496		102,996	177,276	(74,280)	0	0	(74,280)	0	102,996	0	75,500	75,500	0		
035710-40-9	ANNALY CAPITAL MANAGEMENT REIT INC		02/05/2021	EXTERNAL MANAGER TRA	11,600.000	99,294		76,096	98,020	(21,924)	0	0	(21,924)	0	76,096	0	23,198	23,198	2,552		
03662Q-10-5	ANSYS INC		03/22/2021	EXTERNAL MANAGER TRA	1,030.000	377,118		187,421	374,714	(187,293)	0	0	(187,293)	0	187,421	0	189,697	189,697	0		
037411-10-5	APA CORP		03/02/2021	VARIOUS	5,570.000	91,194		91,987	0	0	0	0	0	0	91,987	0	(793)	(793)	139		
03784Y-20-0	APPLE HOSPITALITY REIT INC		03/30/2021	EXTERNAL MANAGER TRA	8,952.000	122,912		82,090	115,570	(33,480)	0	0	(33,480)	0	82,090	0	40,822	40,822	0		
04247X-10-2	ARMSTRONG WORLD INDUSTRIES INC		02/05/2021	EXTERNAL MANAGER TRA	1,000.000	81,568		68,810	74,390	(5,580)	0	0	(5,580)	0	68,810	0	12,758	12,758	0		
045327-10-3	ASPEN TECHNOLOGY INC		02/05/2021	EXTERNAL MANAGER TRA	100.000	15,143		9,507	13,025	(3,518)	0	0	(3,518)	0	9,507	0	5,636	5,636	0		
052769-10-6	AUTODESK INC		03/15/2021	EXTERNAL MANAGER TRA	880.000	252,678		96,738	268,699	(171,961)	0	0	(171,961)	0	96,738	0	155,940	155,940	0		
05329W-10-2	AUTONATION INC		02/05/2021	EXTERNAL MANAGER TRA	9,240.000	712,209		359,583	644,860	(285,277)	0	0	(285,277)	0	359,583	0	352,627	352,627	0		
053332-10-2	AUTOZONE INC		02/05/2021	EXTERNAL MANAGER TRA	400.000	488,157		326,836	474,176	(147,340)	0	0	(147,340)	0	326,836	0	161,321	161,321	0		
053484-10-1	AVALONBAY COMMUNITIES REIT INC		02/05/2021	EXTERNAL MANAGER TRA	400.000	68,882		58,868	64,172	(5,304)	0	0	(5,304)	0	58,868	0	10,014	10,014	636		

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
05352A-10-0	AVANTOR INC		02/05/2021	EXTERNAL MANAGER TRA	2,700.000	80,593		59,887	76,005	(16,118)	0	0	(16,118)	0	59,887	0	20,706	20,706	0		
05722G-10-0	BAKER HUGHES COMPANY		02/05/2021	EXTERNAL MANAGER TRA	1,400.000	30,897		32,057	0	0	0	0	0	0	32,057	0	(1,159)	(1,159)	0		
058498-10-6	BALL CORP		02/16/2021	EXTERNAL MANAGER TRA	160.000	14,356		10,346	14,909	(4,563)	0	0	(4,563)	0	10,346	0	4,011	4,011	0		
06417N-10-3	BANK OZK		02/05/2021	EXTERNAL MANAGER TRA	300.000	11,388		5,010	9,381	(4,371)	0	0	(4,371)	0	5,010	0	6,378	6,378	83		
084310-10-1	BERKELEY LIGHTS INC		02/05/2021	EXTERNAL MANAGER TRA	800.000	62,639		64,993	0	0	0	0	0	0	64,993	0	(2,355)	(2,355)	0		
084423-10-2	WR BERKLEY CORP		02/05/2021	EXTERNAL MANAGER TRA	400.000	26,295		20,868	26,568	(5,700)	0	0	(5,700)	0	20,868	0	5,427	5,427	0		
08579W-10-3	BERRY GLOBAL GROUP INC		02/05/2021	EXTERNAL MANAGER TRA	1,400.000	80,148		70,248	78,666	(8,418)	0	0	(8,418)	0	70,248	0	9,900	9,900	0		
086516-10-1	BEST BUY INC		02/05/2021	EXTERNAL MANAGER TRA	800.000	91,614		42,368	79,832	(37,464)	0	0	(37,464)	0	42,368	0	49,246	49,246	440		
090572-20-7	BIO RAD LABORATORIES INC CLASS A		02/05/2021	EXTERNAL MANAGER TRA	160.000	98,633		43,032	93,270	(50,238)	0	0	(50,238)	0	43,032	0	55,601	55,601	0		
09061G-10-1	BIOMARIN PHARMACEUTICAL INC		02/05/2021	EXTERNAL MANAGER TRA	430.000	36,639		32,714	37,707	(4,992)	0	0	(4,992)	0	32,714	0	3,925	3,925	0		
09073M-10-4	BIO TECHNE CORP		02/05/2021	EXTERNAL MANAGER TRA	700.000	266,456		98,749	222,285	(123,536)	0	0	(123,536)	0	98,749	0	167,707	167,707	0		
093671-10-5	H&R BLOCK INC		02/05/2021	EXTERNAL MANAGER TRA	6,150.000	116,663		86,592	97,539	(10,947)	0	0	(10,947)	0	86,592	0	30,071	30,071	1,599		
09609G-10-0	BLUEBIRD BIO INC		02/25/2021	EXTERNAL MANAGER TRA	700.000	27,097		30,289	30,289	0	0	0	0	0	30,289	0	(3,192)	(3,192)	0		
099502-10-6	BOOZ ALLEN HAMILTON HOLDING CORP C		02/05/2021	EXTERNAL MANAGER TRA	2,400.000	196,988		207,883	113,334	0	0	0	0	0	207,883	0	(10,895)	(10,895)	0		
105368-20-3	BRANDYWINE REALTY TRUST REIT		02/05/2021	EXTERNAL MANAGER TRA	6,700.000	76,847		69,278	79,797	(10,519)	0	0	(10,519)	0	69,278	0	7,569	7,569	1,273		
10922N-10-3	BRIGHTHOUSE FINANCIAL INC		02/05/2021	EXTERNAL MANAGER TRA	1,200.000	48,035		29,004	43,446	(14,442)	0	0	(14,442)	0	29,004	0	19,031	19,031	0		
11120U-10-5	BRIXMOR PROPERTY GROUP REIT INC		03/30/2021	EXTERNAL MANAGER TRA	18,670.000	344,379		206,863	308,989	(102,125)	0	0	(102,125)	0	206,863	0	137,516	137,516	4,014		
11133T-10-3	BROADRIDGE FINANCIAL SOLUTIONS INC		02/05/2021	EXTERNAL MANAGER TRA	100.000	14,412		9,483	15,320	(5,837)	0	0	(5,837)	0	9,483	0	4,929	4,929	58		
115236-10-1	BROWN & BROWN INC		03/29/2021	EXTERNAL MANAGER TRA	8,360.000	379,167		234,833	396,348	(161,515)	0	0	(161,515)	0	234,833	0	144,334	144,334	773		
115637-10-0	BROWN FORMAN CORP CLASS A		02/05/2021	EXTERNAL MANAGER TRA	600.000	41,549		30,702	44,082	(13,380)	0	0	(13,380)	0	30,702	0	10,847	10,847	108		
116794-10-8	BRUKER CORP		02/05/2021	EXTERNAL MANAGER TRA	4,700.000	262,043		152,422	254,411	(101,989)	0	0	(101,989)	0	152,422	0	109,621	109,621	0		
122017-10-6	BURLINGTON STORES INC		02/05/2021	EXTERNAL MANAGER TRA	500.000	127,987		74,303	130,775	(56,472)	0	0	(56,472)	0	74,303	0	53,684	53,684	0		
12503M-10-8	CBOE GLOBAL MARKETS INC		02/05/2021	EXTERNAL MANAGER TRA	2,000.000	179,096		175,086	186,240	(11,155)	0	0	(11,155)	0	175,086	0	4,011	4,011	0		
12514G-10-8	CDW CORP		02/05/2021	EXTERNAL MANAGER TRA	900.000	135,861		63,279	118,611	(55,332)	0	0	(55,332)	0	63,279	0	72,582	72,582	0		
12541W-20-9	CH ROBINSON WORLDWIDE INC		02/05/2021	EXTERNAL MANAGER TRA	800.000	71,062		75,096	75,096	0	0	0	0	0	75,096	0	(4,034)	(4,034)	408		
127190-30-4	CACI INTERNATIONAL INC CLASS A		02/05/2021	EXTERNAL MANAGER TRA	200.000	47,505		40,562	49,866	(9,304)	0	0	(9,304)	0	40,562	0	6,943	6,943	0		
133131-10-2	CAMDEN PROPERTY TRUST REIT		02/05/2021	EXTERNAL MANAGER TRA	300.000	30,536		23,772	29,976	(6,204)	0	0	(6,204)	0	23,772	0	6,764	6,764	249		
134429-10-9	CAMPBELL SOUP		02/05/2021	EXTERNAL MANAGER TRA	1,400.000	66,485		57,624	67,690	(10,066)	0	0	(10,066)	0	57,624	0	8,861	8,861	518		
14149Y-10-8	CARDINAL HEALTH INC		02/05/2021	EXTERNAL MANAGER TRA	1,000.000	54,249		54,842	0	0	0	0	0	0	54,842	0	(593)	(593)	0		
146229-10-9	CARTERS INC		02/05/2021	EXTERNAL MANAGER TRA	1,100.000	104,894		72,303	103,477	(31,174)	0	0	(31,174)	0	72,303	0	32,591	32,591	0		
146869-10-2	CARVANA CLASS A		02/05/2021	EXTERNAL MANAGER TRA	200.000	57,627		11,018	47,908	(36,890)	0	0	(36,890)	0	11,018	0	46,609	46,609	0		
15189T-10-7	CENTERPOINT ENERGY INC		02/05/2021	EXTERNAL MANAGER TRA	11,900.000	254,535		213,557	257,516	(43,959)	0	0	(43,959)	0	213,557	0	40,978	40,978	0		
156782-10-4	CERNER CORP		02/05/2021	EXTERNAL MANAGER TRA	2,400.000	191,540		125,856	188,352	(62,496)	0	0	(62,496)	0	125,856	0	65,684	65,684	528		
159864-10-7	CHARLES RIVER LABORATORIES INTERNA		02/05/2021	EXTERNAL MANAGER TRA	1,500.000	413,616		169,845	374,790	(204,945)	0	0	(204,945)	0	169,845	0	243,771	243,771	0		
16359R-10-3	CHEMED CORP		02/05/2021	EXTERNAL MANAGER TRA	400.000	203,819		128,028	213,044	(85,016)	0	0	(85,016)	0	128,028	0	75,791	75,791	0		
171340-10-2	CHURCH AND DWIGHT INC		02/05/2021	EXTERNAL MANAGER TRA	2,300.000	190,574		112,447	200,629	(88,182)	0	0	(88,182)	0	112,447	0	78,127	78,127	0		
171798-10-1	CIMAREX ENERGY		02/05/2021	EXTERNAL MANAGER TRA	1,300.000	62,321		48,677	48,763	(86)	0	0	(86)	0	48,677	0	13,644	13,644	0		
172062-10-1	CINCINNATI FINANCIAL CORP		02/05/2021	EXTERNAL MANAGER TRA	100.000	8,670		6,403	8,737	(2,334)	0	0	(2,334)	0	6,403	0	2,267	2,267	60		
172755-10-0	CIRRUS LOGIC INC		03/29/2021	EXTERNAL MANAGER TRA	5,040.000	428,894		311,371	414,288	(102,917)	0	0	(102,917)	0	311,371	0	117,523	117,523	0		
172908-10-5	CINTAS CORP		03/09/2021	EXTERNAL MANAGER TRA	2,120.000	730,202		369,034	749,335	(380,301)	0	0	(380,301)	0	369,034	0	361,168	361,168	420		
177376-10-0	CITRIX SYSTEMS INC		02/05/2021	EXTERNAL MANAGER TRA	1,300.000	171,349		116,639	169,130	(52,492)	0	0	(52,492)	0	116,639	0	54,711	54,711	0		
184496-10-7	CLEAN HARBORS INC		02/22/2021	EXTERNAL MANAGER TRA	3,530.000	291,544		181,230	268,633	(87,403)	0	0	(87,403)	0	181,230	0	110,314	110,314	0		
189054-10-9	CLOROX		02/05/2021	EXTERNAL MANAGER TRA	900.000	172,112		136,683	181,728	(45,045)	0	0	(45,045)	0	136,683	0	35,429	35,429	999		
200340-10-7	COMERICA INC		02/05/2021	EXTERNAL MANAGER TRA	1,100.000	68,891		49,518	61,446	(11,928)	0	0	(11,928)	0	49,518	0	19,374	19,374	748		
20337X-10-9	COMMSCOPE HOLDING INC		02/05/2021	EXTERNAL MANAGER TRA	2,500.000	37,974		20,825	33,500	(12,675)	0	0	(12,675)	0	20,825	0	17,149	17,149	0		
205887-10-2	CONAGRA BRANDS INC		02/05/2021	EXTERNAL MANAGER TRA	4,200.000	145,359		121,654	152,292	(30,638)	0	0	(30,638)	0	121,654	0	23,705	23,705	1,155		
217204-10-6	COPART INC		02/05/2021	EXTERNAL MANAGER TRA	1,800.000	214,879		112,458	229,050	(116,592)	0	0	(116,592)	0	112,458	0	102,421	102,421	0		
22052L-10-4	CORTEVA INC		02/05/2021	EXTERNAL MANAGER TRA	1,000.000	43,889		27,679	38,720	(11,041)	0	0	(11,041)	0	27,679	0	16,210	16,210	0		
222070-20-3	COTY INC CLASS A		02/16/2021	EXTERNAL MANAGER TRA	9,610.000	71,014		25,947	67,462	(41,515)	0	0	(41,515)	0	25,947	0	45,067	45,067	0		
22266L-10-6	COUPA SOFTWARE INC		02/05/2021	EXTERNAL MANAGER TRA	600.000	210,589		83,838	203,346	(119,508)	0	0	(119,508)	0	83,838	0	126,751	126,751	0		
22788C-10-5	CROWDSTRIKE HOLDINGS INC CLASS A		03/31/2021	EXTERNAL MANAGER TRA	2,760.000	595,689		282,828	584,623	(301,795)	0	0	(301,795)	0	282,828	0	312,861	312,861	0		
228368-10-6	CROWN HOLDINGS INC		02/05/2021	EXTERNAL MANAGER TRA	2,200.000	204,023		207,536	220,440	(12,904)	0	0	(12,904)	0	207,536	0	(3,513)	(3,513)	0		
229663-10-9	CUBESMART REIT		02/22/2021	EXTERNAL MANAGER TRA	4,280.000	151,983		113,333	143,851	(30,518)	0	0	(30,518)	0	113,333	0	38,650	38,650	1,455		
231561-10-1	CURTISS WRIGHT CORP		03/29/2021	EXTERNAL MANAGER TRA	4,100.000	470,962		366,048	477,035	(110,987)	0	0	(110,987)	0	366,048	0	104,914	104,914	0		

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
23331A-10-9	D R HORTON INC		02/05/2021	EXTERNAL MANAGER TRA	1,900.000	152,016		64,600	130,948	(66,348)	0	0	(66,348)	0	64,600	0	87,416	87,416	0		
233331-10-7	DTE ENERGY		02/05/2021	EXTERNAL MANAGER TRA	900.000	109,537		85,473	109,269	(23,796)	0	0	(23,796)	0	85,473	0	24,064	24,064	977		
23355L-10-6	DXC TECHNOLOGY		02/05/2021	EXTERNAL MANAGER TRA	300.000	7,779		3,915	7,725	(3,810)	0	0	(3,810)	0	3,915	0	3,864	3,864	0		
23804L-10-3	DATADOG INC CLASS A		02/05/2021	EXTERNAL MANAGER TRA	1,200.000	137,865		109,640	118,128	(8,488)	0	0	(8,488)	0	109,640	0	28,225	28,225	0		
25179M-10-3	DEVON ENERGY CORP		02/05/2021	EXTERNAL MANAGER TRA	1,700.000	30,412		11,747	26,877	(15,130)	0	0	(15,130)	0	11,747	0	18,665	18,665	0		
252131-10-7	DEXCOM INC		02/05/2021	EXTERNAL MANAGER TRA	410.000	168,514		67,567	151,585	(84,018)	0	0	(84,018)	0	67,567	0	100,947	100,947	0		
25278X-10-9	DIAMONDBACK ENERGY INC		02/05/2021	EXTERNAL MANAGER TRA	2,400.000	154,653		97,457	116,160	(18,703)	0	0	(18,703)	0	97,457	0	57,196	57,196	0		
253393-10-2	DICKS SPORTING INC		02/05/2021	EXTERNAL MANAGER TRA	1,000.000	75,628		56,210	56,210	0	0	0	0	0	56,210	0	19,418	19,418	0		
25470F-10-4	DISCOVERY INC SERIES A		02/05/2021	EXTERNAL MANAGER TRA	3,370.000	143,761		65,513	101,403	(35,891)	0	0	(35,891)	0	65,513	0	78,248	78,248	0		
25470F-30-2	DISCOVERY INC SERIES C		03/29/2021	EXTERNAL MANAGER TRA	18,408.000	716,544		322,876	482,106	(159,229)	0	0	(159,229)	0	322,876	0	393,668	393,668	0		
25470M-10-9	DISH NETWORK CORP CLASS A		02/05/2021	EXTERNAL MANAGER TRA	4,600.000	143,517		145,693	0	0	0	0	0	0	145,693	0	(2,176)	(2,176)	0		
256163-10-6	DOCUSIGN INC		02/05/2021	EXTERNAL MANAGER TRA	600.000	150,213		131,676	133,380	(1,704)	0	0	(1,704)	0	131,676	0	18,537	18,537	0		
25659T-10-7	DOLBY LABORATORIES INC CLASS A		02/05/2021	EXTERNAL MANAGER TRA	2,700.000	246,559		146,367	262,251	(115,884)	0	0	(115,884)	0	146,367	0	100,192	100,192	0		
256677-10-5	DOLLAR GENERAL CORP		02/05/2021	EXTERNAL MANAGER TRA	1,000.000	193,806		115,807	210,300	(94,493)	0	0	(94,493)	0	115,807	0	77,999	77,999	360		
256746-10-8	DOLLAR TREE INC		02/05/2021	EXTERNAL MANAGER TRA	2,300.000	242,955		248,532	209,598	(222)	0	0	(222)	0	248,532	0	(5,576)	(5,576)	0		
257651-10-9	DONALDSON INC		02/05/2021	EXTERNAL MANAGER TRA	400.000	24,599		23,748	0	0	0	0	0	0	23,748	0	851	851	0		
260003-10-8	DOVER CORP		02/05/2021	EXTERNAL MANAGER TRA	400.000	48,419		33,576	50,500	(16,924)	0	0	(16,924)	0	33,576	0	14,843	14,843	0		
26210C-10-4	DROPBOX INC CLASS A		02/05/2021	EXTERNAL MANAGER TRA	3,900.000	96,835		69,629	86,541	(16,912)	0	0	(16,912)	0	69,629	0	27,206	27,206	0		
268150-10-9	DYNATRACE INC		02/05/2021	EXTERNAL MANAGER TRA	1,500.000	83,173		66,181	0	0	0	0	0	0	66,181	0	16,993	16,993	0		
26884U-10-9	EPR PROPERTIES REIT		02/05/2021	EXTERNAL MANAGER TRA	1,500.000	58,784		48,750	48,750	0	0	0	0	0	48,750	0	10,034	10,034	0		
26969P-10-8	EAGLE MATERIALS INC		02/05/2021	EXTERNAL MANAGER TRA	1,700.000	199,457		99,314	172,295	(72,981)	0	0	(72,981)	0	99,314	0	100,143	100,143	0		
278265-10-3	EATON VANCE COM NON VOTING CORP		03/02/2021	EXTERNAL MANAGER TRA	5,320.000	382,812		171,570	361,388	(189,818)	0	0	(189,818)	0	171,570	0	211,242	211,242	1,995		
28176E-10-8	EDWARDS LIFESCIENCES CORP		03/02/2021	EXTERNAL MANAGER TRA	5,280.000	447,816		229,187	481,694	(252,507)	0	0	(252,507)	0	229,187	0	218,629	218,629	0		
292104-10-6	EMPIRE STATE REALTY REIT INC TRUST		02/05/2021	EXTERNAL MANAGER TRA	10,900.000	107,036		73,940	101,588	(27,648)	0	0	(27,648)	0	73,940	0	33,096	33,096	0		
29355A-10-7	ENPHASE ENERGY INC		03/09/2021	EXTERNAL MANAGER TRA	1,450.000	270,114		65,913	254,432	(188,519)	0	0	(188,519)	0	65,913	0	204,202	204,202	0		
29362U-10-4	ENTEGRIS INC		02/05/2021	EXTERNAL MANAGER TRA	1,800.000	169,844		73,371	172,980	(99,609)	0	0	(99,609)	0	73,371	0	96,474	96,474	144		
29414B-10-4	EPAM SYSTEMS INC		02/05/2021	EXTERNAL MANAGER TRA	200.000	75,482		64,665	71,670	(7,005)	0	0	(7,005)	0	64,665	0	10,817	10,817	0		
294429-10-5	EQUIFAX INC		02/05/2021	EXTERNAL MANAGER TRA	800.000	142,901		125,520	154,272	(28,752)	0	0	(28,752)	0	125,520	0	17,381	17,381	0		
29472R-10-8	EQUITY LIFESTYLE PROPERTIES REIT I		02/23/2021	EXTERNAL MANAGER TRA	4,370.000	272,923		189,518	276,883	(87,365)	0	0	(87,365)	0	189,518	0	83,405	83,405	1,497		
29476L-10-7	EQUITY RESIDENTIAL REIT		02/18/2021	EXTERNAL MANAGER TRA	2,153.000	139,953		110,513	127,630	(17,116)	0	0	(17,116)	0	110,513	0	29,440	29,440	1,297		
29530P-10-2	ERIE INDEMNITY CLASS A		02/05/2021	EXTERNAL MANAGER TRA	100.000	25,751		14,824	24,560	(9,736)	0	0	(9,736)	0	14,824	0	10,927	10,927	104		
29786A-10-6	ETSY INC		02/05/2021	EXTERNAL MANAGER TRA	1,960.000	452,966		236,174	348,704	(112,530)	0	0	(112,530)	0	236,174	0	216,792	216,792	0		
298736-10-9	EURONET WORLDWIDE INC		02/05/2021	EXTERNAL MANAGER TRA	900.000	120,426		71,010	130,428	(59,418)	0	0	(59,418)	0	71,010	0	49,416	49,416	0		
29977A-10-5	EVERCORE INC CLASS A		02/05/2021	EXTERNAL MANAGER TRA	1,000.000	114,797		46,060	109,640	(63,580)	0	0	(63,580)	0	46,060	0	68,737	68,737	0		
30063P-10-5	EXACT SCIENCES CORP		02/05/2021	EXTERNAL MANAGER TRA	600.000	86,746		58,980	79,494	(20,514)	0	0	(20,514)	0	58,980	0	27,766	27,766	0		
30161Q-10-4	EXELIXIS INC		03/29/2021	EXTERNAL MANAGER TRA	5,107.000	117,710		98,593	102,497	(3,905)	0	0	(3,905)	0	98,593	0	19,117	19,117	0		
302130-10-9	EXPEDITORS INTERNATIONAL OF WASHIN		02/05/2021	EXTERNAL MANAGER TRA	2,100.000	195,086		155,838	199,731	(43,893)	0	0	(43,893)	0	155,838	0	39,248	39,248	0		
30225T-10-2	EXTRA SPACE STORAGE REIT INC		02/05/2021	EXTERNAL MANAGER TRA	600.000	69,964		52,387	69,516	(17,129)	0	0	(17,129)	0	52,387	0	17,577	17,577	0		
302491-30-3	FMC CORP		02/05/2021	EXTERNAL MANAGER TRA	500.000	57,584		40,744	57,465	(16,721)	0	0	(16,721)	0	40,744	0	16,840	16,840	240		
303250-10-4	FAIR ISAAC CORP		02/05/2021	EXTERNAL MANAGER TRA	300.000	143,370		56,100	153,312	(97,212)	0	0	(97,212)	0	56,100	0	87,270	87,270	0		
311900-10-4	FASTENAL		02/05/2021	EXTERNAL MANAGER TRA	6,400.000	302,649		180,406	312,512	(132,106)	0	0	(132,106)	0	180,406	0	122,243	122,243	1,792		
313747-20-6	FEDERAL REALTY INVESTMENT TRUST RE		02/05/2021	EXTERNAL MANAGER TRA	300.000	27,374		25,536	25,536	0	0	0	0	0	25,536	0	1,838	1,838	318		
31620R-30-3	FIDELITY NATIONAL FINANCIAL INC		03/29/2021	EXTERNAL MANAGER TRA	22,360.000	877,762		674,802	874,052	(199,250)	0	0	(199,250)	0	674,802	0	202,960	202,960	1,681		
31816Q-10-1	FIREEYE INC		02/05/2021	EXTERNAL MANAGER TRA	44,400.000	1,000,823		563,390	1,023,864	(460,474)	0	0	(460,474)	0	563,390	0	437,433	437,433	0		
31847R-10-2	FIRST AMERICAN FINANCIAL CORP		02/05/2021	EXTERNAL MANAGER TRA	4,000.000	218,555		169,640	206,520	(36,880)	0	0	(36,880)	0	169,640	0	48,915	48,915	0		
320517-10-5	FIRST HORIZON CORP		02/05/2021	EXTERNAL MANAGER TRA	21,180.000	317,099		170,711	270,257	(99,546)	0	0	(99,546)	0	170,711	0	146,388	146,388	3,177		
32051X-10-8	FIRST HAWAIIAN INC		02/05/2021	EXTERNAL MANAGER TRA	6,100.000	150,118		88,267	143,838	(55,571)	0	0	(55,571)	0	88,267	0	61,851	61,851	0		
336433-10-7	FIRST SOLAR INC		02/05/2021	EXTERNAL MANAGER TRA	1,704.000	175,578		61,446	168,560	(107,113)	0	0	(107,113)	0	61,446	0	114,132	114,132	0		
337932-10-7	FIRSTENERGY CORP		02/05/2021	EXTERNAL MANAGER TRA	3,430.000	110,684		104,992	104,992	0	0	0	0	0	104,992	0	5,691	5,691	1,338		
339041-10-5	FLEETCOR TECHNOLOGIES INC		02/05/2021	EXTERNAL MANAGER TRA	300.000	77,203		55,937	81,849	(25,912)	0	0	(25,912)	0	55,937	0	21,266	21,266	0		
343498-10-1	FLOWERS FOODS INC		02/05/2021	EXTERNAL MANAGER TRA	13,360.000	300,178		271,719	302,337	(30,618)	0	0	(30,618)	0	271,719	0	28,459	28,459	0		
344849-10-4	FOOT LOCKER INC		02/05/2021	EXTERNAL MANAGER TRA	600.000	29,381		13,230	24,264	(11,034)	0	0	(11,034)	0	13,230	0	16,151	16,151	90		
345370-86-0	FORD MOTOR CO		02/05/2021	EXTERNAL MANAGER TRA	9,000.000	103,498		100,325	0	0	0	0	0	0	100,325	0	3,173	3,173	0		
34959E-10-9	FORTINET INC		02/05/2021	EXTERNAL MANAGER TRA	2,300.000	357,573		147,044	341,619	(194,575)	0	0	(194,575)	0	147,044	0	210,529	210,529	0		

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
34964C-10-6	FORTUNE BRANDS HOME AND SECURITY I		02/05/2021	EXTERNAL MANAGER TRA	800.000	70,814		55,190	68,576	(13,386)	0	0	(13,386)	0	55,190	0	15,624	15,624	0		
354613-10-1	FRANKLIN RESOURCES INC		02/05/2021	EXTERNAL MANAGER TRA	4,600.000	118,907		92,614	114,954	(22,340)	0	0	(22,340)	0	92,614	0	26,294	26,294	1,288		
363576-10-9	ARTHUR J GALLAGHER		03/22/2021	EXTERNAL MANAGER TRA	2,300.000	274,632		162,542	284,533	(121,991)	0	0	(121,991)	0	162,542	0	112,090	112,090	336		
366651-10-7	GARTNER INC		02/05/2021	EXTERNAL MANAGER TRA	800.000	131,589		129,009	104,124	(193)	0	0	(193)	0	129,009	0	2,581	2,581	0		
371901-10-9	GENTEX CORP		02/05/2021	EXTERNAL MANAGER TRA	3,600.000	125,529		112,590	58,020	(13,988)	0	0	(13,988)	0	112,590	0	12,939	12,939	205		
37890U-10-8	GLOBAL BLOOD THERAPEUTICS INC		01/19/2021	EXTERNAL MANAGER TRA	380.000	19,240		16,458	16,458	0	0	0	0	0	16,458	0	2,782	2,782	0		
37940X-10-2	GLOBAL PAYMENTS INC		02/05/2021	EXTERNAL MANAGER TRA	500.000	99,128		68,249	107,710	(39,461)	0	0	(39,461)	0	68,249	0	30,879	30,879	0		
37959E-10-2	GLOBE LIFE INC		02/05/2021	EXTERNAL MANAGER TRA	1,500.000	140,472		119,393	142,440	(23,047)	0	0	(23,047)	0	119,393	0	21,079	21,079	281		
380237-10-7	GODADDY INC CLASS A		03/29/2021	EXTERNAL MANAGER TRA	3,960.000	338,968		226,156	328,482	(102,326)	0	0	(102,326)	0	226,156	0	112,812	112,812	0		
38388F-10-8	WR GRACE		02/05/2021	EXTERNAL MANAGER TRA	1,600.000	97,582		56,960	87,712	(30,752)	0	0	(30,752)	0	56,960	0	40,622	40,622	0		
384313-50-8	GRAFTECH INTERNATIONAL LTD		02/05/2021	EXTERNAL MANAGER TRA	1,400.000	15,386		9,576	14,924	(5,348)	0	0	(5,348)	0	9,576	0	5,810	5,810	0		
384802-10-4	WW GRAINGER INC		02/05/2021	EXTERNAL MANAGER TRA	100.000	36,788		30,277	40,834	(10,557)	0	0	(10,557)	0	30,277	0	6,511	6,511	153		
38526M-10-6	GRAND CANYON EDUCATION INC		02/05/2021	EXTERNAL MANAGER TRA	1,600.000	150,525		122,056	148,976	(26,920)	0	0	(26,920)	0	122,056	0	28,469	28,469	0		
388689-10-1	GRAPHIC PACKAGING HOLDING		02/05/2021	EXTERNAL MANAGER TRA	13,540.000	234,422		165,188	229,368	(64,180)	0	0	(64,180)	0	165,188	0	69,234	69,234	1,016		
39874R-10-1	GROCERY OUTLET HOLDING CORP		02/05/2021	EXTERNAL MANAGER TRA	700.000	28,426		22,715	27,475	(4,760)	0	0	(4,760)	0	22,715	0	5,711	5,711	0		
40131M-10-9	GUARDANT HEALTH INC		02/05/2021	EXTERNAL MANAGER TRA	500.000	81,288		31,973	64,440	(32,467)	0	0	(32,467)	0	31,973	0	49,316	49,316	0		
40434L-10-5	HP INC		02/05/2021	EXTERNAL MANAGER TRA	7,700.000	201,274		151,463	189,343	(37,880)	0	0	(37,880)	0	151,463	0	49,810	49,810	1,492		
406216-10-1	HALLIBURTON		03/26/2021	EXTERNAL MANAGER TRA	36,310.000	716,520		437,536	686,259	(248,724)	0	0	(248,724)	0	437,536	0	278,985	278,985	477		
410345-10-2	HANESBRANDS INC		02/05/2021	EXTERNAL MANAGER TRA	32,035.000	490,942		462,296	467,070	(4,774)	0	0	(4,774)	0	462,296	0	28,646	28,646	0		
410867-10-5	HANOVER INSURANCE GROUP INC		02/05/2021	EXTERNAL MANAGER TRA	300.000	34,043		27,174	35,076	(7,902)	0	0	(7,902)	0	27,174	0	6,869	6,869	0		
412822-10-8	HARLEY DAVIDSON INC		02/22/2021	EXTERNAL MANAGER TRA	7,060.000	239,837		152,204	259,102	(106,898)	0	0	(106,898)	0	152,204	0	87,634	87,634	0		
42225P-50-1	HEALTHCARE TRUST OF AMERICA REIT I		02/05/2021	EXTERNAL MANAGER TRA	6,040.000	173,948		146,651	166,342	(19,690)	0	0	(19,690)	0	146,651	0	27,297	27,297	1,933		
42250P-10-3	HEALTHPEAK PROPERTIES INC		02/05/2021	EXTERNAL MANAGER TRA	2,900.000	88,419		78,735	87,667	(8,932)	0	0	(8,932)	0	78,735	0	9,684	9,684	0		
422806-10-9	HEICO CORP		03/29/2021	EXTERNAL MANAGER TRA	3,570.000	450,570		266,358	472,668	(206,310)	0	0	(206,310)	0	266,358	0	184,213	184,213	286		
422806-20-8	HEICO CORP CLASS A		02/05/2021	EXTERNAL MANAGER TRA	1,100.000	125,001		70,290	128,766	(58,476)	0	0	(58,476)	0	70,290	0	54,711	54,711	88		
423452-10-1	HELMERICH & PAYNE INC		03/29/2021	EXTERNAL MANAGER TRA	2,460.000	71,224		36,039	56,974	(20,935)	0	0	(20,935)	0	36,039	0	35,185	35,185	315		
426281-10-1	JACK HENRY AND ASSOCIATES INC		02/05/2021	EXTERNAL MANAGER TRA	700.000	107,028		95,726	113,393	(17,667)	0	0	(17,667)	0	95,726	0	11,302	11,302	0		
427866-10-8	HERSHEY FOODS		02/05/2021	EXTERNAL MANAGER TRA	600.000	87,952		79,508	91,398	(11,890)	0	0	(11,890)	0	79,508	0	8,444	8,444	0		
431284-10-8	HIGHWOODS PROPERTIES REIT INC		02/05/2021	EXTERNAL MANAGER TRA	6,000.000	240,475		201,420	237,780	(36,360)	0	0	(36,360)	0	201,420	0	39,055	39,055	0		
436440-10-1	HOLOGIC INC		02/05/2021	EXTERNAL MANAGER TRA	1,300.000	107,625		85,179	94,679	(9,500)	0	0	(9,500)	0	85,179	0	22,446	22,446	0		
443573-10-0	HUBSPOT INC		02/05/2021	EXTERNAL MANAGER TRA	200.000	83,066		26,638	79,288	(52,650)	0	0	(52,650)	0	26,638	0	56,428	56,428	0		
446150-10-4	HUNTINGTON BANCSHARES INC		02/05/2021	EXTERNAL MANAGER TRA	13,900.000	195,430		127,463	175,557	(48,094)	0	0	(48,094)	0	127,463	0	67,967	67,967	2,085		
44891N-10-9	IAC INTERACTIVE		02/05/2021	EXTERNAL MANAGER TRA	400.000	99,418		35,127	75,740	(40,613)	0	0	(40,613)	0	35,127	0	64,291	64,291	0		
45073V-10-8	ITT INC		03/29/2021	EXTERNAL MANAGER TRA	5,410.000	455,978		245,398	416,678	(171,281)	0	0	(171,281)	0	245,398	0	210,580	210,580	0		
451107-10-6	IDACORP INC		02/05/2021	EXTERNAL MANAGER TRA	2,800.000	248,131		223,720	268,884	(45,164)	0	0	(45,164)	0	223,720	0	24,411	24,411	1,988		
45167R-10-4	IDEX CORP		02/05/2021	EXTERNAL MANAGER TRA	740.000	142,328		95,091	147,408	(52,317)	0	0	(52,317)	0	95,091	0	47,237	47,237	370		
45168D-10-4	IDEXX LABORATORIES INC		02/05/2021	EXTERNAL MANAGER TRA	700.000	351,833		151,217	349,909	(198,692)	0	0	(198,692)	0	151,217	0	200,616	200,616	0		
45687V-10-6	INGERSOLL RAND INC		02/05/2021	EXTERNAL MANAGER TRA	6,300.000	275,745		177,156	287,028	(109,872)	0	0	(109,872)	0	177,156	0	98,589	98,589	0		
45772F-10-7	INPHI CORP		02/05/2021	EXTERNAL MANAGER TRA	100.000	16,549		12,258	16,047	(3,789)	0	0	(3,789)	0	12,258	0	4,291	4,291	0		
460146-10-3	INTERNATIONAL PAPER		02/05/2021	EXTERNAL MANAGER TRA	1,400.000	65,827		64,889	69,608	(4,719)	0	0	(4,719)	0	64,889	0	937	937	0		
460690-10-0	INTERPUBLIC GROUP OF COMPANIES INC		02/05/2021	EXTERNAL MANAGER TRA	12,000.000	311,633		194,280	282,240	(87,960)	0	0	(87,960)	0	194,280	0	117,353	117,353	0		
46266C-10-5	IQVIA HOLDINGS INC		02/05/2021	EXTERNAL MANAGER TRA	700.000	130,260		75,502	125,419	(49,917)	0	0	(49,917)	0	75,502	0	54,758	54,758	0		
46284V-10-1	IRON MOUNTAIN INC		02/05/2021	EXTERNAL MANAGER TRA	1,100.000	35,628		30,019	32,428	(2,409)	0	0	(2,409)	0	30,019	0	5,609	5,609	680		
464288-51-3	ISHARES IBOXX $ HIGH YIELD CORPORA		03/25/2021	BANK OF AMERICA	30,875.000	2,672,313		2,513,168	2,695,696	(182,528)	0	0	(182,528)	0	2,513,168	0	159,145	159,145	19,299		
466313-10-3	JABIL INC		02/05/2021	EXTERNAL MANAGER TRA	9,000.000	401,121		221,220	382,770	(161,550)	0	0	(161,550)	0	221,220	0	179,901	179,901	0		
482480-10-0	KLA CORP		02/05/2021	EXTERNAL MANAGER TRA	500.000	144,007		44,745	129,455	(84,710)	0	0	(84,710)	0	44,745	0	99,262	99,262	0		
487836-10-8	KELLOGG		02/05/2021	EXTERNAL MANAGER TRA	600.000	34,811		33,623	37,338	(3,715)	0	0	(3,715)	0	33,623	0	1,188	1,188	0		
49338L-10-3	KEYSIGHT TECHNOLOGIES INC		02/05/2021	EXTERNAL MANAGER TRA	1,320.000	188,677		110,458	174,359	(63,901)	0	0	(63,901)	0	110,458	0	78,219	78,219	0		
49446R-10-9	KIMCO REALTY REIT CORP		02/05/2021	EXTERNAL MANAGER TRA	16,000.000	267,354		180,160	240,160	(60,000)	0	0	(60,000)	0	180,160	0	87,194	87,194	0		
499049-10-4	KNIGHT-SWIFT TRANSPORTATION HOLDIN		02/05/2021	EXTERNAL MANAGER TRA	5,100.000	210,166		207,570	213,282	(5,712)	0	0	(5,712)	0	207,570	0	2,596	2,596	0		
500255-10-4	KOHLS CORP		02/05/2021	EXTERNAL MANAGER TRA	1,300.000	64,375		50,153	52,897	(2,744)	0	0	(2,744)	0	50,153	0	14,222	14,222	0		
501044-10-1	KROGER		02/05/2021	EXTERNAL MANAGER TRA	1,540.000	51,034		46,167	48,910	(2,744)	0	0	(2,744)	0	46,167	0	4,868	4,868	0		
501797-10-4	L BRANDS INC		02/05/2021	EXTERNAL MANAGER TRA	3,000.000	148,137		34,680	111,570	(76,890)	0	0	(76,890)	0	34,680	0	113,457	113,457	0		
501889-20-8	LKQ CORP		02/05/2021	EXTERNAL MANAGER TRA	400.000	15,160		8,204	14,096	(5,892)	0	0	(5,892)	0	8,204	0	6,956	6,956	0		

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
50212V-10-0	LPL FINANCIAL HOLDINGS INC		02/05/2021	EXTERNAL MANAGER TRA	2,100.000	263,901		114,303	218,862	(104,559)	0	0	(104,559)	0	114,303	0	149,598	149,598	0		
50540R-40-9	LABORATORY CORPORATION OF AMERICA		02/05/2021	EXTERNAL MANAGER TRA	400.000	90,614		66,444	81,420	(14,976)	0	0	(14,976)	0	66,444	0	24,170	24,170	0		
512807-10-8	LAM RESEARCH CORP		02/16/2021	EXTERNAL MANAGER TRA	550.000	284,491		101,519	259,749	(158,229)	0	0	(158,229)	0	101,519	0	182,972	182,972	715		
513272-10-4	LAMB WESTON HOLDINGS INC		02/05/2021	EXTERNAL MANAGER TRA	1,100.000	87,437		62,810	86,614	(23,804)	0	0	(23,804)	0	62,810	0	24,627	24,627	259		
515098-10-1	LANDSTAR SYSTEM INC		02/05/2021	EXTERNAL MANAGER TRA	1,100.000	163,159		105,237	148,126	(42,889)	0	0	(42,889)	0	105,237	0	57,922	57,922	2,200		
524660-10-7	LEGGETT & PLATT INC		02/18/2021	EXTERNAL MANAGER TRA	2,387.000	101,340		63,685	105,744	(42,059)	0	0	(42,059)	0	63,685	0	37,654	37,654	955		
525327-10-2	LEIDOS HOLDINGS INC		02/05/2021	EXTERNAL MANAGER TRA	900.000	96,073		71,492	94,608	(23,116)	0	0	(23,116)	0	71,492	0	24,581	24,581	0		
526057-10-4	LENNAR A CORP		02/05/2021	EXTERNAL MANAGER TRA	900.000	81,853		34,380	68,607	(34,227)	0	0	(34,227)	0	34,380	0	47,473	47,473	225		
526057-30-2	LENNAR CORP CLASS B		02/05/2021	EXTERNAL MANAGER TRA	500.000	36,479		22,806	30,600	(7,795)	0	0	(7,795)	0	22,806	0	13,674	13,674	125		
531229-40-9	LIBERTY MEDIA LIBERTY SIRIUSXM COR		02/05/2021	EXTERNAL MANAGER TRA	2,200.000	95,412		90,005	0	0	0	0	0	0	90,005	0	5,407	5,407	0		
531229-60-7	LIBERTY MEDIA LIBERTY SIRIUSXM COR		02/05/2021	EXTERNAL MANAGER TRA	3,000.000	128,277		122,894	0	0	0	0	0	0	122,894	0	5,383	5,383	0		
531229-87-0	LIBERTY MEDIA FORMULA ONE CORP SER		02/05/2021	EXTERNAL MANAGER TRA	500.000	19,930		12,910	18,995	(6,085)	0	0	(6,085)	0	12,910	0	7,020	7,020	0		
53223X-10-7	LIFE STORAGE INC		02/23/2021	VARIOUS	1,807.500	151,953		112,873	143,865	(30,992)	0	0	(30,992)	0	112,873	0	39,080	39,080	1,338		
54240F-20-2	LONESTAR RESOURCES US INC		03/31/2021	INSTINET LLC	13,055.000	88,171		18,008	84,858	(66,849)	0	0	(66,849)	0	18,008	0	70,163	70,163	0		
55261F-10-4	M&T BANK CORP		02/05/2021	EXTERNAL MANAGER TRA	2,500.000	350,967		230,225	318,250	(88,025)	0	0	(88,025)	0	230,225	0	120,742	120,742	0		
552690-10-9	MDU RESOURCES GROUP INC		03/24/2021	EXTERNAL MANAGER TRA	11,340.000	315,485		243,810	298,696	(54,886)	0	0	(54,886)	0	243,810	0	71,675	71,675	2,410		
55272X-10-2	MFA FINANCIAL REIT INC		03/17/2021	EXTERNAL MANAGER TRA	10,460.000	43,182		16,213	40,689	(24,476)	0	0	(24,476)	0	16,213	0	26,969	26,969	785		
552848-10-3	MGIC INVESTMENT CORP		02/05/2021	EXTERNAL MANAGER TRA	3,400.000	40,969		21,590	42,670	(21,080)	0	0	(21,080)	0	21,590	0	19,379	19,379	0		
55306N-10-4	MKS INSTRUMENTS INC		02/05/2021	EXTERNAL MANAGER TRA	500.000	81,158		36,341	75,225	(38,884)	0	0	(38,884)	0	36,341	0	44,817	44,817	0		
553498-10-6	MSA SAFETY INC		02/05/2021	EXTERNAL MANAGER TRA	300.000	49,727		31,287	44,817	(13,530)	0	0	(13,530)	0	31,287	0	18,440	18,440	0		
553530-10-6	MSC INDUSTRIAL INC CLASS A		02/05/2021	EXTERNAL MANAGER TRA	2,240.000	191,807		123,133	189,034	(65,901)	0	0	(65,901)	0	123,133	0	68,674	68,674	1,680		
55354G-10-0	MSCI INC		02/05/2021	EXTERNAL MANAGER TRA	300.000	128,937		62,115	133,959	(71,844)	0	0	(71,844)	0	62,115	0	66,822	66,822	0		
562750-10-9	MANHATTAN ASSOCIATES INC		02/05/2021	EXTERNAL MANAGER TRA	700.000	91,313		32,565	73,626	(41,062)	0	0	(41,062)	0	32,565	0	58,748	58,748	0		
56418H-10-0	MANPOWER INC		02/05/2021	EXTERNAL MANAGER TRA	300.000	27,260		27,054	27,054	0	0	0	0	0	27,054	0	206	206	0		
570535-10-4	MARKEL CORP		02/05/2021	EXTERNAL MANAGER TRA	100.000	109,948		92,317	103,330	(11,013)	0	0	(11,013)	0	92,317	0	17,631	17,631	0		
573284-10-6	MARTIN MARIETTA MATERIALS INC		02/05/2021	EXTERNAL MANAGER TRA	900.000	267,825		170,307	255,573	(85,266)	0	0	(85,266)	0	170,307	0	97,518	97,518	0		
57667L-10-7	MATCH GROUP INC		02/05/2021	EXTERNAL MANAGER TRA	1,000.000	159,806		28,694	151,190	(122,496)	0	0	(122,496)	0	28,694	0	131,113	131,113	0		
57772K-10-1	MAXIM INTEGRATED PRODUCTS INC		02/05/2021	EXTERNAL MANAGER TRA	2,200.000	196,214		115,109	195,030	(79,921)	0	0	(79,921)	0	115,109	0	81,105	81,105	0		
579780-20-6	MCCORMICK & CO NON-VOTING INC		02/05/2021	EXTERNAL MANAGER TRA	1,500.000	135,417		90,991	143,400	(52,409)	0	0	(52,409)	0	90,991	0	44,426	44,426	510		
58155Q-10-3	MCKESSON CORP		02/05/2021	EXTERNAL MANAGER TRA	1,300.000	237,960		169,058	226,096	(57,038)	0	0	(57,038)	0	169,058	0	68,901	68,901	546		
58463J-30-4	MEDICAL PROPERTIES TRUST REIT INC		02/05/2021	EXTERNAL MANAGER TRA	1,240.000	27,118		21,440	27,020	(5,580)	0	0	(5,580)	0	21,440	0	5,679	5,679	335		
589378-10-8	MERCURY SYSTEMS INC		02/05/2021	EXTERNAL MANAGER TRA	3,800.000	284,652		291,644	334,628	(42,984)	0	0	(42,984)	0	291,644	0	(6,993)	(6,993)	0		
595017-10-4	MICROCHIP TECHNOLOGY INC		03/22/2021	EXTERNAL MANAGER TRA	5,640.000	830,889		440,909	778,940	(338,031)	0	0	(338,031)	0	440,909	0	389,980	389,980	562		
60770K-10-7	MODERNA INC		03/11/2021	EXTERNAL MANAGER TRA	2,315.000	403,634		157,465	241,848	(84,383)	0	0	(84,383)	0	157,465	0	246,169	246,169	0		
608190-10-4	MOHAWK INDUSTRIES INC		02/05/2021	EXTERNAL MANAGER TRA	500.000	76,253		38,286	70,475	(32,189)	0	0	(32,189)	0	38,286	0	37,967	37,967	0		
60855R-10-0	MOLINA HEALTHCARE INC		02/05/2021	EXTERNAL MANAGER TRA	200.000	40,937		21,944	42,536	(20,592)	0	0	(20,592)	0	21,944	0	18,993	18,993	0		
60871R-20-9	MOLSON COORS BEVERAGE COMPANY CLAS		02/05/2021	EXTERNAL MANAGER TRA	2,100.000	102,835		93,344	94,899	(1,555)	0	0	(1,555)	0	93,344	0	9,491	9,491	0		
609839-10-5	MONOLITHIC POWER SYSTEMS INC		02/05/2021	EXTERNAL MANAGER TRA	400.000	143,797		46,500	146,492	(99,992)	0	0	(99,992)	0	46,500	0	97,297	97,297	200		
615369-10-5	MOODYS CORP		02/05/2021	EXTERNAL MANAGER TRA	700.000	193,868		136,309	203,168	(66,859)	0	0	(66,859)	0	136,309	0	57,559	57,559	0		
61945C-10-3	MOSAIC		02/05/2021	EXTERNAL MANAGER TRA	4,600.000	127,141		82,131	105,846	(23,715)	0	0	(23,715)	0	82,131	0	45,010	45,010	0		
620076-30-7	MOTOROLA SOLUTIONS INC		02/05/2021	EXTERNAL MANAGER TRA	1,000.000	182,076		131,490	170,060	(38,570)	0	0	(38,570)	0	131,490	0	50,586	50,586	710		
62886E-10-8	NCR CORP		02/05/2021	EXTERNAL MANAGER TRA	2,800.000	103,570		48,496	105,196	(56,700)	0	0	(56,700)	0	48,496	0	55,074	55,074	0		
629377-50-8	NRG ENERGY INC		02/05/2021	EXTERNAL MANAGER TRA	4,420.000	184,885		146,409	165,971	(19,562)	0	0	(19,562)	0	146,409	0	38,475	38,475	1,437		
62955J-10-3	NOV INC		03/29/2021	EXTERNAL MANAGER TRA	5,272.000	71,894		71,278	0	0	0	0	0	0	71,278	0	617	617	0		
636518-10-2	NATIONAL INSTRUMENTS CORP		02/05/2021	EXTERNAL MANAGER TRA	800.000	33,599		26,464	35,152	(8,688)	0	0	(8,688)	0	26,464	0	7,135	7,135	216		
637071-10-1	NOV INC		01/05/2021	EXCHANGE OFFER	5,272.000	71,278		71,278	72,385	(1,107)	0	0	(1,107)	0	71,278	0	0	0	0		
63938C-10-8	NAVIENT CORP		02/05/2021	EXTERNAL MANAGER TRA	7,000.000	86,938		49,210	68,740	(19,530)	0	0	(19,530)	0	49,210	0	37,728	37,728	0		
64110D-10-4	NETAPP INC		02/05/2021	EXTERNAL MANAGER TRA	3,100.000	208,842		129,239	205,344	(76,105)	0	0	(76,105)	0	129,239	0	79,603	79,603	1,488		
64125C-10-9	NEUROCRINE BIOSCIENCES INC		02/05/2021	EXTERNAL MANAGER TRA	700.000	81,289		61,701	67,095	(5,394)	0	0	(5,394)	0	61,701	0	19,588	19,588	0		
651229-10-6	NEWELL BRANDS INC		02/05/2021	EXTERNAL MANAGER TRA	8,400.000	219,403		111,552	178,332	(66,780)	0	0	(66,780)	0	111,552	0	107,851	107,851	0		
651587-10-7	NEWMARKET CORP		02/05/2021	EXTERNAL MANAGER TRA	400.000	154,965		136,928	159,316	(22,388)	0	0	(22,388)	0	136,928	0	18,037	18,037	760		
651639-10-6	NEWMONT		02/05/2021	EXTERNAL MANAGER TRA	2,300.000	136,364		115,985	137,747	(21,762)	0	0	(21,762)	0	115,985	0	20,379	20,379	0		
65249B-10-9	NEWS CORP CLASS A		02/05/2021	EXTERNAL MANAGER TRA	1,400.000	29,693		26,793	0	0	0	0	0	0	26,793	0	2,900	2,900	0		
65336K-10-3	NEXSTAR MEDIA GROUP INC CLASS A		02/05/2021	EXTERNAL MANAGER TRA	300.000	37,646		17,319	32,757	(15,438)	0	0	(15,438)	0	17,319	0	20,327	20,327	0		

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
655664-10-0	NORDSTROM INC		02/01/2021	EXTERNAL MANAGER TRA	1,620.000	58,403		19,310	50,560	(31,250)	0	0	(31,250)	0	19,310	0	39,093	39,093	0		
670837-10-3	OGE ENERGY CORP		02/05/2021	EXTERNAL MANAGER TRA	990.000	31,105		29,690	31,541	(1,851)	0	0	(1,851)	0	29,690	0	1,415	1,415	398		
67103H-10-7	OREILLY AUTOMOTIVE INC		02/05/2021	EXTERNAL MANAGER TRA	700.000	313,789		173,166	316,799	(143,633)	0	0	(143,633)	0	173,166	0	140,623	140,623	0		
674215-20-7	OASIS PETROLEUM INC		03/31/2021	EXTERNAL MANAGER TRA	1,067.000	45,444		16,887	39,543	(22,656)	0	0	(22,656)	0	16,887	0	28,557	28,557	10		
679295-10-5	OKTA INC CLASS A		02/05/2021	EXTERNAL MANAGER TRA	300.000	84,877		63,997	76,278	(12,281)	0	0	(12,281)	0	63,997	0	20,880	20,880	0		
679580-10-0	OLD DOMINION FREIGHT LINE INC		02/05/2021	EXTERNAL MANAGER TRA	500.000	104,718		76,656	97,590	(20,934)	0	0	(20,934)	0	76,656	0	28,062	28,062	0		
681919-10-6	OMNICOM GROUP INC		02/05/2021	EXTERNAL MANAGER TRA	1,000.000	65,869		62,370	62,370	0	0	0	0	0	62,370	0	3,499	3,499	650		
68268W-10-3	ONEMAIN HOLDINGS INC		02/22/2021	EXTERNAL MANAGER TRA	10,294.000	563,174		196,821	495,759	(298,938)	0	0	(298,938)	0	196,821	0	366,352	366,352	0		
688239-20-1	OSHKOSH CORP		02/05/2021	EXTERNAL MANAGER TRA	1,000.000	96,428		64,330	86,070	(21,740)	0	0	(21,740)	0	64,330	0	32,098	32,098	0		
68902V-10-7	OTIS WORLDWIDE CORP		02/05/2021	EXTERNAL MANAGER TRA	17,201.000	1,105,851		1,015,544	1,161,928	(146,383)	0	0	(146,383)	0	1,015,544	0	90,307	90,307	0		
69351T-10-6	PPL CORP		02/05/2021	EXTERNAL MANAGER TRA	5,900.000	164,370		145,612	166,380	(20,768)	0	0	(20,768)	0	145,612	0	18,758	18,758	2,449		
69354M-10-8	PRA HEALTH SCIENCES INC		02/05/2021	EXTERNAL MANAGER TRA	200.000	24,371		16,608	25,088	(8,480)	0	0	(8,480)	0	16,608	0	7,763	7,763	0		
693656-10-0	PVH CORP		02/05/2021	EXTERNAL MANAGER TRA	1,800.000	171,320		166,451	169,002	(2,551)	0	0	(2,551)	0	166,451	0	4,869	4,869	0		
69370C-10-0	PTC INC		02/05/2021	EXTERNAL MANAGER TRA	300.000	42,815		18,363	35,883	(17,520)	0	0	(17,520)	0	18,363	0	24,452	24,452	0		
695263-10-3	PACWEST BANCORP		02/05/2021	EXTERNAL MANAGER TRA	3,200.000	104,718		98,715	0	0	0	0	0	0	98,715	0	6,003	6,003	0		
697435-10-5	PALO ALTO NETWORKS INC		02/05/2021	EXTERNAL MANAGER TRA	400.000	151,933		91,195	142,156	(50,961)	0	0	(50,961)	0	91,195	0	60,738	60,738	0		
701877-10-2	PARSLEY ENERGY INC CLASS A		01/05/2021	EXTERNAL MANAGER TRA	7,080.000	106,964		40,568	100,536	(59,968)	0	0	(59,968)	0	40,568	0	66,396	66,396	0		
704326-10-7	PAYCHEX INC		03/29/2021	EXTERNAL MANAGER TRA	3,513.000	322,769		221,038	327,341	(106,303)	0	0	(106,303)	0	221,038	0	101,731	101,731	2,178		
70432V-10-2	PAYCOM SOFTWARE INC		02/05/2021	EXTERNAL MANAGER TRA	200.000	86,840		30,633	90,450	(59,817)	0	0	(59,817)	0	30,633	0	56,207	56,207	0		
70614W-10-0	PELOTON INTERACTIVE CLASS A INC		02/05/2021	EXTERNAL MANAGER TRA	1,300.000	192,773		191,220	0	0	0	0	0	0	191,220	0	1,552	1,552	0		
70959W-10-3	PENSKE AUTOMOTIVE GROUP VOTING INC		02/05/2021	EXTERNAL MANAGER TRA	3,860.000	252,014		152,355	229,245	(76,890)	0	0	(76,890)	0	152,355	0	99,659	99,659	0		
712704-10-5	PEOPLES UNITED FINANCIAL INC		02/05/2021	EXTERNAL MANAGER TRA	10,200.000	147,999		129,786	131,886	(2,100)	0	0	(2,100)	0	129,786	0	18,213	18,213	1,836		
72147K-10-8	PILGRIMS PRIDE CORP		02/05/2021	EXTERNAL MANAGER TRA	2,000.000	42,179		29,930	39,220	(9,290)	0	0	(9,290)	0	29,930	0	12,249	12,249	0		
72352L-10-6	PINTEREST INC CLASS A		02/05/2021	EXTERNAL MANAGER TRA	2,100.000	172,091		84,626	138,390	(53,764)	0	0	(53,764)	0	84,626	0	87,465	87,465	0		
723787-10-7	PIONEER NATURAL RESOURCE		02/05/2021	EXTERNAL MANAGER TRA	700.000	89,759		49,105	79,723	(30,618)	0	0	(30,618)	0	49,105	0	40,654	40,654	385		
72941B-10-6	PLURALSIGHT INC CLASS A		02/17/2021	EXTERNAL MANAGER TRA	6,930.000	148,384		145,277	0	0	0	0	0	0	145,277	0	3,107	3,107	0		
731068-10-2	POLARIS INC		02/05/2021	EXTERNAL MANAGER TRA	100.000	11,856		9,434	9,528	(94)	0	0	(94)	0	9,434	0	2,422	2,422	0		
73278L-10-5	POOL CORP		02/05/2021	EXTERNAL MANAGER TRA	1,200.000	431,162		161,136	447,000	(285,864)	0	0	(285,864)	0	161,136	0	270,026	270,026	0		
733174-70-0	POPULAR INC		02/05/2021	EXTERNAL MANAGER TRA	3,500.000	216,470		122,500	197,120	(74,620)	0	0	(74,620)	0	122,500	0	93,970	93,970	1,260		
74051N-10-2	PREMIER INC CLASS A		02/05/2021	EXTERNAL MANAGER TRA	900.000	31,652		29,448	31,590	(2,142)	0	0	(2,142)	0	29,448	0	2,204	2,204	0		
74144T-10-8	T ROWE PRICE GROUP INC		02/05/2021	EXTERNAL MANAGER TRA	2,800.000	447,570		259,509	423,892	(164,383)	0	0	(164,383)	0	259,509	0	188,061	188,061	0		
74164M-10-8	PRIMERICA INC		02/05/2021	EXTERNAL MANAGER TRA	400.000	58,839		35,392	53,572	(18,180)	0	0	(18,180)	0	35,392	0	23,447	23,447	0		
74251V-10-2	PRINCIPAL FINANCIAL GROUP INC		02/05/2021	EXTERNAL MANAGER TRA	900.000	47,339		37,602	44,649	(7,047)	0	0	(7,047)	0	37,602	0	9,737	9,737	0		
743606-10-5	PROSPERITY BANCSHARES INC		02/05/2021	EXTERNAL MANAGER TRA	2,800.000	193,840		135,100	194,208	(59,108)	0	0	(59,108)	0	135,100	0	58,740	58,740	1,372		
744573-10-6	PUBLIC SERVICE ENTERPRISE GROUP IN		02/05/2021	EXTERNAL MANAGER TRA	1,500.000	88,963		67,365	87,450	(20,085)	0	0	(20,085)	0	67,365	0	21,598	21,598	0		
745867-10-1	PULTEGROUP INC		03/30/2021	EXTERNAL MANAGER TRA	9,690.000	468,968		396,409	417,833	(21,424)	0	0	(21,424)	0	396,409	0	72,559	72,559	1,357		
74736K-10-1	QORVO INC		02/05/2021	EXTERNAL MANAGER TRA	2,000.000	334,253		151,586	332,540	(180,954)	0	0	(180,954)	0	151,586	0	182,666	182,666	0		
74762E-10-2	QUANTA SERVICES INC		01/06/2021	EXTERNAL MANAGER TRA	1,680.000	121,030		53,306	120,994	(67,687)	0	0	(67,687)	0	53,306	0	67,724	67,724	101		
74834L-10-0	QUEST DIAGNOSTICS INC		02/05/2021	EXTERNAL MANAGER TRA	1,500.000	182,666		164,130	178,755	(14,625)	0	0	(14,625)	0	164,130	0	18,536	18,536	840		
74838J-10-1	QUIDEL CORP		02/01/2021	EXTERNAL MANAGER TRA	140.000	35,553		25,151	25,151	0	0	0	0	0	25,151	0	10,402	10,402	0		
756109-10-4	REALTY INCOME REIT CORP		02/05/2021	EXTERNAL MANAGER TRA	1,800.000	110,104		89,748	111,906	(22,158)	0	0	(22,158)	0	89,748	0	20,356	20,356	844		
75615P-10-3	REATA PHARMACEUTICALS INC CLASS A		02/05/2021	EXTERNAL MANAGER TRA	200.000	22,987		24,724	24,724	0	0	0	0	0	24,724	0	(1,737)	(1,737)	0		
758849-10-3	REGENCY CENTERS REIT CORP		02/05/2021	EXTERNAL MANAGER TRA	2,800.000	137,477		127,652	127,652	0	0	0	0	0	127,652	0	9,825	9,825	1,666		
7591EP-10-0	REGIONS FINANCIAL CORP		02/05/2021	EXTERNAL MANAGER TRA	5,300.000	100,274		70,934	85,436	(14,502)	0	0	(14,502)	0	70,934	0	29,340	29,340	822		
759509-10-2	RELIANCE STEEL & ALUMINUM		02/05/2021	EXTERNAL MANAGER TRA	300.000	37,118		26,277	35,925	(9,648)	0	0	(9,648)	0	26,277	0	10,841	10,841	0		
759916-10-9	REPLIGEN CORP		02/05/2021	EXTERNAL MANAGER TRA	800.000	177,636		110,723	153,304	(42,581)	0	0	(42,581)	0	110,723	0	66,913	66,913	0		
760759-10-0	REPUBLIC SERVICES INC		02/05/2021	EXTERNAL MANAGER TRA	2,400.000	218,203		154,872	231,120	(76,248)	0	0	(76,248)	0	154,872	0	63,331	63,331	1,020		
761152-10-7	RESMED INC		02/05/2021	EXTERNAL MANAGER TRA	1,700.000	343,664		235,323	361,352	(126,029)	0	0	(126,029)	0	235,323	0	108,341	108,341	0		
76133Q-10-2	RETAIL VALUE INC		01/20/2021	EXTERNAL MANAGER TRA	1,205.000	19,147		14,957	16,877	(2,974)	0	0	(2,974)	0	14,957	0	4,190	4,190	1,185		
76171L-10-6	REYNOLDS CONSUMER PRODUCTS INC		02/05/2021	EXTERNAL MANAGER TRA	2,300.000	69,113		69,092	69,092	0	0	0	0	0	69,092	0	21	21	0		
76680R-20-6	RINGCENTRAL INC CLASS A		02/05/2021	EXTERNAL MANAGER TRA	200.000	81,430		16,488	75,794	(59,306)	0	0	(59,306)	0	16,488	0	64,942	64,942	0		
770323-10-3	ROBERT HALF INC		02/05/2021	EXTERNAL MANAGER TRA	600.000	42,485		22,650	37,488	(14,838)	0	0	(14,838)	0	22,650	0	19,835	19,835	0		
773903-10-9	ROCKWELL AUTOMATION INC		02/05/2021	EXTERNAL MANAGER TRA	2,360.000	579,958		356,148	591,912	(235,764)	0	0	(235,764)	0	356,148	0	223,811	223,811	0		
77543R-10-2	ROKU INC CLASS A		02/05/2021	EXTERNAL MANAGER TRA	830.000	365,092		72,608	275,577	(202,968)	0	0	(202,968)	0	72,608	0	292,484	292,484	0		

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
775711-10-4	ROLLINS INC		02/25/2021	EXTERNAL MANAGER TRA	11,407.000	440,149		252,171	445,671	(193,501)	0	0	(193,501)	0	252,171	0	187,978	187,978	9		
780287-10-8	ROYAL GOLD INC		02/05/2021	EXTERNAL MANAGER TRA	200.000	21,136		21,272	21,272	0	0	0	0	0	21,272	0	(136)	(136)	60		
784117-10-3	SEI INVESTMENTS		02/05/2021	EXTERNAL MANAGER TRA	5,600.000	313,089		258,720	321,832	(63,112)	0	0	(63,112)	0	258,720	0	54,369	54,369	2,072		
78440X-10-1	SL GREEN REALTY REIT CORP		01/22/2021	EXCHANGE OFFER	1,238.340	75,012		75,012	75,428	(912)	0	0	(912)	0	75,012	0	0	0	611		
78440X-80-4	SL GREEN REALTY REIT CORP		02/22/2021	EXTERNAL MANAGER TRA	1,238.340	78,872		75,012	0	0	0	0	0	0	75,012	0	3,859	3,859	431		
78442P-10-6	SLM CORP		02/05/2021	EXTERNAL MANAGER TRA	2,900.000	44,456		20,387	35,931	(15,544)	0	0	(15,544)	0	20,387	0	24,069	24,069	0		
78467J-10-0	SS AND C TECHNOLOGIES HOLDINGS INC		02/05/2021	EXTERNAL MANAGER TRA	200.000	13,876		8,764	14,550	(5,786)	0	0	(5,786)	0	8,764	0	5,112	5,112	0		
78573M-10-4	SABRE CORP		02/05/2021	EXTERNAL MANAGER TRA	1,200.000	15,024		7,116	14,424	(7,308)	0	0	(7,308)	0	7,116	0	7,908	7,908	0		
803607-10-0	SAREPTA THERAPEUTICS INC		02/03/2021	EXTERNAL MANAGER TRA	1,826.000	169,358		178,619	311,315	(132,695)	0	0	(132,695)	0	178,619	0	(9,262)	(9,262)	0		
810186-10-6	SCOTTS MIRACLE GRO		02/05/2021	EXTERNAL MANAGER TRA	3,580.000	830,575		364,790	712,921	(348,131)	0	0	(348,131)	0	364,790	0	465,786	465,786	0		
81181C-10-4	SEAGEN INC		03/29/2021	EXTERNAL MANAGER TRA	1,420.000	249,385		230,496	206,665	(18,684)	0	0	(18,684)	0	230,496	0	18,889	18,889	0		
81211K-10-0	SEALED AIR CORP		02/05/2021	EXTERNAL MANAGER TRA	1,300.000	58,759		32,123	59,527	(27,404)	0	0	(27,404)	0	32,123	0	26,636	26,636	0		
816851-10-9	SEMPRA ENERGY		02/05/2021	EXTERNAL MANAGER TRA	300.000	37,868		33,897	38,223	(4,326)	0	0	(4,326)	0	33,897	0	3,971	3,971	314		
81762P-10-2	SERVICENOW INC		03/15/2021	EXTERNAL MANAGER TRA	740.000	404,836		117,477	407,318	(289,841)	0	0	(289,841)	0	117,477	0	287,359	287,359	0		
828806-10-9	SIMON PROPERTY GROUP REIT INC		02/05/2021	EXTERNAL MANAGER TRA	1,900.000	183,802		122,892	162,032	(39,140)	0	0	(39,140)	0	122,892	0	60,910	60,910	2,470		
82968B-10-3	SIRIUS XM HOLDINGS INC		02/05/2021	EXTERNAL MANAGER TRA	17,400.000	106,051		93,264	110,838	(17,574)	0	0	(17,574)	0	93,264	0	12,787	12,787	0		
830566-10-5	SKECHERS USA INC CLASS A		02/05/2021	EXTERNAL MANAGER TRA	5,567.000	207,310		132,161	200,078	(67,917)	0	0	(67,917)	0	132,161	0	75,150	75,150	0		
83088M-10-2	SKYWORKS SOLUTIONS INC		02/05/2021	EXTERNAL MANAGER TRA	400.000	71,574		26,561	61,152	(34,591)	0	0	(34,591)	0	26,561	0	45,013	45,013	0		
83200N-10-3	SMARTSHEET INC CLASS A		02/05/2021	EXTERNAL MANAGER TRA	800.000	60,943		57,114	0	0	0	0	0	0	57,114	0	3,829	3,829	0		
83417M-10-4	SOLAREDGE TECHNOLOGIES INC		02/05/2021	EXTERNAL MANAGER TRA	409.000	127,345		56,761	130,520	(73,759)	0	0	(73,759)	0	56,761	0	70,584	70,584	0		
835495-10-2	SONOCO PRODUCTS		02/05/2021	EXTERNAL MANAGER TRA	1,490.000	89,100		69,062	88,283	(19,221)	0	0	(19,221)	0	69,062	0	20,039	20,039	0		
844741-10-8	SOUTHWEST AIRLINES		03/29/2021	EXTERNAL MANAGER TRA	6,070.000	320,843		207,473	282,923	(75,450)	0	0	(75,450)	0	207,473	0	113,370	113,370	0		
84790A-10-5	SPECTRUM BRANDS HOLDINGS INC		02/05/2021	EXTERNAL MANAGER TRA	1,500.000	124,137		54,519	118,470	(63,951)	0	0	(63,951)	0	54,519	0	69,619	69,619	0		
84860W-30-0	SPIRIT REALTY CAPITAL REIT INC		02/05/2021	EXTERNAL MANAGER TRA	1,500.000	60,104		39,225	60,255	(21,030)	0	0	(21,030)	0	39,225	0	20,879	20,879	938		
848637-10-4	SPLUNK INC		03/31/2021	EXTERNAL MANAGER TRA	970.000	145,118		160,143	142,708	0	0	0	0	0	160,143	0	(15,025)	(15,025)	0		
85208M-10-2	SPROUTS FARMERS MARKET INC		02/05/2021	EXTERNAL MANAGER TRA	12,670.000	282,535		235,535	254,667	(19,132)	0	0	(19,132)	0	235,535	0	46,999	46,999	0		
852234-10-3	SQUARE INC CLASS A		03/22/2021	EXTERNAL MANAGER TRA	1,210.000	282,779		69,938	263,344	(193,406)	0	0	(193,406)	0	69,938	0	212,840	212,840	0		
854502-10-1	STANLEY BLACK AND DECKER		03/29/2021	EXTERNAL MANAGER TRA	2,098.000	380,316		314,030	374,619	(60,589)	0	0	(60,589)	0	314,030	0	66,286	66,286	279		
85571B-10-5	STARWOOD PROPERTY TRUST REIT INC		02/05/2021	EXTERNAL MANAGER TRA	3,100.000	63,239		46,376	59,830	(13,454)	0	0	(13,454)	0	46,376	0	16,863	16,863	1,488		
857477-10-3	STATE STREET CORP		02/05/2021	EXTERNAL MANAGER TRA	7,304.000	563,629		389,084	531,585	(142,501)	0	0	(142,501)	0	389,084	0	174,544	174,544	3,798		
85917A-10-0	STERLING BAN		02/05/2021	EXTERNAL MANAGER TRA	5,800.000	115,475		60,610	104,284	(43,674)	0	0	(43,674)	0	60,610	0	54,865	54,865	406		
871607-10-7	SYNOPSYS INC		02/05/2021	EXTERNAL MANAGER TRA	2,060.000	562,182		171,474	534,034	(362,560)	0	0	(362,560)	0	171,474	0	390,708	390,708	0		
87162W-10-0	SYNNEX CORP		02/22/2021	EXTERNAL MANAGER TRA	4,470.000	384,754		145,740	364,037	(218,297)	0	0	(218,297)	0	145,740	0	239,014	239,014	894		
87165B-10-3	SYNCHRONY FINANCIAL		02/05/2021	EXTERNAL MANAGER TRA	14,540.000	526,379		233,949	504,683	(270,735)	0	0	(270,735)	0	233,949	0	292,431	292,431	2,112		
874054-10-9	TAKE TWO INTERACTIVE SOFTWARE INC		02/05/2021	EXTERNAL MANAGER TRA	600.000	124,485		86,780	124,674	(37,894)	0	0	(37,894)	0	86,780	0	37,705	37,705	0		
876030-10-7	TAPESTRY INC		02/05/2021	EXTERNAL MANAGER TRA	1,300.000	48,801		16,835	40,404	(23,569)	0	0	(23,569)	0	16,835	0	31,966	31,966	0		
87918A-10-5	TELADOC HEALTH INC		02/05/2021	EXTERNAL MANAGER TRA	200.000	57,003		39,992	39,992	0	0	0	0	0	39,992	0	17,011	17,011	0		
879433-82-9	TELEPHONE AND DATA SYSTEMS INC		01/05/2021	EXTERNAL MANAGER TRA	600.000	11,367		10,056	11,142	(1,086)	0	0	(1,086)	0	10,056	0	1,311	1,311	0		
88023U-10-1	TEMPUR SEALY INTERNATIONAL INC		02/05/2021	EXTERNAL MANAGER TRA	3,300.000	93,751		70,619	89,100	(18,481)	0	0	(18,481)	0	70,619	0	23,132	23,132	0		
880770-10-2	TERADYNE INC		03/02/2021	EXTERNAL MANAGER TRA	9,890.000	1,272,753		490,576	1,185,712	(695,136)	0	0	(695,136)	0	490,576	0	782,177	782,177	93		
892356-10-6	TRACTOR SUPPLY		02/05/2021	EXTERNAL MANAGER TRA	1,100.000	166,635		93,005	154,638	(61,633)	0	0	(61,633)	0	93,005	0	73,630	73,630	0		
893641-10-0	TRANSDIGM GROUP INC		03/08/2021	EXTERNAL MANAGER TRA	95.000	56,783		30,418	58,791	(28,373)	0	0	(28,373)	0	30,418	0	26,365	26,365	0		
89400J-10-7	TRANSUNION		03/22/2021	EXTERNAL MANAGER TRA	1,950.000	180,832		108,869	193,479	(84,611)	0	0	(84,611)	0	108,869	0	71,963	71,963	26		
894164-10-2	TRAVEL LEISURE		02/05/2021	EXTERNAL MANAGER TRA	1,200.000	60,827		26,040	53,832	(27,792)	0	0	(27,792)	0	26,040	0	34,787	34,787	0		
896239-10-0	TRIMBLE INC		02/05/2021	EXTERNAL MANAGER TRA	1,000.000	72,258		48,700	66,770	(18,070)	0	0	(18,070)	0	48,700	0	23,558	23,558	0		
90138F-10-2	TWILIO INC CLASS A		03/22/2021	EXTERNAL MANAGER TRA	1,120.000	439,112		260,219	379,120	(118,901)	0	0	(118,901)	0	260,219	0	178,893	178,893	0		
902653-10-4	UDR REIT INC		02/05/2021	EXTERNAL MANAGER TRA	3,910.000	156,631		127,505	150,261	(22,756)	0	0	(22,756)	0	127,505	0	29,126	29,126	1,408		
90353W-10-3	UBIQUITI INC		02/05/2021	EXTERNAL MANAGER TRA	200.000	67,797		33,332	55,702	(22,370)	0	0	(22,370)	0	33,332	0	34,465	34,465	0		
904214-10-3	UMPQUA HOLDINGS CORP		02/05/2021	EXTERNAL MANAGER TRA	2,200.000	34,737		23,364	33,308	(9,944)	0	0	(9,944)	0	23,364	0	11,373	11,373	0		
912008-10-9	US FOODS HOLDING CORP		02/05/2021	EXTERNAL MANAGER TRA	1,200.000	43,175		36,520	39,972	(3,452)	0	0	(3,452)	0	36,520	0	6,655	6,655	0		
91307C-10-2	UNITED THERAPEUTICS CORP		02/05/2021	EXTERNAL MANAGER TRA	1,090.000	184,980		100,596	165,451	(64,856)	0	0	(64,856)	0	100,596	0	84,384	84,384	0		
91347P-10-5	UNIVERSAL DISPLAY CORP		02/05/2021	EXTERNAL MANAGER TRA	1,500.000	346,477		197,670	344,700	(147,030)	0	0	(147,030)	0	197,670	0	148,807	148,807	0		
920253-10-1	VALMONT INDS INC		03/16/2021	EXTERNAL MANAGER TRA	1,070.000	236,979		113,399	187,175	(73,777)	0	0	(73,777)	0	113,399	0	123,580	123,580	482		
92047W-10-1	VALVOLINE INC		02/25/2021	EXTERNAL MANAGER TRA	16,090.000	383,549		210,618	372,323	(161,705)	0	0	(161,705)	0	210,618	0	172,931	172,931	116		

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
92220P-10-5	VARIAN MEDICAL SYSTEMS INC		03/16/2021	EXTERNAL MANAGER TRA	1,680.000	296,314		172,469	294,017	(121,548)	0	0	(121,548)	0	172,469	0	123,846	123,846	0		
922475-10-8	VEEVA SYSTEMS INC CLASS A		03/15/2021	EXTERNAL MANAGER TRA	1,330.000	390,930		77,020	362,093	(285,072)	0	0	(285,072)	0	77,020	0	313,909	313,909	0		
92276F-10-0	VENTAS REIT INC		02/05/2021	EXTERNAL MANAGER TRA	6,200.000	300,445		215,911	304,048	(88,137)	0	0	(88,137)	0	215,911	0	84,534	84,534	2,790		
92343E-10-2	VERISIGN INC		02/05/2021	EXTERNAL MANAGER TRA	2,415.000	478,751		278,412	522,606	(244,194)	0	0	(244,194)	0	278,412	0	200,339	200,339	0		
92345Y-10-6	VERISK ANALYTICS INC		03/02/2021	EXTERNAL MANAGER TRA	1,620.000	292,844		197,838	336,296	(138,458)	0	0	(138,458)	0	197,838	0	95,006	95,006	0		
92556H-20-6	VIACOMCBS INC CLASS B		02/22/2021	EXTERNAL MANAGER TRA	19,480.000	980,896		421,648	725,825	(304,177)	0	0	(304,177)	0	421,648	0	559,248	559,248	4,675		
928254-10-1	VIRTU FINANCIAL INC CLASS A		02/05/2021	EXTERNAL MANAGER TRA	3,500.000	96,685		81,758	88,095	(6,337)	0	0	(6,337)	0	81,758	0	14,927	14,927	0		
92840M-10-2	VISTRA CORP		02/05/2021	EXTERNAL MANAGER TRA	20,350.000	422,924		324,786	400,081	(75,295)	0	0	(75,295)	0	324,786	0	98,138	98,138	0		
928881-10-1	VONTIER CORP		02/05/2021	EXTERNAL MANAGER TRA	1,900.000	65,245		59,292	0	0	0	0	0	0	59,292	0	5,952	5,952	0		
929160-10-9	VULCAN MATERIALS		02/05/2021	EXTERNAL MANAGER TRA	3,290.000	500,828		355,550	487,940	(132,390)	0	0	(132,390)	0	355,550	0	145,278	145,278	0		
92936U-10-9	W. P. CAREY REIT INC		02/05/2021	EXTERNAL MANAGER TRA	700.000	47,494		45,612	49,406	(3,794)	0	0	(3,794)	0	45,612	0	1,882	1,882	732		
92939U-10-6	WEC ENERGY GROUP INC		02/05/2021	EXTERNAL MANAGER TRA	400.000	34,723		28,430	36,812	(8,382)	0	0	(8,382)	0	28,430	0	6,293	6,293	0		
942622-20-0	WATSCO INC		02/05/2021	EXTERNAL MANAGER TRA	2,740.000	663,669		381,244	620,747	(239,503)	0	0	(239,503)	0	381,244	0	282,425	282,425	4,864		
94419L-10-1	WAYFAIR INC CLASS A		02/05/2021	EXTERNAL MANAGER TRA	190.000	54,964		56,416	0	0	0	0	0	0	56,416	0	(1,452)	(1,452)	0		
947890-10-9	WEBSTER FINANCIAL CORP		02/05/2021	EXTERNAL MANAGER TRA	3,000.000	148,827		68,700	126,450	(57,750)	0	0	(57,750)	0	68,700	0	80,127	80,127	0		
948741-10-3	WEINGARTEN REALTY INVESTORS REIT		02/05/2021	EXTERNAL MANAGER TRA	1,700.000	39,541		25,522	36,839	(11,317)	0	0	(11,317)	0	25,522	0	14,020	14,020	0		
95040Q-10-4	WELLTOWER INC		02/05/2021	EXTERNAL MANAGER TRA	800.000	51,207		36,624	51,696	(15,072)	0	0	(15,072)	0	36,624	0	14,583	14,583	0		
955306-10-5	WEST PHARMACEUTICAL SERVICES INC		02/05/2021	EXTERNAL MANAGER TRA	870.000	253,460		90,143	246,480	(156,336)	0	0	(156,336)	0	90,143	0	163,317	163,317	148		
957638-10-9	WESTERN ALLIANCE		02/05/2021	EXTERNAL MANAGER TRA	4,320.000	319,068		132,235	258,984	(126,749)	0	0	(126,749)	0	132,235	0	186,833	186,833	0		
958102-10-5	WESTERN DIGITAL CORP		02/05/2021	EXTERNAL MANAGER TRA	1,000.000	59,729		36,550	55,390	(18,840)	0	0	(18,840)	0	36,550	0	23,179	23,179	0		
959802-10-9	WESTERN UNION		02/05/2021	EXTERNAL MANAGER TRA	1,000.000	22,959		21,430	21,940	(510)	0	0	(510)	0	21,430	0	1,529	1,529	0		
980745-10-3	WOODWARD INC		02/05/2021	EXTERNAL MANAGER TRA	1,700.000	198,301		101,048	206,601	(105,553)	0	0	(105,553)	0	101,048	0	97,253	97,253	0		
983919-10-1	XILINX INC		02/05/2021	EXTERNAL MANAGER TRA	300.000	40,940		26,993	42,531	(15,538)	0	0	(15,538)	0	26,993	0	13,947	13,947	0		
989207-10-5	ZEBRA TECHNOLOGIES CORP CLASS A		02/05/2021	EXTERNAL MANAGER TRA	200.000	81,418		27,416	76,866	(49,450)	0	0	(49,450)	0	27,416	0	54,002	54,002	0		
98936J-10-1	ZENDESK INC		02/05/2021	EXTERNAL MANAGER TRA	500.000	78,993		67,108	71,560	(4,452)	0	0	(4,452)	0	67,108	0	11,885	11,885	0		
98954M-10-1	ZILLOW GROUP INC CLASS A		03/09/2021	EXTERNAL MANAGER TRA	1,360.000	216,409		70,309	184,878	(114,570)	0	0	(114,570)	0	70,309	0	146,100	146,100	0		
98954M-20-0	ZILLOW GROUP INC CLASS C		03/09/2021	EXTERNAL MANAGER TRA	3,862.000	630,480		229,386	501,288	(271,901)	0	0	(271,901)	0	229,386	0	401,094	401,094	0		
98956P-10-2	ZIMMER BIOMET HOLDINGS INC		02/05/2021	EXTERNAL MANAGER TRA	600.000	95,926		60,648	92,454	(31,806)	0	0	(31,806)	0	60,648	0	35,278	35,278	144		
989701-10-7	ZIONS BANCORPORATION		02/05/2021	EXTERNAL MANAGER TRA	3,300.000	157,473		97,514	143,352	(45,838)	0	0	(45,838)	0	97,514	0	59,959	59,959	0		
98980G-10-2	ZSCALER INC		02/05/2021	EXTERNAL MANAGER TRA	200.000	43,353		11,346	39,942	(28,596)	0	0	(28,596)	0	11,346	0	32,007	32,007	0		
98986T-10-8	ZYNGA INC CLASS A		02/05/2021	EXTERNAL MANAGER TRA	2,800.000	29,875		28,546	0	0	0	0	0	0	28,546	0	1,329	1,329	0		
G0450A-10-5	ARCH CAPITAL GROUP LTD		02/05/2021	EXTERNAL MANAGER TRA	5,300.000	179,083		150,605	191,171	(40,566)	0	0	(40,566)	0	150,605	0	28,478	28,478	0		
G0750C-10-8	AXALTA COATING SYSTEMS LTD		02/05/2021	EXTERNAL MANAGER TRA	2,100.000	58,232		36,267	59,997	(23,730)	0	0	(23,730)	0	36,267	0	21,965	21,965	0		
143658-30-0	CARNIVAL CORP	C	02/05/2021	EXTERNAL MANAGER TRA	7,530.000	160,385		114,305	163,100	(48,794)	0	0	(48,794)	0	114,305	0	46,080	46,080	0		
98850P-10-9	YUM CHINA HOLDINGS INC	C	02/05/2021	EXTERNAL MANAGER TRA	2,600.000	149,185		97,856	148,434	(50,578)	0	0	(50,578)	0	97,856	0	51,328	51,328	0		
G0176J-10-9	ALLEGION PLC	C	02/05/2021	EXTERNAL MANAGER TRA	800.000	91,022		79,128	93,104	(13,976)	0	0	(13,976)	0	79,128	0	11,894	11,894	0		
G0250X-10-7	AMCOR PLC	C	02/05/2021	EXTERNAL MANAGER TRA	1,200.000	13,752		9,744	14,124	(4,380)	0	0	(4,380)	0	9,744	0	4,008	4,008	0		
G02602-10-3	AMDOCS LTD	C	02/05/2021	EXTERNAL MANAGER TRA	2,800.000	209,995		162,658	198,604	(35,946)	0	0	(35,946)	0	162,658	0	47,338	47,338	917		
G06242-10-4	ATLASSIAN PLC CLASS A	C	02/05/2021	EXTERNAL MANAGER TRA	700.000	170,649		93,402	163,709	(70,307)	0	0	(70,307)	0	93,402	0	77,247	77,247	0		
G16962-10-5	BUNGE LTD	C	02/05/2021	EXTERNAL MANAGER TRA	1,600.000	116,925		92,156	104,928	(12,772)	0	0	(12,772)	0	92,156	0	24,770	24,770	0		
G3223R-10-8	EVEREST RE GROUP LTD	C	02/05/2021	EXTERNAL MANAGER TRA	1,000.000	219,385		232,748	0	0	0	0	0	0	232,748	0	(13,362)	(13,362)	0		
G4412G-10-1	HERBALIFE NUTRITION LTD	C	02/05/2021	EXTERNAL MANAGER TRA	4,500.000	242,275		131,220	216,225	(85,005)	0	0	(85,005)	0	131,220	0	111,055	111,055	0		
G46188-10-1	HORIZON THERAPEUTICS PUBLIC PLC	C	03/30/2021	EXTERNAL MANAGER TRA	1,640.000	139,454		102,852	119,966	(17,114)	0	0	(17,114)	0	102,852	0	36,602	36,602	0		
G491BT-10-8	INVESCO LTD	C	02/05/2021	EXTERNAL MANAGER TRA	1,300.000	28,534		11,804	22,659	(10,855)	0	0	(10,855)	0	11,804	0	16,730	16,730	0		
G50871-10-5	JAZZ PHARMACEUTICALS PLC	C	02/05/2021	EXTERNAL MANAGER TRA	200.000	31,379		19,948	33,010	(13,062)	0	0	(13,062)	0	19,948	0	11,431	11,431	0		
G6095L-10-9	APTIV PLC	C	02/05/2021	EXTERNAL MANAGER TRA	2,470.000	357,950		121,623	322,310	(200,688)	0	0	(200,688)	0	121,623	0	236,327	236,327	0		
G6518L-10-8	NIELSEN HOLDINGS PLC	C	03/08/2021	EXTERNAL MANAGER TRA	5,200.000	122,290		65,208	108,524	(43,316)	0	0	(43,316)	0	65,208	0	57,082	57,082	0		
G6610J-11-8	NOBLE HOLDING INTL LTD TRANCHE 1	C	03/11/2021	STATE STREET BANK	551.250	3,412		3,451	0	0	0	0	0	0	3,451	0	(39)	(39)	0		
G6610J-12-6	NOBLE HOLDING INTL LTD TRANCHE 2	C	03/11/2021	STATE STREET BANK	551.250	2,717		(19,882)	0	0	0	0	0	0	(19,882)	0	22,599	22,599	0		
000000-00-0	NOBLE FINANCE CO	C	03/16/2021	STATE STREET BANK	395.410	6,814		18,171	0	0	0	0	0	0	18,171	0	(11,357)	(11,357)	0		
G66721-10-4	NORWEGIAN CRUISE LINE HOLDINGS LTD	C	02/05/2021	EXTERNAL MANAGER TRA	1,100.000	27,180		27,973	27,973	0	0	0	0	0	27,973	0	(793)	(793)	0		
G6674U-10-8	NOVOCURE LTD	C	02/05/2021	EXTERNAL MANAGER TRA	3,590.000	616,466		275,763	621,214	(345,451)	0	0	(345,451)	0	275,763	0	340,703	340,703	0		
G6700G-10-7	NVENT ELECTRIC PLC	C	02/05/2021	EXTERNAL MANAGER TRA	1,640.000	39,097		27,667	38,261	(10,594)	0	0	(10,594)	0	27,667	0	11,430	11,430	0		
G7496G-10-3	RENAISSANCERE HOLDING LTD	C	02/05/2021	EXTERNAL MANAGER TRA	300.000	47,801		44,796	49,740	(4,944)	0	0	(4,944)	0	44,796	0	3,005	3,005	0		

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
G7709Q-10-4	ROYALTY PHARMA PLC CLASS A	C	02/05/2021	EXTERNAL MANAGER TRA	6,000.000	282,174		275,748	163,163	(20,976)	0	0	(20,976)	0	275,748	0	6,426	6,426	0		
G8473T-10-0	STERIS	C	02/05/2021	EXTERNAL MANAGER TRA	900.000	164,849		125,973	170,586	(44,613)	0	0	(44,613)	0	125,973	0	38,876	38,876	0		
G96629-10-3	WILLIS TOWERS WATSON PLC	C	02/05/2021	EXTERNAL MANAGER TRA	100.000	22,390		14,094	21,068	(6,974)	0	0	(6,974)	0	14,094	0	8,296	8,296	71		
H2906T-10-9	GARMIN LTD	C	02/05/2021	EXTERNAL MANAGER TRA	3,600.000	433,142		269,856	430,776	(160,920)	0	0	(160,920)	0	269,856	0	163,286	163,286	0		
L8681T-10-2	SPOTIFY TECHNOLOGY SA	C	03/02/2021	EXTERNAL MANAGER TRA	500.000	156,333		108,277	77,187	(47,434)	0	0	(47,434)	0	108,277	0	48,055	48,055	0		
N14506-10-4	ELASTIC NV	C	02/05/2021	EXTERNAL MANAGER TRA	200.000	33,363		30,138	0	0	0	0	0	0	30,138	0	3,226	3,226	0		
N72482-12-3	QIAGEN NV	C	02/05/2021	EXTERNAL MANAGER TRA	900.000	48,617		42,307	47,529	(5,222)	0	0	(5,222)	0	42,307	0	6,310	6,310	0		
V7780T-10-3	ROYAL CARIBBEAN CRUISES LTD	C	02/05/2021	EXTERNAL MANAGER TRA	500.000	35,784		32,575	0	0	0	0	0	0	32,575	0	3,209	3,209	0		
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						75,612,240	XXX	47,772,873	69,937,253	(24,612,741)	0	0	(24,612,741)	0	47,772,873	0	27,839,378	27,839,378	134,289	XXX	XXX
316146-10-9	Fid Inv Gr Bond		03/31/2021	FIDELITY CAPITAL MARKETS	2,330.903	19,886		18,888	19,999				0		18,888		998	998	218		1.
701769-40-8	Parnassus Equity IS		03/31/2021	FIDELITY CAPITAL MARKETS	141.881	7,503		6,021	7,626				0		6,021		1,481	1,481	20		1.
74256W-58-4	PIF MidCap Fund R6		03/31/2021	FIDELITY CAPITAL MARKETS	38.750	1,371		1,025	1,400				0		1,025		346	346			1.
378690-82-0	Glenmede Sm Cap E IS		03/31/2021	FIDELITY CAPITAL MARKETS	7,757.000	232,109		221,977	5,895				0		221,977		10,132	10,132			1.
315911-75-0	Fid 500 Index IPR		03/31/2021	FIDELITY CAPITAL MARKETS	18.765	2,407		1,922	2,443				0		1,922		485	485			1.
315911-72-7	Fid Intl Index IPR		03/31/2021	FIDELITY CAPITAL MARKETS	25.462	1,165		1,037	1,161				0		1,037		129	129			1.
411512-52-8	Harbor Cap App Ret		03/31/2021	FIDELITY CAPITAL MARKETS	2,155.236	222,821		233,350	224,662				0		233,350		(10,529)	(10,529)			1.
92646A-82-3	Victory Special Value I		03/31/2021	FIDELITY CAPITAL MARKETS	91.265	1,801		1,743	1,822				0		1,743		58	58	46		1.
315794-77-6	Fid Freedom 2025 K		03/31/2021	FIDELITY CAPITAL MARKETS	3,594.641	57,119		53,234	55,429				0		53,234		3,885	3,885			1.
31618H-36-6	Fid Intl Cap Appr K6		03/31/2021	FIDELITY CAPITAL MARKETS	86.615	1,596		1,376	1,378				0		1,376		220	220			1.
9499999. Subtotal - Common Stocks - Mutual Funds						547,778	XXX	540,573	321,815	0	0	0	0	0	540,573	0	7,205	7,205	284	XXX	XXX
9799997. Total - Common Stocks - Part 4						76,160,018	XXX	48,313,446	70,259,068	(24,612,741)	0	0	(24,612,741)	0	48,313,446	0	27,846,583	27,846,583	134,573	XXX	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						76,160,018	XXX	48,313,446	70,259,068	(24,612,741)	0	0	(24,612,741)	0	48,313,446	0	27,846,583	27,846,583	134,573	XXX	XXX
9899999. Total - Preferred and Common Stocks						76,179,290	XXX	48,328,500	70,274,122	(24,612,741)	0	0	(24,612,741)	0	48,328,500	0	27,850,801	27,850,801	134,855	XXX	XXX
9999999 - Totals						585,804,428	XXX	557,961,782	389,515,898	(25,200,713)	(1,387,118)	0	(26,587,831)	0	554,226,047	0	29,410,206	29,410,206	5,545,651	XXX	XXX

Schedule DB - Part A - Section 1 - Options, Caps, Floors, Collars, Swaps and Forwards Open

N O N E

Schedule DB - Part B - Section 1 - Futures Contracts Open

N O N E

Schedule DB - Part B - Section 1B - Brokers with whom cash deposits have been made

N O N E

Schedule DB - Part D - Section 1 - Counterparty Exposure for Derivative Instruments Open

N O N E

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged By

N O N E

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged To

N O N E

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees

N O N E

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

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

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0599999. Total - U.S. Government Bonds				0	0	XXX
1099999. Total - All Other Government Bonds				0	0	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
2499999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
3199999. Total - U.S. Special Revenues Bonds				0	0	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				0	0	XXX
4899999. Total - Hybrid Securities				0	0	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
5999999. Subtotal - SVO Identified Funds				0	0	XXX
6299999. Subtotal - Unaffiliated Bank Loans				0	0	XXX
6399999. Total - Issuer Obligations				0	0	XXX
6499999. Total - Residential Mortgage-Backed Securities				0	0	XXX
6599999. Total - Commercial Mortgage-Backed Securities				0	0	XXX
6699999. Total - Other Loan-Backed and Structured Securities				0	0	XXX
6799999. Total - SVO Identified Funds				0	0	XXX
6899999. Total - Affiliated Bank Loans				0	0	XXX
6999999. Total - Unaffiliated Bank Loans				0	0	XXX
7099999. Total Bonds				0	0	XXX
7399999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type)				0	0	XXX
7999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type)				0	0	XXX
8099999. Total - Preferred and Common Stocks				0	0	XXX
638995-91-0	State Street Navigator Government Money Market Portfolio		1.C	5,749,069	5,749,069	
9199999. Total - Cash Equivalents (Schedule E Part 2 type)				5,749,069	5,749,069	XXX
9999999 - Totals				5,749,069	5,749,069	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ 1,035,514 Book/Adjusted Carrying Value $ 1,035,514
2. Average balance for the year Fair Value $ 1,302,990 Book/Adjusted Carrying Value $ 1,302,990
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ 5,749,069 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
9999999 - Totals						XXX

NONE

General Interrogatories:

1. Total activity for the year Fair Value $ ..... Book/Adjusted Carrying Value $ .....
2. Average balance for the year Fair Value $ ..... Book/Adjusted Carrying Value $ .....

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	*
JP Morgan Chase Bank, N.A.	270 Park Avenue, New York City, NY, 10017					5,680,354	9,203,501	1,194,738	XXX
JP Morgan Chase Bank, N.A.	270 Park Avenue, New York City, NY, 10017					(3,655,546)	(3,165,824)	(3,310,433)	XXX
JP Morgan Chase Bank, N.A.	270 Park Avenue, New York City, NY, 10017					49,954	50,031	40,331	XXX
JP Morgan Chase Bank, N.A.	270 Park Avenue, New York City, NY, 10017					(3,763,942)	(4,016,155)	(32,081,622)	XXX
Bank of New York Mellon	6023 Airport Rd, Oriskany, NY 13424					873,455	1,222,573	318,684	XXX
Federal Home Loan Bank of Indianapolis	8250 Woodfield Crossing Blvd, Indianapolis IN 46240					872	803	803	XXX
State Street Bank and Trust Company	801 Pennsylvania, Kansas City, MO 64105					87,734,225	158,920,667	108,760,908	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	0	0	86,919,372	162,215,596	74,923,409	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	0	0	0	0	0	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	86,919,372	162,215,596	74,923,409	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash		XXX	XXX	0	0	86,919,372	162,215,596	74,923,409	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0599999. Total - U.S. Government Bonds						0	0	0
1099999. Total - All Other Government Bonds						0	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
2499999. Total - U.S. Political Subdivisions Bonds						0	0	0
3199999. Total - U.S. Special Revenues Bonds						0	0	0
	CVS HEALTH CORP		03/19/2021	2.125	06/01/2021	3,223,977	22,801	(1,830)
	CONSOLIDATED EDISON INC		03/22/2021	2.000	05/15/2021	3,742,404	28,250	(1,702)
	DETROIT EDISON CO		03/12/2021	3.900	06/01/2021	751,666	9,750	(419)
	ENTERGY LOUISIANA LLC		03/11/2021	4.800	05/01/2021	9,955,465	198,700	(10,930)
	EXELON CORPORATION		02/19/2021	2.450	04/15/2021	9,295,000	105,008	(20,437)
	GENERAL MOTORS FINANCIAL CO INC		01/28/2021	1.075	04/09/2021	2,105,248	5,027	(1,920)
	JABIL INC		03/11/2021	0.000	05/17/2021	3,576,797	0	1,461
	LOWES COMPANIES INC		02/23/2021	3.750	04/15/2021	3,002,662	51,875	(6,848)
	VIATRIS INC		03/31/2021	3.150	06/15/2021	1,803,484	17,306	0
	TJX COS INC		03/17/2021	2.750	06/15/2021	1,220,247	9,871	(1,069)
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						38,676,950	448,588	(43,694)
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						38,676,950	448,588	(43,694)
4899999. Total - Hybrid Securities						0	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0
6099999. Subtotal - SVO Identified Funds						0	0	0
6599999. Subtotal - Unaffiliated Bank Loans						0	0	0
7699999. Total - Issuer Obligations						38,676,950	448,588	(43,694)
7799999. Total - Residential Mortgage-Backed Securities						0	0	0
7899999. Total - Commercial Mortgage-Backed Securities						0	0	0
7999999. Total - Other Loan-Backed and Structured Securities						0	0	0
8099999. Total - SVO Identified Funds						0	0	0
8199999. Total - Affiliated Bank Loans						0	0	0
8299999. Total - Unaffiliated Bank Loans						0	0	0
8399999. Total Bonds						38,676,950	448,588	(43,694)
00142W-84-3	INVESCO PRMR US GVRN MNY CL INST	SD	03/01/2021	0.000		1,000,000	0	25
38141W-27-3	GOLDMAN SACHS FIN SQ GOVT FS 0.92		03/31/2021	0.000		30,000,000	0	0
4812C0-67-0	JPMORGAN US GOVT MM-CP		03/31/2021	0.000		5,622,345	0	0
31617H-10-2	Fidelity Government Money Market		03/31/2021	0.000		245,631		3
8599999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						36,867,976	0	28
09248U-61-9	BLACKROCK LIQ FD TEMPFUND-IN		03/31/2021	0.000		30,000,000	0	0
4812A0-36-7	JPMORGAN PRIME CL CAPITAL		03/01/2021	0.000		30,007,952	0	7,952
60934N-58-3	FD HM INST PRIME VLU OBLY CL IS		03/31/2021	0.000		19,996,001	0	0
61747C-71-5	MRGN STNLY INSTI LIQ PRM CL IN 12/31/49		03/31/2021	0.000		20,000,000	0	0
94984B-79-3	WELLS FRGO HERITAGE CL SELECT		03/31/2021	0.000		20,000,000	0	0
52470G-88-2	WESTERN ASSET		03/31/2021	0.000		30,000,000	0	0
8699999. Subtotal - All Other Money Market Mutual Funds						150,003,953	0	7,952
9999999 - Total Cash Equivalents						225,548,879	448,588	(35,714)