PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT

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

JAMES RIVER INSURANCE COMPANY

NAIC Group Code 3494 (Current) 3494 (Prior) NAIC Company Code 12203 Employer's ID Number 22-2824607

Organized under the Laws of Ohio, State of Domicile or Port of Entry OH

Country of Domicile United States of America

Incorporated/Organized 06/30/1987 Commenced Business 09/11/1987

Statutory Home Office 50 WEST BROAD STREET, SUITE 1330 (Street and Number), COLUMBUS, OH, US 43215 (City or Town, State, Country and Zip Code)

Main Administrative Office 6641 WEST BROAD STREET, SUITE 300 (Street and Number)

RICHMOND, VA, US 23230 (City or Town, State, Country and Zip Code), 804-289-2713 (Area Code) (Telephone Number)

Mail Address P.O. BOX 27648 (Street and Number or P.O. Box), RICHMOND, VA, US 23261 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 6641 WEST BROAD STREET, SUITE 300 (Street and Number)

RICHMOND, VA, US 23230 (City or Town, State, Country and Zip Code), 804-289-2713 (Area Code) (Telephone Number)

Internet Website Address www.jamesriverins.com

Statutory Statement Contact PATRICIA AILEEN SELLS (Name), 804-289-2711 (Area Code) (Telephone Number)

Patricia.Sells@jamesriverins.com (E-mail Address), 804-420-1059 (FAX Number)

OFFICERS

PRESIDENT AND CEO	RICHARD JOHN SCHMITZER	SVP AND CFO	TIMOTHY SEAN MACALEESE
TREASURER AND CONTROLLER	PATRICIA AILEEN SELLS	CHAIRPERSON OF THE BOARD	SARAH CASEY DORAN

OTHER

PAMELA LLULL KNOWLES, SECRETARY
DONALD TODD HIERMAN, ASSISTANT SECRETARY

DIRECTORS OR TRUSTEES

RICHARD JOHN SCHMITZER	JOHN GORDON CLARKE	SARAH CASEY DORAN
ANGELA JENKINS BURNETT #	TIMOTHY SEAN MACALEESE	

State of VIRGINIA
County of HENRICO
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.

Richard John Schmitzer President and CEO	Patricia Aileen Sells Treasurer and Controller	Timothy Sean MacAleese SVP and CFO

Subscribed and sworn to before me this
_____ day of _____

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.....

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings 1 Amount	2 Percentage of Column 1 Line 13	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. governments	6,086,921	1.051	6,086,921	0	6,086,921	1.051
1.02 All other governments	0	0.000	0	0	0	0.000
1.03 U.S. states, territories and possessions, etc. guaranteed	4,945,000	0.854	4,945,000	0	4,945,000	0.854
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	4,228,537	0.730	4,228,537	0	4,228,537	0.730
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	36,853,950	6.362	36,853,950	0	36,853,950	6.362
1.06 Industrial and miscellaneous	93,523,502	16.145	93,523,502	0	93,523,502	16.145
1.07 Hybrid securities	8,499,325	1.467	8,499,325	0	8,499,325	1.467
1.08 Parent, subsidiaries and affiliates	0	0.000	0	0	0	0.000
1.09 SVO identified funds	0	0.000	0	0	0	0.000
1.10 Unaffiliated Bank loans	51,331,525	8.861	51,331,525	0	51,331,525	8.861
1.11 Total long-term bonds	205,468,760	35.470	205,468,760	0	205,468,760	35.470
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)	41,580,418	7.178	41,580,418	0	41,580,418	7.178
2.02 Parent, subsidiaries and affiliates	0	0.000	0	0	0	0.000
2.03 Total preferred stocks	41,580,418	7.178	41,580,418	0	41,580,418	7.178
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)	28,100,857	4.851	28,100,857	0	28,100,857	4.851
3.02 Industrial and miscellaneous Other (Unaffiliated)	3,462,310	0.598	3,462,310	0	3,462,310	0.598
3.03 Parent, subsidiaries and affiliates Publicly traded	0	0.000	0	0	0	0.000
3.04 Parent, subsidiaries and affiliates Other	21,386,872	3.692	21,386,872	0	21,386,872	3.692
3.05 Mutual funds	1,651,878	0.285	1,651,878	0	1,651,878	0.285
3.06 Unit investment trusts	0	0.000	0	0	0	0.000
3.07 Closed-end funds	6,242,210	1.078	6,242,210	0	6,242,210	1.078
3.08 Total common stocks	60,844,127	10.503	60,844,127	0	60,844,127	10.503
4. Mortgage loans (Schedule B):						
4.01 Farm mortgages	0	0.000	0	0	0	0.000
4.02 Residential mortgages	0	0.000	0	0	0	0.000
4.03 Commercial mortgages	0	0.000	0	0	0	0.000
4.04 Mezzanine real estate loans	0	0.000	0	0	0	0.000
4.05 Total valuation allowance	0	0.000	0	0	0	0.000
4.06 Total mortgage loans	0	0.000	0	0	0	0.000
5. Real estate (Schedule A):						
5.01 Properties occupied by company	0	0.000	0	0	0	0.000
5.02 Properties held for production of income	0	0.000	0	0	0	0.000
5.03 Properties held for sale	0	0.000	0	0	0	0.000
5.04 Total real estate	0	0.000	0	0	0	0.000
6. Cash, cash equivalents and short-term investments:						
6.01 Cash (Schedule E, Part 1)	52,323,170	9.032	52,323,171	0	52,323,171	9.032
6.02 Cash equivalents (Schedule E, Part 2)	110,338,754	19.048	110,338,753	0	110,338,753	19.048
6.03 Short-term investments (Schedule DA)	62,991,516	10.874	62,991,516	0	62,991,516	10.874
6.04 Total cash, cash equivalents and short-term investments	225,653,440	38.954	225,653,440	0	225,653,440	38.954
7. Contract loans	0	0.000	0	0	0	0.000
8. Derivatives (Schedule DB)	0	0.000	0	0	0	0.000
9. Other invested assets (Schedule BA)	44,137,430	7.619	44,137,430	0	44,137,430	7.619
10. Receivables for securities	1,596,353	0.276	1,596,353	0	1,596,353	0.276
11. Securities Lending (Schedule DL, Part 1)	0	0.000	0	XXX	XXX	XXX
12. Other invested assets (Page 2, Line 11)	0	0.000	0	0	0	0.000
13. Total invested assets	579,280,528	100.000	579,280,527	0	579,280,527	100.000

Schedule A - Verification - Real Estate

N O N E

Schedule B - Verification - Mortgage Loans

N O N E

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		9,096,279
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	40,122,901	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	3,900,824	44,023,725
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16	0	
	3.2 Totals, Part 3, Column 12	0	0
4.	Accrual of discount		0
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13	1,261,246	
	5.2 Totals, Part 3, Column 9	0	1,261,246
6.	Total gain (loss) on disposals, Part 3, Column 19		0
7.	Deduct amounts received on disposals, Part 3, Column 16		10,243,820
8.	Deduct amortization of premium and depreciation		0
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17	0	
	9.2 Totals, Part 3, Column 14	0	0
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15	0	
	10.2 Totals, Part 3, Column 11	0	0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		44,137,430
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)		44,137,430

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		372,751,615
2.	Cost of bonds and stocks acquired, Part 3, Column 7		108,196,473
3.	Accrual of discount		577,963
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12	781,694	
	4.2. Part 2, Section 1, Column 15	(1,247,924)	
	4.3. Part 2, Section 2, Column 13	3,860,560	
	4.4. Part 4, Column 11	839,379	4,233,709
5.	Total gain (loss) on disposals, Part 4, Column 19		3,210,296
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		180,175,359
7.	Deduct amortization of premium		844,256
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15	0	
	8.2. Part 2, Section 1, Column 19	0	
	8.3. Part 2, Section 2, Column 16	0	
	8.4. Part 4, Column 15	0	0
9.	Deduct current year's other than temporary impairment recognized:		
	9.1. Part 1, Column 14	0	
	9.2. Part 2, Section 1, Column 17	0	
	9.3. Part 2, Section 2, Column 14	57,139	
	9.4. Part 4, Column 13	0	57,139
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2		0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		307,893,302
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)		307,893,302

SCHEDULE D - SUMMARY BY COUNTRY

Long-Term Bonds and Stocks OWNED December 31 of Current Year

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1. United States	6,086,921	6,072,353	6,051,810	6,100,000
Governments	2. Canada	0	0	0	0
(Including all obligations guaranteed by governments)	3. Other Countries	0	0	0	0
	4. Totals	6,086,921	6,072,353	6,051,810	6,100,000
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	4,945,000	5,036,906	4,945,000	4,945,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	4,228,537	4,254,503	4,227,788	4,250,000
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions	7. Totals	36,853,950	40,507,474	36,930,891	36,353,261
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans and Hybrid Securities (unaffiliated)	8. United States	144,317,632	147,409,368	145,078,078	145,104,775
	9. Canada	123,950	124,486	123,904	125,000
	10. Other Countries	8,912,770	9,151,537	8,920,370	8,923,939
	11. Totals	153,354,352	156,685,392	154,122,353	154,153,714
Parent, Subsidiaries and Affiliates	12. Totals	0	0	0	0
	13. Total Bonds	205,468,760	212,556,628	206,277,840	205,801,975
PREFERRED STOCKS	14. United States	41,580,418	41,580,418	32,252,955	
Industrial and Miscellaneous (unaffiliated)	15. Canada	0	0	0	
	16. Other Countries	0	0	0	
	17. Totals	41,580,418	41,580,418	32,252,955	
Parent, Subsidiaries and Affiliates	18. Totals	0	0	0	
	19. Total Preferred Stocks	41,580,418	41,580,418	32,252,955	
COMMON STOCKS	20. United States	38,200,959	38,200,959	34,020,081	
Industrial and Miscellaneous (unaffiliated)	21. Canada	0	0	0	
	22. Other Countries	1,256,295	1,256,295	816,465	
	23. Totals	39,457,255	39,457,255	34,836,545	
Parent, Subsidiaries and Affiliates	24. Totals	21,386,872	21,386,872	15,000,000	
	25. Total Common Stocks	60,844,127	60,844,127	49,836,545	
	26. Total Stocks	102,424,544	102,424,544	82,089,500	
	27. Total Bonds and Stocks	307,893,304	314,981,172	288,367,340	

SCHEDULE D - PART 1A - SECTION 1

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	66,785,289	2,293,148	0	0	0	XXX	69,078,437	25.7	8,776,435	3.0	69,078,437	0
1.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.7 Totals	66,785,289	2,293,148	0	0	0	XXX	69,078,437	25.7	8,776,435	3.0	69,078,437	0
2. All Other Governments												
2.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1	0	1,000,000	3,945,000	0	0	XXX	4,945,000	1.8	3,097,039	1.1	4,945,000	0
3.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.7 Totals	0	1,000,000	3,945,000	0	0	XXX	4,945,000	1.8	3,097,039	1.1	4,945,000	0
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	0	0	3,228,537	1,000,000	0	XXX	4,228,537	1.6	9,913,286	3.4	4,228,537	0
4.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.7 Totals	0	0	3,228,537	1,000,000	0	XXX	4,228,537	1.6	9,913,286	3.4	4,228,537	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	3,374,258	7,942,706	14,894,118	7,382,737	85,270	XXX	33,679,089	12.5	74,166,966	25.4	33,679,089	0
5.2 NAIC 2	0	0	0	3,174,861	0	XXX	3,174,861	1.2	3,154,507	1.1	3,174,861	0
5.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.7 Totals	3,374,258	7,942,706	14,894,118	10,557,598	85,270	XXX	36,853,950	13.7	77,321,473	26.5	36,853,950	0

SCHEDULE D - PART 1A - SECTION 1 (Continued)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)												
6.1 NAIC 1	8,080,060	24,423,248	35,980,322	362,661	2,005,098	XXX	70,851,389	26.4	106,228,590	36.4	55,751,641	15,099,748
6.2 NAIC 2	4,000,000	7,555,536	10,513,537	0	0	XXX	22,069,072	8.2	29,467,353	10.1	21,072,147	996,925
6.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.4 NAIC 4	0	603,041	0	0	0	XXX	603,041	0.2	0	0.0	0	603,041
6.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.7 Totals	12,080,060	32,581,824	46,493,858	362,661	2,005,098	XXX	93,523,502	34.8	135,695,944	46.5	76,823,788	16,699,714
7. Hybrid Securities												
7.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.2 NAIC 2	0	5,075,325	0	0	3,424,000	XXX	8,499,325	3.2	9,320,553	3.2	8,499,325	0
7.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.7 Totals	0	5,075,325	0	0	3,424,000	XXX	8,499,325	3.2	9,320,553	3.2	8,499,325	0
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.7 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	240,827	0.1	0	0
10.3 NAIC 3	0	590,033	1,789,416	0	0	XXX	2,379,450	0.9	1,094,135	0.4	2,379,450	0
10.4 NAIC 4	0	16,997,631	15,316,328	0	0	XXX	32,313,959	12.0	30,580,311	10.5	32,313,959	0
10.5 NAIC 5	0	7,425,034	9,213,082	0	0	XXX	16,638,116	6.2	15,530,663	5.3	15,967,414	670,702
10.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	174,270	0.1	0	0
10.7 Totals	0	25,012,698	26,318,827	0	0	XXX	51,331,525	19.1	47,620,206	16.3	50,660,823	670,702

SCHEDULE D - PART 1A - SECTION 1 (Continued)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
11. Total Bonds Current Year												
11.1 NAIC 1	(d) 78,239,607	35,659,102	58,047,977	8,745,398	2,090,367	0	182,782,452	68.1	XXX	XXX	167,682,704	15,099,748
11.2 NAIC 2	(d) 4,000,000	12,630,861	10,513,537	3,174,861	3,424,000	0	33,743,259	12.6	XXX	XXX	32,746,333	996,925
11.3 NAIC 3	(d) 0	590,033	1,789,416	0	0	0	2,379,450	0.9	XXX	XXX	2,379,450	0
11.4 NAIC 4	(d) 0	17,600,671	15,316,328	0	0	0	32,917,000	12.3	XXX	XXX	32,313,959	603,041
11.5 NAIC 5	(d) 0	7,425,034	9,213,082	0	0	0	(c) 16,638,116	6.2	XXX	XXX	15,967,414	670,702
11.6 NAIC 6	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
11.7 Totals	82,239,607	73,905,702	94,880,341	11,920,259	5,514,367	0	(b) 268,460,276	100.0	XXX	XXX	251,089,860	17,370,416
11.8 Line 11.7 as a % of Col. 7	30.6	27.5	35.3	4.4	2.1	0.0	100.0	XXX	XXX	XXX	93.5	6.5
12. Total Bonds Prior Year												
12.1 NAIC 1	18,874,460	66,816,270	103,546,363	8,467,847	4,477,377	0	XXX	XXX	202,182,317	69.3	188,488,040	13,694,277
12.2 NAIC 2	2,572,869	20,969,184	12,062,681	3,154,507	3,424,000	0	XXX	XXX	42,183,240	14.5	42,183,240	0
12.3 NAIC 3	0	710,899	383,236	0	0	0	XXX	XXX	1,094,135	0.4	1,094,135	0
12.4 NAIC 4	331,110	22,097,007	8,152,194	0	0	0	XXX	XXX	30,580,311	10.5	30,580,311	0
12.5 NAIC 5	0	12,507,904	3,022,759	0	0	0	XXX	XXX	(c) 15,530,663	5.3	15,530,663	0
12.6 NAIC 6	0	174,270	0	0	0	0	XXX	XXX	(c) 174,270	0.1	174,270	0
12.7 Totals	21,778,439	123,275,534	127,167,233	11,622,354	7,901,377	0	XXX	XXX	(b) 291,744,936	100.0	278,050,659	13,694,277
12.8 Line 12.7 as a % of Col. 9	7.5	42.3	43.6	4.0	2.7	0.0	XXX	XXX	100.0	XXX	95.3	4.7
13. Total Publicly Traded Bonds												
13.1 NAIC 1	76,163,269	27,726,141	54,325,288	8,382,737	1,085,270	0	167,682,704	62.5	188,488,040	64.6	167,682,704	XXX
13.2 NAIC 2	4,000,000	12,630,861	9,516,611	3,174,861	3,424,000	0	32,746,333	12.2	42,183,240	14.5	32,746,333	XXX
13.3 NAIC 3	0	590,033	1,789,416	0	0	0	2,379,450	0.9	1,094,135	0.4	2,379,450	XXX
13.4 NAIC 4	0	16,997,631	15,316,328	0	0	0	32,313,959	12.0	30,580,311	10.5	32,313,959	XXX
13.5 NAIC 5	0	6,754,332	9,213,082	0	0	0	15,967,414	5.9	15,530,663	5.3	15,967,414	XXX
13.6 NAIC 6	0	0	0	0	0	0	0	0.0	174,270	0.1	0	XXX
13.7 Totals	80,163,269	64,698,997	90,160,726	11,557,598	4,509,270	0	251,089,860	93.5	278,050,659	95.3	251,089,860	XXX
13.8 Line 13.7 as a % of Col. 7	31.9	25.8	35.9	4.6	1.8	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	29.9	24.1	33.6	4.3	1.7	0.0	93.5	XXX	XXX	XXX	93.5	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1	2,076,338	7,932,962	3,722,689	362,661	1,005,098	0	15,099,748	5.6	13,694,277	4.7	XXX	15,099,748
14.2 NAIC 2	0	0	996,925	0	0	0	996,925	0.4	0	0.0	XXX	996,925
14.3 NAIC 3	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.4 NAIC 4	0	603,041	0	0	0	0	603,041	0.2	0	0.0	XXX	603,041
14.5 NAIC 5	0	670,702	0	0	0	0	670,702	0.2	0	0.0	XXX	670,702
14.6 NAIC 6	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.7 Totals	2,076,338	9,206,704	4,719,615	362,661	1,005,098	0	17,370,416	6.5	13,694,277	4.7	XXX	17,370,416
14.8 Line 14.7 as a % of Col. 7	12.0	53.0	27.2	2.1	5.8	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	0.8	3.4	1.8	0.1	0.4	0.0	6.5	XXX	XXX	XXX	XXX	6.5

(a) Includes $ 16,699,714 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 0 current year of bonds with Z designations and $ 12,781,335 prior year of bonds with Z designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement.

(c) Includes $ 0 current year, $ 0 prior year of bonds with 5GI designations and $ 0 current year, $ 0 prior year of bonds with 6* designations. "5GI" means the NAIC designation was assigned by the (SVO) in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 $ 62,991,516 ; NAIC 2 $ 0 ; NAIC 3 $ 0 ; NAIC 4 $ 0 ; NAIC 5 $ 0 ; NAIC 6 $ 0

SCHEDULE D - PART 1A - SECTION 2

Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Type and Subtype of Issues

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.08	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.01 Issuer Obligations	66,785,289	2,293,148	0	0	0	XXX	69,078,437	25.7	8,776,435	3.0	69,078,437	0
1.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.05 Totals	66,785,289	2,293,148	0	0	0	XXX	69,078,437	25.7	8,776,435	3.0	69,078,437	0
2. All Other Governments												
2.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations	0	1,000,000	3,945,000	0	0	XXX	4,945,000	1.8	3,097,039	1.1	4,945,000	0
3.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.05 Totals	0	1,000,000	3,945,000	0	0	XXX	4,945,000	1.8	3,097,039	1.1	4,945,000	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	0	0	3,228,537	1,000,000	0	XXX	4,228,537	1.6	9,913,286	3.4	4,228,537	0
4.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.05 Totals	0	0	3,228,537	1,000,000	0	XXX	4,228,537	1.6	9,913,286	3.4	4,228,537	0
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations	2,002,432	4,463,907	13,231,316	9,850,818	0	XXX	29,548,472	11.0	47,842,352	16.4	29,548,472	0
5.02 Residential Mortgage-Backed Securities	1,371,826	3,478,799	1,662,802	706,780	85,270	XXX	7,305,478	2.7	28,075,270	9.6	7,305,478	0
5.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	1,403,851	0.5	0	0
5.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.05 Totals	3,374,258	7,942,706	14,894,118	10,557,598	85,270	XXX	36,853,950	13.7	77,321,473	26.5	36,853,950	0
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	10,003,722	24,507,367	28,037,991	0	2,005,098	XXX	64,554,178	24.0	96,673,718	33.1	59,948,838	4,605,339
6.02 Residential Mortgage-Backed Securities	318,596	1,930,858	475,973	362,661	0	XXX	3,088,088	1.2	3,934,154	1.3	0	3,088,088
6.03 Commercial Mortgage-Backed Securities	692,309	2,445,996	15,979,895	0	0	XXX	19,118,200	7.1	27,976,902	9.6	16,874,950	2,243,250
6.04 Other Loan-Backed and Structured Securities	1,065,433	3,697,603	2,000,000	0	0	XXX	6,763,036	2.5	7,111,170	2.4	0	6,763,036
6.05 Totals	12,080,060	32,581,824	46,493,858	362,661	2,005,098	XXX	93,523,502	34.8	135,695,944	46.5	76,823,788	16,699,714
7. Hybrid Securities												
7.01 Issuer Obligations	0	5,075,325	0	0	3,424,000	XXX	8,499,325	3.2	9,320,553	3.2	8,499,325	0
7.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.05 Totals	0	5,075,325	0	0	3,424,000	XXX	8,499,325	3.2	9,320,553	3.2	8,499,325	0
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.05 Affiliated Bank Loans - Issued	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.06 Affiliated Bank Loans - Acquired	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.07 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

SCHEDULE D - PART 1A - SECTION 2 (Continued)

Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Type and Subtype of Issues

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.08	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.02 Unaffiliated Bank Loans - Acquired	0	25,012,698	26,318,827	0	0	XXX	51,331,525	19.1	47,620,207	16.3	50,660,823	670,702
10.03 Totals	0	25,012,698	26,318,827	0	0	XXX	51,331,525	19.1	47,620,207	16.3	50,660,823	670,702
11. Total Bonds Current Year												
11.01 Issuer Obligations	78,791,443	37,339,747	48,442,844	10,850,818	5,429,098	XXX	180,853,949	67.4	XXX	XXX	176,248,610	4,605,339
11.02 Residential Mortgage-Backed Securities	1,690,422	5,409,657	2,138,775	1,069,442	85,270	XXX	10,393,566	3.9	XXX	XXX	7,305,478	3,088,088
11.03 Commercial Mortgage-Backed Securities	692,309	2,445,996	15,979,895	0	0	XXX	19,118,200	7.1	XXX	XXX	16,874,950	2,243,250
11.04 Other Loan-Backed and Structured Securities	1,065,433	3,697,603	2,000,000	0	0	XXX	6,763,036	2.5	XXX	XXX	0	6,763,036
11.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
11.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.07 Unaffiliated Bank Loans	0	25,012,698	26,318,827	0	0	XXX	51,331,525	19.1	XXX	XXX	50,660,823	670,702
11.08 Totals	82,239,607	73,905,702	94,880,341	11,920,259	5,514,367	0	268,460,276	100.0	XXX	XXX	251,089,860	17,370,416
11.09 Line 11.08 as a % of Col. 7	30.6	27.5	35.3	4.4	2.1	0.0	100.0	XXX	XXX	XXX	93.5	6.5
12. Total Bonds Prior Year												
12.01 Issuer Obligations	10,701,059	63,965,552	83,000,096	10,086,839	7,869,837	XXX	XXX	XXX	175,623,383	60.2	171,618,477	4,004,905
12.02 Residential Mortgage-Backed Securities	6,608,739	17,658,768	6,174,862	1,535,515	31,540	XXX	XXX	XXX	32,009,423	11.0	28,075,270	3,934,154
12.03 Commercial Mortgage-Backed Securities	609,098	2,443,835	26,327,822	0	0	XXX	XXX	XXX	29,380,754	10.1	26,877,719	2,503,035
12.04 Other Loan-Backed and Structured Securities	3,287,606	3,717,300	106,264	0	0	XXX	XXX	XXX	7,111,170	2.4	3,858,987	3,252,183
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX	0	0.0	0	0
12.06 Affiliated Bank Loans	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
12.07 Unaffiliated Bank Loans	571,938	35,490,081	11,558,189	0	0	XXX	XXX	XXX	47,620,207	16.3	47,620,207	0
12.08 Totals	21,778,439	123,275,534	127,167,233	11,622,354	7,901,377	0	XXX	XXX	291,744,937	100.0	278,050,660	13,694,277
12.09 Line 12.08 as a % of Col. 9	7.5	42.3	43.6	4.0	2.7	0.0	XXX	XXX	100.0	XXX	95.3	4.7
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations	78,791,443	35,983,147	46,199,203	10,850,818	4,424,000	XXX	176,248,610	65.7	171,618,477	58.8	176,248,610	XXX
13.02 Residential Mortgage-Backed Securities	1,371,826	3,478,799	1,662,802	706,780	85,270	XXX	7,305,478	2.7	28,075,270	9.6	7,305,478	XXX
13.03 Commercial Mortgage-Backed Securities	0	895,055	15,979,895	0	0	XXX	16,874,950	6.3	26,877,719	9.2	16,874,950	XXX
13.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	3,858,987	1.3	0	XXX
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	XXX
13.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
13.07 Unaffiliated Bank Loans	0	24,341,996	26,318,827	0	0	XXX	50,660,823	18.9	47,620,207	16.3	50,660,823	XXX
13.08 Totals	80,163,269	64,698,997	90,160,726	11,557,598	4,509,270	0	251,089,860	93.5	278,050,660	95.3	251,089,860	XXX
13.09 Line 13.08 as a % of Col. 7	31.9	25.8	35.9	4.6	1.8	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11	29.9	24.1	33.6	4.3	1.7	0.0	93.5	XXX	XXX	XXX	93.5	XXX
14. Total Privately Placed Bonds												
14.01 Issuer Obligations	0	1,356,600	2,243,642	0	1,005,098	XXX	4,605,339	1.7	4,004,905	1.4	XXX	4,605,339
14.02 Residential Mortgage-Backed Securities	318,596	1,930,858	475,973	362,661	0	XXX	3,088,088	1.2	3,934,154	1.3	XXX	3,088,088
14.03 Commercial Mortgage-Backed Securities	692,309	1,550,941	0	0	0	XXX	2,243,250	0.8	2,503,035	0.9	XXX	2,243,250
14.04 Other Loan-Backed and Structured Securities	1,065,433	3,697,603	2,000,000	0	0	XXX	6,763,036	2.5	3,252,183	1.1	XXX	6,763,036
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	XXX	0
14.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.07 Unaffiliated Bank Loans	0	670,702	0	0	0	XXX	670,702	0.2	0	0.0	XXX	670,702
14.08 Totals	2,076,338	9,206,704	4,719,615	362,661	1,005,098	0	17,370,416	6.5	13,694,277	4.7	XXX	17,370,416
14.09 Line 14.08 as a % of Col. 7	12.0	53.0	27.2	2.1	5.8	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11	0.8	3.4	1.8	0.1	0.4	0.0	6.5	XXX	XXX	XXX	XXX	6.5

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	2,940,261	2,940,261	0	0	0
2. Cost of short-term investments acquired	68,590,974	68,590,974	0	0	0
3. Accrual of discount	3,339	3,339	0	0	0
4. Unrealized valuation increase (decrease)	0	0	0	0	0
5. Total gain (loss) on disposals	76	76	0	0	0
6. Deduct consideration received on disposals	8,543,134	8,543,134	0	0	0
7. Deduct amortization of premium	0	0	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0	0	0	0
9. Deduct current year's other than temporary impairment recognized	0	0	0	0	0
10. Book adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	62,991,516	62,991,516	0	0	0
11. Deduct total nonadmitted amounts	0	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	62,991,516	62,991,516	0	0	0

(a) Indicate the category of such assets, for example, joint ventures, transportation equipment:

SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 10, prior year)		0
2.	Cost paid/(consideration received) on additions:		
	2.1 Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12	0	
	2.2 Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14	0	0
3.	Unrealized valuation increase/(decrease):		
	3.1 Section 1, Column 17	0	
	3.2 Section 2, Column 19	0	0
4.	SSAP No. 108 Adjustments		0
5.	Total gain (loss) on termination recognized, Section 2, Column 22		52,624
6.	Considerations received/(paid) on terminations, Section 2, Column 15		52,624
7.	Amortization:		
	7.1 Section 1, Column 19	0	
	7.2 Section 2, Column 21	0	0
8.	Adjustment to the book/adjusted carrying value of hedged item:		
	8.1 Section 1, Column 20	0	
	8.2 Section 2, Column 23	0	0
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Section 1, Column 18	0	
	9.2 Section 2, Column 20	0	0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6+7+8+9)		0
11.	Deduct nonadmitted assets		0
12.	Statement value at end of current period (Line 10 minus Line 11)		0

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)	
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column)	
3.1	Add:	
	Change in variation margin on open contracts - Highly effective hedges	
	3.11 Section 1, Column 15, current year minus	
	3.12 Section 1, Column 15, prior year	
	Change in variation margin on open contracts - All other	
	3.13 Section 1, Column 18, current year minus	
	3.14 Section 1, Column 18, prior year	
3.2	Add:	
	Change in adjustment to basis of hedged item	
	3.21 Section 1, Column 17, current year to date minus	
	3.22 Section 1, Column 17, prior year	
	Change in amount recognized	
	3.23 Section 1, Column 19, current year to date minus	
	3.24 Section 1, Column 19, prior year plus	
	3.25 SSAP No. 108 Adjustments	
3.3	Subtotal (Line 3.1 minus Line 3.2)	
4.1	Cumulative variation margin on terminated contracts during the year (Section 2, Column 15)	
4.2	Less:	
	4.21 Amount used to adjust basis of hedged item (Section 2, Column 17)	
	4.22 Amount recognized (Section 2, Column 16)	
	4.23 SSAP No. 108 Adjustments	
4.3	Subtotal (Line 4.1 minus Line 4.2)	
5.	Dispositions gains (losses) on contracts terminated in prior year:	
	5.1 Total gain (loss) recognized for terminations in prior year	
	5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year	
6.	Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)	
7.	Deduct total nonadmitted amounts	
8.	Statement value at end of current period (Line 6 minus Line 7)	

NONE

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 BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Money Market Mutual funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	876,045,380	0	876,045,380	0
2. Cost of cash equivalents acquired	1,363,913,504	0	1,363,913,504	0
3. Accrual of discount	0	0	0	0
4. Unrealized valuation increase (decrease)	80,389	0	80,389	0
5. Total gain (loss) on disposals	(79,829)	0	(79,829)	0
6. Deduct consideration received on disposals	2,129,620,691	0	2,129,620,691	0
7. Deduct amortization of premium	0	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0	0	0
9. Deduct current year's other than temporary impairment recognized	0	0	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	110,338,753	0	110,338,753	0
11. Deduct total nonadmitted amounts	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	110,338,753	0	110,338,753	0

(a) Indicate the category of such investments, for example, joint ventures, transportation equipment:

Schedule A - Part 1 - Real Estate Owned

N O N E

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 1 - Mortgage Loans Owned

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 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identi-fication	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encum-brances	Unrealized Valuation Increase (Decrease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Invest-ment Income	Commit-ment for Additional Invest-ment	Percen-tage of Owner-ship
000000-00-0	VantageSouth 7.625% Subordinated Notes		Raleigh	DE	VantageSouth Bancshares, Inc		06/01/2021		4,500,000	4,500,000	4,500,000	0	0	0	0	0	28,594	0	0.000
000000-00-0	DESRI Headwater Renewables Holding, L.L.C.		New York	DE	DESRI Headwater Renewables Holding, L.L.C.		01/14/2021		2,329,018	2,329,018	2,329,018	0	0	0	0	0	0	0	0.000
3299999. Non-collateral Loans - Affiliated									6,829,018	6,829,018	6,829,018	0	0	0	0	0	28,594	0	XXX
000000-00-0	AG Commercial Real Estate Debt Opportunities Fund III, L.P.		Wilmington	DE	AG Commercial Debt Opportunities GP, LLC		09/10/2020	1	4,116,876	4,477,856	4,477,856	360,980	0	0	0	0	(18,499)	1,000,000	1.740
000000-00-0	AG Direct Lending Fund, L.P.		Wilmington	DE	AG Direct Lending Fund GP, LLC		06/04/2015	1	1,959,430	1,959,430	1,959,430	0	0	0	0	0	91,615	187,500	1.580
000000-00-0	Anchor Capital, L.P.		Raleigh	DE	Anchor Capital General Partner, LLC		06/01/2021	1	5,064,196	5,010,527	5,010,527	(53,669)	0	0	0	0	0	0	5.280
000000-00-0	Dyal V US Investors L.P.		New York	DE	NB Dyal Associates V LP		01/25/2021	1	875,000	1,649,691	1,649,691	774,691	0	0	0	0	7,214	4,125,000	0.580
4699999. Any Other Class of Assets - Unaffiliated									12,015,502	13,097,504	13,097,504	1,082,002	0	0	0	0	80,330	5,312,500	XXX
000000-00-0	DESRI II, L.L.C.		New York	DE	D.E. Shaw Renewable Investments, L.L.C.		06/01/2021	1	8,127,701	8,127,701	8,127,701	0	0	0	0	0	(118,951)	0	24.460
000000-00-0	DESRI IV, L.L.C.		New York	DE	D.E. Shaw Renewable Investments, L.L.C.		06/01/2021	1	4,980,870	4,980,870	4,980,870	0	0	0	0	0	(790,528)	0	4.900
000000-00-0	DESRI V, L.L.C.		New York	DE	D.E. Shaw Renewable Investments, L.L.C.		06/01/2021	1	8,315,349	8,480,368	8,480,368	165,019	0	0	0	0	(260,364)	0	21.170
000000-00-0	DESRI VI, L.L.C.		New York	DE	D.E. Shaw Renewable Investments, L.L.C.		06/01/2021	1	1,607,637	1,623,056	1,623,056	15,419	0	0	0	0	(88,937)	0	2.550
000000-00-0	DESRI VII, L.L.C.		New York	DE	D.E. Shaw Renewable Investments, L.L.C.		06/01/2021	1	1,000,107	998,913	998,913	(1,194)	0	0	0	0	0	0	4.680
4799999. Any Other Class of Assets - Affiliated									24,031,664	24,210,908	24,210,908	179,244	0	0	0	0	(1,258,780)	0	XXX
4899999. Total - Unaffiliated									12,015,502	13,097,504	13,097,504	1,082,002	0	0	0	0	80,330	5,312,500	XXX
4999999. Total - Affiliated									30,860,682	31,039,926	31,039,926	179,244	0	0	0	0	(1,230,186)	0	XXX
5099999 - Totals									42,876,184	44,137,430	44,137,430	1,261,246	0	0	0	0	(1,149,856)	5,312,500	XXX

1.

Line Number Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A	1A ...$ 0	1B ...$ 0	1C ...$ 0	1D ...$ 0	1E ...$ 0	1F ...$ 0	1G ...$ 0
1B	2A ...$ 0	2B ...$ 0	2C ...$ 0				
1C	3A ...$ 0	3B ...$ 0	3C ...$ 0				
1D	4A ...$ 0	4B ...$ 0	4C ...$ 0				
1E	5A ...$ 0	5B ...$ 0	5C ...$ 0				
1F	6 .....$ 0						

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
000000-00-0	VantageSouth 7.625% Subordinated Notes	Raleigh	DE	VantageSouth Bancshares, Inc	06/01/2021		4,500,000	0	0	0.000
000000-00-0	DESRI Headwater Renewables Holding, L.L.C.	New York	DE	DESRI Headwater Renewables Holding, L.L.C.	01/14/2021		4,000,000	0	0	0.000
3299999. Non-collateral Loans - Affiliated							8,500,000	0	0	XXX
000000-00-0	AG Commercial Real Estate Debt Opportunities Fund III, L.P.	Wilmington	DE	AG Commercial Debt Opportunities GP, LLC	09/10/2020	1	0	2,500,000	0	1.740
000000-00-0	AG Direct Lending Fund, L.P.	Wilmington	DE	AG Direct Lending Fund GP, LLC	06/04/2015	1	0	346,401	0	1.580
000000-00-0	Anchor Capital, L.P.	Raleigh	DE	Anchor Capital General Partner, LLC	06/01/2021	1	5,064,196	0	0	5.280
000000-00-0	Dyal V US Investors L.P.	New York	DE	NB Dyal Associates V LP	01/25/2021	1	275,000	600,000	0	0.580
4699999. Any Other Class of Assets - Unaffiliated							5,339,196	3,446,401	0	XXX
000000-00-0	DESRI II, L.L.C.	New York	DE	D.E. Shaw Renewable Investments, L.L.C.	06/01/2021	1	8,430,102	41,025	0	24.460
000000-00-0	DESRI IV, L.L.C.	New York	DE	D.E. Shaw Renewable Investments, L.L.C.	06/01/2021	1	6,581,209	3,061	0	4.900
000000-00-0	DESRI V, L.L.C.	New York	DE	D.E. Shaw Renewable Investments, L.L.C.	06/01/2021	1	8,575,713	388,527	0	21.170
000000-00-0	DESRI VI, L.L.C.	New York	DE	D.E. Shaw Renewable Investments, L.L.C.	06/01/2021	1	1,696,574	21,810	0	2.550
000000-00-0	DESRI VII, L.L.C.	New York	DE	D.E. Shaw Renewable Investments, L.L.C.	06/01/2021	1	1,000,107	0	0	4.680
4799999. Any Other Class of Assets - Affiliated							26,283,705	454,423	0	XXX
4899999. Total - Unaffiliated							5,339,196	3,446,401	0	XXX
4999999. Total - Affiliated							34,783,705	454,423	0	XXX
5099999 - Totals							40,122,901	3,900,824	0	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	Falls Lake National Insurance Company	Raleigh	NC	Principal Repayment	01/01/2020	06/21/2021	5,000,000	0	0	0	0	0	0	0	5,000,000	0	0	0	39,900
000000-00-0	DESRI Headwater Renewables Holding, L.L.C	New York	DE	Principal Repayment	01/14/2021	10/08/2021	0	0	0	0	0	0	0	0	1,670,982	0	0	0	147,200
3299999. Non-collateral Loans - Affiliated							5,000,000	0	0	0	0	0	0	0	6,670,982	0	0	0	187,100
000000-00-0	AG Direct Lending Fund, L.P.	Wilmington	DE		06/04/2015	10/29/2021	2,479,403	0	0	0	0	0	0	0	866,374	0	0	0	254,786
4699999. Any Other Class of Assets - Unaffiliated							2,479,403	0	0	0	0	0	0	0	866,374	0	0	0	254,786
000000-00-0	DESRI II, L.L.C.	New York	DE		06/01/2021	12/01/2021	0	0	0	0	0	0	0	0	343,426	0	0	0	41,025
000000-00-0	DESRI IV, L.L.C.	New York	DE		06/01/2021	12/01/2021	0	0	0	0	0	0	0	0	1,603,400	0	0	0	3,061
000000-00-0	DESRI V, L.L.C.	New York	DE		06/01/2021	12/01/2021	0	0	0	0	0	0	0	0	648,891	0	0	0	388,527
000000-00-0	DESRI VI, L.L.C.	New York	DE		06/01/2021	12/01/2021	0	0	0	0	0	0	0	0	110,747	0	0	0	21,810
4799999. Any Other Class of Assets - Affiliated							0	0	0	0	0	0	0	0	2,706,464	0	0	0	454,423
4899999. Total - Unaffiliated							2,479,403	0	0	0	0	0	0	0	866,374	0	0	0	254,786
4999999. Total - Affiliated							5,000,000	0	0	0	0	0	0	0	9,377,446	0	0	0	641,523
5099999 - Totals							7,479,403	0	0	0	0	0	0	0	10,243,820	0	0	0	896,309

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
912828-2S-8	UNITED STATES TREASURY	SD			1.A	1,865,717	100.8906	1,906,833	1,890,000	1,886,619	0	5,045	0	0	1.625	1.899	FA	10,435	30,713	09/27/2017	08/31/2022
912828-M8-0	UNITED STATES TREASURY	SD			1.A	1,895,159	101.4531	1,937,755	1,910,000	1,907,154	0	3,059	0	0	2.000	2.166	MN	3,358	38,200	12/15/2017	11/30/2022
91282C-AM-3	UNITED STATES TREASURY	SD			1.A	1,369,580	96.8594	1,331,816	1,375,000	1,370,904	0	704	0	0	0.250	0.330	MS	878	2,055	10/09/2020	09/30/2025
91282C-AM-3	UNITED STATES TREASURY				1.A	921,354	96.8594	895,949	925,000	922,244	0	1,112	0	0	0.250	0.330	MS	591	3,695	10/09/2020	09/30/2025
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						6,051,810	XXX	6,072,353	6,100,000	6,086,921	0	9,920	0	0	XXX	XXX	XXX	15,263	74,663	XXX	XXX
0599999. Total - U.S. Government Bonds						6,051,810	XXX	6,072,353	6,100,000	6,086,921	0	9,920	0	0	XXX	XXX	XXX	15,263	74,663	XXX	XXX
1099999. Total - All Other Government Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
20772K-JY-6	CONNECTICUT ST			1	1.D FE	1,000,000	104.4150	1,044,150	1,000,000	1,000,000	0	0	0	0	2.350	2.350	JJ	11,750	24,806	05/29/2020	07/01/2026
20772K-JZ-3	CONNECTICUT ST			1	1.D FE	1,000,000	104.1660	1,041,660	1,000,000	1,000,000	0	0	0	0	2.420	2.420	JJ	12,100	25,544	05/29/2020	07/01/2027
605581-QD-2	MISSISSIPPI ST				1.C FE	2,945,000	100.2070	2,951,096	2,945,000	2,945,000	0	0	0	0	1.987	1.987	AO	3,576	0	11/19/2021	10/01/2030
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						4,945,000	XXX	5,036,906	4,945,000	4,945,000	0	0	0	0	XXX	XXX	XXX	27,426	50,350	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						4,945,000	XXX	5,036,906	4,945,000	4,945,000	0	0	0	0	XXX	XXX	XXX	27,426	50,350	XXX	XXX
35880C-E3-4	FRISCO TEX INDPT SCH DIST			2	1.A FE	1,000,000	98.7690	987,690	1,000,000	1,000,000	0	0	0	0	1.801	1.801	FA	6,804	19,511	06/17/2020	02/15/2031
64084F-NR-8	NESHAMINY PA SCH DIST			2	1.B FE	1,000,000	99.7910	997,910	1,000,000	1,000,000	0	0	0	0	2.100	2.100	MN	3,500	21,000	06/17/2020	11/01/2033
790450-HA-1	ST JOHNS MICH PUB SCHS				1.C FE	1,000,000	98.6240	986,240	1,000,000	1,000,000	0	0	0	0	1.800	1.800	MN	3,000	18,000	06/11/2020	05/01/2030
91882R-GS-5	VAL VERDE CALIF UNI SCH DIST			2	1.C FE	1,227,788	102.6130	1,282,663	1,250,000	1,228,537	0	507	0	0	2.750	2.840	FA	14,323	34,375	06/12/2020	08/01/2049
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						4,227,788	XXX	4,254,503	4,250,000	4,228,537	0	507	0	0	XXX	XXX	XXX	27,627	92,886	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						4,227,788	XXX	4,254,503	4,250,000	4,228,537	0	507	0	0	XXX	XXX	XXX	27,627	92,886	XXX	XXX
10741M-BL-7	BREVARD CNTY FLA LOC OPT FUEL TAX REV			2	1.E FE	1,139,030	117.9370	1,179,370	1,000,000	1,071,743	0	(14,272)	0	0	5.000	3.301	FA	20,833	50,000	11/30/2016	08/01/2027
130685-2D-1	CALIFORNIA ST PUB WKS BRD LEASE REV			2	1.D FE	2,079,760	101.1510	2,023,020	2,000,000	2,002,432	0	(9,621)	0	0	5.000	4.497	AO	25,000	100,000	03/23/2012	04/01/2028
198504-B6-8	COLUMBIA S C WTRWKS & SWR SYS REV			1,2	1.B FE	1,170,000	104.6420	1,224,311	1,170,000	1,170,000	0	0	0	0	3.256	3.256	FA	15,873	38,095	11/21/2019	02/01/2043
44244C-C5-4	HOUSTON TEX UTIL SYS REV			1,2	1.C FE	1,020,000	96.6040	985,361	1,020,000	1,020,000	0	0	0	0	1.722	1.722	MN	2,244	17,564	06/12/2020	11/15/2031
44244C-D2-0	HOUSTON TEX UTIL SYS REV			1,2	1.C FE	1,000,000	99.3890	993,890	1,000,000	1,000,000	0	0	0	0	2.542	2.542	MN	3,248	25,420	06/12/2020	11/15/2040
517039-VU-4	LAREDO TEX WTRWKS SWR SYS REV			2	1.D FE	1,088,870	112.8240	1,128,240	1,000,000	1,068,603	0	(10,073)	0	0	4.000	2.781	MS	13,333	40,000	12/04/2019	03/01/2044
531127-AC-2	LIBERTY N Y DEV CORP REV			1	1.F FE	3,382,995	141.1160	4,939,060	3,500,000	3,416,654	0	3,972	0	0	5.250	5.499	AO	45,938	183,750	04/05/2011	10/01/2035
544445-BT-5	LOS ANGELES CALIF DEPT ARPTS ARPT REV			2	1.D FE	572,890	115.6460	578,230	500,000	536,836	0	(7,740)	0	0	5.000	3.181	MN	3,194	25,000	01/06/2017	05/15/2029
56052F-SR-7	MAINE ST HSG AUTH MTG PUR				1.B FE	1,015,000	102.7190	1,042,598	1,015,000	1,015,000	0	0	0	0	2.023	2.023	MN	2,624	20,533	06/03/2020	11/15/2026
576000-XQ-1	MASSACHUSETTS ST SCH BLDG AUTH DEDICATED			1,2	1.C FE	1,008,500	104.4800	1,044,800	1,000,000	1,006,992	0	(776)	0	0	3.395	3.292	AO	7,167	33,950	01/07/2020	10/15/2040
59447T-XX-6	MICHIGAN FIN AUTH REV			1	1.D FE	1,009,980	108.7110	1,087,110	1,000,000	1,009,303	0	(349)	0	0	3.384	3.317	JD	2,820	33,840	01/07/2020	12/01/2040
603827-ZH-2	MINNEAPOLIS & ST PAUL MINN MET ARPTS COM				1.F FE	283,573	108.8420	272,105	250,000	260,329	0	(4,949)	0	0	5.000	2.860	JJ	6,250	12,500	01/10/2017	01/01/2024
64990F-PV-0	NEW YORK STATE DORMITORY AUTHORITY			2	1.C FE	2,245,720	115.9890	2,319,780	2,000,000	2,202,288	0	(22,089)	0	0	4.000	2.610	FA	30,222	80,000	12/19/2019	02/15/2047
67760H-NH-0	OHIO ST TPK COMMN TPK REV			2	1.C FE	1,005,800	103.3180	1,033,180	1,000,000	1,004,842	0	(516)	0	0	3.196	3.128	FA	12,074	31,960	02/06/2020	02/15/2048
709224-2R-9	PENNSYLVANIA ST TPK COMMN TPK REV			2	1.E FE	1,000,000	103.8920	1,038,920	1,000,000	1,000,000	0	0	0	0	3.337	3.337	JD	2,781	33,370	01/16/2020	12/01/2039
73474T-AT-7	PORT MORROW ORE TRANSMISSION FACS REV			1	1.C FE	1,250,000	97.6660	1,220,825	1,250,000	1,250,000	0	0	0	0	2.543	2.543	MS	10,596	31,788	06/12/2020	09/01/2040
76221T-ML-0	RHODE ISLAND HSG & MTG FIN CORP REV			2	1.B FE	1,065,470	108.7670	1,060,478	975,000	1,051,790	0	(8,926)	0	0	3.500	2.381	AO	8,531	34,137	06/03/2020	10/01/2050
79560Q-DC-9	SALT LAKE CITY UTAH SALES TAX REV			2	1.A FE	717,210	118.0270	708,162	600,000	666,055	0	(11,977)	0	0	5.000	2.670	FA	12,500	30,000	06/23/2017	02/01/2036
79575E-AR-9	SALT VERDE FINL CORP GAS REV ARIZ			1	2.A FE	2,995,510	131.2850	4,594,975	3,500,000	3,174,861	0	20,355	0	0	5.000	6.183	JD	14,583	175,000	04/05/2011	12/01/2032
79765R-4R-7	SAN FRANCISCO CALIF CITY & CNTY PUB UTIL			1	1.D FE	580,000	104.5240	606,239	580,000	580,000	0	0	0	0	2.371	2.370	MN	2,292	13,752	12/13/2019	11/01/2026
837227-7X-9	SOUTH CENTRAL REGIONAL WATER AUTHORITY				1.D FE	1,000,000	101.2670	1,012,670	1,000,000	1,000,000	0	0	0	0	2.116	2.116	FA	8,817	21,160	02/06/2020	08/01/2026
914119-V7-4	UNIVERSITY CINCINNATI OHIO GEN RCPTS			2	1.D FE	1,000,000	106.1690	1,061,690	1,000,000	1,000,000	0	0	0	0	3.254	3.254	JD	2,712	32,540	11/21/2019	06/01/2039
917567-EZ-8	UTAH TRAN AUTH SALES TAX REV			1,2	1.D FE	1,046,690	106.1510	1,061,510	1,000,000	1,038,810	0	(4,244)	0	0	3.643	3.089	JD	1,619	36,430	02/06/2020	12/15/2042
977100-HC-3	WISCONSIN ST GEN FD ANNUAL APPROPRIATION			1	1.C FE	1,002,310	102.1560	1,021,560	1,000,000	1,001,936	0	(208)	0	0	2.399	2.373	MN	3,998	23,990	03/16/2020	05/01/2030
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						29,679,308	XXX	33,238,085	29,360,000	29,548,472	0	(71,412)	0	0	XXX	XXX	XXX	259,250	1,124,780	XXX	XXX
3132D5-4L-3	FH SB8027 - RMBS			4	1.A	1,063,814	104.5085	1,083,998	1,037,235	1,072,939	0	6,782	0	0	3.000	1.894	MON	2,593	31,117	12/13/2019	01/01/2035
3133KG-PY-8	FH RA1339 - RMBS			4	1.A	1,425,181	104.5568	1,437,997	1,375,326	1,437,451	0	15,098	0	0	3.000	1.814	MON	3,438	41,260	02/10/2020	09/01/2049
3133KH-5H-5	FH RA2648 - RMBS			4	1.A	1,442,446	102.8143	1,404,894	1,366,438	1,443,798	0	4,981	0	0	2.500	1.496	MON	2,847	34,161	07/20/2020	06/01/2050
3140JH-JW-4	FN BN1176 - RMBS			4	1.A	358,806	107.9470	371,141	343,818	367,092	0	5,653	0	0	4.500	2.450	MON	1,289	15,472	03/13/2019	11/01/2048
3140KL-JF-0	FN BQ1161 - RMBS			4	1.A	1,135,283	102.1567	1,099,795	1,076,576	1,137,527	0	5,341	0	0	2.500	1.509	MON	2,243	26,914	08/05/2020	08/01/2050
3140Q9-5B-5	FN CA2641 - RMBS			4	1.A	256,793	107.0922	263,735	246,269	265,628	0	5,645	0	0	4.500	2.157	MON	924	11,082	03/14/2019	11/01/2048
3140X4-TF-3	FN FM1449 - RMBS			4	1.A	384,685	105.2082	392,456	373,028	392,479	0	5,682	0	0	3.500	1.879	MON	1,088	13,056	10/24/2019	09/01/2049

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31418D-HD-7	FN MA3827 - RMBS			4	1.A	1,184,574	103.4738	1,215,374	1,174,572	1,188,563	0	2,496	0	0	2.500	2.083	MON	2,447	29,364	11/21/2019	11/01/2034
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						7,251,583	XXX	7,269,389	6,993,261	7,305,478	0	51,679	0	0	XXX	XXX	XXX	16,869	202,426	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						36,930,891	XXX	40,507,474	36,353,261	36,853,950	0	(19,732)	0	0	XXX	XXX	XXX	276,119	1,327,206	XXX	XXX
02665W-DJ-7	AMERICAN HONDA FINANCE CORP			1	1.G FE	1,748,548	102.8901	1,800,577	1,750,000	1,748,933	0	198	0	0	2.350	2.363	JJ	19,763	41,125	01/07/2020	01/08/2027
064227-AC-5	BANK OF N T BUTTERFIELD & SON LTD		C	2,5	1.G FE	2,000,000	107.5647	2,151,294	2,000,000	2,000,000	0	0	0	0	5.250	5.251	JD	4,667	105,000	06/04/2020	06/15/2030
110122-CM-8	BRISTOL-MYERS SQUIBB CO			1,2	1.F FE	498,060	104.5987	522,994	500,000	499,026	0	360	0	0	2.900	2.979	JJ	6,243	14,500	05/07/2019	07/26/2024
125523-AF-7	CIGNA CORP			1,2	2.A FE	360,809	104.0862	375,751	361,000	360,933	0	42	0	0	3.750	3.763	JJ	6,242	13,538	09/06/2018	07/15/2023
172967-ML-2	CITIGROUP INC			1,2,5	2.A FE	2,043,120	101.6519	2,033,038	2,000,000	2,035,882	0	(4,318)	0	0	2.666	2.420	JJ	22,513	53,320	02/26/2020	01/29/2031
26442C-AS-3	DUKE ENERGY CAROLINAS LLC			1,2	1.F FE	733,718	105.5003	791,252	750,000	739,162	0	2,002	0	0	2.950	3.271	JD	1,844	22,125	03/19/2019	12/01/2026
27409L-AC-7	EAST OHIO GAS CO			1,2	1.F FE	1,246,175	96.8227	1,210,284	1,250,000	1,246,716	0	353	0	0	2.000	2.034	JD	1,111	25,000	06/02/2020	06/15/2030
27409L-AE-3	EAST OHIO GAS CO			1,2	1.F FE	1,005,270	98.5310	985,310	1,000,000	1,005,098	0	(116)	0	0	3.000	2.973	JD	1,333	30,000	06/18/2020	06/15/2050
31428X-BV-7	FEDEX CORP			1,2	2.B FE	995,170	105.6574	1,056,574	1,000,000	996,113	0	446	0	0	3.100	3.158	FA	12,572	31,000	12/02/2019	08/05/2029
360271-AJ-9	FULTON FINANCIAL CORP				2.A FE	1,186,525	107.8317	1,283,197	1,190,000	1,188,831	0	373	0	0	4.500	4.537	MN	6,843	64,073	06/08/2015	11/15/2024
42824C-BE-8	HEWLETT PACKARD ENTERPRISE CO			1,2	2.B FE	1,000,510	101.5415	1,015,415	1,000,000	1,000,203	0	(163)	0	0	2.250	2.233	AO	5,625	22,500	12/13/2019	04/01/2023
459200-JY-8	INTERNATIONAL BUSINESS MACHINES CORP			1	1.G FE	2,069,440	104.3662	2,087,324	2,000,000	2,038,141	0	(15,519)	0	0	3.000	2.170	MN	7,667	60,000	12/13/2019	05/15/2024
46647P-AM-8	JPMORGAN CHASE & CO			1,2,5	1.F FE	975,930	107.3288	1,073,288	1,000,000	982,197	0	2,171	0	0	3.509	3.800	JJ	15,401	35,090	02/21/2019	01/23/2029
59217G-CT-4	METROPOLITAN LIFE GLOBAL FUNDING I				1.D FE	758,243	105.5577	791,683	750,000	753,560	0	(1,670)	0	0	3.600	3.356	JJ	12,750	27,000	02/01/2019	01/11/2024
60935Y-AA-7	MONEYGRAM INTERNATIONAL INC			1,2	4.B FE	204,000	101.7750	207,621	204,000	204,000	0	0	0	0	5.375	5.375	FA	4,873	0	07/14/2021	08/01/2026
614810-AB-5	ENDURANCE SPECIALTY HOLDINGS LTD		C	1	1.G FE	3,008,010	102.7457	3,082,371	3,000,000	3,000,821	0	(1,007)	0	0	4.700	4.664	AO	29,767	141,000	10/02/2012	10/15/2022
617446-8J-1	MORGAN STANLEY			1,2,5	1.F FE	2,034,600	103.1367	2,062,734	2,000,000	2,019,952	0	(7,489)	0	0	2.720	2.316	JJ	24,027	54,400	01/07/2020	07/22/2025
617446-8P-7	MORGAN STANLEY			1,2,5	1.F FE	4,560,960	108.7484	4,349,936	4,000,000	4,480,965	0	(53,060)	0	0	3.622	2.031	AO	36,220	144,880	06/24/2020	04/01/2031
61746B-DQ-6	MORGAN STANLEY			1	1.G FE	765,608	105.9520	794,640	750,000	757,322	0	(2,978)	0	0	3.875	3.434	AO	5,005	29,063	02/07/2019	04/29/2024
68245J-AB-6	INTACT US HOLDINGS INC			1	1.G FE	3,027,510	102.7499	3,082,497	3,000,000	3,002,901	0	(3,267)	0	0	4.600	4.483	MN	19,933	138,000	11/07/2012	11/09/2022
693304-AT-4	PECO ENERGY CO			1,2	1.E FE	1,457,880	105.9019	1,588,529	1,500,000	1,476,527	0	5,691	0	0	3.150	3.596	AO	9,975	47,250	08/08/2018	10/15/2025
693475-AZ-8	PNC FINANCIAL SERVICES GROUP INC			2	1.G FE	997,200	102.7667	1,027,667	1,000,000	997,689	0	255	0	0	2.550	2.582	JJ	11,263	25,500	01/16/2020	01/22/2030
69352P-AQ-6	PPL CAPITAL FUNDING INC			1,2	2.A FE	4,568,620	113.0574	4,522,296	4,000,000	4,486,770	0	(54,177)	0	0	4.125	2.448	AO	34,833	165,000	06/22/2020	04/15/2030
713448-EQ-7	PEPSICO INC			1,2	1.E FE	1,498,935	103.4425	1,551,638	1,500,000	1,499,302	0	207	0	0	2.250	2.265	MS	9,563	33,750	03/17/2020	03/19/2025
713448-ES-3	PEPSICO INC			1,2	1.E FE	994,630	105.7571	1,057,571	1,000,000	995,484	0	483	0	0	2.750	2.812	MS	7,792	27,500	03/17/2020	03/19/2030
73939V-AA-2	ARTERA SERVICES LLC			1,2	4.C FE	399,205	105.2604	411,568	391,000	399,041	0	(164)	0	0	9.033	8.405	AO	7,456	0	11/29/2021	12/04/2025
744560-CB-0	PUBLIC SERVICE ELECTRIC AND GAS CO			1,2	1.F FE	2,494,250	102.0014	2,550,035	2,500,000	2,495,282	0	524	0	0	2.450	2.476	JJ	28,243	61,250	01/07/2020	01/15/2030
749607-AC-1	RLI CORP			1	2.B FE	5,026,350	103.9413	5,197,065	5,000,000	5,005,569	0	(3,071)	0	0	4.875	4.806	MS	71,771	243,750	09/26/2013	09/15/2023
845011-AC-9	SOUTHWEST GAS CORP			1,2	2.A FE	1,997,480	97.8919	1,957,838	2,000,000	1,997,847	0	229	0	0	2.200	2.214	JD	1,956	44,000	06/01/2020	06/15/2030
87264A-CP-8	T-MOBILE USA INC			1,2	2.C FE	996,900	100.6314	1,006,314	1,000,000	996,925	0	25	0	0	2.700	2.734	MS	1,875	0	12/01/2021	03/15/2032
89214P-BD-0	TOWNE BANK			2,5	2.A FE	4,000,000	100.8722	4,034,888	4,000,000	4,000,000	0	0	0	0	4.500	4.501	JJ	75,500	180,000	07/12/2017	07/30/2027
89788M-AB-8	TRUIST FINANCIAL CORP			2	1.G FE	1,495,665	98.5100	1,477,650	1,500,000	1,496,292	0	401	0	0	1.950	1.982	JD	2,113	29,250	06/02/2020	06/05/2030
91324P-DR-0	UNITEDHEALTH GROUP INC			1	1.F FE	1,513,530	103.3329	1,549,994	1,500,000	1,507,799	0	(2,860)	0	0	2.375	2.170	FA	13,458	35,625	12/16/2019	08/15/2024
92826C-AD-4	VISA INC			1,2	1.D FE	1,065,400	106.7156	1,067,156	1,000,000	1,044,845	0	(11,588)	0	0	3.150	1.890	JD	1,488	31,500	03/16/2020	12/14/2025
95000U-2C-6	WELLS FARGO & CO			1,2	1.E FE	2,030,620	104.9993	2,099,986	2,000,000	2,013,156	0	(6,318)	0	0	3.750	3.404	JJ	32,708	75,000	02/21/2019	01/24/2024
95101V-AB-5	WESLEYAN UNIVERSITY			1,2	1.C FE	1,000,000	111.0186	1,110,186	1,000,000	1,000,000	0	0	0	0	3.369	3.369	JJ	16,845	33,690	01/09/2020	07/01/2050
976826-BM-8	WISCONSIN POWER AND LIGHT CO			1,2	1.G FE	3,101,230	105.4140	3,162,420	3,000,000	3,080,896	0	(10,012)	0	0	3.000	2.590	JJ	45,000	90,000	12/13/2019	07/01/2029
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						64,860,099	XXX	66,130,579	63,396,000	64,554,178	0	(164,019)	0	0	XXX	XXX	XXX	616,236	2,174,678	XXX	XXX
629420-CW-1	NRART 2020-T2 AT2 - ABS/MBS			4	1.A FE	1,499,997	100.6389	1,509,584	1,500,000	1,499,999	0	1	0	0	1.475	1.480	MON	984	22,131	09/10/2020	09/15/2053
81748M-AD-0	SEMT 2020-1 A4 - CMO/RMBS			4	1.A	18,987	99.7927	18,573	18,611	18,714	0	(467)	0	0	3.500	1.062	MON	54	651	01/08/2020	02/25/2050
85209F-AA-4	SHMLT 2020-SH1 A1 - CMO/RMBS			4	1.A	527,345	100.0800	527,773	527,351	527,205	0	(68)	0	0	2.521	2.464	MON	1,108	13,295	02/12/2020	01/28/2050
95002Q-AE-0	WFMBS 2020-2 A5 - CMO/RMBS			4	1.A	1,049,321	102.1276	1,021,276	1,000,000	1,042,171	0	(4,767)	0	0	3.000	2.424	MON	2,500	30,000	06/12/2020	02/25/2050
3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						3,095,650	XXX	3,077,205	3,045,962	3,088,088	0	(5,301)	0	0	XXX	XXX	XXX	4,646	66,077	XXX	XXX
05492V-AF-2	BBCMS 2020-C7 A5 - CMBS			4	1.A	4,119,792	98.5820	3,943,280	4,000,000	4,101,698	0	(11,986)	0	0	2.037	1.696	MON	6,790	81,480	06/12/2020	04/17/2053
06539W-BA-3	BANK 2020-BNK25 A4 - CMBS			4	1.A	1,262,400	101.6380	1,270,475	1,250,000	1,259,997	0	(1,281)	0	0	2.399	2.285	MON	2,499	29,988	01/27/2020	01/18/2063

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
06539X-AC-8	BANK 2020-BNK27 A4 - CMBS			4	1.A	3,029,961	97.7960	2,933,880	3,000,000	3,024,896	0	(3,432)	0	0	1.901	1.778	MON	4,753	57,030	06/19/2020	04/17/2063
065404-BB-0	BANK 2018-BNK10 A5 - CMBS			4	1.A	2,723,242	109.5290	2,738,225	2,500,000	2,668,659	0	(26,366)	0	0	3.688	2.464	MON	7,683	92,200	11/21/2019	02/17/2061
08162C-AD-2	BMARK 2018-B6 A4 - CMBS			4	1.A	1,565,331	113.2990	1,565,792	1,382,000	1,525,223	0	(19,942)	0	0	4.261	2.547	MON	4,907	58,887	12/13/2019	10/13/2051
125039-AF-4	CD 2017-CD6 A5 - CMBS			4	1.A	1,287,418	107.5860	1,344,825	1,250,000	1,272,562	0	(3,812)	0	0	3.456	3.106	MON	3,600	43,200	11/13/2017	11/15/2050
126438-AA-8	CSMC 2020-NET A - CMBS			4	1.A FE	1,029,999	100.8690	1,008,690	1,000,000	1,021,691	0	(5,954)	0	0	2.257	1.620	MON	1,881	22,569	07/30/2020	08/17/2037
21872U-AA-2	CAFL 201 A1 - CMBS			4	1.A FE	1,221,558	99.9260	1,220,658	1,221,562	1,221,559	0	0	0	0	1.832	1.832	MON	995	31,477	03/05/2020	03/15/2050
36258Y-BF-4	GSMS 2020-GC45 A4 - CMBS			4	1.A	1,514,991	103.2960	1,549,440	1,500,000	1,512,052	0	(1,552)	0	0	2.658	2.544	MON	3,323	39,876	01/10/2020	02/14/2053
95001X-BA-3	WFCM 2019-C50 A4 - CMBS			4	1.A	1,514,904	107.2500	1,608,750	1,500,000	1,509,863	0	(2,231)	0	0	3.466	3.321	MON	4,333	51,990	04/29/2019	05/17/2052
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						19,269,596	XXX	19,184,015	18,603,562	19,118,200	0	(76,556)	0	0	XXX	XXX	XXX	40,762	508,697	XXX	XXX
04016L-AQ-0	ARES XLII AR - CDO		C	4	1.A FE	1,500,000	99.7721	1,496,582	1,500,000	1,500,000	0	0	0	0	1.048	1.115	JAJO	3,101	8,242	04/07/2021	01/24/2028
26251L-AC-8	DRSLF 64 A - CDO		C	4	1.A FE	1,000,000	99.9222	999,222	1,000,000	1,000,000	0	0	0	0	1.092	1.168	JAJO	2,276	11,741	03/20/2018	04/18/2031
33767M-AC-9	FKH 2020-SFR1 B - RMBS			4	1.C FE	999,968	99.3380	993,380	1,000,000	999,742	0	(231)	0	0	1.740	1.732	MON	1,402	17,400	07/31/2020	08/19/2037
65357L-AL-9	NIAPK 1R BR - CDO			4	1.C FE	2,000,000	99.8395	1,996,790	2,000,000	2,000,000	0	0	0	0	1.722	1.799	JAJO	7,176	8,766	06/11/2021	07/19/2032
89613G-AA-4	TAH 20SFR1 A - RMBS			4	1.A FE	1,247,911	97.9680	1,222,554	1,247,912	1,263,294	0	13,176	0	0	1.499	2.385	MON	727	18,708	07/08/2020	07/17/2038
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						6,747,878	XXX	6,708,528	6,747,912	6,763,036	0	12,945	0	0	XXX	XXX	XXX	14,682	64,856	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						93,973,223	XXX	95,100,328	91,793,436	93,523,502	0	(232,930)	0	0	XXX	XXX	XXX	676,325	2,814,307	XXX	XXX
26441C-BG-9	DUKE ENERGY CORP			2	2.C FE	1,600,000	104.0000	2,080,000	2,000,000	1,608,664	0	4,960	0	0	4.875	6.383	MS	28,438	97,500	03/18/2020	12/31/2049
46625H-HA-1	JPMORGAN CHASE & CO			2	2.B FE	3,552,400	100.0000	3,424,000	3,424,000	3,424,000	0	0	0	0	3.599	3.650	JAJO	21,905	149,972	08/24/2011	12/29/2049
48128B-AF-8	JPMORGAN CHASE & CO			2,5	2.B FE	1,735,000	102.8500	2,057,000	2,000,000	1,740,643	0	3,182	0	0	5.000	5.937	FA	41,667	100,000	03/20/2020	12/31/2049
89832Q-AD-1	TRUIST FINANCIAL CORP			2	2.B FE	1,719,630	104.4600	2,089,200	2,000,000	1,726,018	0	3,631	0	0	4.800	5.781	MS	32,000	96,000	03/19/2020	12/29/2049
4299999. Subtotal - Bonds - Hybrid Securities - Issuer Obligations						8,607,030	XXX	9,650,200	9,424,000	8,499,325	0	11,772	0	0	XXX	XXX	XXX	124,009	443,472	XXX	XXX
4899999. Total - Hybrid Securities						8,607,030	XXX	9,650,200	9,424,000	8,499,325	0	11,772	0	0	XXX	XXX	XXX	124,009	443,472	XXX	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
000000-00-0	Internap Corporation			5	5.B	0	50.0000	0	0	0	0	0	0	0	2.000	3.334	N/A	1,436	0	11/10/2021	05/08/2025
000000-00-0	Production Resource Group, LLC			5	5.B	0	100.0000	0	0	0	0	0	0	0	6.500	6.593	N/A	337	0	04/15/2021	08/21/2024
000000-00-0	Sungard As New Holdings III, LLC			5	5.B	0	90.7500	0	0	0	0	0	0	0	0.000	0.000	N/A	144	(826)	07/14/2021	07/01/2024
000000-00-0	Spa Holdings 3 Oy			5	5.B	117,519	100.0000	118,110	118,110	117,540	0	22	0	0	4.750	4.909	N/A	0	1,296	03/12/2021	03/11/2028
000000-00-0	Logoplaste Group Sarl			5	5.B	150,636	99.8750	151,204	151,393	150,680	0	71	0	0	4.750	4.902	N/A	1,906	1,376	04/21/2021	07/06/2028
000000-00-0	Holding Socotec			5	5.B	239,795	99.6250	240,096	241,000	239,831	0	36	0	0	5.000	5.159	N/A	33	2,377	05/07/2021	05/05/2028
000000-00-0	Raptor Acquisition Corp.			5	5.B	0	100.3750	0	0	0	0	0	0	0	4.750	4.930	N/A	144	0	06/16/2021	11/02/2026
000000-00-0	Summer (BC) Bidco B LLC			5	5.B	44,551	99.8330	44,813	44,888	44,575	0	25	0	0	5.250	5.487	N/A	7	916	06/25/2021	12/04/2026
000000-00-0	Webhelp			5	5.B	78,212	99.5000	78,212	78,605	78,212	(5)	6	0	0	0.000	0.076	N/A	296	1	07/30/2021	07/29/2028
000000-00-0	ARC Falcon I Inc.			5	5.B	20,493	99.7710	20,549	20,596	20,497	0	4	0	0	0.000	0.072	N/A	0	104	09/22/2021	09/22/2028
000000-00-0	DexKo Global Inc.			5	5.B	3,802	99.5160	3,783	3,802	3,783	(18)	0	0	0	0.000	0.000	N/A	0	36	11/26/2021	09/22/2028
000000-00-0	Luxembourg Investment Company 428 S.a r.			5	5.B	394,020	99.5000	396,010	398,000	394,109	0	89	0	0	0.000	0.144	N/A	0	0	10/22/2021	01/03/2029
000000-00-0	Venga Finance Sarl			5	5.B	181,390	97.8130	182,910	187,000	181,485	0	95	0	0	0.000	0.438	N/A	0	0	11/05/2021	11/03/2028
000000-00-0	Holley Purchaser, Inc.			5	5.B	10,644	99.6040	10,602	10,644	10,602	(42)	0	0	0	0.000	0.000	N/A	23	0	12/15/2021	11/10/2028
000000-00-0	Chemours Company, The			5	5.B	358,821	96.5000	365,904	379,176	358,995	(106)	279	0	0	0.000	1.117	N/A	1,621	4	11/17/2021	11/16/2026
000000-00-0	NAB Holdings, LLC			5	5.B	302,243	99.3840	301,134	303,000	301,134	(1,119)	10	0	0	0.000	0.036	N/A	943	0	11/18/2021	11/17/2028
000000-00-0	UKG Inc.			5	5.B	0	100.4580	0	0	0	0	0	0	0	0.000	0.000	N/A	1,204	0	11/18/2021	05/03/2027
000000-00-0	Archroma Finance S.a.r.l.			5	5.B	47,913	99.0420	47,514	47,973	47,514	(401)	1	0	0	0.000	0.047	N/A	58	109	11/23/2021	08/12/2024
000000-00-0	Snap One Holdings Corp.			5	5.B	474,210	99.3750	476,006	479,000	474,245	0	35	0	0	0.000	0.143	N/A	1,264	0	11/23/2021	12/31/2028
000000-00-0	Pre-Paid Legal Services, Inc.			5	5.B	197,010	99.3330	197,673	199,000	197,019	0	9	0	0	0.000	0.144	N/A	0	0	12/07/2021	12/07/2028
000000-00-0	MediaOcean LLC			5	5.B	147,510	99.5000	148,255	149,000	147,516	0	6	0	0	0.000	0.144	N/A	17	166	12/09/2021	12/11/2028
000000-00-0	ASP Dream Acquisition Co LLC			5	5.B	166,320	99.5000	167,160	168,000	166,323	0	3	0	0	0.000	0.146	N/A	117	0	12/10/2021	11/22/2028
000000-00-0	ABG Intermediate Holdings 2 LLC			5	5.B	16,097	99.5000	16,138	16,219	16,098	0	0	0	0	0.000	0.108	N/A	0	0	12/10/2021	12/08/2028
000000-00-0	ABG Intermediate Holdings 2 LLC			5	5.B	16,097	99.5000	16,138	16,219	16,098	0	0	0	0	0.000	0.108	N/A	0	0	12/10/2021	12/08/2028
000000-00-0	ABG Intermediate Holdings 2 LLC			5	5.B	102,620	99.5000	102,879	103,396	102,623	0	2	0	0	0.000	0.108	N/A	0	0	12/10/2021	12/10/2028
000000-00-0	Sharp Midco LLC			5	5.B	670,320	99.7500	670,320	672,000	670,320	(3)	3	0	0	0.000	0.035	N/A	0	0	12/14/2021	01/31/2029

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
000000-00-0	Generation Bridge II, LLC			5	5.B	218,268	99.8750	220,198	220,473	218,268	0	0	0	0	0.000	0.145	N/A	0	0	12/15/2021	12/15/2028
000000-00-0	Generation Bridge II, LLC			5	5.B	26,864	99.8750	27,101	27,135	26,864	0	0	0	0	0.000	0.145	N/A	0	0	12/15/2021	12/15/2028
00076V-AW-0	ABG Intermediate Holdings 2 LLC			5	4.B FE	327,776	99.5360	326,255	327,776	326,255	(1,521)	0	0	0	4.000	4.056	N/A	1,535	10,407	02/02/2021	09/27/2024
00132U-AG-9	Osmosis Debt Merger Sub, Inc.			5	4.C FE	54,129	100.0710	54,440	54,401	54,149	0	20	0	0	4.500	4.649	N/A	17	1,085	06/18/2021	06/16/2028
00132U-AH-7	Osmosis Debt Merger Sub, Inc.			5	4.C FE	4,544	100.0710	4,570	4,566	4,545	0	2	0	0	0.000	0.072	N/A	0	0	06/17/2021	06/16/2028
00169Q-AD-1	Air Medical Group Holdings, Inc. Increme			5	4.B FE	61,730	99.5180	61,741	62,040	61,730	0	0	0	0	5.250	5.494	N/A	0	0	12/03/2021	03/14/2025
00169Q-AF-6	Global Medical Response, Inc.			5	4.B FE	323,500	99.4750	325,612	327,331	323,727	(713)	5,139	0	0	5.750	6.101	N/A	2,674	14,651	10/01/2021	09/24/2025
00215K-AE-6	ASP Chromaflo Intermediate Holdings, Inc			5	4.B FE	40,517	99.7500	40,517	40,619	40,517	(26)	35	0	0	4.500	4.664	N/A	5	1,183	04/16/2021	11/20/2023
00215K-AF-3	ASP Chromaflo Intermediate Holdings, Inc			5	4.B FE	57,911	99.7500	57,911	58,056	57,911	(37)	39	0	0	4.500	4.664	N/A	7	1,691	04/16/2021	11/20/2023
00215K-AN-6	ASP CHROMAFLO INTERMEDIATE HOLDINGS, INC			5	5.B	669,240	100.0000	676,000	676,000	670,702	0	1,462	0	0	8.250	8.731	N/A	0	36,870	04/23/2021	05/16/2024
00216Y-AC-9	ASP Navigate Acquisition Corp			5	4.C FE	253,200	100.2500	257,698	257,056	253,881	0	588	0	0	5.500	5.836	N/A	2,126	14,513	09/28/2020	10/01/2027
00217H-AB-7	ASP BLADE HOLDINGS, INC.			5	4.A FE	158,205	99.9170	158,868	159,000	158,227	0	22	0	0	0.000	0.072	N/A	60	1,352	10/07/2021	10/06/2028
00709L-AH-0	Aspen Dental 1/21 TLB				4.B FE	180,946	99.2920	180,342	181,628	180,342	(643)	42	0	0	3.750	3.871	N/A	0	5,869	01/29/2021	12/23/2027
00709L-AJ-6	ADMI Corp.			5	4.B FE	509,768	99.7340	510,966	512,329	509,961	0	199	0	0	4.250	4.399	N/A	0	10,129	06/22/2021	12/23/2027
00769E-AZ-3	Advantage Sales & Marketing Inc.			5	4.B FE	723,690	100.0000	723,690	723,690	723,690	0	0	0	0	0.000	0.000	N/A	4,116	10	10/22/2021	10/28/2027
01957T-AH-0	Allied Universal Holdco LLC			5	4.B FE	102,901	99.5630	102,966	103,418	102,936	0	36	0	0	4.250	4.396	N/A	12	2,109	11/19/2021	05/31/2028
03028B-AB-3	American Trailer World Corp			5	4.C FE	256,755	99.5180	257,087	258,332	256,699	(157)	108	0	0	4.500	4.672	N/A	32	5,282	10/21/2021	02/17/2028
03167D-AH-7	Amneal Pharmaceuticals LLC			5	4.B FE	210,949	98.8750	211,216	213,620	211,216	(236)	542	0	0	3.625	4.000	N/A	22	6,066	03/15/2021	05/05/2025
03835E-AF-1	Applovin Corporation			5	4.A FE	659,258	99.7290	659,119	660,910	659,119	(158)	23	0	0	0.000	0.036	N/A	64	1,622	10/22/2021	10/20/2028
03880Y-AC-8	ARC FALCON I INC.			5	4.B FE	140,379	99.7710	140,761	141,084	140,403	0	24	0	0	4.500	4.649	N/A	17	1,399	09/22/2021	08/31/2028
04270Y-AB-6	Array Technologies INC			5	4.A FE	457,191	98.8750	465,416	470,711	459,267	0	6,295	0	0	5.000	5.565	N/A	2,066	19,348	05/13/2021	10/08/2027
04349H-AM-6	Ascend Learning, LLC			5	5.B FE	337,155	100.1670	338,564	338,000	337,160	0	5	0	0	0.000	0.032	N/A	59	880	11/18/2021	11/16/2029
04685Y-AM-1	Athenahealth, Inc.			5	4.B FE	52,603	99.9000	52,550	52,603	52,550	(53)	0	0	0	4.452	4.517	N/A	321	1,697	01/28/2021	02/11/2026
05349U-BD-3	Avaya Inc.			5	4.B FE	35,000	99.8500	34,948	35,000	34,948	(53)	0	0	0	4.106	4.164	N/A	68	1,003	02/17/2021	12/15/2027
05543C-AC-0	BDF (Bobs Discount Furniture) T/L			5	4.B FE	369,670	99.2500	367,435	370,212	367,435	508	58	0	0	7.293	7.414	N/A	64	10,780	09/30/2021	08/14/2023
05549D-AJ-7	Aveanna Healthcare LLC			5	4.C FE	104,666	99.3930	104,554	105,192	104,554	(134)	23	0	0	4.250	4.397	N/A	211	1,713	06/30/2021	06/30/2028
05549D-AK-4	Aveanna Healthcare LLC			5	4.C FE	24,402	99.3930	24,376	24,525	24,376	(34)	8	0	0	0.000	0.072	N/A	0	0	06/30/2021	06/30/2028
05549P-AB-7	BCP Renaissance Parent L.L.C.			5	4.B FE	70,608	99.7190	71,301	71,501	70,800	0	312	0	0	4.500	4.938	N/A	248	1,646	03/12/2021	10/31/2024
05601Q-AB-0	Motel 6, Inc.			5	4.C FE	232,692	100.4380	236,071	235,042	232,833	0	147	0	0	0.000	0.204	N/A	677	3,341	08/19/2021	08/19/2026
05850D-AB-7	Ball Metalpack T/L 2nd Lien			5	5.B FE	218,321	98.8330	219,113	221,700	219,113	30,366	301	0	0	10.874	11.196	N/A	1,921	22,635	07/30/2018	07/31/2026
05850F-AB-2	Ball Metalpack T/L			5	4.C FE	43,676	100.0000	43,896	43,896	43,855	848	12	0	0	4.733	4.826	N/A	271	2,996	07/26/2018	07/31/2025
10524M-AN-7	Brand Energy & Infrastructure T/L			5	4.C FE	694,295	97.6530	684,848	701,308	684,848	2,255	98	0	0	6.509	6.618	N/A	7,335	37,624	06/16/2017	06/21/2024
12466C-AG-0	C&D Technologies, Inc.			5	4.C FE	200,032	98.8130	199,089	201,481	199,089	(950)	7	0	0	0.000	0.181	N/A	0	713	01/05/2022	12/19/2025
12509E-AB-6	CCS-CMGC Holdings (Correct Care) T/L			5	4.C FE	634,631	98.4060	631,361	641,588	631,113	8,078	922	0	0	7.543	7.817	N/A	6,420	32,608	03/03/2020	10/01/2025
12510E-AC-1	CCI Buyer, Inc.			5	4.C FE	344,187	100.0000	345,480	345,480	344,371	0	190	0	0	4.750	4.881	N/A	6	6,115	11/30/2021	12/10/2027
12541H-AT-0	CHG HEALTHCARE SERVICES, INC.			5	5.B	0	100.0380	0	0	0	0	0	0	0	0.000	0.071	N/A	367	0	09/22/2021	10/31/2028
12658H-AG-7	CP Atlas Buyer, Inc			5	4.C FE	18,404	99.4500	18,487	18,590	18,429	0	26	0	0	4.250	4.478	N/A	0	819	02/04/2021	11/23/2027
15643Y-AD-8	CENTURION PIPELINE COMPANY LLC			5	3.B FE	205,861	99.2500	211,728	213,328	207,823	0	1,532	0	0	4.147	4.959	N/A	753	8,123	08/14/2020	09/28/2025
16308T-AD-3	Chefs' Warehouse, Inc.			5	4.B FE	616,957	100.0000	616,957	616,957	616,957	0	0	0	0	5.650	5.731	N/A	96	35,346	08/11/2020	06/23/2025
20363A-AF-3	Community Care Health Network T/L B			5	4.B FE	151,151	96.0420	145,532	151,529	145,532	(5,058)	8	0	0	6.793	6.899	N/A	20	7,725	02/09/2018	02/17/2025
20600R-AB-8	Conair Holdings, LLC			5	4.B FE	132,004	99.9460	132,596	132,668	132,061	0	59	0	0	4.250	4.392	N/A	16	3,414	05/14/2021	05/12/2028
20716L-AF-3	Confluent Health LLC			5	5.B	204,209	99.8330	204,892	205,235	204,218	0	9	0	0	0.000	0.072	N/A	33	686	10/28/2021	11/30/2028
20716L-AG-1	Confluent Health LLC			5	5.B	43,916	99.8330	44,063	44,137	43,916	0	0	0	0	0.000	0.073	N/A	0	221	10/28/2021	10/27/2028
21870F-BA-6	Corelogic, Inc.			5	4.A FE	676,671	99.8000	678,861	680,222	676,923	0	260	0	0	4.000	4.145	N/A	76	13,966	12/01/2021	04/14/2028
22305C-AB-5	Covia Holdings LLC			5	4.C FE	134,882	98.9640	137,067	138,502	135,047	0	165	0	0	5.000	5.697	N/A	1,532	2,201	05/24/2021	07/31/2026
24022K-AJ-8	DCert Buyer, Inc.			5	5.B FE	545,517	100.0000	545,765	545,765	544,879	(740)	102	0	0	7.109	7.216	N/A	108	24,787	12/02/2021	02/16/2029
25213Y-AU-9	DEXKO GLOBAL INC.			5	5.B	30,371	99.5160	30,376	30,523	30,374	0	4	0	0	0.000	0.073	N/A	4	367	09/24/2021	09/29/2028
26208T-AB-7	Direct ChassisLink			5	4.B	681,512	99.9580	692,162	692,453	683,609	(118)	2,040	0	0	8.484	8.957	N/A	10,709	52,315	05/12/2021	04/10/2026
26881K-AC-8	EP Purchaser, LLC			5	4.A FE	90,545	99.9750	90,977	91,000	90,551	0	6	0	0	0.000	0.073	N/A	324	119	10/28/2021	10/27/2028
28031F-AD-2	Edgewater Generation, L.L.C. Edgewater (			5	3.C FE	263,487	94.2950	253,526	268,865	253,526	(10,690)	1,627	0	0	3.863	4.398	N/A	29	6,997	04/23/2021	12/12/2025
29279E-AB-8	Energy Acquisition T/L (Electrical Compo			5	4.C FE	701,117	99.0000	701,117	708,199	701,117	18,894	638	0	0	6.354	6.538	N/A	86	31,977	06/22/2018	06/26/2025
29279E-AF-9	Energy Acquisition 2nd Lien T/L			5	5.B FE	740,062	92.2500	726,284	787,300	726,284	248,352	5,553	0	0	10.604	11.670	N/A	0	67,573	06/22/2018	06/25/2026
31935H-AD-9	First Brands Group, LLC			5	4.A FE	584,774	100.3000	590,679	588,912	585,288	0	543	0	0	6.000	6.222	N/A	4,718	14,289	12/15/2021	03/24/2027

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
33937K-AV-6	Flexera Software LLC			5	4.C FE	72,089	99.9860	72,260	72,270	72,110	0	22	0	0	4.500	4.606	N/A	261	2,432	12/16/2020	03/03/2028
35039K-AB-2	Foundation Building Materials Holding Co			5	4.B FE	290,925	99.2140	289,096	291,387	289,096	(1,886)	59	0	0	3.750	3.829	N/A	1,943	7,249	03/31/2021	02/03/2028
36165Y-AB-6	GC EOS Buyer T/L B (06/18) (BBB)			5	4.C FE	816,679	99.7340	833,502	835,725	824,842	8,359	2,692	0	0	6.587	7.100	N/A	83	33,163	12/14/2021	08/01/2025
36649X-AC-2	Garrett LX III S.a r.l.			5	4.A FE	644,639	99.5630	645,047	647,878	645,005	0	374	0	0	3.750	3.885	N/A	4,262	12,767	03/05/2021	03/06/2028
37610G-AE-8	Recorded Books Inc.			5	4.C FE	594,931	99.8210	593,935	595,000	593,935	(1,004)	7	0	0	4.111	4.189	N/A	1,289	19,706	06/29/2021	08/29/2025
38019U-AB-8	Go Wireless T/L			5	4.B FE	341,543	99.7500	344,130	344,993	344,055	4,008	381	0	0	8.543	8.774	N/A	72	26,228	12/21/2017	12/22/2024
38046J-AB-0	Gogo Intermediate Holdings LLC			5	4.C FE	350,159	99.9110	351,605	351,919	350,323	0	172	0	0	4.500	4.645	N/A	2,778	7,800	04/21/2021	05/31/2028
39479U-AQ-6	Genesys Telecommunications Laboratories,			5	4.C FE	403,838	100.2920	409,109	407,918	404,459	0	612	0	0	4.750	4.984	N/A	37	20,829	10/09/2020	12/01/2027
40435T-AK-3	Help/Systems Holdings, Inc.			5	5.B	302,000	99.6670	300,994	302,000	300,994	(1,006)	0	0	0	0.000	0.000	N/A	4,027	503	10/14/2021	11/19/2027
42236W-AQ-0	Heartland Dental, LLC			5	4.C FE	363,969	99.7500	364,884	365,798	364,225	0	263	0	0	4.073	4.269	N/A	460	7,684	06/10/2021	04/30/2025
42703U-AG-0	Hercules Achievement, Inc.			5	5.A FE	137,453	97.9720	147,088	150,133	141,251	0	2,887	0	0	4.500	6.783	N/A	598	5,491	05/07/2021	12/16/2024
42778E-AF-8	Herschend Entertainment Co LLC			5	4.B FE	129,366	99.7080	130,291	130,673	129,428	0	65	0	0	0.000	0.144	N/A	15	1,851	08/18/2021	08/18/2028
43455J-AT-5	Hoffmaster Group T/L B1			5	5.A FE	135,127	92.7860	126,520	136,357	126,520	7,117	93	0	0	6.043	6.201	N/A	19	6,918	08/13/2018	11/21/2023
43538J-AC-3	Holley Purchaser, Inc.			5	5.B	211,810	99.6040	212,032	212,875	211,823	0	15	0	0	0.000	0.072	N/A	800	0	11/12/2021	11/10/2028
44325H-AB-4	Hoya Midco T/L (Vivid Seats)			5	4.B FE	923,335	99.8960	929,345	930,312	929,345	55,184	250	0	0	5.543	5.652	N/A	116	42,951	06/27/2017	06/28/2024
44928Q-AE-9	IBC Capital T/L B1 (Goodpack)			5	4.C FE	398,300	99.0750	395,605	399,298	395,605	2,274	22	0	0	6.152	6.247	N/A	617	15,863	06/08/2018	09/11/2023
45321N-AB-2	Imperva 2nd Lien T/L			5	5.B FE	484,110	100.0420	489,205	489,000	486,266	8,948	543	0	0	9.930	10.214	N/A	5,230	43,382	11/20/2018	01/11/2027
45567Y-AL-9	Micro Holding Corp.			5	4.B FE	149,246	100.1040	149,776	149,620	149,257	0	12	0	0	0.000	0.090	N/A	0	553	11/19/2021	09/13/2024
46049B-AB-7	Elevate Textiles T/L (International Text			5	5.A FE	501,741	92.1670	590,947	641,170	488,631	(13,741)	4,104	0	0	7.100	10.328	N/A	5,487	15,843	10/27/2021	05/01/2024
46049B-AD-3	Elevate Textiles 2nd Lien (International			5	5.B FE	109,830	72.5830	189,805	261,500	109,830	5,884	0	0	0	11.100	26.789	N/A	6,102	24,547	04/20/2018	05/01/2025
46583D-AF-6	Ivanti Software, Inc.			5	4.B FE	161,373	99.3960	160,800	161,778	160,800	(619)	49	0	0	4.750	4.860	N/A	1,840	4,065	02/17/2021	12/01/2027
49865N-AT-7	Klockner-Pentaplast of America, Inc.			5	4.B FE	0	97.0630	0	0	0	0	0	0	0	5.250	5.441	N/A	2,284	399	02/04/2021	02/04/2026
50011J-AB-6	Kodiak Building Partners Inc.			5	4.C FE	230,351	99.1670	229,882	231,813	229,686	(777)	120	0	0	4.000	4.163	N/A	19	6,386	12/08/2021	03/31/2028
50179J-AB-4	LBM Borrower, LLC			5	4.C FE	87,078	99.0160	86,599	87,460	86,599	(532)	59	0	0	4.500	4.636	N/A	792	5,291	06/24/2021	12/31/2027
50216Y-AB-6	LSF11 A5 HOLDCO LLC			5	4.A FE	36,815	99.8330	36,938	37,000	36,820	0	5	0	0	0.000	0.072	N/A	451	0	09/30/2021	09/29/2028
51177R-AB-6	Lakeland Tours, LLC			5	4.B	91,590	67.6250	243,707	360,380	125,946	(14,296)	38,354	0	0	0.000	14.596	N/A	0	44,156	09/27/2021	09/27/2027
51187G-AK-8	Lakeland Tours, LLC			5	5.C FE	191,459	88.1250	291,508	330,789	224,274	(2,514)	28,959	0	0	2.750	13.517	N/A	1,493	28,234	10/29/2021	09/25/2025
51187G-AM-4	Lakeland Tours, LLC			5	4.C FE	214,175	99.0000	260,868	263,503	226,514	(169)	10,252	0	0	2.750	7.058	N/A	1,291	22,491	10/29/2021	09/25/2025
51809E-AB-1	Lasership, Inc.			5	4.C FE	780,115	100.0000	784,035	784,035	780,318	0	212	0	0	5.250	5.410	N/A	114	15,047	10/20/2021	04/28/2028
51809E-AE-5	Lasership, Inc.			5	5.B FE	575,255	100.4380	585,554	583,000	575,756	0	501	0	0	8.250	8.622	N/A	134	23,638	10/20/2021	04/30/2029
52602X-AC-2	LENDINGTREE, INC.			5	3.C FE	193,050	99.8130	194,635	195,000	193,139	0	89	0	0	0.000	0.144	N/A	0	4,338	08/24/2021	08/24/2028
53226G-AG-6	Lightstone Holdco T/L B			5	4.C FE	1,451,811	84.1140	1,228,941	1,461,042	1,228,941	(125,886)	1,536	0	0	5.793	6.004	N/A	12,338	70,171	11/15/2018	01/30/2024
53226G-AH-4	Lightstone T/L C			5	4.C FE	81,889	84.1140	69,314	82,405	69,314	(7,100)	86	0	0	5.793	6.004	N/A	696	3,958	11/15/2018	01/30/2024
54912F-AD-2	Loyalty Ventures Inc.			5	4.A FE	177,380	99.3330	179,793	181,000	177,422	0	42	0	0	0.000	0.346	N/A	25	1,097	10/08/2021	10/08/2027
55292H-AB-9	MLN US HoldCo T/L			5	5.A FE	0	96.0250	0	0	0	0	0	0	0	6.612	6.751	N/A	37	3,228	07/13/2018	11/28/2025
55303B-AD-5	MH Sub I, LLC			5	5.B FE	542,640	100.4580	546,492	544,000	542,783	0	143	0	0	6.359	6.490	N/A	288	29,492	02/12/2021	02/12/2029
55336C-AF-9	MI Windows and Doors, LLC			5	4.B FE	350,678	100.3440	353,652	352,440	350,933	0	269	0	0	4.500	4.647	N/A	0	16,168	12/15/2020	12/17/2027
55759V-AB-4	Madison IAQ LLC			5	4.B FE	55,441	99.8470	55,635	55,720	55,462	0	22	0	0	3.750	3.886	N/A	64	1,039	06/16/2021	06/16/2028
56388V-AD-7	Mannington Mills, Inc.			5	4.A FE	251,487	99.7500	251,173	251,802	251,173	(345)	32	0	0	3.897	3.982	N/A	28	5,789	06/17/2021	08/06/2026
57165K-AB-2	RED PLANET BORROWER, LLC			5	4.B FE	66,498	99.3500	66,398	66,833	66,398	(112)	12	0	0	0.000	0.072	N/A	8	723	09/27/2021	09/24/2028
57723C-AR-0	MATTRESS FIRM, INC.			5	4.A FE	81,965	99.0830	82,033	82,793	81,991	0	28	0	0	5.000	5.246	N/A	92	899	09/22/2021	09/22/2028
57767K-AF-5	Maverick Bidco Inc			5	5.B	72,635	100.0000	73,000	73,000	72,663	0	28	0	0	7.500	7.712	N/A	973	2,449	04/29/2021	04/30/2029
57810J-AC-2	Amynta T/L (FeeCo) (Mayfield)			5	4.C FE	877,501	99.5630	888,835	892,736	882,223	17,913	2,930	0	0	6.543	6.992	N/A	70	42,503	09/04/2019	02/28/2025
58985X-AB-0	Brook & Whittle Holding Corp.			5	4.B FE	31,007	99.2500	31,086	31,320	31,009	0	2	0	0	0.000	0.144	N/A	108	0	12/10/2021	12/08/2028
59408U-AB-3	Michaels Stores, Inc.			5	4.B FE	413,559	99.0180	413,320	417,419	413,320	(623)	403	0	0	5.000	5.227	N/A	0	14,855	04/09/2021	04/07/2028
59835X-AC-8	Midwest Physician Administrative Service			5	4.B FE	136,537	99.2860	136,243	137,223	136,243	(361)	71	0	0	4.000	4.139	N/A	0	3,903	11/18/2021	03/31/2028
60935Q-AP-1	Moneygram International, Inc.			5	4.B FE	282,644	99.9380	283,888	284,064	282,748	0	160	0	0	0.000	0.102	N/A	39	5,056	07/14/2021	07/14/2026
62014T-AB-6	Motus Operations, LLC			5	4.B FE	181,090	99.6880	181,432	182,000	181,096	0	6	0	0	0.000	0.073	N/A	364	0	11/03/2021	11/03/2028
62924D-AB-0	NMSC Holdings T/L B			5	5.A FE	1,466,312	99.7000	1,476,413	1,480,856	1,476,413	46,109	1,439	0	0	7.256	7.437	N/A	7,918	98,432	06/28/2016	04/19/2023
63909U-AB-9	Nautilus Power, LLC			5	4.A FE	311,938	84.4200	264,349	313,135	264,349	(47,836)	297	0	0	5.250	5.463	N/A	46	11,045	03/19/2021	05/16/2024
64362K-AE-3	New Constellis Borrower LLC			5	5.C FE	36,767	60.0000	110,302	183,836	89,128	0	29,955	0	0	12.000	42.539	N/A	0	20,467	03/27/2020	02/28/2025
64362K-AE-3	New Constellis Borrower LLC			5	5.C FE	219,627	97.0000	213,038	219,627	213,038	1,465	0	0	0	8.500	8.617	N/A	0	17,320	03/27/2020	03/27/2024
64911C-AB-3	VAC T/L (Vacuumschmelze)			5	5.A FE	813,268	97.2500	794,878	817,355	794,878	189,471	585	0	0	6.104	6.268	N/A	114	41,468	02/26/2018	03/10/2025

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
67U54B-AC-0	Oak Parent T/L (Augusta Sportswear)			5	4.C FE	686,591	98.1500	688,531	701,509	687,588	48,729	2,320	0	0	6.546	6.926	N/A	107	39,405	07/23/2019	10/26/2023
68162R-AC-5	West Corporation T/L B (Olympus Merger)			5	4.B FE	0	94.7050	0	0	0	0	0	0	0	6.439	6.529	N/A	2,870	131	01/02/2020	10/10/2024
68764J-AB-7	ORYX MIDSTREAM SERVICES PERMIAN BASIN LL			5	3.C FE	133,330	99.2660	133,016	134,000	133,016	(336)	22	0	0	0.000	0.072	N/A	600	586	09/30/2021	09/29/2028
69291L-AB-2	PECF USS Intermediate Holding III Corpor			5	4.C FE	120,698	100.0360	121,044	121,000	120,698	0	0	0	0	0.000	0.036	N/A	64	0	11/04/2021	11/30/2028
69338C-AH-4	PG&E Corporation			5	3.C FE	128,518	98.8000	129,832	131,409	128,684	(101)	280	0	0	0.000	0.579	N/A	13	1,483	11/30/2021	06/23/2025
69403H-AL-4	Pacific Bells LLC			5	4.C FE	214,292	99.5000	215,375	216,457	214,313	0	21	0	0	0.000	0.147	N/A	722	0	10/20/2021	10/14/2028
69403H-AM-2	Pacific Bells LLC			5	4.C FE	2,232	99.5000	2,243	2,255	2,232	0	0	0	0	0.000	0.148	N/A	0	23	10/20/2021	10/14/2028
71677H-AL-9	PetSmart, Inc.			5	4.A FE	58,264	100.0630	58,890	58,853	58,337	0	74	0	0	4.500	4.728	N/A	471	2,104	01/29/2021	01/28/2028
71911K-AC-8	Parexel International Corporation			5	4.B FE	285,565	99.9550	286,871	287,000	285,587	0	22	0	0	0.000	0.072	N/A	0	1,979	08/11/2021	11/15/2028
72431H-AD-2	Cornerstone Building Brands, Inc			5	4.A FE	250,530	99.6250	250,845	251,789	250,654	0	132	0	0	3.750	3.885	N/A	446	6,088	03/26/2021	04/12/2028
72813N-AU-9	PlayPower, Inc.			5	4.C FE	203,046	97.6670	198,557	203,300	198,557	(4,520)	33	0	0	5.699	5.803	N/A	0	7,144	05/11/2021	05/08/2026
72913G-AG-4	PLH Infrastructure T/L			5	4.B FE	293,304	98.7500	298,595	302,375	298,595	20,560	2,008	0	0	8.209	8.924	N/A	2,682	19,258	08/01/2018	08/07/2023
74142K-AF-6	PRETIUM PKG HOLDINGS, INC.			5	4.C FE	57,710	99.7130	57,834	58,000	57,720	0	10	0	0	4.500	4.651	N/A	624	0	09/22/2021	09/22/2028
74274X-AC-5	Procera Networks T/L (10/18) (Sandvine)			5	4.C FE	65,645	99.6250	65,728	65,975	65,728	2,964	38	0	0	4.609	4.728	N/A	0	3,389	10/31/2018	10/31/2025
74338U-AE-1	Project Leopard Holdings, Inc.			5	4.B FE	152,079	99.9580	152,396	152,460	152,172	0	96	0	0	5.750	5.962	N/A	24	7,184	02/26/2021	07/08/2024
74530D-AG-0	Pug LLC			5	4.C FE	54,588	99.3750	54,520	54,863	54,520	(89)	21	0	0	0.000	0.091	N/A	7	1,079	07/21/2021	02/13/2027
74934K-AC-5	Rough Country, LLC			5	5.B	257,707	99.6880	257,546	258,353	257,546	(197)	38	0	0	0.000	0.036	N/A	31	4,392	07/26/2021	07/28/2028
74934K-AD-3	Rough Country, LLC			5	5.B	331,335	99.7500	332,168	333,000	331,420	0	85	0	0	0.000	0.063	N/A	67	10,187	07/26/2021	07/26/2029
75049E-AM-6	RadNet Management, Inc.			5	4.B FE	191,570	99.9060	192,352	192,533	191,661	0	95	0	0	4.000	4.139	N/A	1,364	3,508	04/16/2021	04/28/2028
75972J-AE-4	Renaissance Holding Corp			5	5.B FE	415,858	100.1410	419,591	419,000	416,336	0	478	0	0	7.114	7.385	N/A	0	23,785	02/26/2021	05/29/2026
76100L-AH-5	Research Now T/L B (Survey Sampling)			5	4.B FE	508,981	98.5630	507,067	514,460	507,067	(2,374)	478	0	0	0.000	0.331	N/A	5,495	3,770	09/29/2021	12/20/2024
76680Y-AG-7	Ring Container Technologies Group, LLC			5	4.B FE	103,740	100.1000	104,104	104,000	103,749	0	9	0	0	0.000	0.037	N/A	12	1,562	08/05/2021	08/04/2028
78466Y-AN-8	SRS Distribution Inc.			5	4.C FE	246,433	99.6810	247,503	248,295	246,576	0	148	0	0	4.250	4.434	N/A	1,908	3,926	05/21/2021	05/19/2028
82671J-AB-0	Signify Health, LLC			5	4.B FE	149,869	99.5310	149,916	150,623	149,916	(8)	56	0	0	3.750	3.886	N/A	16	2,768	06/16/2021	06/30/2028
84673E-AB-5	PQ Performance Chemicals			5	4.A FE	129,350	100.0310	130,040	130,000	129,387	0	37	0	0	4.250	4.393	N/A	936	1,624	04/30/2021	08/02/2028
84748E-AF-7	SPECIALTY BUILDING PRODUCTS, LLC			5	4.C FE	51,740	99.6880	51,838	52,000	51,747	0	7	0	0	0.000	0.072	N/A	184	153	10/05/2021	10/05/2028
84763N-AB-6	Spectrum Holdings T/L (PPC Industries/KP			5	4.C FE	360,919	97.5940	352,676	361,371	352,676	13,137	32	0	0	5.293	5.381	N/A	3,978	11,659	01/26/2018	01/31/2025
86736L-AF-0	Sungard As New Holdings III, LLC			5	5.B	0	91.3000	0	0	0	0	0	0	0	4.750	6.268	N/A	383	12	04/22/2021	08/01/2024
86736L-AJ-2	Sungard As New Holdings III, LLC			5	5.B PL	0	38.2500	0	0	0	0	0	0	0	5.000	18.508	N/A	482	4	04/28/2021	07/01/2024
86803Y-AB-9	CORNERSTONE ONDEMAND, INC.			5	4.B FE	224,870	99.6070	225,112	226,000	224,901	0	31	0	0	0.000	0.071	N/A	1,894	0	09/21/2021	10/31/2028
87164G-AN-3	Syniverse Holdings 2nd Lien T/L E			5	5.C FE	1,274,148	98.8280	1,277,553	1,292,703	1,277,553	259,852	3,531	0	0	11.027	11.517	N/A	18,749	80,999	11/23/2021	03/11/2024
87167X-AC-7	Syndigo LLC			5	4.B FE	179,881	99.7500	182,163	182,620	180,288	0	411	0	0	5.250	5.580	N/A	427	9,644	12/14/2020	12/10/2027
87167X-AE-3	Syndigo LLC			5	5.B FE	434,385	99.7500	439,898	441,000	435,239	0	829	0	0	8.750	9.134	N/A	1,822	38,802	12/14/2020	12/11/2028
873412-AC-4	Tacala LLC			5	5.B FE	721,431	99.2920	718,477	723,600	718,408	5,983	279	0	0	8.250	8.417	N/A	166	60,526	11/13/2020	02/07/2028
87403U-AB-9	TAILWIND SMITH (ANVIL INTERNATIONAL) T/L			5	4.C FE	719,379	99.1250	726,710	733,125	724,084	31,245	2,154	0	0	6.080	6.490	N/A	104	38,007	08/01/2019	05/28/2026
87854H-AC-0	Technimark LLC			5	4.C FE	132,366	99.4380	132,284	133,032	132,284	(112)	34	0	0	4.250	4.394	N/A	1,275	619	06/30/2021	07/31/2028
88675U-AB-8	Tiger Acquisition, LLC			5	4.B FE	150,104	99.2860	150,537	151,620	150,226	0	126	0	0	3.250	3.456	N/A	0	2,735	05/21/2021	05/24/2028
89678Q-AB-2	Triton Water Holdings, Inc.			5	4.B FE	322,226	98.8180	320,017	323,845	320,017	(2,380)	180	0	0	4.500	4.648	N/A	2,840	6,960	03/17/2021	03/17/2028
89778P-AG-2	Truck Hero, Inc.			5	4.C FE	209,418	99.3520	208,060	209,418	208,060	(1,357)	0	0	0	4.500	4.564	N/A	23	8,287	01/20/2021	01/20/2028
90010L-AC-6	ThoughtWorks, Inc.			5	5.B	20,815	99.7250	20,810	20,867	20,810	(11)	14	0	0	3.750	3.843	N/A	2	610	03/19/2021	03/31/2028
90343K-AR-3	U.S. SILICA COMPANY, INC.			5	4.C FE	173,893	97.5940	173,949	178,237	173,949	(153)	220	0	0	0.000	0.706	N/A	0	2,447	09/14/2021	05/01/2025
90932R-AJ-3	United Airlines, Inc.			5	3.B FE	375,491	100.1360	376,936	376,424	375,580	0	96	0	0	4.500	4.605	N/A	1,360	4,744	12/02/2021	04/14/2028
91678H-AF-9	Upstream Newco, Inc.			5	4.B FE	290,799	100.0000	292,171	292,171	290,907	0	114	0	0	0.000	0.089	N/A	35	5,303	08/02/2021	11/20/2026
91823J-AC-6	Illuminate Merger Sub Corp			5	5.B	254,720	99.0940	253,681	256,000	253,681	(1,116)	77	0	0	4.000	4.141	N/A	28	4,309	06/30/2021	06/30/2028
92346N-AB-5	Verifone T/L			5	4.C FE	109,641	98.1500	108,153	110,192	108,153	1,838	42	0	0	6.136	6.262	N/A	569	5,868	08/09/2018	08/20/2025
92639M-AB-3	Victorias Secret & Co			5	3.B FE	188,617	99.6880	189,928	190,523	188,725	0	112	0	0	3.750	3.970	N/A	1,191	1,656	06/30/2021	06/30/2028
92643P-AB-0	Victory Buyer, LLC			5	4.C FE	42,785	99.8750	42,946	43,000	42,786	0	1	0	0	0.000	0.072	N/A	81	64	11/10/2021	11/30/2028
92940K-AK-1	WP CityMD Bidco LLC			5	4.B FE	133,833	99.8590	133,811	134,000	133,811	(22)	0	0	0	0.000	0.018	N/A	42	0	11/18/2021	12/23/2028
92941P-AC-7	Weight Watchers International, Inc.			5	3.C FE	280,202	98.8750	278,442	281,610	278,442	(1,896)	210	0	0	4.000	4.138	N/A	31	7,817	04/01/2021	03/31/2028
92943H-AB-5	W.R. Grace & Co.			5	4.A FE	108,728	100.0750	109,082	109,000	108,737	0	10	0	0	0.000	0.037	N/A	13	1,136	08/11/2021	08/11/2028
938SPR-II-2	Avaya Inc.			5	4.B	499,002	100.1880	499,941	499,002	499,002	0	0	0	0	4.377	4.439	N/A	1,027	22,027	09/25/2020	12/15/2027
96244U-AF-4	Whatabrands LLC			5	4.B FE	98,505	99.5450	98,550	99,000	98,534	0	29	0	0	0.000	0.072	N/A	10	1,516	07/21/2021	07/21/2028
96289E-AG-4	Wheel Pros, LLC			5	4.C FE	435,029	99.7380	435,606	436,750	434,673	(474)	121	0	0	5.250	5.393	N/A	821	5,599	11/19/2021	04/24/2028

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
97654Q-AJ-6	WireCo WorldGroup Inc.			5	5.B	311,850	99.8130	314,411	315,000	311,899	0	49	0	0	0.000	0.143	N/A	1,787	0	10/29/2021	11/30/2028
98422B-AB-5	Xperi Holding Corporation			5	3.C FE	496,837	99.7250	497,039	498,409	496,564	(442)	1,694	0	0	4.147	4.260	N/A	50	15,649	06/04/2021	06/08/2028
99AAE8-84-1	Motion Finco, LLC			5	4.B FE	20,246	97.5890	21,838	22,377	20,661	0	371	0	0	3.504	5.353	N/A	2	779	10/09/2020	11/12/2026
99AAE8-85-8	Motion Finco, LLC			5	4.B FE	156,397	97.5890	168,674	172,841	159,605	0	2,863	0	0	3.504	5.351	N/A	0	6,017	10/09/2020	11/12/2026
C0102M-AP-0	Air Canada		C	5	3.C FE	123,904	99.5890	124,486	125,000	123,950	0	46	0	0	0.000	0.128	N/A	496	962	11/30/2021	07/28/2028
G0472C-AB-1	Apex Group Treasury LLC		C	5	4.C FE	117,411	99.7500	117,411	117,705	117,411	(13)	14	0	0	0.000	0.036	N/A	14	1,314	07/23/2021	07/23/2028
G6368C-AE-9	LifeMiles Ltd.		C	5	4.C FE	350,228	99.5750	350,479	351,975	349,506	(841)	154	0	0	0.000	0.100	N/A	1,602	3,341	11/18/2021	08/14/2026
G9341J-AN-0	Veritas US Inc.		C	5	4.C FE	22,770	99.9060	22,863	22,884	22,779	0	10	0	0	0.000	0.126	N/A	4	450	08/13/2021	09/01/2025
L0527C-AB-0	Birkenstock GmbH & Co. KG		C	5	4.B FE	145,443	99.6250	145,626	146,174	145,504	0	65	0	0	4.250	4.394	N/A	916	2,531	04/27/2021	04/27/2028
L8030P-AK-4	Samsonite International S.A.		C	5	4.A FE	91,311	99.3540	90,949	91,540	90,949	(386)	25	0	0	3.750	3.875	N/A	2	1,364	06/16/2021	04/25/2025
N2820E-AD-0	EG America LLC		C	5	4.C FE	401,647	100.6250	406,850	404,323	401,990	0	355	0	0	4.750	4.969	N/A	18	13,552	06/11/2021	03/11/2026
N3066K-AM-7	Esdec Solar Group B.V.		C	5	4.B FE	283,551	99.5000	287,891	289,338	283,811	0	330	0	0	0.000	0.290	N/A	47	5,222	08/23/2021	08/23/2028
6499999. Subtotal - Bonds - Unaffiliated Bank Loans - Acquired						51,542,100	XXX	51,934,865	52,936,278	51,331,525	781,694	180,290	0	0	XXX	XXX	XXX	185,531	1,891,748	XXX	XXX
6599999. Subtotal - Unaffiliated Bank Loans						51,542,100	XXX	51,934,865	52,936,278	51,331,525	781,694	180,290	0	0	XXX	XXX	XXX	185,531	1,891,748	XXX	XXX
7699999. Total - Issuer Obligations						118,371,034	XXX	124,382,625	117,475,000	117,862,433	0	(213,232)	0	0	XXX	XXX	XXX	1,069,810	3,960,828	XXX	XXX
7799999. Total - Residential Mortgage-Backed Securities						10,347,233	XXX	10,346,594	10,039,223	10,393,566	0	46,378	0	0	XXX	XXX	XXX	21,515	268,503	XXX	XXX
7899999. Total - Commercial Mortgage-Backed Securities						19,269,596	XXX	19,184,015	18,603,562	19,118,200	0	(76,556)	0	0	XXX	XXX	XXX	40,762	508,697	XXX	XXX
7999999. Total - Other Loan-Backed and Structured Securities						6,747,878	XXX	6,708,528	6,747,912	6,763,036	0	12,945	0	0	XXX	XXX	XXX	14,682	64,856	XXX	XXX
8099999. Total - SVO Identified Funds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
8199999. Total - Affiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
8299999. Total - Unaffiliated Bank Loans						51,542,100	XXX	51,934,865	52,936,278	51,331,525	781,694	180,290	0	0	XXX	XXX	XXX	185,531	1,891,748	XXX	XXX
8399999 - Total Bonds						206,277,840	XXX	212,556,628	205,801,975	205,468,760	781,694	(50,174)	0	0	XXX	XXX	XXX	1,332,300	6,694,631	XXX	XXX

1.

Line Number Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A 1A ...$ 41,028,035 1B ...$ 4,236,790 1C ...$ 17,659,337 1D ...$ 12,034,388 1E ...$ 8,056,212 1F ...$ 18,653,179 1G ...$ 18,122,995

1B 2A ...$ 17,245,123 2B ...$ 13,892,546 2C ...$ 2,605,589

1C 3A ...$ 0 3B ...$ 772,128 3C ...$ 1,607,321

1D 4A ...$ 4,724,199 4B ...$ 12,827,730 4C ...$ 15,365,071

1E 5A ...$ 3,027,693 5B ...$ 11,806,430 5C ...$ 1,803,992

1F 6 ...$ 0

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Par Value Per Share	Rate Per Share	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (15 + 16 - 17)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol	Date Acquired
060505-19-5	BANK OF AMERICA CORP			75,000.000	25.00	0.000	1,976,250	26.350	1,976,250	1,856,100	27,539	110,156	0	(90,750)	0	0	(90,750)	0	2.C FE	01/22/2019
060505-68-2	BANK OF AMERICA CORP			8,000.000	1,000.00	0.000	11,603,440	1,450.430	11,603,440	8,059,520	145,000	580,000	0	(580,976)	0	0	(580,976)	0	2.C FE	06/02/2011
25746U-DM-8	DOMINION ENERGY INC			3,500,000.000	1,000.00	0.000	3,613,750	103.250	3,613,750	3,500,000	0	0	0	113,750	0	0	113,750	0	2.C FE	12/01/2021
48128B-64-8	JPMORGAN CHASE & CO			55,000.000	25.00	0.000	1,502,050	27.310	1,502,050	1,381,600	0	82,500	0	(68,750)	0	0	(68,750)	0	2.B FE	01/22/2019
48128B-65-5	JPMORGAN CHASE & CO			20,000.000	25.00	0.000	538,600	26.930	538,600	494,000	0	28,750	0	(24,400)	0	0	(24,400)	0	2.B FE	12/07/2018
59156R-85-0	METLIFE INC			20,000.000	25.00	0.000	535,600	26.780	535,600	423,400	0	23,750	0	(10,200)	0	0	(10,200)	0	2.B FE	03/16/2020
59156R-87-6	METLIFE INC			20,000.000	25.00	0.000	528,600	26.430	528,600	474,900	0	28,125	0	(36,200)	0	0	(36,200)	0	2.B FE	03/12/2020
665859-85-6	NORTHERN TRUST CORP			10,000.000	25.00	0.000	271,200	27.120	271,200	180,000	2,938	11,750	0	(6,200)	0	0	(6,200)	0	2.A FE	03/23/2020
902973-83-3	US BANCORP			140,000.000	25.00	0.000	3,497,200	24.980	3,497,200	3,621,800	56,875	227,500	0	(222,600)	0	0	(222,600)	0	2.A FE	02/16/2012
949746-80-4	WELLS FARGO & CO			11,750.000	1,000.00	0.000	17,513,728	1,490.530	17,513,728	12,261,635	0	881,250	0	(321,598)	0	0	(321,598)	0	2.B FE	06/01/2011
8499999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred							41,580,418	XXX	41,580,418	32,252,955	232,352	1,973,781	0	(1,247,924)	0	0	(1,247,924)	0	XXX	XXX
8999999 - Total Preferred Stocks							41,580,418	XXX	41,580,418	32,252,955	232,352	1,973,781	0	(1,247,924)	0	0	(1,247,924)	0	XXX	XXX

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ...$ 0	1B ...$ 0	1C ...$ 0	1D ...$ 0	1E ...$ 0	1F ...$ 0	1G ...$ 0
1B	2A ...$ 3,768,400	2B ...$ 20,618,578	2C ...$ 17,193,440				
1C	3A ...$ 0	3B ...$ 0	3C ...$ 0				
1D	4A ...$ 0	4B ...$ 0	4C ...$ 0				
1E	5A ...$ 0	5B ...$ 0	5C ...$ 0				
1F	6 ...$ 0						

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
83066P-20-0	Skillsoft Corp New Class A Equity			118.750	1,087	9.150	1,087	2,565	0	2,456	0	(1,478)	0	(1,478)	0	08/27/2020	
00287Y-10-9	ABBVIE ORD			8,550.000	1,157,670	135.400	1,157,670	907,500	0	29,900	0	219,426	0	219,426	0	11/01/2021	
110122-10-8	BRISTOL MYERS SQUIBB ORD			12,200.000	760,670	62.350	760,670	745,482	0	10,854	0	13,423	0	13,423	0	11/29/2021	
166764-10-0	CHEVRON ORD			5,050.000	592,618	117.350	592,618	485,673	0	19,787	0	99,881	0	99,881	0	11/29/2021	
17275R-10-2	CISCO SYSTEMS ORD			16,900.000	1,070,953	63.370	1,070,953	817,154	0	15,530	0	231,158	0	231,158	0	11/29/2021	
172967-42-4	CITIGROUP ORD			5,500.000	332,145	60.390	332,145	379,665	0	5,891	0	(47,520)	0	(47,520)	0	11/29/2021	
191216-10-0	COCA-COLA ORD			11,250.000	666,113	59.210	666,113	591,843	0	14,805	0	59,632	0	59,632	0	11/01/2021	
22822V-10-1	CROWN CASTLE INTERNATIONAL REIT ORD			4,850.000	1,012,389	208.740	1,012,389	851,200	0	20,097	0	169,627	0	169,627	0	11/29/2021	
237194-10-5	DARDEN RESTAURANTS ORD			6,600.000	994,224	150.640	994,224	844,887	0	16,747	0	119,129	0	119,129	0	11/29/2021	
25746U-10-9	DOMINION ENERGY ORD			6,750.000	530,280	78.560	530,280	520,595	0	13,041	0	21,167	0	21,167	0	11/29/2021	
26441C-20-4	DUKE ENERGY ORD			6,050.000	634,645	104.900	634,645	589,363	0	16,718	0	48,247	0	48,247	0	11/29/2021	
291011-10-4	EMERSON ELECTRIC ORD			9,050.000	841,379	92.970	841,379	779,729	0	13,928	0	39,166	0	39,166	0	11/01/2021	
29364G-10-3	ENTERGY ORD			5,100.000	574,515	112.650	574,515	527,277	0	14,598	0	57,108	0	57,108	0	11/29/2021	
370334-10-4	GENERAL MILLS ORD			11,900.000	801,822	67.380	801,822	723,422	0	15,989	0	86,471	0	86,471	0	11/29/2021	
459200-10-1	INTERNATIONAL BUSINESS MACHINES ORD			3,850.000	514,591	133.660	514,591	482,471	0	5,986	0	32,120	0	32,120	0	11/29/2021	
46625H-10-0	JPMORGAN CHASE ORD			7,700.000	1,219,295	158.350	1,219,295	1,066,043	0	18,650	0	110,522	0	110,522	0	11/29/2021	
478160-10-4	JOHNSON & JOHNSON ORD			4,000.000	684,280	171.070	684,280	635,551	0	11,676	0	34,939	0	34,939	0	11/29/2021	
49456B-10-1	KINDER MORGAN CL P ORD			20,550.000	325,923	15.860	325,923	322,421	0	14,631	0	204	0	204	0	11/29/2021	
532457-10-8	ELI LILLY ORD			4,850.000	1,339,667	276.220	1,339,667	978,891	0	10,540	0	335,265	0	335,265	0	11/29/2021	
539830-10-9	LOCKHEED MARTIN ORD			2,350.000	835,214	355.410	835,214	838,027	0	15,550	0	6,148	0	6,148	0	11/29/2021	
580135-10-1	MCDONALD'S ORD			3,650.000	978,456	268.070	978,456	835,640	0	13,487	0	145,807	0	145,807	0	11/29/2021	
58933Y-10-5	MERCK & CO. INC.			9,300.000	712,752	76.640	712,752	713,310	6,417	9,880	0	(558)	0	(558)	0	11/29/2021	
594918-10-4	MICROSOFT ORD			4,000.000	1,345,280	336.320	1,345,280	983,693	0	7,184	0	355,759	0	355,759	0	11/01/2021	
60871R-20-9	MOLSON COORS BEVERAGE COMPA CL B ORD			7,000.000	324,450	46.350	324,450	319,250	0	2,380	0	5,200	0	5,200	0	11/29/2021	
69351T-10-6	PPL ORD			14,750.000	443,385	30.060	443,385	421,123	6,121	14,567	0	22,949	0	22,949	0	11/29/2021	
713448-10-8	PEPSICO ORD			4,850.000	842,494	173.710	842,494	716,028	5,214	10,899	0	115,473	0	115,473	0	11/29/2021	
717081-10-3	PFIZER ORD			16,350.000	965,468	59.050	965,468	631,512	0	18,272	0	333,032	0	333,032	0	11/01/2021	
723484-10-1	PINNACLE WEST ORD			6,900.000	487,071	70.590	487,071	550,164	0	15,198	0	(58,021)	0	(58,021)	0	11/29/2021	
742718-10-9	PROCTER & GAMBLE ORD			6,150.000	1,006,017	163.580	1,006,017	855,439	0	12,960	0	152,658	0	152,658	0	11/29/2021	
744573-10-6	PUBLIC SERVICE ENTERPRISE GROUP ORD			10,500.000	700,665	66.730	700,665	630,508	0	16,371	0	68,257	0	68,257	0	11/29/2021	
780259-20-6	ROYAL DUTCH SHELL ADR REP 2 CL A ORD		C	7,450.000	323,330	43.400	323,330	280,034	0	9,541	0	32,442	0	32,442	0	11/29/2021	
842587-10-7	SOUTHERN ORD			8,100.000	555,498	68.580	555,498	501,341	0	15,569	0	51,737	0	51,737	0	11/29/2021	
871829-10-7	SYSCO ORD			10,250.000	805,138	78.550	805,138	758,774	0	11,858	0	22,917	0	22,917	0	11/01/2021	
88579Y-10-1	3M ORD			1,900.000	337,497	177.630	337,497	341,647	0	6,068	0	(8,024)	0	(8,024)	0	11/29/2021	
8AMCSF-K0-5	New Constellis Borrower LLC			14,446.000	9,635	0.667	9,635	1,806	0	0	0	(4,811)	0	(4,811)	0	03/27/2020	
902973-30-4	US BANCORP ORD			5,950.000	334,212	56.170	334,212	325,832	2,737	5,160	0	8,380	0	8,380	0	11/29/2021	
92343V-10-4	VERIZON COMMUNICATIONS ORD			10,500.000	545,580	51.960	545,580	602,716	0	17,594	0	(53,835)	0	(53,835)	0	11/29/2021	
931142-10-3	WALMART ORD			6,050.000	875,375	144.690	875,375	866,021	3,328	6,942	0	9,751	0	9,751	0	11/29/2021	
949746-10-1	WELLS FARGO ORD			14,300.000	686,114	47.980	686,114	532,229	0	7,095	0	133,450	0	133,450	0	11/01/2021	
N3144W-10-5	EXPRO GROUP HOLDINGS ORD		C	65,015.000	932,965	14.350	932,965	536,431	0	(412)	0	409,945	0	409,945	0	02/05/2018	
9099999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					28,100,857	XXX	28,100,857	24,493,255	23,817	487,982	0	3,377,142	0	3,377,142	0	XXX	XXX
31337#-10-5	FEDERAL HOME LOAN BANK OF CINCINNATI	RF		34,203.000	3,420,300	100.000	3,420,300	3,420,300	0	68,359	0	0	0	0	0	05/14/2020	
99C020-93-2	Tweddle Group, Inc.			1,351.000	38,517	28.510	38,517	0	0	0	0	38,517	0	38,517	0	09/17/2018	
99C021-16-1	Sungard As New Holdings III, LLC			8,376.000	3,493	0.417	3,493	3,493	0	0	0	2,000	57,139	(55,139)	0	05/09/2019	
9199999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Other					3,462,310	XXX	3,462,310	3,423,793	0	68,359	0	40,517	57,139	(16,622)	0	XXX	XXX
47036*-10-9	James River Casualty Company			10,000.000	21,386,872	2,138.687	21,386,872	15,000,000	0	0	0	(1,050,694)	0	(1,050,694)	0	08/26/2009	
9399999. Subtotal - Common Stock - Parent, Subsidiaries and Affiliates Other					21,386,872	XXX	21,386,872	15,000,000	0	0	0	(1,050,694)	0	(1,050,694)	0	XXX	XXX
46625H-36-5	JP MORGAN CHASE ALERIAN ETN			92,750.000	1,651,878	17.810	1,651,878	1,288,298	0	120,686	0	363,580	0	363,580	0	10/27/2017	
9499999. Subtotal - Mutual Funds					1,651,878	XXX	1,651,878	1,288,298	0	120,686	0	363,580	0	363,580	0	XXX	XXX
04010L-10-3	ARES CAPITAL ORD			136,600.000	2,894,554	21.190	2,894,554	2,458,817	0	221,292	0	587,380	0	587,380	0	03/27/2013	
092533-10-8	BLACKROCK CAPITAL INVESTMENT ORD			267,950.000	1,071,800	4.000	1,071,800	720,192	26,796	80,385	0	351,015	0	351,015	0	12/30/2020	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
38173M-10-2	GOLUB CAPITAL BDC ORD			147,400.000	2,275,856	15.440	2,275,856	2,452,192	0	172,458	0	191,620	0	191,620	0	04/10/2013	
9699999. Subtotal - Closed-End Funds					6,242,210	XXX	6,242,210	5,631,200	26,796	474,135	0	1,130,015	0	1,130,015	0	XXX	XXX
9799999 - Total Common Stocks					60,844,127	XXX	60,844,127	49,836,546	50,612	1,151,162	0	3,860,560	57,139	3,803,421	0	XXX	XXX
9899999 - Total Preferred and Common Stocks					102,424,545	XXX	102,424,545	82,089,501	282,964	3,124,943	0	2,612,636	57,139	2,555,497	0	XXX	XXX

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ...$ 0	1B ...$ 0	1C ...$ 0	1D ...$ 0	1E ...$ 0	1F ...$ 0	1G ...$ 0
1B	2A ...$ 0	2B ...$ 0	2C ...$ 0				
1C	3A ...$ 0	3B ...$ 0	3C ...$ 0				
1D	4A ...$ 0	4B ...$ 0	4C ...$ 0				
1E	5A ...$ 0	5B ...$ 0	5C ...$ 0				
1F	6 ...$ 0						

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

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
605581-QD-2	MISSISSIPPI ST		11/19/2021	WELLS FARGO SECURITIES LLC		2,945,000	2,945,000	0
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						2,945,000	2,945,000	0
04016L-AQ-0	ARES XLII CLO, LTD. - CDO	C	04/07/2021	J.P. MORGAN SECURITIES LLC		1,500,000	1,500,000	0
60935Y-AA-7	MONEYGRAM INTERNATIONAL INC		07/14/2021	BANK OF AMERICA		408,000	408,000	0
65357L-AL-9	NIAPK 1R BR - CDO		06/11/2021	BNP PARIBAS SECURITIES CORP.		2,000,000	2,000,000	0
73939V-AA-2	ARTERA SERVICES LLC		11/29/2021	CFSD		399,205	391,000	4,074
87264A-CP-8	T-MOBILE USA INC		12/01/2021	BARCLAYS CAPITAL INC.		996,900	1,000,000	0
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						5,304,105	5,299,000	4,074
000000-00-0	Production Resource Group, LLC		01/29/2021	PIK BUY		15,146	15,146	0
000000-00-0	Spa Holdings 3 Oy		03/12/2021	GOLDMAN SACHS AND CO.		117,814	118,406	0
000000-00-0	Logoplaste Group Sarl		04/21/2021	DIRECT		156,215	157,000	0
000000-00-0	Holding Socotec		05/07/2021	J.P. MORGAN SECURITIES INC.		239,795	241,000	0
000000-00-0	Raptor Acquisition Corp.		06/16/2021	DIRECT		51,740	52,000	0
000000-00-0	Summer (BC) Bidco B LLC		06/25/2021	GOLDMAN SACHS AND CO.		44,663	45,000	0
000000-00-0	Sungard As New Holdings III, LLC		07/14/2021	DIRECT		57,642	57,642	0
000000-00-0	Webhelp		07/30/2021	GOLDMAN SACHS AND CO.		78,408	78,803	0
000000-00-0	ARC Falcon I Inc.		09/22/2021	RBC CAPITAL MARKETS		20,493	20,596	0
000000-00-0	Luxembourg Investment Company 428 S.a r.		10/22/2021	BANK OF AMERICA		394,020	398,000	0
000000-00-0	Venga Finance Sarl		11/05/2021	GOLDMAN SACHS AND CO.		181,390	187,000	0
000000-00-0	Internap Corporation		11/10/2021	PIK BUY		26,786	26,786	0
000000-00-0	Chemours Company, The		11/17/2021	J.P. MORGAN SECURITIES INC.		358,821	379,176	0
000000-00-0	NAB Holdings, LLC		11/18/2021	CREDIT SUISSE FIRST BOSTON GERMANY		302,243	303,000	0
000000-00-0	UKG Inc.		11/18/2021	NMRA		377,000	377,000	0
000000-00-0	Archroma Finance S.a.r.l.		11/23/2021	SEAPORT SECURITIES CORP		48,038	48,098	0
000000-00-0	Snap One Holdings Corp.		11/23/2021	MORGAN STANLEY AND CO INC		474,210	479,000	0
000000-00-0	DexKo Global Inc.		11/29/2021	DIRECT		7,663	7,663	0
000000-00-0	Pre-Paid Legal Services, Inc.		12/07/2021	ROYAL BANK OF CANADA		197,010	199,000	0
000000-00-0	MediaOcean LLC		12/09/2021	MACQUARIE		147,510	149,000	0
000000-00-0	ABG Intermediate Holdings 2 LLC		12/10/2021	BANK OF AMERICA		16,097	16,219	0
000000-00-0	ABG Intermediate Holdings 2 LLC		12/10/2021	BANK OF AMERICA		16,097	16,219	0
000000-00-0	ABG Intermediate Holdings 2 LLC		12/10/2021	BANK OF AMERICA		102,620	103,396	0
000000-00-0	ASP Dream Acquisition Co LLC		12/10/2021	J.P. MORGAN SECURITIES INC.		166,320	168,000	0
000000-00-0	Sharp Midco LLC		12/14/2021	GOLDMAN SACHS AND CO.		670,320	672,000	0
000000-00-0	Holley Purchaser, Inc.		12/15/2021	JEFFERIES		10,670	10,670	0
000000-00-0	Generation Bridge II, LLC		12/15/2021	CREDIT SUISSE FIRST BOSTON GERMANY		26,864	27,135	0
000000-00-0	Generation Bridge II, LLC		12/15/2021	CREDIT SUISSE FIRST BOSTON GERMANY		218,268	220,473	0
00076V-AW-0	ABG Intermediate Holdings 2 LLC		02/02/2021	BANK OF AMERICA		452,163	452,163	0
00132U-AG-9	Osmosis Debt Merger Sub, Inc.		06/18/2021	MORGAN STANLEY AND CO INC		81,002	81,409	0
00132U-AH-7	Osmosis Debt Merger Sub, Inc.		06/17/2021	MORGAN STANLEY AND CO INC		7,903	7,942	0
00169Q-AD-1	Air Medical Group Holdings, Inc. Increme		12/03/2021	BARCLAY INVESTMENTS, INC.		61,730	62,040	0
00169Q-AF-6	Global Medical Response, Inc.		10/01/2021	MORGAN STANLEY AND CO INC		328,157	328,157	0
00215K-AE-6	ASP Chromaflo Intermediate Holdings, Inc		04/16/2021	MORGAN STANLEY AND CO INC		45,387	45,501	0
00215K-AF-3	ASP Chromaflo Intermediate Holdings, Inc		04/16/2021	MORGAN STANLEY AND CO INC		59,018	59,166	0
00215K-AN-6	ASP Chromaflo Intermediate 2nd Lien T/L		04/23/2021	DIRECT		669,240	676,000	0
00217H-AB-7	ASP BLADE HOLDINGS, INC.		10/07/2021	DIRECT		158,205	159,000	0
00709L-AH-0	Aspen Dental 1/21 TLB		01/29/2021	RBC CAPITAL MARKETS		181,858	182,543	0
00709L-AJ-6	ADMI Corp.		06/22/2021	DIRECT		511,045	513,613	0
00769E-AZ-3	Advantage Sales & Marketing Inc.		10/22/2021	BANK OF AMERICA		725,518	725,518	0
01957T-AH-0	Allied Universal Holdco LLC		11/19/2021	CREDIT SUISSE FIRST BOSTON GERMANY		103,159	103,677	0
03028B-AB-3	American Trailer World Corp		10/21/2021	Various		257,773	259,357	0
03167D-AH-7	Amneal Pharmaceuticals LLC		03/15/2021	J.P. MORGAN SECURITIES INC.		214,288	217,000	0
03835E-AF-1	Applovin Corporation		10/22/2021	J.P. MORGAN SECURITIES INC.		963,153	965,567	0
03880Y-AC-8	ARC Falcon I Inc.		09/22/2021	RBC CAPITAL MARKETS		140,379	141,084	0
04270Y-AB-6	Array Technologies INC		05/13/2021	GOLDMAN SACHS AND CO.		135,295	139,300	0
04349H-AM-6	Ascend Learning, LLC		11/18/2021	GOLDMAN SACHS AND CO.		337,155	338,000	0
04685Y-AM-1	Athenahealth, Inc.		01/28/2021	JP MORGAN CHASE		53,000	53,000	0
05349U-BD-3	Avaya Inc.		02/17/2021	BANK OF AMERICA		35,000	35,000	0
05543C-AC-0	BDF (Bobs Discount Furniture) T/L		09/30/2021	RBC CAPITAL MARKETS		262,803	262,803	0
05549D-AJ-7	Aveanna Healthcare LLC		06/30/2021	BARCLAY INVESTMENTS, INC.		104,929	105,456	0
05549D-AK-4	Aveanna Healthcare LLC		06/30/2021	BARCLAY INVESTMENTS, INC.		24,402	24,525	0
05549P-AB-7	BCP Renaissance Parent L.L.C.		03/12/2021	JEFFERIES		213,596	216,300	0
05601Q-AB-0	Motel 6, Inc.		08/19/2021	GOLDMAN SACHS AND CO.		233,275	235,631	0
12466C-AG-0	C&D Technologies, Inc.		12/02/2021	KEY BANK		200,032	201,481	0
12510E-AC-1	CCI Buyer, Inc.		11/30/2021	WELLS FARGO		216,455	216,455	0

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

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
12541H-AT-0	CHG Healthcare Services, Inc		09/22/2021	GOLDMAN SACHS AND CO.		55,720	56,000	0
12658H-AG-7	CP Atlas Buyer, Inc		02/04/2021	CREDIT SUISSE		37,620	38,000	0
20600R-AB-8	Conair Holdings, LLC		05/14/2021	BANK OF AMERICA		132,335	133,000	0
20716L-AF-3	Confluent Health LLC		10/28/2021	DEUTSCHE BANK		285,893	287,329	0
20716L-AG-1	Confluent Health LLC		10/28/2021	DEUTSCHE BANK		61,482	61,791	0
21870F-BA-6	Corelogic, Inc.		12/01/2021	J.P. MORGAN SECURITIES INC.		678,367	681,927	0
22305C-AB-5	Covia Holdings LLC		05/24/2021	BARCLAY INVESTMENTS, INC.		134,882	138,502	0
24022K-AJ-8	DCert Buyer, Inc.		12/02/2021	CREDIT SUISSE FIRST BOSTON GERMANY		545,517	545,765	0
25213Y-AU-9	DEXKO GLOBAL INC.		09/24/2021	CREDIT SUISSE FIRST BOSTON GERMANY		61,721	62,031	0
26208T-AB-7	Direct ChassisLink		05/12/2021	MORGAN STANLEY AND CO INC		16,577	16,453	0
26881K-AC-8	EP Purchaser, LLC		10/28/2021	BANK OF AMERICA		90,545	91,000	0
28031F-AD-2	Edgewater Generation, L.L.C. Edgewater (		04/23/2021	CREDIT SUISSE FIRST BOSTON GERMANY		315,199	321,632	0
31935H-AD-9	First Brands Group, LLC		12/15/2021	JEFFERIES		588,311	592,481	0
33937K-AT-1	Flexera Software LLC		03/01/2021	DIRECT		(72,818)	(73,000)	0
33937K-AV-6	Flexera Software LLC		03/01/2021	DIRECT		72,818	73,000	0
35039K-AB-2	Foundation Building Materials Holding Co		03/31/2021	CREDIT SUISSE FIRST BOSTON GERMANY		292,387	292,851	0
36165Y-AB-6	GC EOS Buyer T/L B (06/18) (BBB)		12/14/2021	UBS WARBURG LLC		278,016	280,370	0
36649X-AC-2	Garrett LX III S.a r.l.		03/05/2021	J.P. MORGAN SECURITIES INC.		1,010,772	1,015,851	0
37610G-AE-8	Recorded Books Inc.		06/29/2021	GOLDMAN SACHS AND CO.		594,931	595,000	0
38046J-AB-0	Gogo Intermediate Holdings LLC		04/21/2021	MORGAN STANLEY AND CO INC		351,919	353,687	0
40435T-AK-3	Help/Systems Holdings, Inc.		10/14/2021	JEFFERIES		302,000	302,000	0
42236W-AQ-0	Heartland Dental, LLC		06/10/2021	JEFFERIES		365,798	367,637	0
42703U-AG-0	Hercules Achievement, Inc.		05/07/2021	BARCLAY INVESTMENTS, INC.		43,667	45,486	0
42778E-AF-8	Herschend Entertainment Co LLC		08/18/2021	GOLDMAN SACHS AND CO.		129,690	131,000	0
43538J-AC-3	Holley Purchaser, Inc.		11/12/2021	JEFFERIES		212,341	213,408	0
45321N-AD-8	Imperva, Inc.		03/01/2021	Bank of America		(57)	(58)	0
45567Y-AL-9	Micro Holding Corp.		11/19/2021	CREDIT SUISSE FIRST BOSTON GERMANY		149,625	150,000	0
46049B-AB-7	Elevate Textiles T/L (International Text		10/27/2021	BANK OF AMERICA		352,732	368,389	0
46583D-AF-6	Ivanti Software, Inc.		02/17/2021	MORGAN STANLEY AND CO INC		162,593	163,000	0
49865N-AT-7	Klockner-Pentaplast of America, Inc.		02/04/2021	JP MORGAN CHASE		175,120	176,000	0
50011J-AB-6	Kodiak Building Partners Inc.		12/08/2021	RBC CAPITAL MARKETS		231,850	233,321	0
50179J-AB-4	LBM Borrower, LLC		06/24/2021	Various		50,065	50,065	0
50179J-AE-8	LBM Borrower, LLC		05/01/2021	BARCLAY INVESTMENTS, INC.		(16,521)	(16,688)	0
50216Y-AB-6	LSF11 A5 Holdco LLC		09/30/2021	BANK OF AMERICA		52,735	53,000	0
51177R-AB-6	Lakeland Tours, LLC		09/27/2021	Various		44,156	44,156	0
51187G-AK-8	Lakeland Tours, LLC		10/29/2021	PIK BUY		19,476	19,476	0
51187G-AM-4	Lakeland Tours, LLC		10/29/2021	PIK BUY		15,514	15,514	0
51809E-AB-1	Lasership, Inc.		10/20/2021	JEFFERIES		853,710	858,000	0
51809E-AE-5	Lasership, Inc.		10/20/2021	JEFFERIES		663,905	673,000	0
52602K-AC-2	LendingTree, Inc.		08/24/2021	STCM 2095		193,050	195,000	0
54912F-AD-2	Loyalty Ventures Inc.		10/08/2021	BANK OF AMERICA		177,380	181,000	0
55303B-AD-5	MH Sub I, LLC		02/12/2021	RBC CAPITAL MARKETS		622,440	624,000	0
55759V-AB-4	Madison IAQ LLC		06/16/2021	GOLDMAN SACHS AND CO.		55,720	56,000	0
56388V-AD-7	Mannington Mills, Inc.		06/17/2021	RBC CAPITAL MARKETS		252,944	253,261	0
57165K-AB-2	Liftoff Mobile, Inc.		09/27/2021	MORGAN STANLEY AND CO INC		100,495	101,000	0
57723C-AR-0	MATTRESS FIRM, INC.		09/22/2021	BARCLAY INVESTMENTS, INC.		82,170	83,000	0
57767K-AF-5	Maverick Bidco Inc		04/29/2021	GOLUB CAPITAL		72,635	73,000	0
58985X-AB-0	Brook & Whittle Holding Corp.		12/10/2021	CREDIT SUISSE FIRST BOSTON GERMANY		77,518	78,301	0
59408U-AB-3	Michaels Stores, Inc.		04/09/2021	Various		436,479	440,570	0
59835X-AC-8	Midwest Physician Administrative Service		11/18/2021	CREDIT SUISSE FIRST BOSTON GERMANY		161,467	162,278	0
60935Q-AP-1	Moneygram International, Inc.		07/14/2021	BANK OF AMERICA		294,421	295,900	0
62014T-AB-6	Motus Operations, LLC		11/03/2021	RBC CAPITAL MARKETS		181,090	182,000	0
63689E-AP-0	National Mentor Holdings, Inc.		03/01/2021	DIRECT		(181,406)	(183,182)	0
63689E-AQ-8	National Mentor Holdings, Inc.		03/01/2021	DIRECT		(6,846)	(6,913)	0
63909U-AB-9	Nautilus Power, LLC		03/19/2021	MORGAN STANLEY AND CO INC		415,530	417,006	0
68764J-AB-7	Oryx Midstream Services Permian Basin LL		09/30/2021	BARCLAY INVESTMENTS, INC.		133,330	134,000	0
69291L-AB-2	PECF USS Intermediate Holding III Corpor		11/04/2021	BANK OF AMERICA		120,698	121,000	0
69338C-AH-4	PG&E Corporation		11/30/2021	J.P. MORGAN SECURITIES INC.		129,095	132,000	0
69403H-AL-4	Pacific Bells LLC		10/20/2021	ROYAL BANK OF CANADA		214,292	216,457	0
69403H-AM-2	Pacific Bells LLC		10/20/2021	ROYAL BANK OF CANADA		2,232	2,255	0
71677H-AL-9	PetSmart, Inc.		01/29/2021	J.P. MORGAN SECURITIES INC.		93,060	94,000	0
71911K-AC-8	Parexel International Corporation		08/11/2021	GOLDMAN SACHS AND CO.		285,565	287,000	0
72431H-AD-2	Cornerstone Building Brands, Inc		03/26/2021	DIRECT		252,423	253,692	0
72813N-AU-9	PlayPower, Inc.		05/11/2021	DIRECT		204,731	204,987	0
74142K-AF-6	Pretium PKG Holdings, Inc.		09/22/2021	CREDIT SUISSE FIRST BOSTON GERMANY		57,710	58,000	0

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

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
74338U-AE-1	Project Leopard Holdings, Inc.		02/26/2021	CREDIT SUISSE FIRST BOSTON GERMANY		153,615	154,000	0
74530D-AG-0	Pug LLC		07/21/2021	J.P. MORGAN SECURITIES INC.		54,725	55,000	0
74934K-AC-5	Rough Country, LLC		07/26/2021	GOLUB CAPITAL		258,353	259,000	0
74934K-AD-3	Rough Country, LLC		07/26/2021	GOLUB CAPITAL		331,335	333,000	0
75049E-AM-6	RadNet Management, Inc.		04/16/2021	BARCLAY INVESTMENTS, INC.		192,533	193,500	0
75972J-AE-4	Renaissance Holding Corp		02/26/2021	BARCLAY INVESTMENTS, INC.		415,858	419,000	0
76100L-AH-5	Research Now T/L B (Survey Sampling)		09/29/2021	GOLDMAN SACHS AND CO.		510,773	516,271	0
76680Y-AG-7	Ring Container Technologies Group, LLC		08/05/2021	DIRECT		103,740	104,000	0
77910D-AE-8	Rough Country, LLC		01/01/2021	Golub Capital LLC		(50,555)	(50,873)	0
78466Y-AN-8	SRS Distribution Inc.		05/21/2021	BANK OF AMERICA		262,020	264,000	0
82671J-AB-0	Signify Health, LLC		06/16/2021	BARCLAY NVESTMENTS, INC.		150,245	151,000	0
84673E-AB-5	PQ Performance Chemicals		04/30/2021	DIRECT		129,350	130,000	0
84748E-AF-7	SPECIALTY BUILDING PRODUCTS, LLC		10/05/2021	BARCLAY INVESTMENTS, INC.		51,740	52,000	0
86736L-AF-0	Sungard As New Holdings III, LLC		07/22/2021	PIK BUY		1,366	1,366	0
86736L-AJ-2	Sungard As New Holdings III, LLC		07/26/2021	PIK BUY		4,665	4,665	0
86803Y-AB-9	Cornerstone OnDemand, Inc.		09/21/2021	J.P. MORGAN SECURITIES INC.		224,870	226,000	0
87164G-AN-3	Syniverse Holdings 2nd Lien T/L E		11/23/2021	BARCLAY INVESTMENTS, INC.		501,367	502,134	0
87854H-AC-0	Technimark LLC		06/30/2021	GOLDMAN SACHS AND CO.		190,045	191,000	0
88675U-AB-8	Tiger Acquisition, LLC		05/21/2021	GOLDLMAN SACHS AND CO.		150,480	152,000	0
89678Q-AB-2	Triton Water Holdings, Inc.		03/17/2021	MORGAN STANLEY AND CO INC		353,770	355,548	0
89778P-AG-2	Truck Hero, Inc.		01/20/2021	JEFFERIES & CO		211,000	211,000	0
90010L-AC-6	ThoughtWorks, Inc.		03/19/2021	CREDIT SUISSE FIRST BOSTON GERMANY		178,553	179,000	0
90343K-AR-3	U.S. SILICA COMPANY, INC.		09/14/2021	Various		174,348	178,704	0
90932R-AJ-3	United Airlines, Inc.		12/02/2021	J.P. MORGAN SECURITIES INC.		401,252	402,312	0
91678H-AF-9	Upstream Newco, Inc.		08/02/2021	CREDIT SUISSE FIRST BOSTON GERMANY		292,261	293,639	0
91823J-AC-6	Illuminate Merger Sub Corp		07/01/2021	DEUTSCHE BANK		293,525	295,000	0
92639M-AB-3	Victorias Secret & Co		06/30/2021	J.P. MORGAN SECURITIES INC.		189,090	191,000	0
92643P-AB-0	Victory Buyer, LLC		11/10/2021	RBC CAPITAL MARKETS		42,785	43,000	0
92940K-AK-1	WP CityMD Bidco LLC		11/18/2021	CREDIT SUISSE FIRST BOSTON GERMANY		133,833	134,000	0
92941P-AC-7	Weight Watchers International, Inc.		04/01/2021	BANK OF AMERICA		296,510	298,000	0
92943H-AB-5	W.R. Grace & Co.		08/11/2021	J.P. MORGAN SECURITIES INC.		135,660	136,000	0
96244U-AF-4	Whatabrands LLC		07/21/2021	MORGAN STANLEY & CO		98,505	99,000	0
96289E-AG-4	Wheel Pros, LLC		11/19/2021	Various		519,013	521,578	0
97654Q-AJ-6	WireCo WorldGroup Inc.		10/29/2021	J.P. MORGAN SECURITIES INC.		311,850	315,000	0
98422B-AB-5	Xperi Holding Corporation		06/04/2021	BANK OF AMERICA		496,377	498,918	0
C0102M-AP-0	Air Canada	C	11/30/2021	J.P. MORGAN SECURITIES INC.		144,694	146,000	0
G0472C-AB-1	Apex Group Treasury LLC		07/23/2021	JPMS		196,508	197,000	0
G6368C-AE-9	LifeMiles Ltd.	C	11/18/2021	Various		357,616	359,400	0
G9341J-AN-0	Veritas US Inc.	C	08/13/2021	DIRECT		22,885	23,000	0
L0527C-AB-0	Birkenstock GmbH & Co. KG	C	04/27/2021	GOLDMAN SACHS AND CO.		146,174	146,908	0
L8030P-AK-4	Samsonite International S.A.	C	06/16/2021	DIRECT		91,770	92,000	0
N2820E-AD-0	EG America LLC	C	06/11/2021	BARCLAY INVESTMENTS, INC.		403,651	406,340	0
N3066K-AM-7	Esdec Solar Group B.V.		08/23/2021	J.P. MORGAN SECURITIES		287,140	293,000	0
8299999. Subtotal - Bonds - Unaffiliated Bank Loans						34,483,890	34,719,514	0
8399997. Total - Bonds - Part 3						42,732,995	42,963,514	4,074
8399998. Total - Bonds - Part 5						42,605,768	41,974,291	128,973
8399999. Total - Bonds						85,338,762	84,937,805	133,047
25746U-DM-8	DOMINION ENERGY INC		12/01/2021	J.P. MORGAN SECURITIES LLC	3,500,000.000	3,500,000	0.00	0
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						3,500,000	XXX	0
8999997. Total - Preferred Stocks - Part 3						3,500,000	XXX	0
8999998. Total - Preferred Stocks - Part 5						0	XXX	0
8999999. Total - Preferred Stocks						3,500,000	XXX	0
00287Y-10-9	ABBVIE ORD		11/01/2021	Various	6,100.000	675,726		0
110122-10-8	BRISTOL MYERS SQUIBB ORD		11/29/2021	Various	9,600.000	585,969		0
166764-10-0	CHEVRON ORD		11/29/2021	Various	3,700.000	378,729		0
17275R-10-2	CISCO SYSTEMS ORD		11/29/2021	Various	12,200.000	629,470		0
172967-42-4	CITIGROUP ORD		11/29/2021	Various	5,500.000	379,665		0
191216-10-0	COCA-COLA ORD		11/01/2021	Various	8,050.000	430,992		0
22822V-10-1	CROWN CASTLE INTERNATIONAL REIT ORD		11/29/2021	Various	3,600.000	643,774		0
237194-10-5	DARDEN RESTAURANTS ORD		11/29/2021	Various	4,650.000	642,811		0
25746U-10-9	DOMINION ENERGY ORD		11/29/2021	Various	5,000.000	377,513		0
26441C-20-4	DUKE ENERGY ORD		11/29/2021	Various	4,600.000	453,636		0
291011-10-4	EMERSON ELECTRIC ORD		11/01/2021	Various	6,500.000	597,269		0

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

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
29364G-10-3	ENTERGY ORD		11/29/2021	Various	3,800.000	387,615		0
370334-10-4	GENERAL MILLS ORD		11/29/2021	Various	8,550.000	518,371		0
459200-10-1	INTERNATIONAL BUSINESS MACHINES ORD		11/29/2021	Various	3,850.000	482,471		0
46625H-10-0	JPMORGAN CHASE ORD		11/29/2021	Various	5,450.000	822,865		0
478160-10-4	JOHNSON & JOHNSON ORD		11/29/2021	Various	2,900.000	476,224		0
49456B-10-1	KINDER MORGAN CL P ORD		11/29/2021	Various	14,900.000	248,484		0
532457-10-8	ELI LILLY ORD		11/29/2021	Various	3,750.000	818,678		0
539830-10-9	LOCKHEED MARTIN ORD		11/29/2021	Various	1,800.000	633,826		0
580135-10-1	MCDONALD'S ORD		11/29/2021	Various	2,650.000	618,069		0
58933Y-10-5	MERCK & CO. INC.		11/29/2021	Various	9,300.000	713,310		0
594918-10-4	MICROSOFT ORD		11/01/2021	Various	2,900.000	744,859		0
60871R-20-9	MOLSON COORS BEVERAGE COMPA CL B ORD		11/29/2021	PIPER SANDLER & CO.	7,000.000	319,250		0
69351T-10-6	PPL ORD		11/29/2021	Various	10,650.000	304,816		0
713448-10-8	PEPSICO ORD		11/29/2021	Various	3,600.000	541,558		0
717081-10-3	PFIZER ORD		11/01/2021	Various	11,650.000	459,429		0
723484-10-1	PINNACLE WEST ORD		11/29/2021	Various	5,150.000	405,179		0
742718-10-9	PROCTER & GAMBLE ORD		11/29/2021	Various	4,500.000	623,778		0
744573-10-6	PUBLIC SERVICE ENTERPRISE GROUP ORD		11/29/2021	Various	7,750.000	472,083		0
780259-20-6	ROYAL DUTCH SHELL ADR REP 2 CL A ORD	C	11/29/2021	Various	5,400.000	218,851		0
842587-10-7	SOUTHERN ORD		11/29/2021	Various	6,050.000	377,830		0
871829-10-7	SYSCO ORD		11/01/2021	Various	7,350.000	566,866		0
88579Y-10-1	3M ORD		11/29/2021	Various	1,450.000	266,866		0
8AMCSG-2X-1	Software Luxembourg Acquisition SARL		06/01/2021	DIRECT	19.000	2,565		0
902973-30-4	US BANCORP ORD		11/29/2021	Various	5,950.000	325,832		0
92343V-10-4	VERIZON COMMUNICATIONS ORD		11/29/2021	Various	7,500.000	423,165		0
931142-10-3	WALMART ORD		11/29/2021	Various	4,450.000	634,983		0
949746-10-1	WELLS FARGO ORD		11/01/2021	Various	10,250.000	430,436		0
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						18,633,813	XXX	0
9799997. Total - Common Stocks - Part 3						18,633,813	XXX	0
9799998. Total - Common Stocks - Part 5						723,897	XXX	0
9799999. Total - Common Stocks						19,357,711	XXX	0
9899999. Total - Preferred and Common Stocks						22,857,711	XXX	0
9999999 - Totals						108,196,473	XXX	133,047

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	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 Recognized	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
912828-L6-5	UNITED STATES TREASURY		09/30/2020	Maturity @ 100.00		0	0	0	0	0	0	0	0	0	0	0	0	0	37	09/30/2020
0599999. Subtotal - Bonds - U.S. Governments						0	0	0	0	0	0	0	0	0	0	0	0	0	37	XXX
13063D-GD-4	CALIFORNIA ST		09/16/2021	WELLS FARGO SECURITIES LLC		1,177,980	1,000,000	1,106,330	1,097,039	0	(8,689)	0	(8,689)	0	1,088,350	0	89,630	89,630	43,625	04/01/2033
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						1,177,980	1,000,000	1,106,330	1,097,039	0	(8,689)	0	(8,689)	0	1,088,350	0	89,630	89,630	43,625	XXX
082329-KT-9	BENSALEM TWP PA		09/16/2021	VINING SPARKS		1,058,750	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	58,750	58,750	19,106	06/01/2025
239163-JZ-2	DAVISON MICH CMNTY SCH DIST		09/16/2021	JVB FINANCIAL GROUP		1,359,161	1,145,000	1,320,265	1,312,735	0	(11,687)	0	(11,687)	0	1,301,048	0	58,113	58,113	40,584	05/01/2043
239163-KA-5	DAVISON MICH CMNTY SCH DIST		09/16/2021	JVB FINANCIAL GROUP		1,380,881	1,170,000	1,345,757	1,338,216	0	(11,705)	0	(11,705)	0	1,326,511	0	54,370	54,370	41,470	05/01/2044
799055-RE-0	SAN MATEO FOSTER CITY CALIF SCH DIST		09/16/2021	RAYMOND JAMES & ASSOCIATES, INC.		1,022,150	1,000,000	1,016,330	1,015,527	0	(1,051)	0	(1,051)	0	1,014,476	0	7,674	7,674	28,528	08/01/2035
799055-RG-5	SAN MATEO FOSTER CITY CALIF SCH DIST		09/16/2021	STIFEL, NICOLAUS & COMPANY, INCORPORATED		1,023,370	1,000,000	1,019,740	1,018,778	0	(1,261)	0	(1,261)	0	1,017,517	0	5,853	5,853	31,027	08/01/2037
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						5,844,312	5,315,000	5,702,093	5,685,256	0	(25,704)	0	(25,704)	0	5,659,551	0	184,760	184,760	160,715	XXX
040484-VW-4	ARIZONA BRD REGENTS UNIV ARIZ SYS REV		09/16/2021	WELLS FARGO SECURITIES LLC		1,370,363	1,260,000	1,260,000	1,260,000	0	0	0	0	0	1,260,000	0	110,363	110,363	27,634	06/01/2031
23542J-RA-5	DALLAS TEX WTRWKS & SWR SYS REV		09/16/2021	MARKET TAXES CORP		1,015,860	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	15,860	15,860	23,558	10/01/2036
23542J-RC-1	DALLAS TEX WTRWKS & SWR SYS REV		09/16/2021	MARKET TAXES CORP		1,035,310	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	35,310	35,310	26,873	10/01/2040
3132D5-4L-3	FH SB8027 - RMBS		12/01/2021	Paydown		870,880	870,880	893,196	895,163	0	(24,284)	0	(24,284)	0	870,880	0	0	0	12,301	01/01/2035
3132DM-GK-5	FH SD0202 - RMBS		09/16/2021	Various		3,135,134	2,971,535	3,149,827	3,146,177	0	(49,950)	0	(49,950)	0	3,096,228	0	38,907	38,907	81,587	01/01/2050
31339S-PS-8	FH QA3133 - RMBS		02/25/2021	Paydown		1,687,212	1,597,246	1,645,413	1,661,783	0	(4,844)	0	(4,844)	0	1,656,938	0	30,274	30,274	12,888	09/01/2049
3133KG-PY-8	FH RA1339 - RMBS		12/01/2021	Paydown		883,812	883,812	915,850	914,032	0	(30,221)	0	(30,221)	0	883,812	0	0	0	12,391	09/01/2049
3133KH-5H-5	FH RA2648 - RMBS		12/01/2021	Paydown		328,028	328,028	346,275	345,403	0	(17,375)	0	(17,375)	0	328,028	0	0	0	4,609	06/01/2050
3137FE-ZU-7	FHMS K-076 A2 - CMBS		09/17/2021	MLPFS INC FIXED INCOME		1,473,119	1,271,000	1,420,392	1,403,852	0	(12,419)	0	(12,419)	0	1,391,432	0	81,687	81,687	39,793	04/25/2028
3140JH-JW-4	FN BN1176 - RMBS		12/01/2021	Paydown		322,084	322,084	336,124	338,591	0	(16,508)	0	(16,508)	0	322,084	0	0	0	6,707	11/01/2048
3140KL-JF-0	FN BQ1161 - RMBS		12/01/2021	Paydown		300,885	300,885	317,292	316,427	0	(15,542)	0	(15,542)	0	300,885	0	0	0	4,761	08/01/2050
3140Q9-5B-5	FN CA2641 - RMBS		12/01/2021	Paydown		294,349	294,349	306,928	310,740	0	(16,391)	0	(16,391)	0	294,349	0	0	0	5,926	11/01/2048
3140QB-JC-3	FN CA3858 - RMBS		09/16/2021	Various		3,401,269	3,255,415	3,400,383	3,399,489	0	(37,518)	0	(37,518)	0	3,361,971	0	39,298	39,298	74,845	07/01/2049
3140X4-TF-3	FN FM1449 - RMBS		12/01/2021	Paydown		405,585	405,585	418,259	420,556	0	(14,971)	0	(14,971)	0	405,585	0	0	0	6,298	09/01/2049
3140X5-NS-8	FN FM2200 - RMBS		09/16/2021	Various		3,680,640	3,514,547	3,705,381	3,725,795	0	(59,912)	0	(59,912)	0	3,665,883	0	14,757	14,757	89,888	01/01/2050
31418D-HD-7	FN MA3827 - RMBS		12/01/2021	Paydown		1,023,690	1,023,690	1,032,407	1,033,708	0	(10,019)	0	(10,019)	0	1,023,690	0	0	0	11,738	11/01/2034
31418D-MD-1	FN MA3955 - RMBS		09/16/2021	Various		2,384,250	2,320,249	2,365,566	2,372,525	0	(16,613)	0	(16,613)	0	2,355,912	0	28,338	28,338	36,260	03/01/2035
31418D-UD-2	FN MA4179 - RMBS		02/25/2021	Various		1,929,783	1,871,336	1,941,804	1,941,080	0	(2,831)	0	(2,831)	0	1,938,249	0	(8,467)	(8,467)	8,755	11/01/2035
38611T-DK-0	GRAND PARKWAY TRANSN CORP TEX SYS TOLL R		09/16/2021	BARCLAYS CAPITAL INC.		1,300,200	1,250,000	1,250,000	1,250,000	0	0	0	0	0	1,250,000	0	50,200	50,200	38,972	10/01/2049
41422E-KF-9	HARRIS CNTY TEX MET TRAN AUTH SALES & US		02/25/2021	OPPENHEIMER & CO. INC.		1,008,870	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	8,870	8,870	5,310	11/01/2021
56052F-ST-3	MAINE ST HSG AUTH MTG PUR		09/16/2021	WELLS FARGO SECURITIES LLC		1,045,650	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	45,650	45,650	19,190	11/15/2028
591852-H3-5	METROPOLITAN COUNCIL MINN MINNEAPOLIS-ST		02/25/2021	OPPENHEIMER & CO. INC.		1,108,340	1,000,000	1,095,680	1,082,799	0	(2,497)	0	(2,497)	0	1,080,302	0	28,038	28,038	17,000	03/01/2028
597495-BV-1	MIDLAND CNTY TEX FRESH WTR SUPPLY DIST N		09/16/2021	MARKET TAXES CORP		1,086,310	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	86,310	86,310	33,560	09/15/2040
64989K-GR-1	NEW YORK ST PWR AUTH EXTENDIBLE IAM COML		09/16/2021	BARCLAYS CAPITAL INC.		1,511,440	1,000,000	1,452,950	1,440,624	0	(9,475)	0	(9,475)	0	1,431,149	0	80,291	80,291	50,706	11/15/2043
76221T-ML-0	RHODE ISLAND HSG & MTG FIN CORP REV		10/01/2021	Call @ 100.00		35,000	35,000	38,248	38,077	0	(219)	0	(219)	0	37,858	0	(2,858)	(2,858)	1,138	10/01/2050
76222F-EA-2	RHODE IS INFRASTRUCTURE BK SAFE DRINKING		09/16/2021	BOFA SECURITIES INC.		1,589,446	1,505,000	1,505,000	1,505,000	0	0	0	0	0	1,505,000	0	84,446	84,446	31,631	10/01/2025
87638Q-FT-1	TARRANT CNTY TEX CULTURAL ED FACS FIN CO		02/25/2021	PERSHING LLC		2,068,700	2,000,000	2,020,940	2,002,220	0	(410)	0	(410)	0	2,001,810	0	66,890	66,890	29,444	11/15/2030
880558-AQ-4	TENNESSEE ST SCH BD AUTH		09/16/2021	MIDDLEGATE SECURITIES		1,115,420	1,000,000	1,090,540	1,080,455	0	(8,610)	0	(8,610)	0	1,071,846	0	43,574	43,574	29,942	05/01/2027
91335V-KF-2	UNIV PITTSBURGH OF THE COMWLTH SYS OF HI		09/16/2021	J.P. MORGAN SECURITIES LLC		1,095,050	1,000,000	1,057,070	1,047,245	0	(6,878)	0	(6,878)	0	1,040,368	0	54,682	54,682	32,911	09/15/2025
919112-DT-6	VALDOSTA & LOWNDES CNTY GA HOSP AUTH REV		02/25/2021	MORGAN STANLEY & CO. LLC		2,570,675	2,500,000	2,672,950	2,516,047	0	(3,434)	0	(3,434)	0	2,512,614	0	58,061	58,061	52,083	10/01/2041
3199999. Subtotal - Bonds - U.S. Special Revenues						41,077,353	38,780,640	40,638,475	40,447,790	0	(360,918)	0	(360,918)	0	40,086,872	0	990,481	990,481	828,698	XXX
02665W-DJ-7	AMERICAN HONDA FINANCE CORP		09/16/2021	KEYBANC CAPITAL MARKETS INC.		1,836,538	1,750,000	1,748,548	1,748,735	0	142	0	142	0	1,748,877	0	87,660	87,660	49,350	01/08/2027
06539W-BA-3	BANK 2020-BNK25 A4 - CMBS		09/17/2021	MLPFS INC FIXED INCOME		1,292,529	1,250,000	1,262,400	1,261,278	0	(947)	0	(947)	0	1,260,331	0	32,198	32,198	24,073	01/18/2063
065404-BB-0	BANK 2018-BNK10 A5 - CMBS		09/17/2021	MORGAN STANLEY CO		2,792,578	2,500,000	2,723,242	2,695,026	0	(18,913)	0	(18,913)	0	2,676,113	0	116,466	116,466	74,016	02/17/2061
06540X-BF-7	BANK 2019-BNK22 A3 - CMBS		09/17/2021	MLPFS INC FIXED INCOME		1,583,965	1,500,000	1,514,987	1,513,243	0	(1,137)	0	(1,137)	0	1,512,106	0	71,859	71,859	32,826	11/17/2062
08162C-AD-2	BMARK 2018-B6 A4 - CMBS		09/15/2021	SG AMERICAS SECURITIES, LLC		1,606,521	1,382,000	1,565,331	1,545,165	0	(14,136)	0	(14,136)	0	1,531,029	0	75,492	75,492	46,782	10/13/2051
125523-AF-7	CIGNA CORP		03/18/2021	Various		327,345	304,000	303,839	303,908	0	7	0	7	0	303,915	0	23,429	23,429	7,695	07/15/2023

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	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 Recognized	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
21872U-AA-2	CAFL 201 A1 - CMBS		12/15/2021	Paydown		253,832	253,832	253,831	253,831	0	1	0	1	0	253,832	0	0	0	3,576	03/15/2050
26442C-AS-3	DUKE ENERGY CAROLINAS LLC		09/16/2021	J.P. MORGAN SECURITIES LLC		1,086,270	1,000,000	978,290	982,880	0	1,909	0	1,909	0	984,789	0	101,481	101,481	23,682	12/01/2026
278642-AV-5	EBAY INC		09/16/2021	GOLDMAN		1,033,260	1,000,000	970,280	974,754	0	4,121	0	4,121	0	978,875	0	54,385	54,385	19,475	03/11/2025
31428X-BV-7	FEDEX CORP		09/16/2021	GOLDMAN		1,080,820	1,000,000	995,170	995,667	0	320	0	320	0	995,987	0	84,833	84,833	34,875	08/05/2029
360271-AJ-9	FULTON FINANCIAL CORP		03/31/2021	Various		1,474,615	1,310,000	1,306,175	1,308,303	0	99	0	99	0	1,308,402	0	166,213	166,213	11,584	11/15/2024
36258Y-BF-4	GSMS 2020-GC45 A4 - CMBS		09/17/2021	Salomon Smith Barney Inc		1,582,676	1,500,000	1,514,991	1,513,604	0	(1,144)	0	(1,144)	0	1,512,460	0	70,216	70,216	32,012	02/14/2053
370334-CD-4	GENERAL MILLS INC		04/16/2021	Maturity @ 100.00		500,000	500,000	499,930	499,996	0	4	0	4	0	500,000	0	0	0	8,000	04/16/2021
38013F-AD-3	GMCAR 2018-4 A3 - ABS		02/25/2021	Various		2,371,961	2,340,373	2,380,598	2,358,989	0	(4,356)	0	(4,356)	0	2,354,633	0	17,327	17,327	14,723	10/16/2023
38143U-8F-1	GOLDMAN SACHS GROUP INC		02/08/2021	Direct		1,000,000	1,000,000	985,470	999,045	0	955	0	955	0	1,000,000	0	0	0	13,017	02/25/2021
384802-AE-4	W W GRAINGER INC		09/16/2021	BOFA SECURITIES INC.		2,582,150	2,500,000	2,493,050	2,494,184	0	983	0	983	0	2,495,168	0	86,982	86,982	50,747	02/15/2025
459200-JY-8	INTERNATIONAL BUSINESS MACHINES CORP		09/16/2021	KEYBANC CAPITAL MARKETS INC.		2,124,320	2,000,000	2,069,440	2,053,660	0	(11,110)	0	(11,110)	0	2,042,550	0	81,770	81,770	50,833	05/15/2024
57629W-CQ-1	MASSMUTUAL GLOBAL FUNDING II		09/16/2021	WELLS FARGO SECURITIES LLC		1,051,550	1,000,000	997,820	998,099	0	213	0	213	0	998,312	0	53,238	53,238	27,808	01/14/2027
58933Y-AX-3	MERCK & CO INC		09/16/2021	BOFA SECURITIES INC.		1,121,820	1,000,000	1,093,510	1,085,760	0	(7,132)	0	(7,132)	0	1,078,628	0	43,192	43,192	35,228	03/07/2029
60935Y-AA-7	MONEYGRAM INTERNATIONAL INC		07/15/2021	Citi		208,335	204,000	204,000	0	0	0	0	0	0	204,000	0	4,335	4,335	0	08/01/2026
617446-8J-1	MORGAN STANLEY		09/16/2021	BOFA SECURITIES INC.		2,100,280	2,000,000	2,034,600	2,027,441	0	(5,378)	0	(5,378)	0	2,022,063	0	78,217	78,217	63,164	07/22/2025
68902V-AH-0	OTIS WORLDWIDE CORP		09/16/2021	J.P. MORGAN SECURITIES LLC		1,037,510	1,000,000	999,990	1,000,011	0	(1)	0	(1)	0	1,000,010	0	37,500	37,500	19,703	04/05/2025
68902V-AK-3	OTIS WORLDWIDE CORP		09/16/2021	BOFA SECURITIES INC.		1,043,390	1,000,000	999,920	999,928	0	8	0	8	0	999,935	0	43,455	43,455	28,144	02/15/2030
693475-AZ-8	PNC FINANCIAL SERVICES GROUP INC		09/16/2021	CREDIT SUISSE SECURITIES (USA)		1,049,480	1,000,000	997,200	997,435	0	183	0	183	0	997,617	0	51,863	51,863	29,608	01/22/2030
70213H-AE-8	MASS GENERAL BRIGHAM INC		09/16/2021	BARCLAYS CAPITAL INC.		1,090,460	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	90,460	90,460	38,925	07/01/2049
713448-EQ-7	PEPSICO INC		09/16/2021	MARKET TAXES CORP		1,572,480	1,500,000	1,498,935	1,499,095	0	148	0	148	0	1,499,243	0	73,237	73,237	33,844	03/19/2025
74456Q-CB-0	PUBLIC SERVICE ELECTRIC AND GAS CO		09/16/2021	MARKET TAXES CORP		2,618,275	2,500,000	2,494,250	2,494,757	0	377	0	377	0	2,495,134	0	123,141	123,141	72,309	01/15/2030
81748M-AD-0	SEMT 2020-1 A4 - CMO/RMBS		12/01/2021	Paydown		611,760	611,760	624,090	630,463	0	(18,704)	0	(18,704)	0	611,760	0	0	0	9,224	02/25/2050
828807-DF-1	SIMON PROPERTY GROUP LP		01/06/2021	CITIGROUP GLOBAL MARKETS, INC		1,041,550	1,000,000	989,300	990,564	0	19	0	19	0	990,582	0	50,968	50,968	7,826	09/13/2029
85209F-AA-4	SHMLT 2020-SH1 A1 - CMO/RMBS		12/01/2021	Paydown		1,710,550	1,710,550	1,710,532	1,710,299	0	251	0	251	0	1,710,550	0	0	0	22,223	01/28/2050
855244-AW-9	STARBUCKS CORP		09/16/2021	MORGAN STANLEY & CO. LLC		1,019,420	1,000,000	994,140	994,565	0	383	0	383	0	994,947	0	24,473	24,473	23,000	03/12/2030
87612E-BJ-4	TARGET CORP		09/16/2021	HSBC SECURITIES (USA) INC.		1,048,670	1,000,000	998,130	998,291	0	122	0	122	0	998,413	0	50,257	50,257	25,785	02/15/2030
89613G-AA-4	TAH 20SFR1 A - RMBS		09/17/2021	Paydown		2,088	2,088	2,088	2,092	0	(4)	0	(4)	0	2,088	0	0	0	14	07/17/2038
91324P-DR-0	UNITEDHEALTH GROUP INC		09/16/2021	BOFA SECURITIES INC.		1,576,140	1,500,000	1,513,530	1,510,659	0	(2,053)	0	(2,053)	0	1,508,606	0	67,534	67,534	39,089	08/15/2024
92343V-FE-9	VERIZON COMMUNICATIONS INC		09/16/2021	WELLS FARGO SECURITIES LLC		1,620,015	1,500,000	1,495,395	1,495,708	0	290	0	290	0	1,495,998	0	124,017	124,017	46,988	03/22/2030
976826-BM-8	WISCONSIN POWER AND LIGHT CO		09/16/2021	WELLS FARGO SECURITIES LLC		3,255,780	3,000,000	3,114,210	3,102,182	0	(8,099)	0	(8,099)	0	3,094,083	0	161,697	161,697	109,750	07/01/2029
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						49,308,931	46,618,602	47,327,211	47,039,616	0	(82,581)	0	(82,581)	0	47,161,036	0	2,147,895	2,147,895	1,129,897	XXX
46625H-HA-1	JPMORGAN CHASE & CO		02/01/2021	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	(23,438)	12/29/2049
59156R-BP-2	METLIFE INC		06/15/2021	Call @ 100.00		833,000	833,000	840,289	833,000	0	0	0	0	0	833,000	0	0	0	15,898	12/29/2049
4899999. Subtotal - Bonds - Hybrid Securities						833,000	833,000	840,289	833,000	0	0	0	0	0	833,000	0	0	0	(7,541)	XXX
000000-00-0	Banijay Group SAS		02/01/2021	Direct		0	0	0	0	0	0	0	0	0	0	0	0	0	(2,141)	03/04/2025
000000-00-0	Internap Corporation		12/29/2021	WILMINGTON TRUST		298,323	497,206	267,363	267,985	0	52,138	0	52,138	0	346,909	0	(48,586)	(48,586)	36,526	05/08/2025
000000-00-0	Internap Corporation		12/24/2020	Direct		0	0	0	0	0	0	0	0	0	0	0	0	0	2,395	05/08/2023
000000-00-0	LogMeIn, Inc.		11/25/2020	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	23	08/31/2027
000000-00-0	Virgin Media Bristol LLC		06/30/2021	Adjustment		0	0	0	0	0	(13)	0	(13)	0	(13)	0	13	13	799	01/31/2029
000000-00-0	Delta Air Lines, Inc.		09/24/2020	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	570	09/16/2027
000000-00-0	PAI HoldCo, Inc.		10/28/2020	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	186	11/30/2027
000000-00-0	Production Resource Group, LLC		04/15/2021	COWEN		303,834	303,834	303,834	288,688	0	0	0	0	0	303,834	0	0	0	15,240	08/21/2024
000000-00-0	Imprivata, Inc		12/02/2020	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	41	11/24/2027
000000-00-0	Cablevision Lightpath LLC		09/30/2020	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	16	09/29/2027
000000-00-0	AVSC Holding Corp		03/04/2021	Direct		0	0	0	0	0	62	0	62	0	62	0	(62)	(62)	(5,216)	06/02/2025
000000-00-0	Sungard As New Holdings III, LLC		07/15/2021	DIRECT		53,031	57,642	57,642	0	0	0	0	0	0	57,642	0	(4,611)	(4,611)	(776)	07/01/2024

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	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 Recognized	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
000000-00-0	Spa Holdings 3 Oy		12/30/2021	Direct		296	296	295	0	0	0	0	0	0	296	0	0	0	3	03/11/2028
000000-00-0	Logoplaste Group Sarl		12/31/2021	Direct		5,607	5,607	5,579	0	0	2	0	2	0	5,607	0	0	0	51	07/06/2028
000000-00-0	Raptor Acquisition Corp.		11/03/2021	Various		52,270	52,000	51,740	0	0	5	0	5	0	51,745	0	525	525	285	11/02/2026
000000-00-0	Summer (BC) Bidco B LLC		12/31/2021	Direct		113	113	112	0	0	0	0	0	0	113	0	0	0	2	12/04/2026
000000-00-0	Webhelp		12/30/2021	Direct		198	198	197	0	0	0	0	0	0	198	0	0	0	0	07/29/2028
000000-00-0	DexKo Global Inc.		12/09/2021	Direct		3,859	3,862	3,862	0	0	0	0	0	0	3,862	0	(2)	(2)	16	09/22/2028
000000-00-0	Holley Purchaser, Inc.		12/31/2021	Direct		27	27	27	0	0	0	0	0	0	27	0	0	0	0	11/10/2028
000000-00-0	UKG Inc.		11/23/2021	CREDIT SUISSE FIRST BOSTON GERMANY		379,828	377,000	377,000	0	0	0	0	0	0	377,000	0	2,828	2,828	0	05/03/2027
000000-00-0	Archroma Finance S.a.r.l.		12/31/2021	Direct		125	125	125	0	0	0	0	0	0	125	0	0	0	0	08/12/2024
00076V-AV-2	ABG Intermediate Holdings 2 LLC		12/21/2021	Direct		223,440	223,440	217,854	218,447	0	4,993	0	4,993	0	223,440	0	0	0	16,559	09/27/2024
00076V-AW-0	ABG Intermediate Holdings 2 LLC		12/08/2021	GOLDMAN SACHS AND CO.		124,257	124,387	124,387	0	0	0	0	0	0	124,387	0	(130)	(130)	3,395	09/27/2024
00132U-AG-9	Osmosis Debt Merger Sub, Inc.		11/02/2021	CITIBANK		27,143	27,008	26,873	0	0	7	0	7	0	26,880	0	263	263	389	06/16/2028
00132U-AH-7	Osmosis Debt Merger Sub, Inc.		11/02/2021	CITIBANK		3,393	3,376	3,359	0	0	1	0	1	0	3,360	0	33	33	0	06/16/2028
00169Q-AF-6	Global Medical Response, Inc.		12/31/2021	MORGAN STANLEY AND CO INC		505,106	504,918	498,668	310,926	0	989	0	989	0	504,291	0	815	815	13,089	09/24/2025
00215K-AB-2	ASP Chromaflo T/L (11/16 2nd Lien)		02/01/2021	Direct		0	0	0	0	0	0	0	0	0	0	0	0	0	70	11/18/2024
00215K-AE-6	ASP Chromaflo Intermediate Holdings, Inc		12/31/2021	Direct		4,882	4,882	4,870	0	0	3	0	3	0	4,882	0	0	0	116	11/20/2023
00215K-AF-3	ASP Chromaflo Intermediate Holdings, Inc		12/31/2021	Direct		1,110	1,110	1,107	0	0	0	0	0	0	1,110	0	0	0	12	11/20/2023
00216U-AC-7	ASP UNIFRAX T/L B		05/10/2021	MORGAN STANLEY AND CO INC		679,076	714,933	697,060	652,841	48,188	786	0	48,974	0	701,816	0	(22,740)	(22,740)	7,822	12/12/2025
00216Y-AC-9	ASP Navigate Acquisition Corp		12/31/2021	RBC CAPITAL MARKETS		72,030	71,944	70,865	70,935	0	142	0	142	0	71,076	0	954	954	3,992	10/01/2027
00241Y-AQ-7	AVSC Holding (Audio Visual) 2nd Lien T/L		05/01/2021	Adjustment		6,027	0	0	0	0	0	0	0	0	0	0	6,027	6,027	6,875	09/01/2025
00709L-AG-2	ADMI Corp.		01/29/2021	Direct		251,000	251,000	249,745	249,745	0	1,255	0	1,255	0	251,000	0	0	0	3,470	12/15/2027
00709L-AH-0	Aspen Dental 1/21 TLB		12/31/2021	Direct		915	915	912	0	0	0	0	0	0	915	0	0	0	25	12/23/2027
00709L-AJ-6	ADMI Corp.		12/31/2021	Direct		1,284	1,284	1,278	0	0	0	0	0	0	1,284	0	0	0	25	12/23/2027
00769E-AY-6	Advantage Sales & Marketing Inc.		10/22/2021	Direct		366,000	366,000	359,038	359,187	0	6,813	0	6,813	0	366,000	0	0	0	21,507	10/22/2027
00769E-AZ-3	Advantage Sales & Marketing Inc.		12/31/2021	Direct		1,828	1,828	1,828	0	0	0	0	0	0	1,828	0	0	0	0	10/28/2027
00956F-AM-2	Airxcel 1st Lien T/L (4/18)		09/01/2021	Redemption @ 100.00		745,245	745,245	737,980	725,220	15,940	647	0	16,587	0	741,807	0	3,438	3,438	25,890	04/28/2025
01860Y-AJ-1	Alliance Healthcare Services T/L B (10/1		09/01/2021	WRITE OFF		1,384,890	1,418,933	1,404,777	1,273,777	141,364	2,739	0	144,103	0	1,417,879	0	(32,990)	(32,990)	44,750	10/24/2023
01957T-AH-0	Allied Universal Holdco LLC		12/31/2021	Direct		259	259	258	0	0	0	0	0	0	259	0	0	0	5	05/31/2028
03028B-AB-3	American Trailer World Corp		12/31/2021	Direct		1,025	1,025	1,018	0	0	0	0	0	0	1,025	0	0	0	20	02/17/2028
03167D-AH-7	Amneal Pharmaceuticals LLC		12/31/2021	Direct		3,380	3,380	3,338	0	0	3	0	3	0	3,380	0	0	0	33	05/05/2025
03835E-AF-1	Applovin Corporation		12/31/2021	BANK OF AMERICA		304,467	304,656	303,895	0	0	5	0	5	0	303,904	0	563	563	(319)	10/20/2028
04270Y-AB-6	Array Technologies INC		12/31/2021	Direct		182,189	182,189	176,956	148,185	0	604	0	604	0	182,189	0	0	0	4,988	10/08/2027
04685Y-AM-1	Athenahealth, Inc.		12/31/2021	Direct		398	398	398	0	0	0	0	0	0	398	0	0	0	8	02/11/2026
05543C-AC-0	BDF (Bobs Discount Furniture) T/L		12/31/2021	Direct		1,954	1,954	1,949	956	29	0	0	29	0	1,954	0	0	0	39	08/14/2023
05549D-AJ-7	Aveanna Healthcare LLC		12/31/2021	Direct		264	264	262	0	0	0	0	0	0	264	0	0	0	4	06/30/2028
05549P-AB-7	BCP Renaissance Parent L.L.C.		12/31/2021	Various		143,590	144,799	142,989	0	0	355	0	355	0	143,462	0	128	128	3,503	10/31/2024
05601Q-AB-0	Motel 6, Inc.		12/31/2021	Direct		589	589	583	0	0	0	0	0	0	589	0	0	0	8	08/19/2026
05850D-AB-7	Ball Metalpack T/L 2nd Lien		04/07/2021	GOLDMAN SACHS AND CO.		51,300	54,000	52,920	45,900	7,500	36	0	7,536	0	53,436	0	(2,136)	(2,136)	1,287	07/31/2026
05850F-AB-2	Ball Metalpack T/L		12/31/2021	Various		1,240,021	1,241,061	1,234,856	1,215,620	23,963	91	0	24,054	0	1,239,674	0	347	347	19,874	07/31/2025
10524M-AN-7	Brand Energy & Infrastructure T/L		12/31/2021	Direct		7,344	7,344	7,270	7,150	194	0	0	194	0	7,344	0	0	0	203	06/21/2024
12509E-AB-6	CCS-CMGC Holdings (Correct Care) T/L		12/31/2021	Direct		6,614	6,614	6,543	6,452	157	5	0	162	0	6,614	0	0	0	220	10/01/2025
12510E-AC-1	CCI Buyer, Inc.		11/30/2021	Direct		975	975	967	771	0	1	0	1	0	975	0	0	0	25	12/10/2027
12541H-AT-0	CHG HEALTHCARE SERVICES, INC.		11/03/2021	CITIBANK		56,070	56,000	55,720	0	0	6	0	6	0	55,726	0	344	344	(128)	10/31/2028
12658H-AC-6	CP Atlas Buyer, Inc		02/04/2021	Direct		113,850	115,000	113,850	113,866	0	15	0	15	0	113,881	0	(31)	(31)	2,307	11/19/2027
12658H-AD-4	CP Atlas Buyer, Inc		02/04/2021	Direct		37,620	38,000	37,620	37,625	0	5	0	5	0	37,630	0	(10)	(10)	762	11/19/2027
12658H-AG-7	CP Atlas Buyer, Inc		12/31/2021	Various		19,323	19,410	19,216	0	0	25	0	25	0	19,242	0	81	81	781	11/23/2027
15643Y-AD-8	CENTURION PIPELINE COMPANY LLC		12/31/2021	Direct		2,155	2,155	2,079	2,145	0	9	0	9	0	2,155	0	0	0	54	09/28/2025
16308T-AD-3	Chefs' Warehouse, Inc.		12/31/2021	Direct		6,279	6,279	6,279	6,279	0	0	0	0	0	6,279	0	0	0	225	06/23/2025
17026C-AC-1	Signify T/L (Censeo Health) (Chloe Ox)		06/22/2021	Redemption @ 100.00		1,357,284	1,357,284	1,358,899	1,302,992	55,444	(139)	0	55,305	0	1,358,297	0	(1,014)	(1,014)	35,830	12/23/2024
20363A-AF-3	Community Care Health Network T/L B		12/31/2021	Various		574,703	574,846	573,408	571,253	3,472	24	0	3,496	0	574,749	0	(46)	(46)	20,501	02/17/2025
20600R-AB-8	Conair Holdings, LLC		12/31/2021	Direct		333	333	331	0	0	0	0	0	0	333	0	0	0	9	05/12/2028
20716L-AF-3	Confluent Health LLC		11/04/2021	Adjustment		81,889	82,094	81,684	0	0	0	0	0	0	81,684	0	205	205	0	11/30/2028
20716L-AG-1	Confluent Health LLC		11/04/2021	DEUTSCHE BANK		17,610	17,655	17,566	0	0	0	0	0	0	17,566	0	44	44	88	10/27/2028
21870F-BA-6	Corelogic, Inc.		12/31/2021	Direct		1,705	1,705	1,696	0	0	1	0	1	0	1,705	0	0	0	35	04/14/2028
25213Y-AU-9	DEXKO GLOBAL INC.		11/19/2021	Various		31,488	31,508	31,350	0	0	2	0	2	0	31,352	0	136	136	58	09/29/2028

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	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 Recognized	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
26208T-AB-7	Direct ChassisLink		01/01/2021	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	0	04/10/2026
28031F-AD-2	Edgewater Generation, L.L.C. Edgewater (		12/31/2021	Direct		52,767	52,767	51,712	0	0	158	0	158	0	52,767	0	0	0	1,090	12/12/2025
29279E-AB-8	Energy Acquisition T/L (Electrical Compo		12/31/2021	Direct		270,298	274,796	272,048	264,548	9,293	73	0	9,366	0	273,914	0	(3,615)	(3,615)	3,100	06/26/2025
29279E-AF-9	Energy Acquisition 2nd Lien T/L		06/23/2021	BARCLAY INVESTMENTS, INC.		165,540	178,000	167,320	106,800	64,318	908	0	65,226	0	172,026	0	(6,486)	(6,486)	8,993	06/25/2026
31935H-AB-3	Trico Group LLC		03/30/2021	Redemption @ 100.00		712,809	712,809	670,041	674,827	0	2,966	0	2,966	0	677,792	0	35,017	35,017	34,452	02/02/2024
31935H-AD-9	First Brands Group, LLC		12/31/2021	Direct		3,568	3,568	3,537	0	0	3	0	3	0	3,568	0	0	0	71	03/24/2027
33937K-AT-1	Flexera Software LLC		03/01/2021	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	0	01/16/2028
33937K-AV-6	Flexera Software LLC		12/31/2021	Direct		730	730	728	0	0	0	0	0	0	730	0	0	0	12	03/03/2028
35039K-AB-2	Foundation Building Materials Holding Co		12/31/2021	Direct		1,464	1,464	1,462	0	0	0	0	0	0	1,464	0	0	0	29	02/03/2028
36165Y-AB-6	GC EOS Buyer T/L B (06/18) (BBB)		12/14/2021	Direct		6,678	6,678	6,509	5,139	79	13	0	92	0	6,678	0	0	0	152	08/01/2025
36641D-AD-2	Garrett LX III S.a r.l.		04/30/2021	Direct		180,346	180,346	174,181	174,270	0	6,076	0	6,076	0	180,346	0	0	0	4,951	09/26/2025
36649X-AC-2	Garrett LX III S.a r.l.		12/31/2021	J.P. MORGAN SECURITIES INC.		367,855	367,973	366,133	0	0	63	0	63	0	366,203	0	1,652	1,652	32	03/06/2028
38019U-AB-8	Go Wireless T/L		12/31/2021	UBS WARBURG LLC		132,303	132,027	130,707	130,080	1,534	27	0	1,561	0	131,641	0	662	662	2,173	12/22/2024
38046J-AB-0	Gogo Intermediate Holdings LLC		12/31/2021	Direct		1,768	1,768	1,760	0	0	1	0	1	0	1,768	0	0	0	29	05/31/2028
39479U-AQ-6	Genesys Telecommunications Laboratories,		11/03/2021	Direct		3,083	3,083	3,052	3,080	0	3	0	3	0	3,083	0	0	0	95	12/01/2027
41151P-AN-5	Harbor Freight Tools USA, Inc.		05/11/2021	Direct		387,481	387,000	383,130	383,236	0	222	0	222	0	383,458	0	4,023	4,023	5,722	11/30/2027
42236W-AQ-0	Heartland Dental, LLC		12/31/2021	Direct		1,838	1,838	1,829	0	0	1	0	1	0	1,838	0	0	0	29	04/30/2025
42329D-AF-4	Helix Acquisition T/L (04/18)		09/14/2021	RBC CAPITAL MARKETS		102,135	104,435	97,890	98,160	786	1,038	0	1,825	0	99,985	0	2,150	2,150	2,968	09/30/2024
42703U-AG-0	Hercules Achievement, Inc.		12/27/2021	Direct		1,445	1,445	1,318	1,077	0	17	0	17	0	1,445	0	0	0	31	12/16/2024
42778E-AF-8	Herschend Entertainment Co LLC		12/31/2021	Direct		328	328	324	0	0	0	0	0	0	328	0	0	0	5	08/18/2028
43455J-AS-7	Hoffmaster Group Initial T/L (2nd Lien)		06/09/2021	Adjustment		574,206	687,800	663,727	533,045	147,260	813	0	148,073	0	681,118	0	(106,912)	(106,912)	29,767	11/21/2024
43455J-AT-5	Hoffmaster Group T/L B1		12/31/2021	Direct		1,435	1,435	1,422	1,258	177	1	0	177	0	1,435	0	0	0	40	11/21/2023
43538J-AC-3	Holley Purchaser, Inc.		12/31/2021	Direct		534	534	531	0	0	0	0	0	0	534	0	0	0	0	11/10/2028
44325H-AB-4	Hoya Midco T/L (Vivid Seats)		10/18/2021	Redemption @ 100.00		305,652	305,652	303,360	287,129	18,248	65	0	18,313	0	305,442	0	210	210	10,481	06/28/2024
44928Q-AE-9	IBC Capital T/L B1 (Goodpack)		12/31/2021	MORGAN STANLEY AND CO INC		161,359	162,149	161,743	159,717	2,409	2	0	2,410	0	162,127	0	(769)	(769)	1,657	09/11/2023
44958A-AJ-6	IG Investments Holdings T/L (Insight Glo		09/22/2021	CREDIT SUISSE FIRST BOSTON GERMANY		303,793	303,585	302,067	302,599	482	318	0	800	0	303,398	0	394	394	11,292	05/23/2025
45321N-AD-8	Imperva, Inc.		03/24/2021	MORGAN STANLEY AND CO INC		89,355	89,714	88,368	88,399	0	(28)	0	(28)	0	88,371	0	984	984	1,149	01/12/2026
45567Y-AL-9	Micro Holding Corp.		12/31/2021	Direct		380	380	379	0	0	0	0	0	0	380	0	0	0	1	09/13/2024
46049B-AB-7	Elevate Textiles T/L (International Text		12/31/2021	Direct		10,048	10,048	6,548	7,519	0	27	0	27	0	10,048	0	0	0	231	05/01/2024
46184G-AB-1	SK Invictus Intermediate II S.a.r.l.		04/08/2021	Redemption @ 100.00		290,410	292,228	282,748	284,557	95	796	0	891	0	285,448	0	4,962	4,962	2,800	03/28/2025
46583D-AB-5	Ivanti Software, Inc.		12/01/2021	Direct		530,043	530,043	522,092	522,099	0	7,944	0	7,944	0	530,043	0	0	0	28,400	11/22/2027
46583D-AF-6	Ivanti Software, Inc.		12/31/2021	Direct		1,223	1,223	1,219	0	0	0	0	0	0	1,223	0	0	0	16	12/01/2027
48234K-AC-6	K&N Parent T/L		03/30/2021	DIRECT		137,860	145,478	146,472	131,138	14,190	15	0	14,205	0	145,343	0	(7,483)	(7,483)	2,282	10/20/2023
49865N-AT-7	Klockner-Pentaplast of America, Inc.		11/17/2021	J.P. MORGAN SECURITIES INC.		174,129	176,000	175,120	0	0	141	0	141	0	175,261	0	(1,133)	(1,133)	2,543	02/04/2026
50011J-AB-6	Kodiak Building Partners Inc.		12/08/2021	Direct		1,508	1,508	1,499	0	0	1	0	1	0	1,508	0	0	0	31	03/31/2028
50179J-AB-4	LBM Borrower, LLC		12/31/2021	Various		187,300	187,898	186,027	185,235	0	205	0	205	0	186,237	0	1,063	1,063	955	12/31/2027
50179J-AE-8	LBM Borrower, LLC		07/01/2021	Various		33,377	33,377	33,043	33,045	0	4	0	4	0	33,049	0	328	328	716	12/31/2027
50216Y-AB-6	LSF11 A5 HOLDCO LLC		11/19/2021	RBC CAPITAL MARKETS		15,980	16,000	15,920	0	0	1	0	1	0	15,921	0	59	59	0	09/29/2028
50226B-AD-0	LSF9 Atlantis T/L (4/17)		02/19/2021	Redemption @ 100.00		493,669	493,669	488,732	489,349	3,719	35	0	3,754	0	493,103	0	566	566	5,759	05/01/2023
51187G-AK-8	Lakeland Tours, LLC		12/31/2021	Direct		3,134	3,134	1,784	2,848	0	170	0	170	0	3,134	0	0	0	168	09/25/2025
51187G-AM-4	Lakeland Tours, LLC		12/31/2021	Direct		2,497	2,497	2,018	2,344	0	60	0	60	0	2,497	0	0	0	134	09/25/2025
51187G-AP-7	Lakeland Tours, LLC		12/17/2021	DIRECT		138,225	136,928	130,122	130,731	0	2,334	0	2,334	0	133,064	0	5,160	5,160	16,478	09/25/2023
51809E-AB-1	Lasership, Inc.		12/31/2021	Direct		74,145	73,965	73,595	0	0	26	0	26	0	73,631	0	514	514	1,518	04/28/2028
51809E-AE-5	Lasership, Inc.		10/20/2021	JEFFERIES		90,675	90,000	88,650	0	0	84	0	84	0	88,734	0	1,941	1,941	2,908	04/30/2029
55292H-AB-9	MLN US HoldCo T/L		11/15/2021	Various		582,287	603,488	601,979	544,274	58,115	209	0	58,325	0	602,599	0	(20,312)	(20,312)	19,046	11/28/2025
55303B-AC-7	Micro Holding (MH Sub) T/L 2nd Lien (09/		02/23/2021	Redemption @ 100.00		867,400	867,400	858,726	864,475	0	90	0	90	0	864,565	0	2,835	2,835	9,934	09/15/2025
55303B-AD-5	MH Sub I, LLC		11/23/2021	CITIBANK		81,100	80,000	79,800	0	0	19	0	19	0	79,819	0	1,281	1,281	3,363	02/12/2029
55336C-AF-9	MI Windows and Doors, LLC		12/31/2021	Direct		3,560	3,560	3,542	3,558	0	2	0	2	0	3,560	0	0	0	102	12/17/2027
55759V-AB-4	Madison IAQ LLC		12/31/2021	Direct		280	280	279	0	0	0	0	0	0	280	0	0	0	4	06/16/2028
56388V-AD-7	Mannington Mills, Inc.		12/31/2021	Direct		1,458	1,458	1,457	0	0	0	0	0	0	1,458	0	0	0	26	08/06/2026
57165K-AB-2	RED PLANET BORROWER, LLC		12/31/2021	CITIBANK		34,083	34,168	33,997	0	0	1	0	1	0	33,999	0	84	84	2	09/24/2028
57723C-AR-0	MATTRESS FIRM, INC.		12/31/2021	Direct		208	208	205	0	0	0	0	0	0	208	0	0	0	2	09/22/2028

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	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 Recognized	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
57810J-AC-2	Amynta T/L (FeeCo) (Mayfield)		12/31/2021	Direct		189,487	189,712	189,546	183,182	6,512	18	0	6,530	0	189,712	0	(224)	(224)	3,657	02/28/2025
58985X-AB-0	Brook & Whittle Holding Corp.		12/13/2021	CREDIT SUISSE FIRST BOSTON GERMANY		46,746	46,981	46,511	0	0	2	0	2	0	46,513	0	233	233	0	12/08/2028
594088-AR-7	Michaels Stores, Inc.		04/15/2021	Redemption @ 100.00		368,441	368,441	362,914	363,114	0	239	0	239	0	363,353	0	5,088	5,088	4,602	09/17/2027
59408U-AB-3	Michaels Stores, Inc.		12/31/2021	BARCLAY INVESTMENTS, INC.		22,940	23,150	22,920	0	0	22	0	22	0	22,960	0	(20)	(20)	529	04/07/2028
59835X-AC-8	Midwest Physician Administrative Service		12/31/2021	CREDIT SUISSE FIRST BOSTON GERMANY		24,996	25,056	24,930	0	0	13	0	13	0	24,948	0	48	48	527	03/31/2028
59835Y-AH-5	Midwest Physician Administrative Service		03/12/2021	Direct		74,782	74,782	73,661	73,661	0	1,122	0	1,122	0	74,782	0	0	0	1,323	08/15/2025
60662W-AM-4	Mitchell International, Inc.		10/15/2021	Direct		66,657	66,657	61,623	61,987	0	4,671	0	4,671	0	66,657	0	0	0	1,785	11/29/2024
60662W-AP-7	Mitchell International, Inc.		10/15/2021	Direct		162,593	162,593	152,837	153,842	0	8,751	0	8,751	0	162,593	0	0	0	6,161	11/29/2024
60935Q-AJ-5	MoneyGram International T/L B		07/21/2021	Redemption @ 100.00		739,002	739,002	732,029	732,440	0	1,475	0	1,475	0	733,915	0	5,087	5,087	44,398	06/30/2023
60935Q-AP-1	Moneygram International, Inc.		12/31/2021	Direct		11,836	11,836	11,777	0	0	3	0	3	0	11,836	0	0	0	211	07/14/2026
62871N-AK-1	NAB Holdings T/L (North American Bancard		11/23/2021	Direct		493,958	493,958	491,488	490,006	3,575	376	0	3,952	0	493,958	0	0	0	17,507	07/01/2024
62924D-AB-0	NMSC Holdings T/L B		12/31/2021	Direct		19,588	19,588	19,396	19,063	516	9	0	525	0	19,588	0	0	0	580	04/19/2023
63689E-AJ-4	National Mentor Holdings, Inc.		03/02/2021	Direct		26,168	26,168	25,914	25,914	0	254	0	254	0	26,168	0	0	0	4,015	03/09/2026
63689E-AK-1	National Mentor Holdings, Inc.		03/02/2021	Direct		1,171	1,171	1,159	1,159	0	11	0	11	0	1,171	0	0	0	71	03/09/2026
63689E-AP-0	National Mentor Holdings, Inc.		03/01/2021	Adjustment		0	0	0	32	0	(32)	0	(32)	0	0	0	0	0	0	03/09/2026
63689E-AQ-8	National Mentor Holdings, Inc.		03/01/2021	Adjustment		0	0	0	1	0	(1)	0	(1)	0	0	0	0	0	0	03/09/2026
63909U-AB-9	Nautilus Power, LLC		12/31/2021	RBC CAPITAL MARKETS		99,095	103,871	103,592	0	0	30	0	30	0	103,671	0	(4,576)	(4,576)	1,522	05/16/2024
64911C-AB-3	VAC T/L (Vacuumschmelze)		12/31/2021	Direct		8,492	8,492	8,450	6,305	2,183	3	0	2,187	0	8,492	0	0	0	235	03/10/2025
67U54B-AC-0	Oak Parent T/L (Augusta Sportswear)		11/09/2021	Direct		59,699	59,699	58,429	55,209	4,379	110	0	4,490	0	59,699	0	0	0	1,755	10/26/2023
68162R-AC-5	West Corporation T/L B (Olympus Merger)		11/18/2021	Various		1,112,354	1,129,930	1,120,058	1,092,270	36,119	483	0	36,602	0	1,128,872	0	(16,518)	(16,518)	54,339	10/10/2024
68162R-AD-3	West Corporation Incremental T/L B-1 (3/		10/26/2021	CREDIT SUISSE FIRST BOSTON GERMANY		19,537	19,890	19,865	19,132	745	4	0	749	0	19,881	0	(344)	(344)	869	10/10/2024
69338C-AH-4	PG&E Corporation		12/31/2021	Direct		591	591	577	0	0	1	0	1	0	591	0	0	0	5	06/23/2025
69361C-AJ-0	PSC Industrial Holdings T/L		10/08/2021	Redemption @ 100.00		471,555	471,555	466,839	455,050	13,966	531	0	14,497	0	469,547	0	2,007	2,007	18,431	10/11/2024
71677H-AL-9	PetSmart, Inc.		10/29/2021	BANK OF AMERICA		35,323	35,148	34,796	0	0	10	0	10	0	34,807	0	515	515	5	01/28/2028
71913Y-AC-6	Phoenix Services T/L		06/30/2021	Various		317,183	319,938	318,527	315,439	3,597	103	0	3,700	0	319,139	0	(1,956)	(1,956)	6,342	03/03/2025
72431H-AD-2	Cornerstone Building Brands, Inc		12/31/2021	Direct		1,903	1,903	1,893	0	0	1	0	1	0	1,903	0	0	0	28	04/12/2028
72813N-AU-9	PlayPower, Inc.		12/30/2021	Direct		1,688	1,688	1,685	0	0	0	0	0	0	1,688	0	0	0	35	05/08/2026
72913G-AG-4	PLH Infrastructure T/L		12/31/2021	Direct		23,505	23,505	22,800	21,745	1,676	84	0	1,760	0	23,505	0	0	0	838	08/07/2023
74101Y-AD-0	Presidio Holdings, Inc.		06/17/2021	Direct		60,157	60,157	59,104	59,136	0	83	0	83	0	59,219	0	937	937	1,476	01/22/2027
74142K-AB-5	Pretium Packaging, L.L.C.		10/01/2021	Direct		505,000	505,000	497,425	497,580	0	7,420	0	7,420	0	505,000	0	0	0	21,517	10/29/2027
74274L-AC-1	PRIORITY PAYMENTS FIRST LIEN TERM LOAN		04/27/2021	Redemption @ 100.00		555,848	555,848	544,763	550,290	1,571	690	0	2,261	0	552,551	0	3,298	3,298	13,494	01/03/2023
74274X-AC-5	Procera Networks T/L (10/18) (Sandvine)		11/17/2021	JEFFERIES		294,364	294,214	292,742	279,752	13,756	136	0	13,891	0	293,644	0	720	720	10,081	10/31/2025
74338U-AE-1	Project Leopard Holdings, Inc.		12/31/2021	Direct		1,540	1,540	1,536	0	0	1	0	1	0	1,540	0	0	0	39	07/08/2024
74530D-AF-2	Pug LLC		07/28/2021	Direct		460,576	460,576	432,941	434,427	0	26,148	0	26,148	0	460,576	0	0	0	27,715	02/13/2027
74530D-AG-0	Pug LLC		12/31/2021	Direct		138	138	137	0	0	0	0	0	0	138	0	0	0	3	02/13/2027
74934K-AC-5	Rough Country, LLC		12/31/2021	Direct		648	648	646	0	0	0	0	0	0	648	0	0	0	11	07/28/2028
75049E-AM-6	RadNet Management, Inc.		12/31/2021	Direct		968	968	963	0	0	0	0	0	0	968	0	0	0	13	04/28/2028
75078V-AM-2	Railworks, LLC		11/09/2021	Direct		94,000	94,000	92,590	92,596	0	1,404	0	1,404	0	94,000	0	0	0	5,094	12/08/2027
76100L-AH-5	Research Now T/L B (Survey Sampling)		12/31/2021	Direct		1,812	1,812	1,792	0	0	1	0	1	0	1,812	0	0	0	10	12/20/2024
77910D-AE-8	Rough Country, LLC		07/28/2021	Direct		135,660	135,660	134,303	134,354	0	1,306	0	1,306	0	135,660	0	0	0	4,513	05/26/2025
78411E-AC-2	SCSG EA Acquisition T/L (Specialty Care)		06/18/2021	Direct		97,970	97,970	97,480	95,031	2,875	64	0	2,939	0	97,970	0	0	0	3,148	09/01/2023
78466Y-AN-8	SRS Distribution Inc.		11/08/2021	CITIBANK		15,742	15,705	15,587	0	0	7	0	7	0	15,598	0	144	144	248	05/19/2028
78571Y-BE-9	Sabre GLBL Inc.		07/12/2021	Direct		285,000	285,000	282,150	282,150	0	2,850	0	2,850	0	285,000	0	0	0	10,077	12/10/2027
82087U-AK-3	Shearer's Foods, LLC		03/23/2021	CITIBANK		47,521	47,880	47,521	47,534	0	12	0	12	0	47,545	0	(24)	(24)	524	09/23/2027
82671J-AB-0	Signify Health, LLC		12/31/2021	Direct		378	378	376	0	0	0	0	0	0	378	0	0	0	7	06/30/2028
84763N-AB-6	Spectrum Holdings T/L (PPC Industries/KP		12/31/2021	Redemption @ 100.00		3,754	3,754	3,750	3,528	226	0	0	226	0	3,754	0	0	0	78	01/31/2025
85772E-AB-2	Stats (Perform Content Services) T/L		08/09/2021	Various		331,883	332,474	327,601	326,834	1,400	499	0	1,899	0	328,734	0	3,150	3,150	13,676	07/10/2026
86736L-AD-5	Sungard As New DD T/L (PIK)		01/06/2021	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	918	02/03/2022
86736L-AF-0	Sungard As New Holdings III, LLC		06/16/2021	BANK OF AMERICA		100,658	109,502	99,413	98,690	0	1,841	0	1,841	0	101,402	0	(745)	(745)	3,504	08/01/2024
86736L-AJ-2	Sungard As New Holdings III, LLC		07/15/2021	Various		199,947	563,811	224,577	246,048	0	73,992	0	73,992	0	303,551	0	(103,603)	(103,603)	21,522	07/01/2024
87167X-AC-7	Syndigo LLC		12/31/2021	Direct		1,380	1,380	1,359	1,378	0	2	0	2	0	1,380	0	0	0	54	12/10/2027
87256F-AE-4	TKC Holdings T/L 2nd Lien		05/14/2021	Redemption @ 100.00		591,868	591,868	587,307	523,951	65,771	253	0	66,025	0	589,976	0	1,892	1,892	29,002	02/01/2024
87403U-AB-9	TAILWIND SMITH (ANVIL INTERNATIONAL) T/L		12/31/2021	Direct		7,500	7,500	7,359	7,168	320	12	0	332	0	7,500	0	0	0	209	05/28/2026
87854H-AC-0	Technimark LLC		12/31/2021	GOLDMAN SACHS AND CO.		57,826	57,969	57,679	0	0	4	0	4	0	57,686	0	139	139	2	07/31/2028

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	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 Recognized	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
88065V-AC-2	Tensar T/L		09/17/2020	Call @ 100.00		0	0	0	0	0	0	0	0	0	0	0	0	0	(4,308)	07/09/2021
88675U-AB-8	Tiger Acquisition, LLC		10/29/2021	Direct		380	380	376	0	0	0	0	0	0	380	0	0	0	3	05/24/2028
89677U-AB-4	Bioplan USA T/L (1st Lien)		03/09/2021	Adjustment		0	0	0	10	0	(10)	0	(10)	0	0	0	0	0	(33)	09/23/2021
89677U-AB-4	Bioplan USA, Inc.		04/20/2021	Various		484,918	549,561	373,701	324,790	42,591	8,696	0	51,287	0	382,387	0	102,531	102,531	12,011	12/22/2023
89678Q-AB-2	Triton Water Holdings, Inc.		12/31/2021	Hong Kong Shanghai Bank Corp		31,628	31,702	31,544	0	0	17	0	17	0	31,569	0	59	59	689	03/17/2028
89778P-AB-3	Truck Hero (Tectum Holdings) 1st Lien T/		01/29/2021	Redemption @ 100.00		598,015	598,015	592,035	596,214	0	42	0	42	0	596,256	0	1,760	1,760	1,877	04/22/2024
89778P-AE-7	Truck Hero (Tectum Holdings) 2nd Lien T/		01/29/2021	Direct		470,000	470,000	462,950	467,650	609	1,741	0	2,350	0	470,000	0	0	0	3,502	04/21/2025
89778P-AG-2	Truck Hero, Inc.		12/31/2021	Direct		1,583	1,583	1,583	0	0	0	0	0	0	1,583	0	0	0	46	01/20/2028
90010L-AC-6	ThoughtWorks, Inc.		12/31/2021	MORGAN STANLEY AND CO INC		158,267	158,133	157,737	0	0	142	0	142	0	157,888	0	379	379	3,210	03/31/2028
90116E-AB-7	Tweddle Holdings 9/18 TL		12/22/2021	Redemption @ 100.00		143,313	143,313	143,313	143,313	0	0	0	0	0	143,313	0	0	0	6,949	09/17/2023
90343K-AR-3	U.S. SILICA COMPANY, INC.		12/31/2021	Direct		467	467	455	0	0	1	0	1	0	467	0	0	0	6	05/01/2025
90350H-AF-6	U.S. Anesthesia T/L (6/17)		09/30/2021	BARCLAY INVESTMENTS, INC.		323,320	323,576	308,150	311,260	1,016	3,948	0	4,963	0	316,224	0	7,096	7,096	11,625	06/24/2024
90932R-AJ-3	United Airlines, Inc.		12/31/2021	Direct		26,308	25,888	25,761	0	0	1	0	1	0	25,768	0	540	540	18	04/14/2028
91678H-AB-8	Upstream Newco, Inc. Upstream Newco T/L		08/02/2021	DIRECT		257,655	258,943	257,649	257,845	0	115	0	115	0	257,960	0	(305)	(305)	7,088	10/23/2026
91678H-AF-9	Upstream Newco, Inc.		12/31/2021	Direct		1,468	1,468	1,461	0	0	0	0	0	0	1,468	0	0	0	19	11/20/2026
91823J-AC-6	Illuminate Merger Sub Corp		07/01/2021	Adjustment		39,049	39,000	38,805	0	0	1	0	1	0	38,806	0	243	243	0	06/30/2028
92346N-AB-5	Verifone T/L		11/16/2021	Various		864,517	887,056	882,621	855,513	29,981	243	0	30,224	0	885,737	0	(21,220)	(21,220)	29,534	08/20/2025
92639M-AB-3	Victorias Secret & Co		12/31/2021	Direct		478	478	473	0	0	0	0	0	0	478	0	0	0	4	06/30/2028
92941P-AC-7	Weight Watchers International, Inc.		12/31/2021	Direct		16,390	16,390	16,308	0	0	8	0	8	0	16,390	0	0	0	396	03/31/2028
92943H-AB-5	W.R. Grace & Co.		08/12/2021	J.P. MORGAN SECURITIES INC.		27,101	27,000	26,933	0	0	0	0	0	0	26,933	0	169	169	0	08/11/2028
96289E-AG-4	Wheel Pros, LLC		08/12/2021	MORGAN STANLEY AND CO INC		85,038	84,828	83,984	0	0	33	0	33	0	84,020	0	1,018	1,018	1,091	04/24/2028
96350T-AC-4	Applecaramel Buyer, LLC		10/05/2021	Various		247,792	246,873	244,404	244,429	0	280	0	280	0	244,709	0	3,083	3,083	8,547	10/08/2027
97654Q-AE-7	WireCo WorldGroup T/L B		10/29/2021	Redemption @ 100.00		1,138,945	1,138,945	1,124,167	1,080,574	47,856	3,325	0	51,181	0	1,131,756	0	7,190	7,190	58,821	09/29/2023
97654Y-AB-6	Wirepath T/L (SnapAV/General Atlantic)		12/08/2021	Redemption @ 100.00		1,191,141	1,191,141	1,182,979	1,142,595	40,718	2,079	0	42,797	0	1,185,393	0	5,749	5,749	47,106	08/05/2024
98422B-AB-5	Xperi Holding Corporation		12/31/2021	Direct		503,540	503,586	501,989	245,455	0	76	0	76	0	503,603	0	(63)	(63)	6,017	06/08/2028
98919X-AB-7	Zayo Group, LLC		02/01/2021	Direct		0	0	0	0	0	27	0	27	0	27	0	(27)	(27)	(306)	02/19/2027
99AAE8-84-1	Motion Finco, LLC		12/31/2021	Direct		225	225	204	223	0	2	0	2	0	225	0	0	0	5	11/12/2026
99AAE8-85-8	Motion Finco, LLC		12/31/2021	Direct		1,739	1,739	1,574	1,722	0	18	0	18	0	1,739	0	0	0	38	11/12/2026
C0102M-AP-0	Air Canada	C	10/21/2021	J.P. MORGAN SECURITIES INC.		21,210	21,000	20,790	0	0	5	0	5	0	20,795	0	415	415	0	07/28/2028
G0472C-AB-1	Apex Group Treasury LLC	C	12/31/2021	J.P. MORGAN SECURITIES INC.		79,196	79,295	79,097	0	0	5	0	5	0	79,103	0	93	93	885	07/23/2028
G6368C-AE-9	LifeMiles Ltd.	C	11/18/2021	Direct		7,425	7,425	7,388	0	0	3	0	3	0	7,425	0	0	0	70	08/14/2026
G9341J-AN-0	Veritas US Inc.	C	12/31/2021	Direct		116	116	115	0	0	0	0	0	0	116	0	0	0	1	09/01/2025
L0527C-AB-0	Birkenstock GmbH & Co. KG	C	12/31/2021	Direct		735	735	731	0	0	0	0	0	0	735	0	0	0	6	04/27/2028
L8030P-AK-4	Samsonite International S.A.	C	12/31/2021	Direct		460	460	459	0	0	0	0	0	0	460	0	0	0	5	04/25/2025
N2820E-AD-0	EG America LLC	C	12/31/2021	Direct		2,017	2,017	2,004	0	0	1	0	1	0	2,017	0	0	0	36	03/11/2026
N3066K-AM-7	Esdec Solar Group B.V.	C	12/31/2021	Direct		3,663	3,663	3,589	0	0	3	0	3	0	3,663	0	0	0	66	08/23/2028
P6981X-AD-2	MRO Holdings T/L B		12/20/2021	Direct		240,840	240,840	238,227	207,424	31,228	2,189	0	33,417	0	240,840	0	0	0	12,234	06/04/2026
8299999. Subtotal - Bonds - Unaffiliated Bank Loans						32,543,919	33,464,635	32,291,997	27,920,498	970,142	254,532	0	1,224,674	0	32,718,403	0	(174,484)	(174,484)	1,046,136	XXX
8399997. Total - Bonds - Part 4						130,785,495	126,011,877	127,906,395	123,023,199	970,142	(223,360)	0	746,782	0	127,547,212	0	3,238,283	3,238,283	3,201,569	XXX
8399998. Total - Bonds - Part 5						42,649,086	41,974,291	42,605,768	0	0	7,241	0	7,241	0	42,613,009	0	36,077	36,077	193,801	XXX
8399999. Total - Bonds						173,434,581	167,986,167	170,512,162	123,023,199	970,142	(216,119)	0	754,023	0	170,160,221	0	3,274,360	3,274,360	3,395,370	XXX
48127X-54-2	JPMORGAN CHASE & CO		06/01/2021	Call @ 25.00	17,500.000	437,500	0.00	471,625	450,275	21,350	0	0	21,350	0	471,625	0	(34,125)	(34,125)	13,344	
89832Q-83-6	TRUIST FINANCIAL CORP		06/01/2021	Call @ 25.00	22,500.000	562,500	0.00	612,450	582,075	30,375	0	0	30,375	0	612,450	0	(49,950)	(49,950)	15,820	
89832Q-84-4	TRUIST FINANCIAL CORP		03/01/2021	Direct	120,000.000	3,000,000	0.00	3,003,600	3,059,304	(55,704)	0	0	(55,704)	0	3,003,600	0	(3,600)	(3,600)	39,000	
902973-79-1	U.S. BANCORP		01/15/2021	Call @ 25.00	5,950.000	148,750	0.00	147,917	148,769	(852)	0	0	(852)	0	147,917	0	833	833	1,915	
G68603-13-6	PARTNERRE LTD	C	05/03/2021	Call @ 25.00	40,000.000	1,000,000	0.00	918,400	1,024,800	(106,400)	0	0	(106,400)	0	918,400	0	81,600	81,600	27,625	
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						5,148,750	XXX	5,153,992	5,265,223	(111,231)	0	0	(111,231)	0	5,153,992	0	(5,242)	(5,242)	97,704	XXX
8999997. Total - Preferred Stocks - Part 4						5,148,750	XXX	5,153,992	5,265,223	(111,231)	0	0	(111,231)	0	5,153,992	0	(5,242)	(5,242)	97,704	XXX

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	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 Recognized	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
8999998. Total - Preferred Stocks - Part 5						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
8999999. Total - Preferred Stocks						5,148,750	XXX	5,153,992	5,265,223	(111,231)	0	0	(111,231)	0	5,153,992	0	(5,242)	(5,242)	97,704	XXX
22822V-10-1	CROWN CASTLE INTERNATIONAL REIT ORD		02/26/2021	PIPER SANDLER & CO.	300.000	47,688		49,527	47,757	1,770	0	0	1,770	0	49,527	0	(1,839)	(1,839)	0	
25746U-10-9	DOMINION ENERGY ORD		02/26/2021	PIPER SANDLER & CO.	150.000	10,581		12,159	11,280	879	0	0	879	0	12,159	0	(1,578)	(1,578)	0	
26441C-20-4	DUKE ENERGY ORD		02/26/2021	PIPER SANDLER & CO.	300.000	26,259		27,249	27,468	(219)	0	0	(219)	0	27,249	0	(990)	(990)	290	
29364G-10-3	ENTERGY ORD		02/26/2021	PIPER SANDLER & CO.	200.000	17,610		21,402	19,968	1,434	0	0	1,434	0	21,402	0	(3,792)	(3,792)	190	
45885A-30-0	INTERNAP HOLDING LLC		12/29/2021	WILMINGTON TRUST	102,152.000	10,215		1,022	1,022	0	0	0	0	0	1,022	0	9,194	9,194	0	
459200-10-1	INTERNATIONAL BUSINESS MACHINES ORD		11/04/2021	DIRECT	1,050.000	126,490		126,490	132,174	(5,684)	0	0	(5,684)	0	126,490	0	0	0	5,156	
532457-10-8	ELI LILLY ORD		02/26/2021	PIPER SANDLER & CO.	350.000	70,868		50,670	59,094	(8,425)	0	0	(8,425)	0	50,670	0	20,199	20,199	298	
58933Y-10-5	MERCK & CO ORD		06/03/2021	Corporate Action - Exchange	2,600.000	210,682		210,682	212,680	(1,998)	0	0	(1,998)	0	210,682	0	0	0	3,380	
594918-10-4	MICROSOFT ORD		02/26/2021	PIPER SANDLER & CO.	350.000	80,475		72,223	77,847	(5,625)	0	0	(5,625)	0	72,223	0	8,252	8,252	196	
723484-10-1	PINNACLE WEST ORD		02/26/2021	PIPER SANDLER & CO.	200.000	14,450		16,284	15,990	294	0	0	294	0	16,284	0	(1,834)	(1,834)	166	
744573-10-6	PUBLIC SERVICE ENTERPRISE GROUP ORD		02/26/2021	PIPER SANDLER & CO.	300.000	16,348		16,802	17,490	(688)	0	0	(688)	0	16,802	0	(455)	(455)	0	
842587-10-7	SOUTHERN ORD		02/26/2021	PIPER SANDLER & CO.	350.000	20,254		20,279	21,501	(1,222)	0	0	(1,222)	0	20,279	0	(25)	(25)	224	
92556V-10-6	VIATRIS ORD		02/26/2021	PIPER SANDLER & CO.	390.000	5,682		5,981	7,309	(1,328)	0	0	(1,328)	0	5,981	0	(299)	(299)	0	
96MSCG-U6-9	Production Resource Group, LLC		03/23/2021	DIRECT	1,039.000	102,903		245,043	245,043	0	0	0	0	0	245,043	0	(142,140)	(142,140)	0	
N3144W-10-5	EXPRO GROUP HOLDINGS ORD	C	11/11/2021	Adjustment	6,198.000	116,665		51,139	49,860	1,279	0	0	1,279	0	51,139	0	65,526	65,526	236	
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						877,169	XXX	926,950	946,482	(19,532)	0	0	(19,532)	0	926,950	0	(49,781)	(49,781)	10,134	XXX
092533-10-8	BLACKROCK CAPITAL INVESTMENT ORD		01/05/2021	Adjustment	0.818	2		2	2	0	0	0	0	0	2	0	0	0	0	
9699999. Subtotal - Closed-End Funds						2	XXX	2	2	0	0	0	0	0	2	0	0	0	0	XXX
9799997. Total - Common Stocks - Part 4						877,171	XXX	926,952	946,484	(19,532)	0	0	(19,532)	0	926,952	0	(49,781)	(49,781)	10,134	XXX
9799998. Total - Common Stocks - Part 5						714,857	XXX	723,897	0	0	0	0	0	0	723,898	0	(9,041)	(9,041)	8,373	XXX
9799999. Total - Common Stocks						1,592,028	XXX	1,650,850	946,484	(19,532)	0	0	(19,532)	0	1,650,850	0	(58,822)	(58,822)	18,507	XXX
9899999. Total - Preferred and Common Stocks						6,740,778	XXX	6,804,842	6,211,707	(130,763)	0	0	(130,763)	0	6,804,842	0	(64,064)	(64,064)	116,211	XXX
9999999 - Totals						180,175,359	XXX	177,317,004	129,234,906	839,379	(216,119)	0	623,260	0	176,965,063	0	3,210,296	3,210,296	3,511,581	XXX

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
677522-3Z-5	OHIO ST		11/24/2021	Loop Capital Markets	11/24/2021	DIRECT	1,000,000	973,060	973,060	973,060	0	0	0	0	0	0	0	0	5,744	5,744
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions							1,000,000	973,060	973,060	973,060	0	0	0	0	0	0	0	0	5,744	5,744
54438C-YP-1	LOS ANGELES CALIF CMNTY COLLEGE DIST		08/19/2021	BOFA SECURITIES INC.	08/19/2021	Intercompany Transfer	100,000	103,336	103,336	103,336	0	0	0	0	0	0	0	0	105	105
720424-A7-5	PIERCE CNTY WASH SCH DIST NO 010 TACOMA		08/19/2021	RBC CAPITAL MARKETS	08/19/2021	Intercompany Transfer	1,000,000	1,004,280	1,004,280	1,004,280	0	0	0	0	0	0	0	0	5,107	5,107
882830-AP-7	TEXAS TRANSN COMMN		11/24/2021	Citigroup Global Markets, Inc.	11/24/2021	Adjustment	1,000,000	982,180	982,180	982,180	0	0	0	0	0	0	0	0	3,772	3,772
938429-W6-0	WASHINGTON CNTY ORE SCH DIST NO 48J BEAV		08/19/2021	PIPER SANDLER & CO.	08/19/2021	Intercompany Transfer	1,000,000	1,027,810	1,027,810	1,027,810	0	0	0	0	0	0	0	0	3,632	3,632
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions							3,100,000	3,117,606	3,117,606	3,117,606	0	0	0	0	0	0	0	0	12,616	12,616
20774Y-2L-0	CONNECTICUT ST HEALTH & EDL FACS AUTH RE		08/19/2021	Intercompany Transfer	08/19/2021	Intercompany Transfer	100,000	107,383	107,383	107,383	0	0	0	0	0	0	0	0	404	404
220245-L8-5	CORPUS CHRISTI TEX UTIL SYS REV		11/24/2021	LOOP CAPITAL MARKETS LLC	11/24/2021	DIRECT	1,000,000	1,023,300	1,023,300	1,023,300	0	0	0	0	0	0	0	0	10,066	10,066
3132A5-E8-4	FH ZS4659 - RMBS		11/24/2021	DIRECT	11/24/2021	DIRECT	299,323	318,923	318,923	318,923	0	0	0	0	0	0	0	0	669	669
3136AM-NZ-8	FNR 2015-3 PC - CMO/RMBS		11/24/2021	DIRECT	11/24/2021	DIRECT	448,919	473,367	473,367	473,367	0	0	0	0	0	0	0	0	1,004	1,004
3138WE-C5-6	FN AS4591 - RMBS		08/19/2021	Intercompany Transfer	08/19/2021	Intercompany Transfer	417,828	465,340	465,340	465,340	0	0	0	0	0	0	0	0	836	836
3140E8-PK-8	FN BA4025 - RMBS		11/24/2021	DIRECT	11/24/2021	DIRECT	319,728	345,934	345,934	345,934	0	0	0	0	0	0	0	0	715	715
3140QE-S6-0	FN CA6840 - RMBS		11/24/2021	GOLDMAN	11/24/2021	DIRECT	806,850	826,515	826,515	826,515	0	0	0	0	0	0	0	0	1,031	1,031
31410L-FY-3	FN 890383 - RMBS		11/24/2021	DIRECT	11/24/2021	DIRECT	325,886	357,404	357,404	357,404	0	0	0	0	0	0	0	0	833	833
340333-MA-8	FLORENCE S C WTR & SWR REV		11/24/2021	Stifel Nicolaus & Co.	11/24/2021	DIRECT	1,000,000	1,127,670	1,127,670	1,127,670	0	0	0	0	0	0	0	0	6,917	6,917
39222P-EL-4	GREATER NEW HAVEN WTR POLLUTION CTL AUTH		11/24/2021	RAYMOND JAMES	11/24/2021	DIRECT	1,000,000	979,240	979,240	979,240	0	0	0	0	0	0	0	0	5,088	5,088
56045T-AK-1	MAINE MUN BD BK LIQUOR OPERATION REV		08/19/2021	Intercompany Transfer	08/19/2021	Intercompany Transfer	100,000	109,092	109,092	109,092	0	0	0	0	0	0	0	0	943	943
592481-LV-5	METROPOLITAN ST LOUIS MO SWR DIST WASTEW		08/19/2021	Citigroup Global Markets, Inc.	08/19/2021	Intercompany Transfer	1,000,000	1,073,850	1,073,850	1,073,850	0	0	0	0	0	0	0	0	9,777	9,777
64972C-2B-8	NEW YORK N Y CITY HSG DEV CORP MULTIFAMI		08/19/2021	Intercompany Transfer	08/19/2021	Intercompany Transfer	100,000	108,907	108,907	108,907	0	0	0	0	0	0	0	0	1,004	1,004
73474T-AT-7	PORT MORROW ORE TRANSMISSION FACS REV		11/24/2021	Citigroup Global Markets, Inc.	11/24/2021	Adjustment	1,000,000	970,220	970,220	970,220	0	0	0	0	0	0	0	0	5,863	5,863
881250-EB-6	TERREBONNE PARISH LA SALES & USE TAX		08/19/2021	Intercompany Transfer	08/19/2021	Intercompany Transfer	100,000	108,785	108,785	108,785	0	0	0	0	0	0	0	0	1,454	1,454
914440-LF-7	UNIVERSITY MASS BLDG AUTH PROJ REV		08/19/2021	Intercompany Transfer	08/19/2021	Intercompany Transfer	250,000	308,245	308,245	308,245	0	0	0	0	0	0	0	0	3,713	3,713
977123-Y7-7	WISCONSIN ST TRANSN REV		08/19/2021	Wells Fargo	08/19/2021	Intercompany Transfer	1,250,000	1,244,675	1,244,675	1,244,675	0	0	0	0	0	0	0	0	2,982	2,982
3199999. Subtotal - Bonds - U.S. Special Revenues							9,518,533	9,948,851	9,948,851	9,948,851	0	0	0	0	0	0	0	0	53,296	53,296
010392-FU-7	ALABAMA POWER CO		11/24/2021	TRUIST SECURITIES, INC.	11/24/2021	DIRECT	1,000,000	928,411	928,411	928,411	0	0	0	0	0	0	0	0	2,779	2,779
01750C-AA-1	ALLEG 7 A - CDO		08/19/2021	Intercompany Transfer	08/19/2021	Intercompany Transfer	100,000	100,019	100,019	100,019	0	0	0	0	0	0	0	0	119	119
02361D-AV-2	AMEREN ILLINOIS CO		08/19/2021	MIZUHO SECURITIES USA LLC	08/19/2021	Intercompany Transfer	100,000	97,036	97,036	97,036	0	0	0	0	0	0	0	0	405	405
05683L-AA-4	BCC 2018-1 A1 - CDO	C	08/19/2021	Intercompany Transfer	08/19/2021	Intercompany Transfer	100,000	99,962	99,962	99,962	0	0	0	0	0	0	0	0	82	82
06650A-AE-7	BANK 2017-BNK8 A4 - CMBS		11/24/2021	DIRECT	11/24/2021	DIRECT	750,000	810,053	810,053	810,053	0	0	0	0	0	0	0	0	1,671	1,671
115637-AL-4	BROWN-FORMAN CORP		08/19/2021	Intercompany Transfer	08/19/2021	Intercompany Transfer	100,000	116,420	116,420	116,420	0	0	0	0	0	0	0	0	354	354
25243Y-AU-3	DIAGEO CAPITAL PLC	C	08/19/2021	Intercompany Transfer	08/19/2021	Intercompany Transfer	100,000	103,230	103,230	103,230	0	0	0	0	0	0	0	0	802	802
26444H-AJ-0	DUKE ENERGY FLORIDA LLC		11/24/2021	KEYBANC CAPITAL MARKETS INC	11/24/2021	DIRECT	1,000,000	942,186	942,186	942,186	0	0	0	0	0	0	0	0	7,729	7,729
29977L-AA-9	EVERARC ESCROW SARL	C	10/07/2021	MORGAN STANLEY	10/15/2021	GOLDMAN SACHS CREDIT	499,000	499,000	502,118	499,000	0	0	0	0	0	0	3,118	3,118	0	0
33767M-AA-3	FKH 20SFR1 A - RMBS		08/19/2021	Morgan Stanley & Co. LLC	08/19/2021	Intercompany Transfer	1,747,975	1,747,888	1,747,888	1,747,888	0	0	0	0	0	0	0	0	1,170	1,170
36320M-AL-2	GALXY XX AR - CDO		08/19/2021	Intercompany Transfer	08/19/2021	Intercompany Transfer	100,000	99,931	99,931	99,931	0	0	0	0	0	0	0	0	95	95
377373-AG-0	GLAXOSMITHKLINE CAPITAL PLC	C	08/19/2021	Intercompany Transfer	08/19/2021	Intercompany Transfer	1,750,000	1,860,199	1,860,199	1,860,199	0	0	0	0	0	0	0	0	11,375	11,375
437076-BN-1	HOME DEPOT INC		11/24/2021	DIRECT	11/24/2021	DIRECT	750,000	768,807	768,807	768,807	0	0	0	0	0	0	0	0	3,055	3,055
55821C-AA-2	ATRM 40R AR2 - CDO	C	08/19/2021	CREDIT SUISSE SECURITIES (USA)	08/19/2021	Intercompany Transfer	1,500,000	1,500,005	1,500,005	1,500,005	0	0	0	0	0	0	0	0	3,891	3,891
595620-AM-7	MIDAMERICAN ENERGY CO		08/19/2021	Intercompany Transfer	08/19/2021	Intercompany Transfer	100,000	107,994	107,994	107,994	0	0	0	0	0	0	0	0	1,206	1,206
65357L-AJ-4	NIAPK 1R AR - CDO		08/19/2021	BNP PARIBAS SECURITIES CORP.	08/19/2021	Intercompany Transfer	2,000,000	1,997,628	1,997,628	1,997,628	0	0	0	0	0	0	0	0	1,953	1,953
67448W-AP-3	OBX 2020-EXP3 A8 - CMO/RMBS		08/19/2021	Salomon Smith Barney Inc	08/19/2021	Intercompany Transfer	1,486,011	1,516,438	1,516,438	1,516,438	0	0	0	0	0	0	0	0	2,229	2,229
68902V-AK-3	OTIS WORLDWIDE CORP		08/19/2021	Bank of America	08/19/2021	Adjustment	100,000	104,648	104,648	104,648	0	0	0	0	0	0	0	0	29	29
713448-FE-3	PEPSICO INC		11/24/2021	J.P. MORGAN SECURITIES LLC	11/24/2021	DIRECT	1,000,000	976,450	976,450	976,450	0	0	0	0	0	0	0	0	1,788	1,788
717081-ES-8	PFIZER INC		08/19/2021	Intercompany Transfer	08/19/2021	Intercompany Transfer	100,000	105,952	105,952	105,952	0	0	0	0	0	0	0	0	1,262	1,262
756109-AZ-7	REALTY INCOME CORP		08/19/2021	TRUIST SECURITIES, INC.	08/19/2021	Intercompany Transfer	100,000	98,026	98,026	98,026	0	0	0	0	0	0	0	0	321	321
828807-DG-9	SIMON PROPERTY GROUP LP		08/19/2021	Wells Fargo	08/19/2021	Intercompany Transfer	100,000	103,493	103,493	103,493	0	0	0	0	0	0	0	0	867	867
89237J-AA-4	TALNT 201 A - ABS		11/24/2021	Citigroup Global Markets, Inc.	11/24/2021	DIRECT	500,000	498,142	498,142	498,142	0	0	0	0	0	0	0	0	544	544

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
89613G-AA-4	TAH 20SFR1 A - RMBS		08/19/2021	Deutsche Bank	08/19/2021	Adjustment	1,248,868	1,252,090	1,252,090	1,252,090	0	0	0	0	0	0	0	0	104	104
911312-BK-1	UNITED PARCEL SERVICE INC		08/19/2021	Intercompany Transfer	08/19/2021	Intercompany Transfer	100,000	103,248	103,248	103,248	0	0	0	0	0	0	0	0	958	958
91159H-JA-9	US BANCORP		11/24/2021	US BANCORP	11/24/2021	DIRECT	1,000,000	932,980	932,980	932,980	0	0	0	0	0	0	0	0	4,660	4,660
92343V-GF-5	VERIZON COMMUNICATIONS INC		03/11/2021	CITIGROUP GLOBAL MARKETS, INC	09/10/2021	BARCLAYS CAPITAL INC.	1,000,000	999,940	1,009,110	999,949	0	9	0	9	0	0	9,161	9,161	3,563	0
931142-CB-7	WALMART INC		08/19/2021	Intercompany Transfer	08/19/2021	Intercompany Transfer	100,000	138,141	138,141	138,141	0	0	0	0	0	0	0	0	2,450	2,450
95000A-AU-1	WFCM 2015-P2 A4 - CMBS		08/19/2021	Intercompany Transfer	08/19/2021	Intercompany Transfer	500,000	552,655	552,655	552,655	0	0	0	0	0	0	0	0	952	952
95000U-2C-6	WELLS FARGO & CO		08/19/2021	Intercompany Transfer	08/19/2021	Adjustment	1,600,000	1,716,104	1,716,104	1,716,104	0	0	0	0	0	0	0	0	4,167	4,166
976656-CM-8	WISCONSIN ELECTRIC POWER CO		08/19/2021	BOFA SECURITIES INC.	08/19/2021	Intercompany Transfer	100,000	101,013	101,013	101,013	0	0	0	0	0	0	0	0	302	302
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							20,731,854	20,978,089	20,990,377	20,978,099	0	9	0	9	0	0	12,278	12,278	60,880	57,317
000000-00-0	Syncsort Incorporated		01/28/2021	Jefferies & Co	04/23/2021	Direct	177,700	177,256	177,700	177,700	0	444	0	444	0	0	0	0	2,089	0
000000-00-0	Bombardier Recreational Products, Inc.		02/11/2021	DIRECT	02/12/2021	DIRECT	523,300	519,375	520,029	519,377	0	2	0	2	0	0	652	652	(154)	0
000000-00-0	Verscend Holding Corp.		02/12/2021	J.P. MORGAN SECURITIES INC.	03/08/2021	J.P. MORGAN SECURITIES INC.	35,000	35,000	35,131	35,000	0	0	0	0	0	0	131	131	20	0
000000-00-0	RealPage, Inc.		02/18/2021	DIRECT	02/19/2021	Adjustment	288,000	287,280	289,080	287,281	0	1	0	1	0	0	1,799	1,799	150	0
000000-00-0	Project Ruby Ultimate Parent Corp.		03/03/2021	DIRECT	03/04/2021	DIRECT	151,000	150,245	150,623	150,246	0	1	0	1	0	0	377	377	1	0
000000-00-0	Shearer's Foods, LLC		03/23/2021	DIRECT	03/24/2021	Direct	47,880	47,521	48,059	47,524	0	3	0	3	0	0	535	535	80	0
000000-00-0	Brown Group Holding, LLC		04/22/2021	DIRECT	04/27/2021	Adjustment	328,668	326,203	327,436	326,203	0	0	0	0	0	0	1,233	1,233	0	0
000000-00-0	Jazz Pharmaceuticals, Inc		04/22/2021	Bank of America	04/23/2021	Adjustment	157,000	156,215	157,261	156,222	0	7	0	7	0	0	1,039	1,039	77	0
000000-00-0	Hilton Grand Vacations Borrower, LLC		05/20/2021	Bank of America	05/25/2021	Adjustment	247,832	246,593	248,142	246,603	0	10	0	10	0	0	1,539	1,539	12	0
000000-00-0	Camping World, Inc.		05/25/2021	Goldman Sachs and Co	06/02/2021	Barclay Investments, Inc.	236,000	233,640	234,525	233,646	0	6	0	6	0	0	879	879	131	0
000000-00-0	Hertz Corporation (The)		06/14/2021	DIRECT	08/19/2021	Various	33,460	33,292	33,431	33,295	0	2	0	2	0	0	136	136	41	0
000000-00-0	Proofpoint, Inc.		06/09/2021	Goldman Sachs and Co	06/10/2021	Adjustment	99,000	98,505	99,000	98,506	0	1	0	1	0	0	494	494	1	0
000000-00-0	Mamba Purchaser Inc. Mamba Purchaser 2nd		09/29/2021	JEFFERIES	09/30/2021	Adjustment	148,000	147,260	148,000	147,260	0	0	0	0	0	0	740	740	0	0
000000-00-0	Medline Borrower, LP		09/30/2021	BANK OF AMERICA	09/30/2021	BANK OF AMERICA	99,000	98,505	98,814	98,506	0	1	0	1	0	0	308	308	52	0
000000-00-0	Trans Union LLC		11/17/2021	J.P. MORGAN SECURITIES INC.	12/23/2021	Direct	70,000	69,650	70,000	70,000	0	350	0	350	0	0	0	0	139	0
000000-00-0	Chariot Buyer LLC		10/22/2021	WELL	10/25/2021	WELLS FARGO	53,000	52,868	52,934	52,868	0	0	0	0	0	0	66	66	(5)	0
000000-00-0	Madison Safety & Flow LLC		12/14/2021	GOLDMAN SACHS AND CO.	12/22/2021	GOLDMAN SACHS AND CO.	373,000	369,270	373,000	369,280	0	10	0	10	0	0	3,720	3,720	0	0
01860Y-AJ-1	Alliance Healthcare Services T/L B (10/1		08/31/2021	Various	09/01/2021	Direct	6,787	6,787	6,787	6,787	0	0	0	0	0	0	0	0	98	0
02376C-BJ-3	AAdvantage Loyalty IP Ltd.		03/10/2021	DIRECT	07/08/2021	BARCLAY INVESTMENTS, INC.	170,849	169,140	177,896	169,266	0	126	0	126	0	0	8,630	8,630	2,775	0
03835E-AC-8	Applovin Corporation		02/09/2021	DIRECT	05/11/2021	Direct	822,788	822,788	821,762	822,788	0	0	0	0	0	0	(1,026)	(1,026)	6,235	0
11823L-AK-1	Buckeye Partners, L.P.		01/27/2021	DIRECT	03/19/2021	BANK OF AMERICA	308,649	308,649	307,494	308,649	0	0	0	0	0	0	(1,155)	(1,155)	1,078	0
12658H-AG-7	CP Atlas Buyer, Inc		02/04/2021	Credit Suisse	11/17/2021	Various	115,000	113,850	114,649	113,912	0	62	0	62	0	0	737	737	1,573	0
12769L-AB-5	Caesars Resort Collection, LLC		02/09/2021	GOLDMAN SACHS AND CO.	04/27/2021	Direct	259,895	257,296	257,303	257,436	0	140	0	140	0	0	(134)	(134)	1,559	0
29977Y-AB-9	Evercommerce Inc.		06/14/2021	KKR Corporate Lending LLC	10/14/2021	RBC CAPITAL MARKETS	45,000	44,775	45,113	44,782	0	7	0	7	0	0	331	331	347	0
35039K-AC-0	Foundation Building Materials Holding Co		02/03/2021	Credit Suisse	03/31/2021	DIRECT	107,304	107,304	107,304	107,304	0	0	0	0	0	0	0	0	682	0
41151P-AP-0	Harbor Freight Tools USA, Inc.		06/24/2021	CREDIT SUISSE FIRST BOSTON GERMANY	09/23/2021	CREDIT SUISSE FIRST BOSTON GERMANY	329,000	329,000	329,123	329,000	0	0	0	0	0	0	123	123	1,924	0
42804V-BB-6	Hertz Corporation (The)		06/14/2021	BARCLAY INVESTMENTS, INC.	09/30/2021	Various	177,540	176,653	177,389	176,666	0	14	0	14	0	0	723	723	219	0
44958A-AJ-6	IG Investments Holdings T/L (Insight Glo		05/27/2021	CREDIT SUISSE FIRST BOSTON GERMANY	09/22/2021	Direct	97,000	96,515	97,000	97,000	0	485	0	485	0	0	0	0	1,855	0
45321N-AD-8	Imperva, Inc.		03/01/2021	Bank of America	03/31/2021	MORGAN STANLEY AND CO INC	(165)	(162)	645	(144)	0	18	0	18	0	0	789	789	667	0
50179J-AE-8	LBM Borrower, LLC		07/01/2021	DIRECT	07/01/2021	DIRECT	16,688	16,688	16,688	16,688	0	0	0	0	0	0	0	0	104	0
51187G-AP-7	Lakeland Tours, LLC		10/29/2021	PIK BUY	12/17/2021	Direct	8,393	8,393	8,393	8,393	0	0	0	0	0	0	0	0	(4,348)	0
57767K-AC-2	Maverick Bidco Inc		04/30/2021	GOLUB CAPITAL	11/29/2021	GOLUB CAPITAL	217,637	216,549	217,692	216,635	0	86	0	86	0	0	1,058	1,058	4,252	0
58446R-AF-7	MediaOcean LLC		08/02/2021	MACQINTL	12/15/2021	Direct	34,000	33,915	34,000	34,000	0	85	0	85	0	0	0	0	320	0
59835Y-AH-5	Midwest Physician Administrative Service		01/08/2021	Credit Suisse	03/12/2021	Direct	75,000	75,000	75,000	75,000	0	0	0	0	0	0	0	0	749	0
63909U-AB-9	Nautilus Power, LLC		02/26/2021	MORGAN STANLEY AND CO INC	07/14/2021	RBC CAPITAL MARKETS	58,860	58,492	55,715	58,531	0	40	0	40	0	0	(2,816)	(2,816)	3,313	0
64007G-AC-7	Neenah, Inc.		03/18/2021	J.P. MORGAN SECURITIES INC.	05/04/2021	J.P. MORGAN SECURITIES INC.	179,000	178,105	178,776	178,112	0	7	0	7	0	0	664	664	365	0

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
64200P-AH-1	New Arclin US Holding Corp.		02/19/2021	CREDIT SUISSE FIRST BOSTON GERMANY	09/30/2021	Direct	826,872	822,821	826,872	826,872	0	4,052	0	4,052	0	0	0	0	24,433	0
69417W-AB-7	Pacific Dental Services, LLC		04/21/2021	DIRECT	10/06/2021	BNP FRANCE	133,000	132,003	133,703	132,026	0	24	0	24	0	0	1,677	1,677	1,032	0
70477B-AB-8	Vision Solutions, Inc.		06/24/2021	J.P. MORGAN SECURITIES INC.	10/25/2021	Direct	73,000	72,635	73,000	73,000	0	365	0	365	0	0	0	0	983	0
72108P-AR-5	Pike Corporation		01/15/2021	MORGAN STANLEY AND CO INC	03/17/2021	MORGAN STANLEY AND CO INC	116,396	116,250	116,250	116,253	0	2	0	2	0	0	(2)	(2)	385	0
73108R-AB-4	Polaris Newco, LLC		06/03/2021	DIRECT	08/24/2021	MORGAN STANLEY AND CO INC	61,000	60,695	60,963	60,705	0	10	0	10	0	0	257	257	580	0
74142K-AB-5	Pretium Packaging, L.L.C.		02/03/2021	CREDIT SUISSE FIRST BOSTON GERMANY	10/01/2021	Direct	125,000	124,688	125,000	125,000	0	313	0	313	0	0	0	0	3,891	0
76118E-AE-8	Resonetics, LLC		04/23/2021	CREDIT SUISSE FIRST BOSTON GERMANY	06/10/2021	Adjustment	72,000	71,640	72,015	71,645	0	5	0	5	0	0	370	370	278	0
77910D-AE-8	Rough Country, LLC		01/28/2021	Golub Capital LLC	07/28/2021	Direct	116,873	116,390	116,873	116,873	0	483	0	483	0	0	0	0	3,241	0
89677U-AB-4	Bioplan USA, Inc.		03/31/2021	PAYMENT IN KIND	04/20/2021	SEAPORT SECURITIES CORP	687	687	612	687	0	0	0	0	0	0	(75)	(75)	2	0
L9000B-AE-3	Software Luxembourg Acquisition SARL	C	06/01/2021	DIRECT	07/16/2021	Redemption @ 100.00	2,011	1,941	2,011	2,011	0	70	0	70	0	0	0	0	37	0
8299999. Subtotal - Bonds - Unaffiliated Bank Loans							7,623,903	7,588,162	7,619,193	7,595,394	0	7,232	0	7,232	0	0	23,799	23,799	61,265	0
8399998. Total - Bonds							41,974,291	42,605,768	42,649,086	42,613,009	0	7,241	0	7,241	0	0	36,077	36,077	193,801	128,973
8999998. Total - Preferred Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
459200-10-1	INTERNATIONAL BUSINESS MACHINES ORD		11/01/2021	Various	11/04/2021	DIRECT	2,600.000	352,390	352,390	352,390	0	0	0	0	0	0	0	0	7,045	0
50155Q-10-0	KYNDRYL HOLDINGS ORD		11/04/2021	Various	12/14/2021	PIPER SANDLER & CO.	730.000	20,257	12,841	20,257	0	0	0	0	0	0	(7,415)	(7,415)	0	0
58933Y-10-5	MERCK & CO ORD		06/01/2021	Various	06/03/2021	Corporate Action - Exchange	4,200.000	326,295	326,295	326,295	0	0	0	0	0	0	0	0	1,138	0
68622V-10-6	ORGANON ORD		06/03/2021	Various	09/09/2021	PIPER SANDLER & CO.	680.000	24,955	23,330	24,956	0	0	0	0	0	0	(1,625)	(1,625)	190	0
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded								723,897	714,857	723,898	0	0	0	0	0	0	(9,041)	(9,041)	8,373	0
9799998. Total - Common Stocks								723,897	714,857	723,898	0	0	0	0	0	0	(9,041)	(9,041)	8,373	0
9899999. Total - Preferred and Common Stocks								723,897	714,857	723,898	0	0	0	0	0	0	(9,041)	(9,041)	8,373	0
9999999 - Totals								43,329,665	43,363,943	43,336,907	0	7,241	0	7,241	0	0	27,036	27,036	202,174	128,973

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1 CUSIP Identification	2 Description, Name of Subsidiary, Controlled or Affiliated Company	3 Foreign	4 NAIC Company Code	5 ID Number	6 NAIC Valuation Method	7 Book/Adjusted Carrying Value	8 Total Amount of Goodwill Included in Book/ Adjusted Carrying Value	9 Nonadmitted Amount	Stock of Such Company Owned by Insurer on Statement Date 10 Number of Shares	11 % of Outstanding
0999999. Total Preferred Stocks						0	0	0	XXX	XXX
47036*-10-9	James River Casualty Company		13685	20-8946040	8BI	21,386,872	0	0	10,000,000	100.0
1199999. Subtotal - Common Stock - U.S. P&C Insurer						21,386,872	0	0	XXX	XXX
1899999. Total Common Stocks						21,386,872	0	0	XXX	XXX
1999999 - Totals						21,386,872	0	0	XXX	XXX

1. Total amount of goodwill nonadmitted $ 0

SCHEDULE D - PART 6 - SECTION 2

1 CUSIP Identification	2 Name of Lower-Tier Company	3 Name of Company Listed in Section 1 Which Controls Lower-Tier Company	4 Total Amount of Goodwill Included in Amount Shown in Column 8, Section 1	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date 5 Number of Shares	6 % of Outstanding
0399999 - Total				XXX	XXX

NONE

SCHEDULE DA - PART 1

Showing All SHORT-TERM INVESTMENTS Owned December 31 of Current Year

1	Codes		4	5	6	7	Change in Book/Adjusted Carrying Value				12	13	Interest						20
	2	3					8	9	10	11			14	15	16	17	18	19	
Description	Code	For-eign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
UNITED STATES TREASURY			12/28/2021	CITIGROUP GLOBAL MARKETS, INC	04/07/2022	62,991,516	0	265	0	0	63,000,000	62,991,251	0	0	0.000	0.051	N/A	0	0
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						62,991,516	0	265	0	0	63,000,000	62,991,251	0	0	XXX	XXX	XXX	0	0
0599999. Total - U.S. Government Bonds						62,991,516	0	265	0	0	63,000,000	62,991,251	0	0	XXX	XXX	XXX	0	0
1099999. Total - All Other Government Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2499999. Total - U.S. Political Subdivisions Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
3199999. Total - U.S. Special Revenues Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
4899999. Total - Hybrid Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
6599999. Subtotal - Unaffiliated Bank Loans						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
7699999. Total - Issuer Obligations						62,991,516	0	265	0	0	63,000,000	62,991,251	0	0	XXX	XXX	XXX	0	0
7799999. Total - Residential Mortgage-Backed Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
7899999. Total - Commercial Mortgage-Backed Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
7999999. Total - Other Loan-Backed and Structured Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8099999. Total - SVO Identified Funds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8199999. Total - Affiliated Bank Loans						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8299999. Total - Unaffiliated Bank Loans						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8399999. Total Bonds						62,991,516	0	265	0	0	63,000,000	62,991,251	0	0	XXX	XXX	XXX	0	0
8699999. Total - Parent, Subsidiaries and Affiliates						0	0	0	0	0	XXX	0	0	0	XXX	XXX	XXX	0	0
9199999 - Totals						62,991,516	0	265	0	0	XXX	62,991,251	0	0	XXX	XXX	XXX	0	0

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ...$ 62,991,516	1B ...$ 0	1C ...$ 0	1D ...$ 0	1E ...$ 0	1F ...$ 0	1G ...$ 0
1B	2A ...$ 0	2B ...$ 0	2C ...$ 0				
1C	3A ...$ 0	3B ...$ 0	3C ...$ 0				
1D	4A ...$ 0	4B ...$ 0	4C ...$ 0				
1E	5A ...$ 0	5B ...$ 0	5C ...$ 0				
1F	6 .....$ 0						

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

NONE

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Open Hedgings Adjusted Premium (Received) Paid	12 Current Year Initial Cost of Open Hedgings Accounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
1759999999 - Totals														XXX							XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

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

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0219999999. Subtotal - Purchased Options - Hedging Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0289999999. Subtotal - Purchased Options - Replications												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0359999999. Subtotal - Purchased Options - Income Generation												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
Alliance Health Penny Warrants				Alliance Healthcare	10/14/2020		09/30/2021	Sale	47	0		0	0	52,624	0	0		0	0	0	52,624	0	0	
Alliance Healthcare Springing Warrants				Alliance Healthcare	10/14/2020		09/30/2021	Sale	2,639	0		0	0	0	0	0		0	0	0	0	0	0	
0369999999. Subtotal - Purchased Options - Other - Call Options and Warrants												0	0	52,624	0	0	XXX	0	0	0	52,624	0	0	XXX
0429999999. Subtotal - Purchased Options - Other												0	0	52,624	0	0	XXX	0	0	0	52,624	0	0	XXX
0439999999. Total Purchased Options - Call Options and Warrants												0	0	52,624	0	0	XXX	0	0	0	52,624	0	0	XXX
0449999999. Total Purchased Options - Put Options												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0459999999. Total Purchased Options - Caps												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0469999999. Total Purchased Options - Floors												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0479999999. Total Purchased Options - Collars												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0489999999. Total Purchased Options - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0499999999. Total Purchased Options												0	0	52,624	0	0	XXX	0	0	0	52,624	0	0	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0709999999. Subtotal - Written Options - Hedging Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0779999999. Subtotal - Written Options - Replications												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0849999999. Subtotal - Written Options - Income Generation												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0919999999. Subtotal - Written Options - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0929999999. Total Written Options - Call Options and Warrants												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0939999999. Total Written Options - Put Options												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0949999999. Total Written Options - Caps												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0959999999. Total Written Options - Floors												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0969999999. Total Written Options - Collars												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0979999999. Total Written Options - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0989999999. Total Written Options												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1169999999. Subtotal - Swaps - Hedging Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1229999999. Subtotal - Swaps - Replication												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1289999999. Subtotal - Swaps - Income Generation												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1349999999. Subtotal - Swaps - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1359999999. Total Swaps - Interest Rate												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1369999999. Total Swaps - Credit Default												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1379999999. Total Swaps - Foreign Exchange												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1389999999. Total Swaps - Total Return												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1399999999. Total Swaps - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1409999999. Total Swaps												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1479999999. Subtotal - Forwards												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1709999999. Subtotal - Hedging Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1719999999. Subtotal - Replication												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1729999999. Subtotal - Income Generation												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1739999999. Subtotal - Other												0	0	52,624	0	0	XXX	0	0	0	52,624	0	0	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1759999999 - Totals												0	0	52,624	0	0	XXX	0	0	0	52,624	0	0	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

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

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 B - Section 2 - Futures Contracts Terminated

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 as of December 31 of Current Year

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
US Bank	Washington, DC	SD	0.000	0	0	1,687,014	XXX
Key Bank	Cleveland, OH		0.000	0	0	40,378,397	XXX
Bank of Montreal	Montreal, Canada		0.150	17,941	0	10,020,837	XXX
0199998 Deposits in ... 0 depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories		XXX	XXX	0	0	236,922	XXX
0199999. Totals - Open Depositories		XXX	XXX	17,941	0	52,323,170	XXX
0299998 Deposits in ... 0 depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories		XXX	XXX	0	0	0	XXX
0299999. Totals - Suspended Depositories		XXX	XXX	0	0	0	XXX
0399999. Total Cash on Deposit		XXX	XXX	17,941	0	52,323,170	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	0	XXX
0599999 Total - Cash		XXX	XXX	17,941	0	52,323,170	XXX

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR

1.	January	31,738,598	4.	April	24,274,632	7.	July	29,916,476	10. October	29,788,215
2.	February	7,103,754	5.	May	49,450,042	8.	August	41,305,277	11. November	64,814,917
3.	March	46,105,183	6.	June	28,819,814	9.	September	45,455,619	12. December	52,323,170

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

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
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						0	0	0
4899999. Total - Hybrid Securities						0	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0
6599999. Subtotal - Unaffiliated Bank Loans						0	0	0
7699999. Total - Issuer Obligations						0	0	0
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						0	0	0
60934N-50-0	FEDERATED HRMS TRS INST		12/31/2021	0.010		677,268	0	0
94975H-31-2	ALLSPRING:TRS+ MM S		12/31/2021	0.010		7,055,702	0	18
8599999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						7,732,970	0	18
26188J-20-6	DREYFUS CASH MGT INST	SD	12/03/2020	0.050		600,546	0	132
09248U-70-0	Blackrock Instl FedFund #81		12/31/2021	0.000		102,005,238	0	5,238
8699999. Subtotal - All Other Money Market Mutual Funds						102,605,784	0	5,370
9999999 - Total Cash Equivalents						110,338,754	0	5,388

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ...$ 0	1B ...$ 0	1C ...$ 0	1D ...$ 0	1E ...$ 0	1F ...$ 0	1G ...$ 0
1B	2A ...$ 0	2B ...$ 0	2C ...$ 0				
1C	3A ...$ 0	3B ...$ 0	3C ...$ 0				
1D	4A ...$ 0	4B ...$ 0	4C ...$ 0				
1E	5A ...$ 0	5B ...$ 0	5C ...$ 0				
1F	6 .....$ 0						

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

	1	2	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
			3	4	5	6
States, Etc.	Type of Deposit	Purpose of Deposit	Book/Adjusted Carrying Value	Fair Value	Book/Adjusted Carrying Value	Fair Value
1. Alabama AL			0	0	0	0
2. Alaska AK			0	0	0	0
3. Arizona AZ			0	0	0	0
4. Arkansas AR			0	0	0	0
5. California CA			0	0	0	0
6. Colorado CO			0	0	0	0
7. Connecticut CT			0	0	0	0
8. Delaware DE			0	0	0	0
9. District of Columbia DC			0	0	0	0
10. Florida FL			0	0	0	0
11. Georgia GA			0	0	0	0
12. Hawaii HI			0	0	0	0
13. Idaho ID			0	0	0	0
14. Illinois IL			0	0	0	0
15. Indiana IN			0	0	0	0
16. Iowa IA			0	0	0	0
17. Kansas KS			0	0	0	0
18. Kentucky KY			0	0	0	0
19. Louisiana LA			0	0	0	0
20. Maine ME			0	0	0	0
21. Maryland MD			0	0	0	0
22. Massachusetts MA	0	COLLATERAL SECURITIES FOR THE MA DOI	0	0	700,381	701,450
23. Michigan MI			0	0	0	0
24. Minnesota MN			0	0	0	0
25. Mississippi MS			0	0	0	0
26. Missouri MO			0	0	0	0
27. Montana MT			0	0	0	0
28. Nebraska NE			0	0	0	0
29. Nevada NV			0	0	0	0
30. New Hampshire NH			0	0	0	0
31. New Jersey NJ			0	0	0	0
32. New Mexico NM			0	0	0	0
33. New York NY	0	COLLATERAL SECURITIES FOR THE NY DOI	0	0	2,795,740	2,826,260
34. North Carolina NC			0	0	0	0
35. North Dakota ND			0	0	0	0
36. Ohio OH	0	COLLATERAL SECURITIES FOR THE OH DOI,COLLATERAL SECURIITES FOR THE OH DOI	3,956,115	3,936,254	0	0
37. Oklahoma OK			0	0	0	0
38. Oregon OR			0	0	0	0
39. Pennsylvania PA			0	0	0	0
40. Rhode Island RI			0	0	0	0
41. South Carolina SC			0	0	0	0
42. South Dakota SD			0	0	0	0
43. Tennessee TN			0	0	0	0
44. Texas TX			0	0	0	0
45. Utah UT			0	0	0	0
46. Vermont VT			0	0	0	0
47. Virginia VA			0	0	0	0
48. Washington WA			0	0	0	0
49. West Virginia WV			0	0	0	0
50. Wisconsin WI			0	0	0	0
51. Wyoming WY			0	0	0	0
52. American Samoa AS			0	0	0	0
53. Guam GU			0	0	0	0
54. Puerto Rico PR			0	0	0	0
55. U.S. Virgin Islands VI			0	0	0	0
56. Northern Mariana Islands MP			0	0	0	0
57. Canada CAN			0	0	0	0
58. Aggregate Alien and Other OT	XXX	XXX	0	0	0	0
59. Subtotal	XXX	XXX	3,956,115	3,936,254	3,496,121	3,527,710
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX	0	0	0	0
5899. Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX	0	0	0	0