PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

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ANNUAL STATEMENT

For the Year Ended December 31, 2021

of the Condition and Affairs of the

NATIONWIDE MUTUAL FIRE INSURANCE COMPANY

NAIC Group Code..... 0140, 0140 (Current Period) (Prior Period) NAIC Company Code..... 23779 Employer's ID Number..... 31-4177110

Organized under the Laws of OH State of Domicile or Port of Entry OH Country of Domicile US

Incorporated/Organized..... December 27, 1933 Commenced Business..... April 15, 1934

Statutory Home Office	ONE WEST NATIONWIDE BLVD. .. COLUMBUS .. OH .. US .. 43215-2220 *(Street and Number) (City or Town, State, Country and Zip Code)*	
Main Administrative Office	ONE WEST NATIONWIDE BLVD. .. COLUMBUS .. OH .. US .. 43215-2220 *(Street and Number) (City or Town, State, Country and Zip Code)*	614-249-7111 *(Area Code) (Telephone Number)*
Mail Address	ONE WEST NATIONWIDE BLVD., 1-14-301 .. COLUMBUS .. OH .. US .. 43215-2220 *(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)*	
Primary Location of Books and Records	ONE WEST NATIONWIDE BLVD., 1-14-301 .. COLUMBUS .. OH .. US .. 43215-2220 *(Street and Number) (City or Town, State, Country and Zip Code)*	614-249-9724 *(Area Code) (Telephone Number)*
Internet Web Site Address	WWW.NATIONWIDE.COM	
Statutory Statement Contact	ANDREA D IACOBONI *(Name)*	614-249-9724 *(Area Code) (Telephone Number) (Extension)*
	FINRPT@NATIONWIDE.COM *(E-Mail Address)*	866-315-1430 *(Fax Number)*

OFFICERS

Name	Title	Name	Title
1. MARK ALLEN BERVEN	PRESIDENT & COO - P&C	2. DENISE LYNN SKINGLE	SVP & SECRETARY
3. DAVID PATRICK LAPAUL	SVP & TREASURER		

OTHER

PAMELA ANN BIESECKER	SVP-HEAD OF TAXATION	JOHN LAUGHLIN CARTER	PRESIDENT & COO-NW FIN
VINITA JANE CLEMENTS	EXEC VP-CHIEF HUMAN RESOURCES OFFC	JAMES ROBERT FOWLER	EXEC VP - CIO
TIMOTHY GERALD FROMMEYER	EXEC VP - CFO	MARK SHANNON HOWARD	EXEC VP-CHIEF LEGAL OFFC
RAMON JONES	EXEC VP-CHIEF MARKT OFFC	MICHAEL WILLIAM MAHAFFEY	EXEC VP-CHIEF STRATEGY OFFC
AMY TAYLOR SHORE	EXEC VP-CHIEF CUSTOMER OFFC	KIRT ALAN WALKER	CEO

DIRECTORS OR TRUSTEES

CRAIG RICHARD ADAMS	PAMELA K.M. BEALL	FRANK EDWARD BURKETT III	STEPHEN FRANCIS HIRSCH
MARC ALLEN HOWZE	MARY DIANE KOKEN	SARA ALICIA MARTINEZ TUCKER	TERRY WAYNE MCCLURE
DEBORAH ANN PLUNKETT	BRENT RINNER PORTEUS	JULIE ANNA POTTS	SUKU RADIA
MICHAEL JOSEPH TOELLE	KIRT ALAN WALKER	SPARKY RAY WEILNAU	PAUL JEFFREY WENGER
JEFFREY WADE ZELLERS			

State of........ OHIO
County of..... FRANKLIN

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.

(Signature)	(Signature)	(Signature)
MARK ALLEN BERVEN	DENISE LYNN SKINGLE	DAVID PATRICK LAPAUL
1. (Printed Name)	2. (Printed Name)	3. (Printed Name)
PRESIDENT & COO - P&C	SVP & SECRETARY	SVP & TREASURER
(Title)	(Title)	(Title)

Subscribed and sworn to before me
This 2nd day of February 2022

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

ANDREW SWARTZEL
NOTARY PUBLIC • STATE OF OHIO
Comm. No. 2021-RE-839107
My Commission Expires Oct. 24, 2026

SUMMARY INVESTMENT SCHEDULE

	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
Investment Categories	1 Amount	2 Percentage of Column 1 Line 13	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	719,724,564	9.7	719,724,562		719,724,562	9.8
1.02 All Other Governments	670,899	0.0	670,899		670,899	0.0
1.03 U.S. States, Territories and Possessions, etc., Guaranteed	53,128,819	0.7	53,128,819		53,128,819	0.7
1.04 U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed	149,783,881	2.0	149,783,880		149,783,880	2.0
1.05 U.S. Special Revenue and Special Assessment Obligations, etc., Non-Guaranteed	743,371,307	10.0	743,371,304		743,371,304	10.1
1.06 Industrial and Miscellaneous	3,614,500,520	48.8	3,614,500,502	1,581,619	3,616,082,121	49.0
1.07 Hybrid Securities		0.0			0	0.0
1.08 Parent, Subsidiaries and Affiliates		0.0			0	0.0
1.09 SVO Identified Funds		0.0			0	0.0
1.10 Unaffiliated Bank Loans	111,469,578	1.5	111,469,577		111,469,577	1.5
1.11 Total Long-Term Bonds	5,392,649,568	72.8	5,392,649,543	1,581,619	5,394,231,162	73.1
2. Preferred Stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and Misc. (Unaffiliated)	15,308,496	0.2	15,308,493		15,308,493	0.2
2.02 Parent, Subsidiaries and Affiliates		0.0			0	0.0
2.03 Total Preferred Stock	15,308,496	0.2	15,308,493	0	15,308,493	0.2
3. Common Stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and Miscellaneous Publicly Traded (Unaffiliated)	21,094,163	0.3	21,094,163		21,094,163	0.3
3.02 Industrial and Miscellaneous Other (Unaffiliated)	14,023,044	0.2	14,023,044		14,023,044	0.2
3.03 Parent, Subsidiaries and Affiliates Publicly Traded		0.0			0	0.0
3.04 Parent, Subsidiaries and Affiliates Other	390,100,509	5.3	360,660,466		360,660,466	4.9
3.05 Mutual Funds		0.0			0	0.0
3.06 Unit Investment Trusts		0.0			0	0.0
3.07 Closed-End Funds		0.0			0	0.0
3.08 Total Common Stocks	425,217,716	5.7	395,777,673	0	395,777,673	5.4
4. Mortgage Loans Schedule B):						
4.01 Farm Mortgages		0.0			0	0.0
4.02 Residential Mortgages		0.0			0	0.0
4.03 Commercial Mortgages	454,795,156	6.1	454,795,156		454,795,156	6.2
4.04 Mezzanine Real Estate Loans	32,369,496	0.4	32,369,496		32,369,496	0.4
4.05 Total Valuation Allowance	(2,703,359)	(0.0)	(2,703,359)		(2,703,359)	(0.0)
4.06 Total Mortgage Loans	484,461,293	6.5	484,461,293	0	484,461,293	6.6
5. Real Estate (Schedule A):						
5.01 Properties Occupied by Company		0.0			0	0.0
5.02 Properties Held for Production of Income		0.0			0	0.0
5.03 Properties Held for Sale		0.0			0	0.0
5.04 Total Real Estate	0	0.0	0	0	0	0.0
6. Cash, Cash Equivalents, and Short-Term Investments::						
6.01 Cash (Schedule E, Part 1)	374,606	0.0	374,606		374,606	0.0
6.02 Cash Equivalents (Schedule E, Part 2)	164,404,173	2.2	164,404,174	11,457,432	175,861,606	2.4
6.03 Short-Term Investments (Schedule DA)		0.0			0	0.0
6.04 Total Cash, Cash Equivalents, and Short-Term Investments	164,778,779	2.2	164,778,780	11,457,432	176,236,212	2.4
7. Contract Loans		0.0			0	0.0
8. Derivatives (Schedule DB)	1,388,000	0.0	1,388,000		1,388,000	0.0
9. Other Invested Assets (Schedule BA)	912,819,938	12.3	912,819,938		912,819,938	12.4
10. Receivables for Securities		0.0			0	0.0
11. Securities Lending (Schedule DL, Part 1)	13,039,051	0.2	13,039,051	XXX	XXX	XXX
12. Other Invested Assets (Page 2, Line 11)		0.0			0	0.0
13. Total Invested Assets	7,409,662,841	100.0	7,380,222,771	13,039,051	7,380,222,771	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)		
	2.2 Additional investment made after acquisition (Part 2, Column 9)		0
3.	Current year change in encumbrances:		
	3.1 Totals, Part 1, Column 13		
	3.2 Totals, Part 3, Column 11		0
4.	Total gain (loss) on disposals, Part 3, Column 18		
5.	Deduct amounts received on disposals, Part 3, Column 15		
6.	Total foreign exchange change in book/adjusted carrying value:		
	6.1 Totals, Part 1, Column 15		
	6.2 Totals, Part 3, Column 13		0
7.	Deduct current year's other-than-temporary impairment recognized:		
	7.1 Totals, Part 1, Column 12		
	7.2 Totals, Part 3, Column 10		0
8.	Deduct current year's depreciation:		
	8.1 Totals, Part 1, Column 11		
	8.2 Totals, Part 3, Column 9		0
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)		0
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		0

NONE

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		564,725,921
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	13,513,866	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	878,688	14,392,554
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12	3,526,046	
	3.2 Totals, Part 3, Column 11	962,665	4,488,710
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 9		
	5.2 Totals, Part 3, Column 8		0
6.	Total gain (loss) on disposals, Part 3, Column 18		
7.	Deduct amounts received on disposals, Part 3, Column 15		96,442,534
8.	Deduct amortization of premium and mortgage interest points and commitment fees		
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
	9.1 Totals, Part 1, Column 13		
	9.2 Totals, Part 3, Column 13		0
10.	Deduct current year's other-than-temporary impairment recognized:		
	10.1 Totals, Part 1, Column 11		
	10.2 Totals, Part 3, Column 10		0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		487,164,651
12.	Total valuation allowance		(2,703,359)
13.	Subtotal (Line 11 plus Line 12)		484,461,292
14.	Deduct total nonadmitted amounts		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		484,461,292

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		787,295,066
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	31,629,812	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	105,692,664	137,322,476
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16		
	3.2 Totals, Part 3, Column 12		0
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13	110,837,957	
	5.2 Totals, Part 3, Column 9	2,224	110,840,181
6.	Total gain (loss) on disposals, Part 3, Column 19		3,988,000
7.	Deduct amounts received on disposals, Part 3, Column 16		118,410,163
8.	Deduct amortization of premium and depreciation		7,690,518
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17	(525,107)	
	9.2 Totals, Part 3, Column 14		(525,107)
10.	Deduct current year's other-than-temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15		
	10.2 Totals, Part 3, Column 11		0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		912,819,935
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		912,819,935

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		5,047,522,652
2.	Cost of bonds and stocks acquired, Part 3, Column 7		1,625,251,443
3.	Accrual of discount		12,540,276
4.	Unrealized valuation increase (decrease):		
	4.1 Part 1, Column 12	29,594,270	
	4.2 Part 2, Section 1, Column 15	716,204	
	4.3 Part 2, Section 2, Column 13	42,986,219	
	4.4 Part 4, Column 11	2,330,591	75,627,284
5.	Total gain (loss) on disposals, Part 4, Column 19		3,816,084
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7		919,896,902
7.	Deduct amortization of premium		20,614,846
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1 Part 1, Column 15	(138,000)	
	8.2 Part 2, Section 1, Column 19		
	8.3 Part 2, Section 2, Column 16		
	8.4 Part 4, Column 15		(138,000)
9.	Deduct current year's other-than-temporary impairment recognized:		
	9.1 Part 1, Column 14	678,132	
	9.2 Part 2, Section 1, Column 17		
	9.3 Part 2, Section 2, Column 14		
	9.4 Part 4, Column 13		678,132
10.	Total investment income recognized as a result of prepayment and/or acceleration fees, Note 5Q, Line 2		9,745,929
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		5,833,175,788
12.	Deduct total nonadmitted amounts		29,440,043
13.	Statement value at end of current period (Line 11 minus Line 12)		5,803,735,745

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	719,724,562	807,530,153	626,800,800	600,865,786
Governments (Including all obligations	2. Canada				
guaranteed by governments)	3. Other Countries	670,899	670,899	707,752	1,997,584
	4. Totals	720,395,461	808,201,052	627,508,552	602,863,370
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	53,128,819	62,175,116	54,669,216	52,095,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	149,783,881	169,305,421	138,755,194	146,350,000
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	743,371,307	786,500,348	749,817,322	715,250,842
Industrial and Miscellaneous,	8. United States	3,319,003,770	3,416,835,252	3,346,941,130	3,332,119,827
SVO Identified Funds, Unaffiliated Bank Loans	9. Canada	55,579,407	61,548,242	55,705,033	54,704,110
and Hybrid Securities (Unaffiliated)	10. Other Countries	351,386,935	359,776,173	355,695,732	355,806,649
	11. Totals	3,725,970,112	3,838,159,667	3,758,341,895	3,742,630,586
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	5,392,649,580	5,664,341,604	5,329,092,179	5,259,189,798
PREFERRED STOCKS	14. United States	5,149,023	5,316,265	4,351,288	
Industrial and Miscellaneous (Unaffiliated)	15. Canada				
	16. Other Countries	10,159,469	10,159,472	9,864,130	
	17. Totals	15,308,492	15,475,737	14,215,418	
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks	15,308,492	15,475,737	14,215,418	
COMMON STOCKS	20. United States	35,117,207	35,117,207	30,269,720	
Industrial and Miscellaneous (Unaffiliated)	21. Canada				
	22. Other Countries				
	23. Totals	35,117,207	35,117,207	30,269,720	
Parent, Subsidiaries and Affiliates	24. Totals	390,100,509	390,100,509	184,139,615	
	25. Total Common Stocks	425,217,716	425,217,716	214,409,335	
	26. Total Stocks	440,526,208	440,693,453	228,624,753	
	27. Total Bonds and Stocks	5,833,175,788	6,105,035,057	5,557,716,932	

Annual Statement for the year 2021 of the **NATIONWIDE MUTUAL FIRE INSURANCE COMPANY**

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 Column 7 as a % of Line 11.7	9 Total from Column 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	934,995	502,842,972	99,714,722	25,053,866	91,178,008	XXX	719,724,563	13.3	754,124,009	16.1	719,209,562	515,000
1.2 NAIC 2						XXX	0	0.0		0.0		
1.3 NAIC 3						XXX	0	0.0		0.0		
1.4 NAIC 4						XXX	0	0.0		0.0		
1.5 NAIC 5						XXX	0	0.0		0.0		
1.6 NAIC 6						XXX	0	0.0		0.0		
1.7 Totals	934,995	502,842,972	99,714,722	25,053,866	91,178,008	XXX	719,724,563	13.3	754,124,009	16.1	719,209,562	515,000
2. All Other Governments												
2.1 NAIC 1						XXX	0	0.0		0.0		
2.2 NAIC 2						XXX	0	0.0		0.0		
2.3 NAIC 3						XXX	0	0.0		0.0		
2.4 NAIC 4						XXX	0	0.0		0.0		
2.5 NAIC 5		137,633	302,397	230,869		XXX	670,899	0.0	780,605	0.0	670,899	
2.6 NAIC 6						XXX	0	0.0		0.0		
2.7 Totals	0	137,633	302,397	230,869	0	XXX	670,899	0.0	780,605	0.0	670,899	0
3. U.S. States, Territories and Possessions, etc., Guaranteed												
3.1 NAIC 1		17,193,703	32,035,116	3,900,000		XXX	53,128,819	1.0	63,299,944	1.4	53,128,819	
3.2 NAIC 2						XXX	0	0.0		0.0		
3.3 NAIC 3						XXX	0	0.0		0.0		
3.4 NAIC 4						XXX	0	0.0		0.0		
3.5 NAIC 5						XXX	0	0.0		0.0		
3.6 NAIC 6						XXX	0	0.0		0.0		
3.7 Totals	0	17,193,703	32,035,116	3,900,000	0	XXX	53,128,819	1.0	63,299,944	1.4	53,128,819	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 NAIC 1	50,685,088	39,646,484	45,732,616			XXX	136,064,188	2.5	140,117,244	3.0	136,064,189	
4.2 NAIC 2			8,287,922			XXX	8,287,922	0.2	8,313,332	0.2	8,287,922	
4.3 NAIC 3		5,431,770				XXX	5,431,770	0.1	5,456,731	0.1	5,431,770	
4.4 NAIC 4						XXX	0	0.0		0.0		
4.5 NAIC 5						XXX	0	0.0		0.0		
4.6 NAIC 6						XXX	0	0.0		0.0		
4.7 Totals	50,685,088	45,078,254	54,020,538	0	0	XXX	149,783,880	2.8	153,887,307	3.3	149,783,881	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	69,968,011	141,911,046	216,155,055	252,943,393	20,579,813	XXX	701,557,318	13.0	563,592,303	12.1	696,230,105	5,327,213
5.2 NAIC 2		23,189,006	6,754,970	11,870,011		XXX	41,813,987	0.8	8,866,987	0.2	41,813,986	
5.3 NAIC 3						XXX	0	0.0		0.0		
5.4 NAIC 4						XXX	0	0.0		0.0		
5.5 NAIC 5						XXX	0	0.0		0.0		
5.6 NAIC 6						XXX	0	0.0		0.0		
5.7 Totals	69,968,011	165,100,052	222,910,025	264,813,404	20,579,813	XXX	743,371,305	13.8	572,459,290	12.3	738,044,091	5,327,213

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 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial and Miscellaneous (unaffiliated)												
6.1 NAIC 1	175,315,169	843,974,517	531,426,874	89,134,826	41,286,781	XXX	1,681,138,167	31.2	1,470,592,205	31.5	1,007,974,809	673,163,357
6.2 NAIC 2	58,529,246	800,774,615	586,458,812	100,753,920	78,185,476	XXX	1,624,702,069	30.1	1,239,255,646	26.5	1,294,087,510	330,614,559
6.3 NAIC 3	14,641,770	111,547,209	71,932,291	1,619,404	1,918,382	XXX	201,659,056	3.7	216,701,219	4.6	107,659,153	93,999,902
6.4 NAIC 4	6,514,963	32,564,166	35,561,452	535,411		XXX	75,175,992	1.4	38,027,172	0.8	18,490,778	56,685,213
6.5 NAIC 5	4,680,682	3,844,079	4,979,759	246,184	840,750	XXX	14,591,454	0.3	12,282,239	0.3	8,359,741	6,231,713
6.6 NAIC 6	14,451,073	579,338	83,043		2,120,311	XXX	17,233,765	0.3	30,461,498	0.7	644,888	16,588,877
6.7 Totals	274,132,903	1,793,283,924	1,230,442,231	192,289,745	124,351,700	XXX	3,614,500,503	67.0	3,007,319,979	64.4	2,437,216,879	1,177,283,621
7. Hybrid Securities												
7.1 NAIC 1						XXX	0	0.0		0.0		
7.2 NAIC 2						XXX	0	0.0		0.0		
7.3 NAIC 3						XXX	0	0.0		0.0		
7.4 NAIC 4						XXX	0	0.0		0.0		
7.5 NAIC 5						XXX	0	0.0		0.0		
7.6 NAIC 6						XXX	0	0.0		0.0		
7.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1						XXX	0	0.0		0.0		
8.2 NAIC 2						XXX	0	0.0		0.0		
8.3 NAIC 3						XXX	0	0.0		0.0		
8.4 NAIC 4						XXX	0	0.0		0.0		
8.5 NAIC 5						XXX	0	0.0		0.0		
8.6 NAIC 6						XXX	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		
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX		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						XXX	0	0.0		0.0		
10.2 NAIC 2		18,491,997	344,270			XXX	18,836,267	0.3	32,366,063	0.7	18,836,267	
10.3 NAIC 3	6,459,004	54,282,561	4,828,062			XXX	65,569,627	1.2	63,035,032	1.3	61,924,370	3,645,257
10.4 NAIC 4		17,280,297	9,104,492			XXX	26,384,789	0.5	19,956,067	0.4	25,090,588	1,294,200
10.5 NAIC 5						XXX	0	0.0	2,968,864	0.1		
10.6 NAIC 6		678,895				XXX	678,895	0.0	1,147,143	0.0		678,895
10.7 Totals	6,459,004	90,733,750	14,276,824	0	0	XXX	111,469,578	2.1	119,473,169	2.6	105,851,225	5,618,352

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 Column 7 as a % of Line 11.7	9 Total from Column 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)296,903,263	1,545,568,722	925,064,383	371,032,085	153,044,602	0	3,291,613,055	61.0	XXX	XXX	2,612,607,484	679,005,570
11.2 NAIC 2	(d)58,529,246	842,455,618	601,845,974	112,623,931	78,185,476	0	1,693,640,245	31.4	XXX	XXX	1,363,025,685	330,614,559
11.3 NAIC 3	(d)21,100,774	171,261,540	76,760,353	1,619,404	1,918,382	0	272,660,453	5.1	XXX	XXX	175,015,293	97,645,159
11.4 NAIC 4	(d)6,514,963	49,844,463	44,665,944	535,411	0	0	101,560,781	1.9	XXX	XXX	43,581,366	57,979,413
11.5 NAIC 5	(d)4,680,682	3,981,712	5,282,156	477,053	840,750	0	(c)15,262,353	0.3	XXX	XXX	9,030,640	6,231,713
11.6 NAIC 6	(d)14,451,073	1,258,233	83,043	0	2,120,311	0	(c)17,912,660	0.3	XXX	XXX	644,888	17,267,772
11.7 Totals	402,180,001	2,614,370,288	1,653,701,853	486,287,884	236,109,521	0	(b)5,392,649,547	100.0	XXX	XXX	4,203,905,356	1,188,744,186
11.8 Line 11.7 as a % of Col. 7	7.5	48.5	30.7	9.0	4.4	0.0	100.0	XXX	XXX	XXX	78.0	22.0
12. **Total Bonds Prior Year**												
12.1 NAIC 1	329,410,881	872,728,967	1,420,994,625	235,653,185	132,938,047		XXX	XXX	2,991,725,705	64.0	2,475,138,394	516,587,308
12.2 NAIC 2	96,795,131	633,382,577	489,066,869	43,763,942	25,793,509		XXX	XXX	1,288,802,028	27.6	1,053,759,758	235,042,270
12.3 NAIC 3	8,549,592	190,213,180	81,689,739	2,671,445	2,069,026		XXX	XXX	285,192,982	6.1	222,282,934	62,910,050
12.4 NAIC 4	1,847,909	31,189,086	24,038,623	907,621			XXX	XXX	57,983,239	1.2	38,435,303	19,547,936
12.5 NAIC 5	4,937,369	7,344,082	3,101,746	606,351	42,160		XXX	XXX	(c)16,031,708	0.3	6,923,939	9,107,768
12.6 NAIC 6	13,911,157	1,207,882	1,760,658	717,482	14,011,462		XXX	XXX	(c)31,608,641	0.7	10,766,583	20,842,059
12.7 Totals	455,452,039	1,736,065,774	2,020,652,260	284,320,026	174,854,204	0	XXX	XXX	(b)4,671,344,303	100.0	3,807,306,911	864,037,391
12.8 Line 12.7 as a % of Col. 9	9.7	37.2	43.3	6.1	3.7	0.0	XXX	XXX	100.0	XXX	81.5	18.5
13. **Total Publicly Traded Bonds**												
13.1 NAIC 1	205,159,982	1,245,495,529	672,693,244	352,201,257	137,057,474		2,612,607,486	48.4	2,475,138,394	53.0	2,612,607,486	XXX
13.2 NAIC 2	34,329,374	660,528,954	499,547,398	93,872,062	74,747,897		1,363,025,685	25.3	1,053,759,758	22.6	1,363,025,685	XXX
13.3 NAIC 3	16,102,180	125,322,475	30,721,197	951,059	1,918,382		175,015,293	3.2	222,282,934	4.8	175,015,293	XXX
13.4 NAIC 4	1,224,945	27,775,066	14,520,658	60,696			43,581,365	0.8	38,435,303	0.8	43,581,365	XXX
13.5 NAIC 5	266,814	3,518,924	4,003,528	400,623	840,750		9,030,639	0.2	6,923,939	0.1	9,030,639	XXX
13.6 NAIC 6		579,338			65,550		644,888	0.0	10,766,583	0.2	644,888	XXX
13.7 Totals	257,083,295	2,063,220,286	1,221,486,025	447,485,697	214,630,053	0	4,203,905,356	78.0	3,807,306,911	81.5	4,203,905,356	XXX
13.8 Line 13.7 as a % of Col. 7	6.1	49.1	29.1	10.6	5.1	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	4.8	38.3	22.7	8.3	4.0	0.0	78.0	XXX	XXX	XXX	78.0	XXX
14. **Total Privately Placed Bonds**												
14.1 NAIC 1	91,743,280	300,073,193	252,371,139	18,830,827	15,987,129		679,005,568	12.6	516,587,308	11.1	XXX	679,005,568
14.2 NAIC 2	24,199,872	181,926,664	102,298,576	18,751,869	3,437,579		330,614,560	6.1	235,042,270	5.0	XXX	330,614,560
14.3 NAIC 3	4,998,593	45,939,065	46,039,156	668,345			97,645,159	1.8	62,910,050	1.3	XXX	97,645,159
14.4 NAIC 4	5,290,018	22,069,396	30,145,285	474,715			57,979,414	1.1	19,547,936	0.4	XXX	57,979,414
14.5 NAIC 5	4,413,868	462,787	1,278,629	76,429			6,231,713	0.1	9,107,768	0.2	XXX	6,231,713
14.6 NAIC 6	14,451,073	678,895	83,043		2,054,761		17,267,772	0.3	20,842,059	0.4	XXX	17,267,772
14.7 Totals	145,096,704	551,150,000	432,215,828	38,802,185	21,479,469	0	1,188,744,186	22.0	864,037,391	18.5	XXX	1,188,744,186
14.8 Line 14.7 as a % of Col. 7	12.2	46.4	36.4	3.3	1.8	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	2.7	10.2	8.0	0.7	0.4	0.0	22.0	XXX	XXX	XXX	XXX	22.0

(a) Includes $.....1,049,713,290 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $.....8,487,559 current year of bonds with Z designations and $.....13,511,698 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 $.....840,750 current year of bonds with 5GI designations, $..........0 prior year of bonds with 5GI designations and $.....6,001,774 current year, $.....10,354,441 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 $..........0; 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 Column 7 as a % of Line 11.08	9 Total from Column 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		502,780,213	99,698,168	25,053,866	91,178,008	XXX	718,710,255	13.3	751,932,561	16.1	718,710,255	
1.02 Residential Mortgage-Backed Securities	419,995	62,759	16,554			XXX	499,308	0.0	691,448	0.0	499,307	
1.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
1.04 Other Loan-Backed and Structured Securities	515,000					XXX	515,000	0.0	1,500,000	0.0		515,000
1.05 Totals	934,995	502,842,972	99,714,722	25,053,866	91,178,008	XXX	719,724,563	13.3	754,124,009	16.1	719,209,562	515,000
2. **All Other Governments**												
2.01 Issuer Obligations		137,633	302,397	230,869		XXX	670,899	0.0	780,605	0.0	670,899	
2.02 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
2.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
2.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
2.05 Totals	0	137,633	302,397	230,869	0	XXX	670,899	0.0	780,605	0.0	670,899	0
3. **U.S. States, Territories and Possessions, Guaranteed**												
3.01 Issuer Obligations		17,193,703	32,035,116	3,900,000		XXX	53,128,819	1.0	63,299,944	1.4	53,128,819	
3.02 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
3.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
3.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
3.05 Totals	0	17,193,703	32,035,116	3,900,000	0	XXX	53,128,819	1.0	63,299,944	1.4	53,128,819	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**												
4.01 Issuer Obligations	50,685,088	45,078,254	54,020,538			XXX	149,783,880	2.8	153,887,308	3.3	149,783,880	
4.02 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
4.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
4.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
4.05 Totals	50,685,088	45,078,254	54,020,538	0	0	XXX	149,783,880	2.8	153,887,308	3.3	149,783,880	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**												
5.01 Issuer Obligations	38,639,866	83,951,582	193,661,087	252,374,900	18,659,324	XXX	587,286,759	10.9	425,400,555	9.1	581,959,546	5,327,213
5.02 Residential Mortgage-Backed Securities	28,375,645	66,080,385	29,248,937	12,438,503	1,920,489	XXX	138,063,959	2.6	132,152,257	2.8	138,063,960	
5.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
5.04 Other Loan-Backed and Structured Securities	2,952,501	15,068,085				XXX	18,020,586	0.3	14,906,478	0.3	18,020,585	
5.05 Totals	69,968,012	165,100,052	222,910,024	264,813,403	20,579,813	XXX	743,371,304	13.8	572,459,290	12.3	738,044,091	5,327,213
6. **Industrial and Miscellaneous (unaffiliated)**												
6.01 Issuer Obligations	104,361,177	1,468,071,764	864,506,989	165,914,359	114,239,276	XXX	2,717,093,565	50.4	2,231,162,525	47.8	2,061,937,234	655,156,330
6.02 Residential Mortgage-Backed Securities	37,899,300	122,982,055	35,326,633	17,059,993	8,038,975	XXX	221,306,956	4.1	243,607,101	5.2	42,091,282	179,215,673
6.03 Commercial Mortgage-Backed Securities	22,100,409	116,079,829	165,374,925			XXX	303,555,163	5.6	287,198,830	6.1	252,499,964	51,055,199
6.04 Other Loan-Backed and Structured Securities	109,772,016	86,150,276	165,233,684	9,315,393	2,073,450	XXX	372,544,819	6.9	245,351,527	5.3	80,688,398	291,856,421
6.05 Totals	274,132,902	1,793,283,924	1,230,442,231	192,289,745	124,351,701	XXX	3,614,500,503	67.0	3,007,319,983	64.4	2,437,216,878	1,177,283,623
7. **Hybrid Securities**												
7.01 Issuer Obligations						XXX	0	0.0		0.0		
7.02 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
7.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
7.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
7.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. **Parent, Subsidiaries and Affiliates**												
8.01 Issuer Obligations						XXX	0	0.0		0.0		
8.02 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
8.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
8.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
8.05 Affiliated Bank Loans - Issued						XXX	0	0.0		0.0		
8.06 Affiliated Bank Loans - Acquired						XXX	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 Column 7 as a % of Line 11.08	9 Total from Column 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		
10. **Unaffiliated Bank Loans**												
10.01 Unaffiliated Bank Loans - Issued						XXX	0	0.0		0.0		
10.02 Unaffiliated Bank Loans - Acquired	6,459,004	90,733,749	14,276,824			XXX	111,469,577	2.1	119,473,169	2.6	105,851,225	5,618,352
10.03 Totals	6,459,004	90,733,749	14,276,824	0	0	XXX	111,469,577	2.1	119,473,169	2.6	105,851,225	5,618,352
11. **Total Bonds Current Year**												
11.01 Issuer Obligations	193,686,131	2,117,213,149	1,244,224,295	447,473,994	224,076,608	XXX	4,226,674,177	78.4	XXX	XXX	3,566,190,633	660,483,543
11.02 Residential Mortgage-Backed Securities	66,694,940	189,125,199	64,592,124	29,498,496	9,959,464	XXX	359,870,223	6.7	XXX	XXX	180,654,549	179,215,673
11.03 Commercial Mortgage-Backed Securities	22,100,409	116,079,829	165,374,925	0	0	XXX	303,555,163	5.6	XXX	XXX	252,499,964	51,055,199
11.04 Other Loan-Backed and Structured Securities	113,239,517	101,218,361	165,233,684	9,315,393	2,073,450	XXX	391,080,405	7.3	XXX	XXX	98,708,983	292,371,421
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	6,459,004	90,733,749	14,276,824	0	0	XXX	111,469,577	2.1	XXX	XXX	105,851,225	5,618,352
11.08 Totals	402,180,001	2,614,370,287	1,653,701,852	486,287,883	236,109,522	0	5,392,649,545	100.0	XXX	XXX	4,203,905,354	1,188,744,188
11.09 Line 11.08 as a % of Col. 7	7.5	48.5	30.7	9.0	4.4	0.0	100.0	XXX	XXX	XXX	78.0	22.0
12. **Total Bonds Prior Year**												
12.01 Issuer Obligations	231,910,415	1,275,654,738	1,717,834,917	234,157,900	166,905,528	XXX	XXX	XXX	3,626,463,498	77.6	3,153,866,647	472,596,848
12.02 Residential Mortgage-Backed Securities	93,045,579	146,893,057	96,207,790	35,576,293	4,728,087	XXX	XXX	XXX	376,450,806	8.1	205,562,046	170,888,760
12.03 Commercial Mortgage-Backed Securities	44,596,312	110,587,871	132,014,647			XXX	XXX	XXX	287,198,830	6.1	239,822,553	47,376,276
12.04 Other Loan-Backed and Structured Securities	82,134,938	104,441,999	58,521,788	14,585,834	2,073,446	XXX	XXX	XXX	261,758,005	5.6	94,792,732	166,965,271
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		XXX	XXX	0	0.0		
12.06 Affiliated Bank Loans						XXX	XXX	XXX	0	0.0		
12.07 Unaffiliated Bank Loans	3,764,797	98,488,109	16,073,120		1,147,143	XXX	XXX	XXX	119,473,169	2.6	113,262,934	6,210,236
12.08 Totals	455,452,041	1,736,065,774	2,020,652,262	284,320,027	174,854,204	0	XXX	XXX	4,671,344,308	100.0	3,807,306,912	864,037,391
12.09 Line 12.08 as a % of Col. 9	9.7	37.2	43.3	6.1	3.7	0.0	XXX	XXX	100.0	XXX	81.5	18.5
13. **Total Publicly Traded Bonds**												
13.01 Issuer Obligations	152,371,837	1,763,795,579	1,010,430,719	426,974,517	212,617,984	XXX	3,566,190,636	66.1	3,153,866,647	67.5	3,566,190,636	XXX
13.02 Residential Mortgage-Backed Securities	36,158,613	83,892,567	41,537,085	17,119,764	1,946,520	XXX	180,654,549	3.4	205,562,046	4.4	180,654,549	XXX
13.03 Commercial Mortgage-Backed Securities	21,467,895	93,239,139	137,792,931			XXX	252,499,965	4.7	239,822,553	5.1	252,499,965	XXX
13.04 Other Loan-Backed and Structured Securities	40,625,945	37,177,605	17,448,467	3,391,417	65,550	XXX	98,708,984	1.8	94,792,732	2.0	98,708,984	XXX
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0	0	XXX
13.06 Affiliated Bank Loans						XXX	0	0.0	0	0.0	0	XXX
13.07 Unaffiliated Bank Loans	6,459,004	85,115,397	14,276,824			XXX	105,851,225	2.0	113,262,934	2.4	105,851,225	XXX
13.08 Totals	257,083,294	2,063,220,287	1,221,486,026	447,485,698	214,630,054	0	4,203,905,359	78.0	3,807,306,912	81.5	4,203,905,359	XXX
13.09 Line 13.08 as a % of Col. 7	6.1	49.1	29.1	10.6	5.1	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	4.8	38.3	22.7	8.3	4.0	0.0	78.0	XXX	XXX	XXX	78.0	XXX
14. **Total Privately Placed Bonds**												
14.01 Issuer Obligations	41,314,294	353,417,570	233,793,577	20,499,477	11,458,625	XXX	660,483,543	12.2	472,596,848	10.1	XXX	660,483,543
14.02 Residential Mortgage-Backed Securities	30,536,326	105,232,632	23,055,038	12,378,732	8,012,944	XXX	179,215,672	3.3	170,888,760	3.7	XXX	179,215,672
14.03 Commercial Mortgage-Backed Securities	632,514	22,840,690	27,581,994			XXX	51,055,198	0.9	47,376,276	1.0	XXX	51,055,198
14.04 Other Loan-Backed and Structured Securities	72,613,571	64,040,755	147,785,218	5,923,976	2,007,900	XXX	292,371,420	5.4	166,965,271	3.6	XXX	292,371,420
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0	XXX	0
14.06 Affiliated Bank Loans						XXX	0	0.0	0	0.0	XXX	0
14.07 Unaffiliated Bank Loans		5,618,352				XXX	5,618,352	0.1	6,210,236	0.1	XXX	5,618,352
14.08 Totals	145,096,705	551,149,999	432,215,827	38,802,185	21,479,469	0	1,188,744,185	22.0	864,037,391	18.5	XXX	1,188,744,185
14.09 Line 14.08 as a % of Col. 7	12.2	46.4	36.4	3.3	1.8	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	2.7	10.2	8.0	0.7	0.4	0.0	22.0	XXX	XXX	XXX	XXX	22.0

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	0				
2. Cost of short-term investments acquired	0				
3. Accrual of discount	0				
4. Unrealized valuation increase (decrease)	0				
5. Total gain (loss) on disposals	0				
6. Deduct consideration received on disposals					
7. Deduct amortization of premium	0				
8. Total foreign exchange change in book/adjusted carrying value	0				
9. Deduct current year's other-than-temporary impairment recognized	0				
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	0	0	0	0	0
11. Deduct total nonadmitted amounts	0				
12. Statement value at end of current period (Line 10 minus Line 11)	0	0	0	0	0

NONE

(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)		1,250,000
2.	Cost paid/(consideration received) on additions:		
	2.1 Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12		
	2.2 Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14		0
3.	Unrealized valuation increase/(decrease):		
	3.1 Section 1, Column 17		
	3.2 Section 2, Column 19		0
4.	SSAP No. 108 Adjustments		
5.	Total gain (loss) on termination recognized, Section 2, Column 22		
6.	Considerations received/(paid) on terminations, Section 2, Column 15		
7.	Amortization:		
	7.1 Section 1, Column 19		
	7.2 Section 2, Column 21		0
8.	Adjustment to the Book/Adjusted Carrying Value of hedged item:		
	8.1 Section 1, Column 20		
	8.2 Section 2, Column 23		0
9.	Total foreign exchange change in Book/Adjusted Carrying Value:		
	9.1 Section 1, Column 18	138,000	
	9.2 Section 2, Column 20		138,000
10.	Book/Adjusted Carrying Value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 + 7 + 8 + 9)		1,388,000
11.	Deduct nonadmitted assets		
12	Statement value at end of current period (Line 10 minus Line 11)		1,388,000

SCHEDULE DB - PART B - VERIFICATION BETWEEN YEARS

Futures Contracts

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 6 prior year)				(0)
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		0		
	Change in the valuation margin on open contracts - all other:				
	3.13 Section 1, Column 18, current year minus				
	3.14 Section 1, Column 18, prior year		0	0	
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		0		
	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		0	0	
3.3	Subtotal (Line 3.1 minus Line 3.2)				0
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		0		
4.3	Subtotal (Line 4.1 minus Line 4.2)				0
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)				(0)
7.	Deduct nonadmitted assets				
8.	Statement value at end of current period (Line 6 minus Line 7)				(0)

Sch. DB - Pt. C - Sn. 1
NONE

Sch. DB - Pt. C - Sn. 2
NONE

SCHEDULE DB - VERIFICATION

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

			Book/Adjusted Carrying Value Check
1.	Part A, Section 1, Column 14	1,388,000	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote-Total Ending Cash Balance		
3.	Total (Line 1 plus Line 2)		1,388,000
4.	Part D, Section 1, Column 6	1,388,000	
5.	Part D, Section 1, Column 7		
6.	Total (Line 3 minus Line 4 minus Line 5)		0
			Fair Value Check
7.	Part A, Section 1, Column 16	1,570,473	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		1,570,473
10.	Part D, Section 1, Column 9	1,570,473	
11.	Part D, Section 1, Column 10		
12.	Total (Line 9 minus Line 10 minus Line 11)		0
			Potential Exposure Check
13.	Part A, Section 1, Column 21	84,833	
14.	Part B, Section 1, Column 20		
15.	Part D, Section 1, Column 12	84,833	
16.	Total (Line 13 plus Line 14 minus Line 15)		0

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	291,705,218		3,522,568	288,182,650
2. Cost of cash equivalents acquired	1,256,834,711		36,544,541	1,220,290,170
3. Accrual of discount	0			
4. Unrealized valuation increase (decrease)	0			
5. Total gain (loss) on disposals	0			
6. Deduct consideration received on disposals	1,384,135,756		34,372,214	1,349,763,542
7. Deduct amortization of premium	0			
8. Total foreign exchange change in book/adjusted carrying value	0			
9. Deduct current year's other-than-temporary impairment recognized	0			
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	164,404,173	0	5,694,895	158,709,278
11. Deduct total nonadmitted amounts	0			
12. Statement value at end of current period (Line 10 minus Line 11)	164,404,173	0	5,694,895	158,709,278

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

Sch. A - Pt. 1
NONE

Sch. A - Pt. 2
NONE

Sch. A - Pt. 3
NONE

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
								9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
Mortgages in Good Standing - Commercial Mortgages - All Other														
00-1000701		VILLANOVA	PA		12/17/2001	7.35	17,217						2,766,911	11/05/2001
00-1001038		ITHACA	NY		10/01/2002	6.78	3,209,913						8,827,942	08/01/2007
00-1101900		BELLEVUE	WA		12/06/2012	4.00	9,396,453						24,572,499	12/12/2019
00-1102518		ANN ARBOR	MI		03/01/2017	1.82	47,850,000						71,330,000	03/08/2016
00-1102548		SALT LAKE CITY	UT		03/01/2017	3.12	26,679,796						38,300,000	03/29/2016
00-1102633		POWAY	CA		03/01/2017	3.54	9,027,890						14,490,000	09/12/2016
00-1102652		NORTH LOGAN	UT		03/01/2017	3.35	20,148,164						29,000,000	09/19/2016
00-1102703		SANTA MONICA	CA		03/21/2017	3.81	11,058,987						27,600,000	02/14/2017
00-1102715		ROGERS	MN		04/03/2017	3.88	8,740,845						13,800,000	03/08/2017
00-1102726		ATLANTA	GA		04/11/2017	2.05	5,528,024						33,650,000	03/28/2017
00-1102809		CHICAGO	IL		11/01/2017	3.85	9,615,463						14,835,857	10/23/2017
00-1102820		ONTARIO	CA		11/01/2017	3.86	4,608,703						7,368,000	10/24/2017
00-1102822		PORTLAND	OR		11/22/2017	3.51	10,000,000						17,410,896	11/15/2017
00-1102831		PHOENIX	AZ		01/28/2021	4.11	13,089,959						20,804,348	01/26/2018
00-1102834		ATLANTA	GA		06/22/2018	2.15	6,637,190						17,721,683	03/22/2018
00-1102851		NEW YORK	NY		02/20/2018	3.61	20,000,000						35,992,200	02/07/2018
00-1102862		CLAYTON	MO		03/29/2018	4.53	11,425,014						17,469,000	03/23/2018
00-1102901		MECHANICSBURG	PA		12/17/2018	4.46	5,712,447						10,161,416	12/04/2018
00-1102939		KELSO	WA		11/15/2018	4.76	5,037,118						7,993,000	10/26/2018
00-1102978		BURKE	VA		04/11/2019	5.55	4,826,466						51,633,750	04/09/2019
00-1102981		BROOKHAVEN	GA		03/28/2019	3.91	10,000,000						15,386,824	03/25/2019
00-1102998		SEATTLE	WA		05/23/2019	3.57	10,000,000						16,900,260	05/17/2019
00-1103018		TORRANCE	CA		07/18/2019	3.57	2,250,000						4,744,552	07/12/2019
00-1103021		SEATTLE	WA		08/01/2019	3.68	23,050,000						32,901,000	07/19/2019
00-1103030		MORRIS PLAINS	NJ		07/29/2019	3.52	5,000,000						7,365,349	07/18/2019
00-1103033		KENOSHA	WI		07/19/2019	3.47	20,000,000						34,200,000	07/11/2019
00-1103037		GARDEN GROVE	CA		08/08/2019	4.06	2,161,659						8,807,000	07/26/2019
00-1103051		WARRENVILLE	IL		11/14/2019	3.25	3,436,666						7,564,400	10/31/2019
00-1103057		SCOTTSDALE	AZ	S	12/13/2019	4.00	29,588,294						44,583,573	11/06/2019
00-1103066		CHATTANOOGA	TN		01/14/2020	3.25	8,358,568						12,380,000	01/02/2020
00-1103072		DENVER	CO		10/07/2019	3.05	30,000,000						43,028,856	10/01/2019
00-1103078		PHILADELPHIA	PA		11/18/2019	3.00	2,571,811						6,155,143	10/29/2019
00-1103084		RICHMOND	VA		11/19/2019	4.15	7,719,694						51,070,000	11/05/2019
00-1103090		DENVER	CO		01/22/2020	3.15	10,000,000						16,231,727	01/16/2020
00-1103097		JACKSONVILLE	FL		12/03/2019	3.32	22,000,000						29,949,857	11/18/2019
00-1103101		BELLEVUE	WA		12/18/2019	4.00	11,919,812						49,145,000	12/12/2019
00-1103140		OGDEN	UT		04/29/2020	3.50	1,512,255						14,305,000	04/01/2020
00-1103158		CHICAGO	IL		05/29/2020	3.25	7,500,000						10,994,118	05/05/2020
00-1103164		MENOMONEE FALLS	WI		04/30/2020	3.00	3,550,861						8,015,692	04/24/2020
00-1103166		PHOENIX	AZ		08/25/2020	2.87	7,565,885						18,497,000	07/24/2020
00-1103170		CHARLOTTE	NC		06/16/2020	3.25	4,000,000						6,953,729	05/29/2020
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other							454,795,156	0	0	0	0	0	904,906,581	XXX
Mortgages in Good Standing - Mezzanine Loans														
99-0000066		BAYTOWN	TX		11/30/2017	12.50	15,795,396				1,784,578		39,300,000	11/17/2017

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
								9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
99-0000077		WOODBURY	MN		09/30/2019	11.50	10,837,560				1,172,035		77,700,000	07/15/2019
99-0000079		CHAMPAIGN	IL		12/13/2019	10.50	5,736,540				569,433		63,900,000	10/09/2019
0699999. Total - Mortgages in Good Standing - Mezzanine Loans							32,369,496	0	0	0	3,526,046	0	180,900,000	XXX
0899999. Total - Mortgages in Good Standing							487,164,652	0	0	0	3,526,046	0	1,085,806,581	XXX
3399999. Totals							487,164,652	0	0	0	3,526,046	0	1,085,806,581	XXX

General Interrogatory:

1. Mortgages in good standing $..........0 unpaid taxes $..........0 interest due and unpaid.
2. Restructured mortgages $..........0 unpaid taxes $..........0 interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure $..........0 unpaid taxes $..........0 interest due and unpaid.
4. Mortgages in process of foreclosure $..........0 unpaid taxes $..........0 interest due and unpaid.

SCHEDULE B - PART 2

Showing all Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
Mortgages in Good Standing - Commercial Mortgages - All Other								
00-1102831	PHOENIX	AZ		01/28/2021	4.11	13,513,866		20,804,348
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other						13,513,866	0	20,804,348
Mortgages in Good Standing - Mezzanine Loans								
99-0000066	BAYTOWN	TX		11/30/2017	12.50		878,688	39,300,000
0699999. Total - Mortgages in Good Standing - Mezzanine Loans						0	878,688	39,300,000
0899999. Total - Mortgages in Good Standing						13,513,866	878,688	60,104,348
3399999. Totals						13,513,866	878,688	60,104,348

SCHEDULE B - PART 3

Showing all Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Mortgages Closed by Repayment																	
00-1000949	STOW	OH		05/30/2002	05/28/2021	137,865					0		137,865	137,865			0
00-1102533	ORLANDO	FL		03/01/2017	05/13/2021	25,500,000					0		25,500,000	25,500,000			0
00-1102850	FREMONT	CA		02/09/2018	07/27/2021	10,000,000					0		10,000,000	10,000,000			0
00-1103215	CICERO	IL		12/17/2020	11/19/2021	32,000,000					0		32,000,000	32,000,000			0
03-4002170	SALT LAKE CITY	UT		01/01/2015	12/29/2021	1,853,788					0		1,853,788	1,853,788			0
99-0000078	AUSTIN	TX		02/14/2020	07/15/2021	15,989,230				962,665	962,665		16,951,895	16,951,895			0
0199999. Total - Mortgages Closed by Repayment						85,480,883	0	0	0	962,665	962,665	0	86,443,548	86,443,548	0	0	0
Mortgages With Partial Repayments																	
00-1000701	VILLANOVA	PA		12/17/2001		215,829					0		198,611	198,611			0
00-1001038	ITHACA	NY		10/01/2002		3,381,127					0		171,214	171,214			0
00-1101900	BELLEVUE	WA		12/06/2012		9,772,483					0		376,030	376,030			0
00-1102548	SALT LAKE CITY	UT		03/01/2017		27,000,000					0		320,204	320,204			0
00-1102633	POWAY	CA		03/01/2017		9,250,955					0		223,064	223,064			0
00-1102652	NORTH LOGAN	UT		03/01/2017		20,601,965					0		453,801	453,801			0
00-1102703	SANTA MONICA	CA		03/21/2017		11,412,612					0		353,625	353,625			0
00-1102715	ROGERS	MN		04/03/2017		8,906,366					0		165,521	165,521			0
00-1102726	ATLANTA	GA		04/11/2017		5,669,740					0		141,716	141,716			0
00-1102809	CHICAGO	IL		11/01/2017		9,803,885					0		188,422	188,422			0
00-1102820	ONTARIO	CA		11/01/2017		4,710,298					0		101,595	101,595			0
00-1102831	PHOENIX	AZ		01/28/2021							0		423,907	423,907			0
00-1102834	ATLANTA	GA		06/22/2018		10,000,000					0		3,362,810	3,362,810			0
00-1102862	CLAYTON	MO		03/29/2018		11,736,081					0		311,066	311,066			0
00-1102901	MECHANICSBURG	PA		12/17/2018		5,812,296					0		99,849	99,849			0
00-1102939	KELSO	WA		11/15/2018		5,163,869					0		126,750	126,750			0
00-1102978	BURKE	VA		04/11/2019		4,913,667					0		87,200	87,200			0
00-1103037	GARDEN GROVE	CA		08/08/2019		2,200,000					0		38,341	38,341			0
00-1103051	WARRENVILLE	IL		11/14/2019		3,722,903					0		286,238	286,238			0
00-1103057	SCOTTSDALE	AZ	S	12/13/2019		30,000,000					0		411,706	411,706			0
00-1103066	CHATTANOOGA	TN		01/14/2020		8,500,000					0		141,432	141,432			0
00-1103078	PHILADELPHIA	PA		11/18/2019		2,789,113					0		217,302	217,302			0
00-1103084	RICHMOND	VA		11/19/2019		7,862,750					0		143,056	143,056			0
00-1103101	BELLEVUE	WA		12/18/2019		12,228,055					0		308,244	308,244			0
00-1103140	OGDEN	UT		04/29/2020		1,823,437					0		311,182	311,182			0
00-1103164	MENOMONEE FALLS	WI		04/30/2020		3,837,001					0		286,141	286,141			0
00-1103166	PHOENIX	AZ		08/25/2020		8,315,845					0		749,960	749,960			0
0299999. Total - Mortgages With Partial Repayments						229,630,277	0	0	0	0	0	0	9,998,987	9,998,987	0	0	0
0599999. Total Mortgages						315,111,160	0	0	0	962,665	962,665	0	96,442,534	96,442,534	0	0	0

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 Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Fixed Income - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Unaffiliated																			
	Ares Private Credit Solutions, L.P.		Wilmington	DE	Ares Private Credit Solutions		06/23/2017	2	5,672,641	6,111,857	6,111,857	356,748	-	-		-	487,360	4,758,024	0.400
	BlackRock DLF IX 2020-1 CLO, LLC		New York	CA	BlackRock		12/31/2020	2	341,755	343,293	343,293	1,538	-	-		-	-	-	0.030
	Cyprium Investors IV LP		Cleveland	OH	Cyprium Investment Partners LLC		03/31/2017	2	7,288,522	11,068,485	11,068,485	3,779,963	-	-		-	674,037	2,962,340	8.710
	GSO Capital Opportunities Fund III		Wilmington	DE	Blackstone Credit		06/03/2016	2	4,708,641	4,795,366	4,795,366	86,725	-	-		-	1,000,717	3,105,274	0.150
	GSO Capital Opportunities II LP		New York	USA	Blackstone Credit		03/31/2017	2	13,023,121	12,512,119	12,512,119	2,842,628	-	-		-	-	14,734,986	1.460
	HPS Specialty Loan Fund V, L.P.		New York	NY	HPS Investment Partners		01/25/2021	2	5,096,243	5,190,281	5,190,281	94,037	-	-		-	117,392	2,880,000	0.160
	HPS Specialty Loan Fund V-L, L.P.		New York	NY	HPS Investment Partners		01/25/2021	2	2,417,541	2,444,024	2,444,024	26,483	-	-		-	160,282	2,625,000	0.100
	ICG SDP Fund 3B		Grand Duchy	LUX	Intermediate Capital Managers Limited		03/22/2018	2	7,494,668	7,747,361	7,747,361	11,659	-	-		-	481,928	2,047,599	0.400
	ICG SDP Fund 4B		Grand Duchy	LUX	Intermediate Capital Group		03/31/2020	2	2,883,762	3,127,391	3,127,391	136,378	-	-		-	76,271	5,889,751	0.220
	Newstone Capital Partners III, L.P.		Wilmington	DE	Newstone Capital Partners		09/20/2016	2	4,352,901	5,716,912	5,716,912	1,364,011	-	-		-	1,156,129	588,957	1.220
	Newstone Capital Partners IV, L.P.		Dallas	TX	Newstone Capital Partners		06/02/2019	2	1,033,846	1,033,846	1,033,846	(47,372)	-	-		-	501,543	4,173,778	0.700
	Oaktree Opportunities Fund XI, L.P.		Grand Cayman	CYM	Oaktree Capital Management		01/15/2021	3	3,005,991	3,522,783	3,522,783	516,792	-	-		-	-	6,994,009	0.070
	Owl Rock Diversified Lending Insurance Fund L.P.		New York	NY	Owl Rock Capital Corporation		12/20/2021	2	196,923	196,923	196,923	-	-	-		-	-	2,303,077	7.690
	Owl Rock First Lien Fund, L.P.		New York	NY	Owl Rock Capital Corporation		03/28/2019	3	2,020,215	2,145,560	2,145,560	137,762	-	-		-	76,460	-	0.190
	TCW Direct Lending LLC		Dover	DE	TCW Direct Lending		03/20/2015	2	8,467,810	11,194,683	11,194,683	2,562,293	-	-		-	1,168,133	15,197,645	2.980
	TCW Rescue Financing Fund LP		Los Angeles	CA	TCW Direct Lending		10/13/2021	3	1,103,913	1,103,913	1,103,913	-	-	-		-	-	4,896,087	0.600
1799999. Total - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Fixed Income - NAIC Desig Not Assigned - Unaffiliated									69,108,493	78,254,797	78,254,797	11,869,645	0	0	0	0	5,900,252	73,156,527	XXX
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Unaffiliated																			
	Advent International GPE IX, L.P.		Grand Cayman	CYM	Advent International		10/21/2019	3	2,148,533	5,891,726	5,891,726	3,445,448	-	-		-	217,940	1,749,566	0.060
	AlpInvest Co-Investment Fund (Onshore) VIII, L.P.		Wilmington	DE	AlpInvest		10/11/2021	3	1,204,732	1,204,732	1,204,732	-	-	-		-	-	4,795,268	0.200
	Altaris Health Partners V, L.P.		New York	NY	Altaris Capital Partners, LLC		04/22/2021	3	726,770	726,316	726,316	(454)	-	-		-	-	2,273,230	0.120
	Ampersand 2014, L.P.		Boston	MA	Ampersand Capital		03/31/2017	3	2,792,921	2,792,921	2,792,921	(433,874)	-	-		-	12,724,950	4,200,000	11.230
	Ampersand 2018 Limited Partnership		Boston	MA	Ampersand Capital		10/30/2018	3	4,489,318	6,846,967	6,846,967	1,536,651	-	-		-	-	350,000	1.080
	Ampersand 2020, L.P.		Boston	MA	Ampersand Capital		11/12/2020	3	1,971,630	2,015,359	2,015,359	43,729	-	-		-	-	3,528,370	0.770
	BIF IV Renewable Sidecar-B, LP		Toronto	CAN	Brookfield Asset Management		03/20/2020	3	940,699	1,010,766	1,010,766	70,067	-	-		-	23,269	966,053	0.200
	Blackstone Infrastructure Partners		New York	NY	Blackstone Infrastructure		03/14/2019	3	3,519,516	3,842,768	3,842,768	415,129	-	-		-	39,662	386,228	0.090
	Blackstone Infrastructure Partners (Supplemental Account II) L.P.		New York	NY	Blackstone Private Equity		04/13/2020	3	355,873	302,329	302,329	(15,647)	-	-		-	-	655,532	0.010
	Brookfield Infrastructure Fund IV		Toronto	CAN	Brookfield Asset Management		11/05/2019	3	2,434,459	2,699,283	2,699,283	171,840	-	-		-	109,701	1,432,013	0.020
	Capula Global Relative Value Fund LP		Grand Cayman	CYM	Capula Investment Mangament LLP		12/01/2018	7	4,042,842	5,051,265	5,051,265	81,849	-	-		-	-	-	0.040
	Carlyle Asia Partners V		Washington	DC	The Carlyle Group		12/26/2018	3	1,741,337	2,146,117	2,146,117	315,008	-	-		-	226,734	3,384,755	0.080
	Citadel Wellington LLC		Chicago	IL	Citadel Advisors LLC		04/01/2019	13	12,230,587	26,013,441	26,013,441	5,746,654	-	-		-	-	-	0.080
	Clearlake Capital Partners V		Santa Monica	CA	Clearlake Capital		12/05/2017	3	2,654,528	5,201,034	5,201,034	622,648	-	-		-	3,357,921	1,361,050	0.110
	Clearlake Capital Partners VI, L.P.		Santa Monica	CA	Clearlake Capital		05/22/2020	3	3,600,446	5,523,524	5,523,524	1,871,022	-	-		-	80,008	894,530	0.060
	Clearlake Flagship Plus Partners, L.P.		Santa Monica	CA	Clearlake Capital		02/05/2021	3	830,942	1,347,182	1,347,182	516,240	-	-		-	32,457	1,565,074	0.120
	ComVest Investment Partners IV, L.P.		West Palm Beach	FL	ComVest Investment Partners, LLC		03/31/2017	3	6,129,287	6,466,196	6,466,196	2,948,734	-	-		-	520,774	8,474,929	5.720
	D.E. Shaw Oculus Fund, LLC		New York	NY	D.E. Shaw & Co. LLC		02/01/2019	4	12,525,562	21,155,859	21,155,859	2,964,247	-	-		-	-	-	0.200
	Davidson Kempner Partners		New York	NY	MHD Management Co.		04/01/2019	13	4,324,973	5,549,743	5,549,743	450,235	-	-		-	-	-	0.020
	Dyal Capital Partners III Co-Invest Moonrise LP		New York	NY	Dyal Capital		07/25/2017	3	2,268,478	4,056,807	4,056,807	(182,246)	-	-		-	-	-	9.490

Annual Statement for the year 2021 of the **NATIONWIDE MUTUAL FIRE INSURANCE COMPANY**

SCHEDULE BA - PART 1

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

1	2	3	Location 4	Location 5	6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value 13	14	15	16	17	18	19	20
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
	Dyal Capital Partners III, L.P.		New York	NY	Dyal Capital		09/30/2016	3	5,634,218	8,139,941	8,139,941	1,755,120	-	-		-	915,078	6,242,705	0.190
	Dyal Capital Partners IV		New York	NY	Dyal Capital		06/11/2018	3	2,628,612	5,745,604	5,745,604	2,941,753	-	-		-	475,395	5,292,865	0.080
	EnCap Energy Capital Fund IX		Dallas	TX	EnCap Investments		03/31/2017	3	11,647,033	9,895,519	9,895,519	6,740,708	-	-		-	-	935,739	0.420
	EnCap Energy Capital Fund XI, L.P.		Houston	TX	EnCap Investments		07/17/2017	3	2,738,964	2,669,563	2,669,563	597,342	-	-		-	-	2,241,619	0.070
	Energy Spectrum VIII LP		Dallas	TX	Energy Spectrum Capital		04/08/2019	3	1,497,925	1,255,201	1,255,201	(69,240)	-	-		-	-	2,502,632	0.410
	FP Solar Finance LP		New York	NY	Fundamental Advisors		07/30/2020	3	4,988,341	5,158,830	5,158,830	170,489	-	-		-	-	-	4.350
	Fundamental Partners III, L.P.		Wilmington	DE	Fundamental Advisors		05/18/2017	3	9,241,022	10,971,201	10,971,201	1,394,992	-	-		-	1,329,305	2,034,239	1.210
	Global Infrastructure Partners IV, L.P.		New York	NY	Global Infrastructure Partners		10/23/2019	3	977,171	769,216	769,216	(71,274)	-	-		-	-	3,519,517	0.020
	GTCR Fund XII		New York	NY	GTCR		05/04/2018	3	4,593,088	6,469,135	6,469,135	1,369,167	-	-		-	1,163,532	1,093,422	0.110
	GTCR Fund XIII		New York	NY	GTCR		09/07/2021	3	437,350	599,527	599,527	162,177	-	-		-	37,975	4,998,000	0.080
	ICG Europe Fund VII, L.P.		St Helier	JEY	Intermediate Capital Group		08/24/2018	2	4,022,880	5,845,279	5,845,279	1,093,794	-	-		(401,633)	160,837	1,760,966	0.120
	ICG Europe Mid-Market Fund		Grand Duchy	LUX	Intermediate Capital Managers Limited		04/09/2020	2	2,277,798	2,544,309	2,544,309	380,164	-	-		(123,474)	-	3,386,657	0.500
	L Catterton IX Offshore, L.P.		Greenwich	CT	Catterton Partners		05/22/2020	3	1,997,178	2,577,223	2,577,223	505,541	-	-		-	633,116	3,472,094	0.110
	Landmark Equity Partners XVI, L.P.		Wilmington	DE	Landmark Partners		12/06/2018	3	975,356	2,167,966	2,167,966	848,581	-	-		-	8,098	2,840,405	0.100
	Linden Investors LP		Boston	MA	Linden Advisors LP		10/29/2020	9	30,000,000	40,545,098	40,545,098	6,823,659	-	-		-	-	-	0.690
	Lovell Minnick Equity Partners III, L.P.		El Segundo	CA	Lovell Minnick Partners, LLC		03/31/2017	3	4,819,262	5,716,772	5,716,772	1,191,271	-	-		-	180,557	960,042	6.350
	MBK Partners Fund III, L.P.		Grand Cayman	CYM	MBK Partners		03/31/2017	3	22,615,122	27,448,246	27,448,246	(11,400,559)	-	-		-	5,204,770	854,347	1.190
	MBK Partners Fund IV		Grand Cayman	CYM	MBK Partners		03/09/2017	3	4,549,444	8,298,526	8,298,526	1,227,143	-	-		-	-	383,593	0.150
	MBK Partners Fund V		Grand Cayman	CYM	MBK Partners		03/23/2021	3	1,512,579	1,819,647	1,819,647	307,068	-	-		-	-	4,487,421	0.090
	Millennium USA LP		New York	NY	Millennium Management LLC		02/01/2019	13	8,643,452	16,708,718	16,708,718	2,884,871	-	-		-	-		0.030
	MW Global Opportunities Fund		Dublin	IRL	Marshall Wace Funds PLC		12/01/2018	5	10,341,994	13,321,547	13,321,547	(404,006)	-	-		-	-	-	0.360
	MW TOPS Fund		Dublin	IRL	Marshall Wace Funds PLC		12/01/2018	5	8,155,460	11,408,012	11,408,012	1,596,036	-	-		-	-	-	0.200
	Navis Asia Fund VIII, L.P.		Grand Cayman	CYM	Navis		06/11/2021	3	1,011,135	890,769	890,769	115,534	-	-		-	4,325	3,975,000	0.650
	Olkhan Co-Investors, LLC		Dover	DE	ZMC		03/04/2020	3	416,667	415,101	415,101	(1,566)	-	-		-	-	-	1.670
	One Rock Capital Partners II, L.P.		New York	NY	One Rock Capital Partners		10/30/2017	3	6,037,740	10,191,405	10,191,405	2,598,592	-	-		-	-	1,485,369	0.830
	One Rock Capital Partners III, L.P.		New York	NY	One Rock Capital Partners		06/22/2021	3	1,404,195	1,328,752	1,328,752	(75,443)	-	-		-	-	5,485,999	0.340
	Parallax Fund, LP		San Francisco	CA	Parallax Volatility Advisers, L.P.		06/25/2021	9	9,942,069	12,876,470	12,876,470	462,275	-	-		-	-	-	0.520
	Peppertree Capital Fund VII, LP		Wilmington	DE	Peppertree Capital Management		11/28/2018	3	3,904,000	5,503,942	5,503,942	1,206,136	-	-		-	-	96,000	0.810
	Peppertree Capital Fund VIII QP, LP		Chagrin Falls	OH	Peppertree Capital Management		01/27/2020	3	5,880,000	6,843,217	6,843,217	892,000	-	-		-	-	1,120,000	0.710
	Pharo Gaia Fund, Ltd		Grand Cayman	CYM	Pharo Global Advisors Ltd		12/01/2018	4	6,566,689	8,917,546	8,917,546	(809,260)	-	-		-	-	-	0.170
	Pharo Macro Fund, Ltd		Grand Cayman	CYM	Pharo Global Advisors Ltd		12/01/2018	4	4,591,770	5,379,125	5,379,125	(493,272)	-	-		-	-	-	0.110
	Providence Equity Partners VIII L.P.		Providence	RI	Providence Equity Partners		07/17/2019	3	2,977,673	3,734,798	3,734,798	907,380	-	-		-	23,556	2,045,883	0.080
	Renaissance Institutional Diversified Alpha Fund LLC.		New York	NY	Renaissance Technologies LLC		04/01/2019	9	7,953,935	6,461,057	6,461,057	476,930	-	-		-	-	-	0.130
	RiverGlade Capital, L.P.		Chicago	IL	RiverGlade Capital		07/31/2019	3	3,199,809	3,599,758	3,599,758	286,040	-	-		-	1,085,379	2,949,043	1.540
	Riverside Strategic Capital Fund I, L.P.		New York	NY	Riverside		05/23/2017	2	2,915,475	3,300,733	3,300,733	711,715	-	-		-	-	959,933	1.260
	Sierra Private Investments L.P.		Wakefield	MA	Siris Capital Group, LLC		03/10/2017	3	1,325,955	8,014,100	8,014,100	3,008,964	-	-		-	-	-	0.280
	Silver Lake Partners III		Menlo Park	CA	Silver Lake		03/31/2017	3	3,654,800	2,598,892	2,598,892	(127,212)	-	-		-	437,239	3,811,383	0.430
	Silver Lake Partners V, L.P.		Wilmington	DE	Silver Lake		06/12/2018	3	7,758,313	12,961,910	12,961,910	1,293,995	-	-		-	1,481,083	1,409,950	0.060
	Silver Lake Partners VI, L.P.		Wilmington	DE	Silver Lake		01/06/2021	3	2,172,662	2,714,555	2,714,555	541,893	-	-		-	5,028	3,332,366	0.030

SCHEDULE BA - PART 1

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

1	2	3	Location 4	Location 5	6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value 13	14	15	16	17	18	19	20
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
	Siris Partners IV, L.P.		New York	NY	Siris Capital		03/15/2019	3	3,223,913	4,974,869	4,974,869	1,839,631	-	-		-	52,916	2,553,431	0.170
	SL SPV-2, LP		New York	NY	Silver Lake Partners, LLC		02/14/2019	3	4,071,811	8,137,623	8,137,623	2,359,938	-	-		-	447,584	-	0.500
	SVB Capital Partners IV, L.P.		Silicon Valley	CA	SVB Capital Partners, LLC		12/06/2017	1	1,950,900	2,598,443	2,598,443	632,698	-	-		-	-	149,100	0.930
	TPG Asia VII		Fort Worth	TX	TPG Capital		07/26/2018	3	4,432,102	6,131,200	6,131,200	1,507,655	-	-		-	370,509	1,807,057	0.130
	TPG Healthcare Partners, L.P.		Fort Worth	TX	TPG Capital		10/01/2019	3	1,948,402	3,269,838	3,269,838	1,442,771	-	-		-	92,133	3,073,654	0.180
	TPG Partners VIII, L.P.		Fort Worth	TX	TPG Capital		10/01/2019	3	1,808,528	2,291,107	2,291,107	619,204	-	-		-	104,248	2,026,586	0.030
	Two Sigma Spectrum US Fund, LP		New York	NY	Two Sigma Principals, LLC		04/01/2019	9	15,167,650	19,389,067	19,389,067	986,467	-	-		-	-	-	0.240
	Veritas Capital Fund VI, L.P.		Wilmington	DE	Veritas Capital		06/15/2017	3	3,049,003	11,847,095	11,847,095	5,004,809	-	-		-	1,302,762	403,859	0.110
	Veritas Capital Fund VII		New York	NY	Veritas Capital		04/15/2020	3	5,484,726	8,200,238	8,200,238	2,824,879	-	-		-	-	2,515,274	0.120
	Verition Mutli-Strategy Fund LLC		Chicago	IL	Verition Fund Managment LLC		08/30/2021	13	35,000,000	40,227,379	40,227,379	3,499,347	-	-		-	-	-	0.890
	Vista Equity Endeavor Fund I, L.P.		Grand Cayman	CYM	Vista Equity Partners		06/01/2017	3	1,744,848	1,919,901	1,919,901	67,473	-	-		-	65,295	542,033	0.360
	Vista Equity Endeavor Fund II, L.P.		Grand Cayman	CYM	Vista Equity Partners		09/19/2019	3	452,683	448,127	448,127	16,210	-	-		-	-	1,797,317	0.230
	Vista Equity Partners Fund V, L.P.		Dover	DE	Vista Equity Partners		03/31/2017	3	16,559,997	29,577,912	29,577,912	5,820,808	-	-		-	1,896,798	4,780,414	0.540
	Vista Equity Partners Fund VII, L.P.		Austin	TX	Vista Equity Partners		01/24/2019	3	4,445,864	5,526,109	5,526,109	1,013,235	-	-		-	25,427	1,575,203	0.040
	Vista Foundation Fund IV, L.P.		Dover	DE	Vista Equity Partners		07/24/2020	3	1,376,478	1,313,151	1,313,151	(15,972)	-	-		-	-	2,122,988	0.080
	Whitehorse Liquidity Partners IV LP		Wilmington	DE	Whitehorse Liquidity		11/25/2020	3	929,473	1,327,772	1,327,772	398,299	-	-		-	702	963,512	0.070
	Yukon Capital Partners (IC) Parallel IV, L.P.		Minneapolis	MN	Yukon Partners		12/30/2021	2	347,570	347,570	347,570	-	-	-		-	-	1,052,430	1.120
	Yukon Capital Partners III, L.P.		Minneapolis	MN	Yukon Partners		07/18/2017	2	3,969,875	4,178,969	4,178,969	209,095	-	-		-	619,442	1,478,260	1.610
	ZMC III, L.P.		New York	NY	ZMC		01/03/2020	3	1,166,277	1,042,981	1,042,981	(60,910)	-	-		-	-	3,118,095	0.550
1999999. Total - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Unaffiliated									394,070,669	548,400,896	548,400,896	79,772,415	0	0	0	(525,107)	35,456,505	139,653,000	XXX
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Affiliated																			
	Nationwide Better Health, LLC		Columbus	OH	Nationwide Mutual Fire Ins Co		12/31/2010		-	(1,390)	(1,390)	-	-	-		-	-	-	25.000
2099999. Total - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Affiliated									0	(1,390)	(1,390)	0	0	0	0	0	0	0	XXX
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Unaffiliated																			
	AEW Core Property Trust (U.S.), Inc.		Baltimore	MD	AEW Core Property Trust		02/21/2019		90,572,596	102,045,062	102,045,062	8,657,320	-	-		-	3,150,578	-	0.720
	Almanac Realty Securities VIII, L.P.		Dover	DE	Almanac Realty Investors		12/21/2018		1,700,823	1,787,049	1,787,049	169,989	-	-		-	90,630	3,263,644	0.280
	Ares US Real Estate Opportunity Fund III, L.P.		Wilmington	DE	Ares Management		04/15/2021		627,310	691,496	691,496	64,186	-	-		-	16,011	1,372,690	0.140
	Bell Institutional Fund VII, LLC		Dover	DE	Bell Partners		10/30/2019		1,903,583	1,912,133	1,912,133	70,840	-	-		-	33,793	2,072,393	0.420
	CIM Fund VIII, L.P.		Los Angeles	CA	CIM Group		12/31/2014		25,760,123	21,530,795	21,530,795	(2,163,781)	-	-		-	-	-	1.300
	Crow Holdings Realty Partners IX LP		Dover	DE	Crow Holdings Capital Partners		10/14/2020		2,384,993	2,384,993	2,384,993	-	-	-		-	34,398	1,479,232	0.210
	Crow Holdings Realty Partners VII		Wilmington	DE	Crow Holdings Capital Partners		05/01/2015		1,958,374	1,958,374	1,958,374	-	-	-		-	1,194,425	1,716,711	1.390
	Crow Holdings Retail Fund II, L.P.		Dover	DE	Crow Holdings Capital Partners		10/21/2016		7,734,774	8,859,811	8,859,811	1,319,180	-	-		-	277,864	682,902	2.160
	Dermody Properties Industrial Co-Invest Fund II, LP		Dover	DE	Dermody Properties		08/28/2020		58,273	302,935	302,935	78,118	-	-		-	-	3,259	0.370
	Dermody Properties Industrial Fund II, L.P.		Dover	DE	Dermody Properties		12/27/2018		-	1,166,632	1,166,632	997,387	-	-		-	661,577	127,702	0.320
	DivcoWest Fund V, LP		Dover	DE	Divco West, LLC		06/23/2017		3,299,019	3,689,618	3,689,618	390,599	-	-		-	217,666	1,080,996	0.320
	DivcoWest Fund VI-A, LP		Dover	DE	Divco West, LLC		11/06/2020		677,423	600,933	600,933	(76,490)	-	-		-	-	2,297,460	0.130
	EC King & George Street LLC		New Orleans	LA	Enhanced Capital State HTC Fund LLC		11/13/2020		2,354,138	1,738,370	1,738,370	-	(595,768)	-		-	-	-	1.000
	Exeter Industrial Value Fund IV, L.P.		Dover	DE	EQT Exeter		10/24/2016		390,666	390,666	390,666	(1,240,453)	-	-		-	5,087,209	278,431	0.390
	Exeter Industrial Value fund V, L.P.		Dover	DE	EQT Exeter		10/23/2020		4,200,000	5,279,710	5,279,710	1,079,710	-	-		-	-	1,800,000	0.310

SCHEDULE BA - PART 1

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

1	2	3	Location 4	Location 5	6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value 13	14	15	16	17	18	19	20
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
	Harbert U.S. Real Estate Fund V, L.P.		Birmingham	AL	Harbert Management Corporation		03/31/2017		3,808,537	3,758,774	3,758,774	36,672	-	-		-	79,216	1,548,222	4.910
	Harrison Street Real Estate Partners VI, L.P.		Dover	DE	Harrison Street		08/09/2017		2,249,145	3,151,253	3,151,253	432,149	-	-		-	83,264	431,429	0.420
	Harrison Street Real Estate Partners VII, L.P.		Dover	DE	Harrison Street		03/12/2019		1,800,246	1,895,813	1,895,813	135,426	-	-		-	-	381,542	0.180
	Harrison Street Real Estate Partners VIII, L.P.		Dover	DE	Harrison Street		03/29/2021		1,105,078	1,073,911	1,073,911	(31,167)	-	-		-	-	889,227	0.100
	HSREP VI Co-Investment 3, L.P.		Dover	DE	Harrison Street		05/02/2018		1,105,783	2,180,766	2,180,766	588,153	-	-		-	39,579	84,789	1.890
	HSREP VII Co-Investment, L.P.		New York	NY	Harrison Street		05/02/2019		759,642	984,196	984,196	198,894	-	-		-	-	355,402	0.730
	Madison Realty Capital Debt Fund IV LP		Dover	DE	Madison Realty Capital		04/22/2019		3,082,246	3,432,453	3,432,453	56,948	-	-		-	265,521	1,028,393	0.350
	Madison Realty Capital Debt Fund V LP		Dover	DE	Madison Realty Capital		03/27/2020		2,691,774	2,838,844	2,838,844	110,191	-	-		-	8,527	1,275,521	0.190
	Model Tobacco Development Group LLC		Vienna	VA	Model Tobacco Master Tenant LLC		10/27/2020		1,397,668	345,157	345,157	-	(859,495)	-		-	-	-	0.120
	Nationwide Sol 2 LLC		Washington	DC	Sol Systems LLC		07/19/2017		607,425	63,261	63,261	-	-	-		-	-	-	3.160
	Oak Street Real Estate Capital Fund V, LP		Dover	DE	Oak Street Real Estate Capital, LLC		11/16/2020		2,216,386	2,468,137	2,468,137	251,751	-	-		-	197,415	3,256,800	0.240
	PCCP Credit IX, LP		Dover	DE	PCCP		03/28/2017		4,864,448	5,049,018	5,049,018	126,106	-	-		-	373,519	8,012,400	1.200
	PCCP Equity VIII		Dover	DE	PCCP		09/18/2018		1,317,385	1,486,042	1,486,042	59,342	-	-		-	280,645	672,319	0.200
	Related Real Estate Fund III, LP		Dover	DE	Related Real Estate		08/27/2020		488,274	576,883	576,883	71,956	-	-			-	1,518,222	0.100
	Rubenstein Properties Fund III, L.P.		Wilmington	DE	Rubenstein Partners		10/23/2015		29,370,203	29,011,977	29,011,977	1,824,922	-	-			21,256	-	5.310
	US Regional Logistics Program III, L.P.		Dover	DE	US RLP GP, LLC		01/27/2021		7,875,000	9,686,942	9,686,942	1,811,942	-	-			-	22,125,000	7.500
	US Regional Logistics Program, L.P.		Dover	DE	US RLP GP, LLC		10/18/2016		2,096,213	3,961,582	3,961,582	1,865,369	-	-			11,040,990	43,695,733	30.000
	Waterton Residential Property Venture XIII, L.P.		Dover	DE	Waterton Residential		11/03/2017		4,662,288	6,443,741	6,443,741	2,000,821	-	-			332,939	50,153	0.540
	Waterton Residential Property Venture XIV, L.P.		Dover	DE	Waterton Residential		12/10/2020		443,340	504,648	504,648	61,308	-	-			-	1,556,659	0.170
2199999. Total - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Unaffiliated									215,563,176	233,251,975	233,251,975	18,947,388	(1,455,263)	0	0	0	23,487,022	103,057,231	XXX
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Affiliated																			
	NW REI (NMFIC), LLC		Columbus	OH	Nationwide Mutual Fire Insurance Company		03/16/2016		34,758,941	44,471,017	44,471,017	248,509	-	-		-	2,893,980	-	100.000
2299999. Total - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Affiliated									34,758,941	44,471,017	44,471,017	248,509	0	0	0	0	2,893,980	0	XXX
Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated																			
	Nationwide Affordable Housing Fund 36: Apollo Tax Credit Fund 62 LLC		Columbus	OH	Apollo Housing Capital		10/01/2013		62,850,602	31,027	31,027	-	(673,202)	-			-	1,439,518	49.500
3799999. Total - Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated									62,850,602	31,027	31,027	0	(673,202)	0	0	0	0	1,439,518	XXX
Non-Guaranteed Federal Low Income Housing Tax Credit - Affiliated																			
	NTCIF-2011		Columbus	OH	Nationwide Mutual Insurance Co.		04/03/2012		43,490,198	5,131,805	5,131,805	-	(3,175,810)	-	-	-	-	-	50.000
3899999. Total - Non-Guaranteed Federal Low Income Housing Tax Credit - Affiliated									43,490,198	5,131,805	5,131,805	0	(3,175,810)	0	0	0	0	0	XXX
Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated																			
	Nationwide State Tax Credit Fund III RBC Tax Credit Fund 104 LLC		Cleveland	OH	RBC Tax Credit IV LLC		10/30/2019		3,657,139	3,279,820	3,279,820	-	(194,112)	-			-	-	23.000
4199999. Total - Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated									3,657,139	3,279,820	3,279,820	0	(194,112)	0	0	0	0	0	XXX
4899999. Subtotal - Unaffiliated									745,250,079	863,218,515	863,218,515	110,589,448	(2,322,577)	0	0	(525,107)	64,843,779	317,306,276	XXX
4999999. Subtotal - Affiliated									78,249,139	49,601,432	49,601,432	248,509	(3,175,810)	0	0	0	2,893,980	0	XXX
5099999. Totals									823,499,218	912,819,947	912,819,947	110,837,957	(5,498,387)	0	0	(525,107)	67,737,759	317,306,276	XXX

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

1A. — 1A 0 — 1B 0 — 1C 0 — 1D 0 — 1E 0 — 1F 0 — 1G 0

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 Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership

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 3	Location 4	5	6	7	8	9	10	11
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
Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Fixed Income - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Unaffiliated										
	Ares Private Credit Solutions, L.P.	Wilmington	DE	Ares Private Credit Solutions	06/23/2017.	2		801,870		0.400
	Cyprium Investors IV LP	Cleveland	OH	Cyprium Investment Partners LLC	03/31/2017.	2		190,804		8.710
	GSO Capital Opportunities Fund III	Wilmington	DE	Blackstone Credit	06/03/2016.	2		433,391		0.150
	GSO Capital Opportunities II LP	New York	NY	Blackstone Credit	03/31/2017.	2		553,359		1.460
	HPS Specialty Loan Fund V, L.P.	New York	NY	HPS Investment Partners	01/25/2021.	3	5,163,296			0.160
	HPS Specialty Loan Fund V-L, L.P.	New York	NY	HPS Investment Partners	01/25/2021.	3	2,417,541			0.100
	ICG SDP Fund 3B	Grand Duchy	LUX	Intermediate Capital Managers Limited	03/22/2018.	2		986,230		0.400
	ICG SDP Fund 4B	Grand Duchy	LUX	Intermediate Capital Group	03/31/2020.	2		1,834,552		0.220
	Newstone Capital Partners III, L.P.	Wilmington	DE	Newstone Capital Partners	09/20/2016.	2		177,121		1.220
	Newstone Capital Partners IV, L.P.	Dallas	TX	Newstone Capital Partners	06/02/2019.	2		584,155		0.700
	Oaktree Opportunities Fund XI, L.P.	Grand Cayman	CYM	Oaktree Capital Management	01/15/2021.	3	3,005,991			0.070
	Owl Rock Diversified Lending Insurance Fund L.P.	New York	NY	Owl Rock Capital Corporation	12/20/2021.	2	196,923			7.690
	TCW Rescue Financing Fund LP	Los Angeles	CA	TCW Direct Lending	10/13/2021.	2	1,103,913			0.600
1799999. Total - Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Fixed Income - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Unaffiliated							11,887,664	5,561,482	0	XXX
Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Unaffiliated										
	Advent International GPE IX, L.P.	Grand Cayman	CYM	Advent International	10/21/2019.	3		780,446		0.060
	AlpInvest Co-Investment Fund (Onshore) VIII, L.P.	Wilmington	DE	AlpInvest	10/11/2021.	3	1,204,732			0.200
	Altaris Health Partners V, L.P.	New York	NY	Altaris Capital Partners, LLC	04/22/2021.	3	726,770			0.120
	Ampersand 2018 Limited Partnership	Boston	MA	Ampersand Capital	10/30/2018.	3		1,050,000		1.080
	Ampersand 2020, L.P.	Boston	MA	Ampersand Capital	11/12/2020.	3		1,469,058		0.770
	BIF IV Renewable Sidecar-B, LP	Toronto	CAN	Brookfield Asset Management	03/20/2020.	3		514,708		0.200
	Blackstone Infrastructure Partners	New York	NY	Blackstone Infrastructure	03/14/2019.	3		2,650,449		0.090
	Blackstone Infrastructure Partners (Supplemental Account II) L.P.	New York	NY	Blackstone Private Equity	04/13/2020.	3		221,527		0.010
	Brookfield Infrastructure Fund IV	Toronto	CAN	Brookfield Asset Management	11/05/2019.	3		1,168,449		0.020
	Carlyle Asia Partners V	Washington	DC	The Carlyle Group	12/26/2018.	3		928,337		0.080
	Clearlake Capital Partners V	Santa Monica	CA	Clearlake Capital	12/05/2017.	3		1,019,675		0.110
	Clearlake Capital Partners VI, L.P.	Santa Monica	CA	Clearlake Capital	05/22/2020.	3		2,502,886		0.060
	Clearlake Flagship Plus Partners, L.P.	Santa Monica	CA	Clearlake Capital	02/05/2021.	3	1,051,741			0.120
	ComVest Investment Partners IV, L.P.	West Palm Beach	FL	ComVest Investment Partners, LLC	03/31/2017.	3		490,620		5.720
	Dyal Capital Partners III, L.P.	New York	NY	Dyal Capital	09/30/2016.	3		297,536		0.190
	Dyal Capital Partners IV	New York	NY	Dyal Capital	06/11/2018.	3		1,762,816		0.080
	EnCap Energy Capital Fund IX	Dallas	TX	EnCap Investments	03/31/2017.	3		151,740		0.420
	EnCap Energy Capital Fund XI, L.P.	Houston	TX	EnCap Investments	07/17/2017.	3		1,070,076		0.070
	Energy Spectrum VIII LP	Dallas	TX	Energy Spectrum Capital	04/08/2019.	3		696,974		0.410
	FP Solar Finance LP	New York	NY	Fundamental Advisors	07/30/2020.	3		3,858,200		4.350
	Fundamental Partners III, L.P.	Wilmington	DE	Fundamental Advisors	05/18/2017.	3		725,076		1.210
	Global Infrastructure Partners IV, L.P.	New York	NY	Global Infrastructure Partners	10/23/2019.	3		821,243		0.020
	GTCR Fund XII	New York	NY	GTCR	05/04/2018.	3		1,883,928		0.110
	GTCR Fund XIII	New York	NY	GTCR	09/07/2021.	3	602,000			0.080
	ICG Europe Fund VII, L.P.	St Helier	JEY	Intermediate Capital Group	08/24/2018.	2		1,359,982		0.120
	ICG Europe Mid-Market Fund	Grand Duchy	LUX	Intermediate Capital Managers Limited	04/09/2020.	2		2,110,052		0.500
	L Catterton IX Offshore, L.P.	Greenwich	CT	Catterton Partners	05/22/2020.	3		1,241,868		0.110
	Landmark Equity Partners XVI, L.P.	Wilmington	DE	Landmark Partners	12/06/2018.	3		479,351		0.100

SCHEDULE BA - PART 2

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

1	2	Location 3	Location 4	5	6	7	8	9	10	11
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
	Lovell Minnick Equity Partners III, L.P.	El Segundo	CA	Lovell Minnick Partners, LLC	03/31/2017	3		41,972		6.350
	MBK Partners Fund III, L.P.	Grand Cayman	CYM	MBK Partners	03/31/2017	3		(726,808)		1.190
	MBK Partners Fund IV	Grand Cayman	CYM	MBK Partners	03/09/2017	3		1,047,930		0.150
	MBK Partners Fund V	Grand Cayman	CYM	MBK Partners	03/23/2021	3	1,512,579			0.090
	Navis Asia Fund VIII, L.P.	Grand Cayman	CYM	Navis	05/08/2019	3		225,000		0.650
	One Rock Capital Partners II, L.P.	New York	NY	One Rock Capital Partners	10/30/2017	3		59,319		0.830
	One Rock Capital Partners III, L.P.	New York	NY	One Rock Capital Partners	06/21/2021	3	2,110,548			0.340
	Peppertree Capital Fund VII, LP	Wilmington	DE	Peppertree Capital Management	11/28/2018	3		114,000		0.810
	Peppertree Capital Fund VIII QP, LP	Chagrin Falls	OH	Peppertree Capital Management	01/27/2020	3		3,318,000		0.710
	Providence Equity Partners VIII L.P.	Providence	RI	Providence Equity Partners	07/17/2019	3		1,481,302		0.080
	RiverGlade Capital, L.P.	Chicago	IL	RiverGlade Capital	07/31/2019	3		2,104,675		1.540
	Riverside Strategic Capital Fund I, L.P.	New York	NY	Riverside	05/23/2017	2		1,289,012		1.260
	Silver Lake Partners V, L.P.	Wilmington	DE	Silver Lake	06/12/2018	3		1,326,935		0.060
	Silver Lake Partners VI, L.P.	Wilmington	DE	Silver Lake	01/06/2021	3	2,505,014			0.030
	Siris Partners IV, L.P.	New York	NY	Siris Capital	03/15/2019	3		521,902		0.170
	SL SPV-2, LP	New York	NY	Silver Lake Partners, LLC	02/14/2019	3		23,268		0.500
	SVB Capital Partners IV, L.P.	Silicon Valley	CA	SVB Capital Partners, LLC	12/06/2017	1		345,450		0.930
	TPG Asia VII	Fort Worth	TX	TPG Capital	07/26/2018	1		1,264,757		0.130
	TPG Healthcare Partners, L.P.	Fort Worth	TX	TPG Capital	10/01/2019	3		847,933		0.180
	TPG Partners VIII, L.P.	Fort Worth	TX	TPG Capital	10/01/2019	3		1,676,651		0.030
	Veritas Capital Fund VI, L.P.	Wilmington	DE	Veritas Capital	06/15/2017	3		452,400		0.110
	Veritas Capital Fund VII	New York	NY	Veritas Capital	04/15/2020	3		4,262,980		0.120
	Verition Mutli-Strategy Fund LLC	Chicago	IL	Verition Fund Managment LLC	07/29/2020	13		10,000,000		0.890
	Vista Equity Endeavor Fund I, L.P.	Grand Cayman	CYM	Vista Equity Partners	06/01/2017	3		261,704		0.360
	Vista Equity Endeavor Fund II, L.P.	Grand Cayman	CYM	Vista Equity Partners	09/19/2019	3		221,453		0.230
	Vista Equity Partners Fund V, L.P.	Dover	DE	Vista Equity Partners	03/31/2017	3		425,875		0.540
	Vista Equity Partners Fund VII, L.P.	Austin	TX	Vista Equity Partners	01/24/2019	3		1,486,678		0.040
	Vista Foundation Fund IV, L.P.	Dover	DE	Vista Equity Partners	07/24/2020	3		1,316,820		0.080
	Whitehorse Liquidity Partners IV LP	Wilmington	DE	Whitehorse Liquidity	11/25/2020	2		701,051		0.070
	Yukon Capital Partners (IC) Parallel IV, L.P.	Minneapolis	MN	Yukon Partners	12/30/2021	2	347,570			1.120
	Yukon Capital Partners III, L.P.	Minneapolis	MN	Yukon Partners	07/18/2017	2		204,817		1.610
	Yukon Capital Partners IV, L.P.	Minneapolis	MN	Yukon Partners	11/24/2020	2		1,731,394		1.120
	ZMC III, L.P.	New York	NY	ZMC	01/03/2020	3		375,433		0.550
1999999. Total - Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Unaffiliated							10,060,954	65,656,900	0	XXX
Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Unaffiliated										
	305 Broad SP LLC	Norfolk	VA	305 Broad SP MM LLC	09/15/2020			(62,731)		17.820
	AEW Core Property Trust (U.S.), Inc.	Baltimore	MD	AEW Core Property Trust	03/31/2017			3,153,499		0.720
	Almanac Realty Securities VIII, L.P.	Dover	DE	Almanac Realty Investors	12/21/2018			682,192		0.280
	Ares US Real Estate Opportunity Fund III, L.P.	Wilmington	DE	Ares Management	04/15/2021		701,116			0.140
	Bell Institutional Fund VII, LLC	Dover	DE	Bell Partners	10/30/2019			1,350,028		0.420
	CDS Enterprises Master Tenant LLC	Columbus	OH	Casto Communities	10/30/2014			(228,791)		98.990
	Crow Holdings Realty Partners IX LP	Dover	DE	Crow Holdings Capital Partners	10/14/2020			2,585,383		0.210
	Crow Holdings Realty Partners VII	Wilmington	DE	Crow Holdings Capital Partners	03/31/2017			72,121		1.390

SCHEDULE BA - PART 2

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

1	2	Location 3	Location 4	5	6	7	8	9	10	11
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
	Crow Holdings Retail Fund II, L.P.	Dover	DE	Crow Holdings Capital Partners	10/21/2016.			2,245,514		2.160
	Dermody Properties Industrial Co-Invest Fund II, LP	Dover	DE	Dermody Properties	08/28/2020.			54,946		0.370
	Dermody Properties Industrial Fund II, L.P.	Dover	DE	Dermody Properties	12/27/2018.			113,031		0.320
	DivcoWest Fund V, LP	Dover	DE	Divco West, LLC	06/23/2017.			195,986		0.320
	DivcoWest Fund VI-A, LP	Dover	DE	Divco West, LLC	11/06/2020.			561,381		0.130
	Dominion Arms SP LLC	Norfolk	VA	Dominion Arms SP MM LLC	12/12/2018.			966		16.630
	EC King & George Street LLC	New Orleans	LA	Enhanced Capital State HTC Fund LLC	11/13/2020.			2,334,138		1.000
	EC Riverwalk 2 LLC	New Orleans	LA	Enhanced Capital State HTC Fund LLC	03/21/2017.			1,500		0.570
	Euclid Grand Apartment LLC	Cleveland	OH	Euclid Grand Manager LLC	09/27/2018.			80		0.160
	Exeter Industrial Value fund V, L.P.	Dover	DE	EQT Exeter	10/23/2020.			2,700,000		0.310
	Harbert U.S. Real Estate Fund V, L.P.	Birmingham	AL	Harbert Management Corporation	03/31/2017.			312,731		4.910
	Harrison Street Real Estate Partners VI, L.P.	Dover	DE	Harrison Street	08/09/2017.			40,000		0.420
	Harrison Street Real Estate Partners VII, L.P.	Dover	DE	Harrison Street	03/12/2019.			396,023		0.180
	Harrison Street Real Estate Partners VIII, L.P.	Dover	DE	Harrison Street	03/29/2021.		1,105,078			0.100
	HSREP VII Co-Investment, L.P.	New York	NY	Harrison Street	05/02/2019.			233,451		0.730
	Madison Realty Capital Debt Fund IV LP	Dover	DE	Madison Realty Capital	04/22/2019.			176,056		0.350
	Madison Realty Capital Debt Fund V LP	Dover	DE	Madison Realty Capital	03/27/2020.			1,934,575		0.190
	Model Tobacco Development Group LLC	Vienna	VA	Model Tobacco Master Tenant LLC	10/27/2020.			14,652		0.120
	Nationwide Affordable Housing Fund 51 State	Wilmington	DE	TCB Mecklenberg Mill, Inc. #8	12/20/2013.			11,611		50.000
	NTW Master Tenant LLC	Cleveland	OH	Morgan Warehouse Realty LLC	10/29/2015.			(193,352)		99.000
	Oak Street Real Estate Capital Fund V, LP	Dover	DE	Oak Street Real Estate Capital, LLC	11/16/2020.			1,224,000		0.240
	PCCP Credit IX, LP	Dover	DE	PCCP	03/28/2017.			900,000		1.200
	PCCP Equity VIII	Dover	DE	PCCP	09/18/2018.			644,268		0.200
	Related Real Estate Fund III, LP	Dover	DE	Related Real Estate	08/27/2020.			360,814		0.100
	Rubenstein Properties Fund III, L.P.	Wilmington	DE	Rubenstein Partners	03/31/2017.			3,823,009		5.310
	US Regional Logistics Program III, L.P.	Dover	DE	US RLP GP, LLC	01/27/2021.		7,875,000			7.500
	US Regional Logistics Program, L.P.	Dover	DE	US RLP GP, LLC	10/18/2016.			900,000		30.000
	Waterton Residential Property Venture XIII, L.P.	Dover	DE	Waterton Residential	11/03/2017.			858,802		0.540
	Waterton Residential Property Venture XIV, L.P.	Dover	DE	Waterton Residential	12/10/2020.			430,239		0.170
219999. Total - Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Unaffiliated							9,681,194	27,826,122	0	XXX
Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Affiliated										
	NW REI (NMFIC), LLC	Columbus	OH	Nationwide Mutual Fire Insurance Company	03/16/2016.			6,149,148		100.000
2299999. Total - Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Affiliated							0	6,149,148	0	XXX
Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated										
	CCEP Series I Funding LLC	New York	NY	CharterMac Credit Enhanced Asset Managers LLC-Series I, Number 1	12/21/2006.			1,500		12.620
	Nationwide Affordable Housing Fund 36: Apollo Tax Credit Fund 62 LLC	Columbus	OH	Apollo Housing Capital	10/01/2013.			342,000		49.500
	WNC Institutional Tax Credit Fund XXIV LLC	Irvine	CA	WNC Advisors, LLC	10/01/2013.			117,800		95.000
3799999. Total - Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated							0	461,300	0	XXX
Non-Guaranteed Federal Low Income Housing Tax Credit - Affiliated										
	NTCIF-2011	Columbus	OH	Nationwide Mutual Insurance Co.	04/03/2012.		-	37,376		50.000
3899999. Total - Non-Guaranteed Federal Low Income Housing Tax Credit - Affiliated							0	37,376	0	XXX
Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated										
	Twain GA LIHTC Master Fund I LLC	St Louis	MO	Twain LIHTC Manager Corp	12/26/2019.			336		32.000

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
4199999. Total - Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated							0	336	0	XXX
4899999. Subtotal - Unaffiliated							31,629,812	99,506,140	0	XXX
4999999. Subtotal - Affiliated							0	6,186,524	0	XXX
5099999. Totals							31,629,812	105,692,664	0	XXX

SCHEDULE BA - PART 3

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

1	2	Location 3	Location 4	5	6	7	8	Change in Book/Adjusted Carrying Value 9	10	11	12	13	14	15	16	17	18	19	20
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Joint Venture, Partnership or LLC Interests Which Underlying Assets Have Characteristics of Fixed Income - NAIC Desig Not Assigned by the Securities Valuation Office (SVO) - Unaffiliated																			
	Ares Private Credit Solutions, L.P.	Wilmington	DE	Distribution	06/23/2017	12/23/2021	2,042,139	-	-	-	-	0	-	2,042,139	2,042,139	-	-	0	-
	Cyprium Investors IV LP	Cleveland	OH	Distribution	03/31/2017	12/28/2021	3,048,212	-	-	-	-	0	-	3,048,212	3,048,212	-	-	0	-
	GSO Capital Opportunities Fund III	Wilmington	DE	Distribution	06/03/2016	12/23/2021	2,004,468	-	-	-	-	0	-	2,004,468	2,004,468	-	-	0	-
	GSO Capital Opportunities II LP	New York	NY	Distribution	03/31/2017	12/27/2021	1,313,234	-	-	-	-	0	-	1,313,234	1,313,234	-	-	0	-
	HPS Specialty Loan Fund V, L.P.	New York	NY	Distribution	01/25/2021	11/30/2021	67,053	-	-	-	-	0	-	67,053	67,053	-	-	0	-
	ICG SDP Fund 3B	Grand Duchy	LUX	Distribution	03/22/2018	11/10/2021	650,602	-	-	-	-	0	-	650,602	650,602	-	-	0	-
	ICG SDP Fund 4B	Grand Duchy	LUX	Distribution	03/31/2020	10/28/2021	27,645	-	-	-	-	0	-	27,645	27,645	-	-	0	-
	Newstone Capital Partners III, L.P.	Wilmington	DE	Distribution	09/20/2016	12/16/2021	2,516,178	-	-	-	-	0	-	2,516,178	2,516,178	-	-	0	-
	Newstone Capital Partners IV, L.P.	Dallas	TX	Distribution	06/02/2019	12/22/2021	1,555,403	-	-	-	-	0	-	1,555,403	1,555,403	-	-	0	-
	OxAM Quant Fund (US) LLC	Grand Cayman	CYM	Distribution	01/01/2019	02/02/2021	10,679	1,378	-	-	-	1,378	-	12,057	13,365	-	1,308	1,308	-
	TCW Direct Lending LLC	Dover	DE	Distribution	03/31/2017	12/29/2021	7,265,070	-	-	-	-	0	-	7,265,070	7,265,070	-	-	0	-
1799999. Total - Joint Venture, Partnership or LLC Interests Which Underlying Assets Have Characteristics of Fixed Income -NAIC Desig Not Assigned - Unaffiliated							20,500,683	1,378	0	0	0	1,378	0	20,502,061	20,503,369	0	1,308	1,308	0
Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Unaffiliated																			
	Advent International GPE IX, L.P.	Grand Cayman	CYM	Distribution	10/21/2019	06/30/2021	101,901	-	-	-	-	0	-	101,901	101,901	-	-	0	-
	Ampersand 2014, L.P.	Boston	MA	Distribution	03/31/2017	12/22/2021	8,296,494	-	-	-	-	0	-	8,296,494	8,296,494	-	-	0	-
	BIF IV Renewable Sidecar-B, LP	Toronto	CAN	Distribution	03/20/2020	12/15/2021	110,366	-	-	-	-	0	-	110,366	110,366	-	-	0	-
	Blackstone Infrastructure Partners	New York	NY	Distribution	03/14/2019	12/30/2021	26,831	-	-	-	-	0	-	26,831	26,831	-	-	0	-
	Blackstone Infrastructure Partners (Supplemental Account II) L.P.	New York	NY	Distribution	04/13/2020	03/15/2021	2,059	-	-	-	-	0	-	2,059	2,059	-	-	0	-
	Brookfield Infrastructure Fund IV	Toronto	CAN	Distribution	11/05/2019	12/15/2021	556,496	-	-	-	-	0	-	556,496	556,496	-	-	0	-
	Capula Global Relative Value Fund LP	Grand Cayman	CYM	Distribution	12/01/2018	04/30/2021	688,734	-	-	-	-	0	-	688,734	688,734	-	-	0	-
	Carlyle Asia Partners V	Washington	DC	Distribution	12/26/2018	12/06/2021	348,295	-	-	-	-	0	-	348,295	348,295	-	-	0	-
	Citadel Wellington LLC	Chicago	IL	Distribution	04/01/2019	02/01/2021	2,386,607	-	-	-	-	0	-	2,386,607	2,386,607	-	-	0	-
	Clearlake Capital Partners V	Santa Monica	CA	Distribution	12/05/2017	12/29/2021	1,492,370	-	-	-	-	0	-	1,492,370	1,492,370	-	-	0	-
	Clearlake Capital Partners VI, L.P.	Santa Monica	CA	Distribution	05/22/2020	07/28/2021	36,404	-	-	-	-	0	-	36,404	36,404	-	-	0	-
	Clearlake Flagship Plus Partners, L.P.	Santa Monica	CA	Distribution	02/05/2021	10/04/2021	220,799	-	-	-	-	0	-	220,799	220,799	-	-	0	-
	ComVest Investment Partners IV, L.P.	West Palm Beach	FL	Distribution	03/31/2017	09/24/2021	383,278	-	-	-	-	0	-	383,278	383,278	-	-	0	-
	Dyal Capital Partners III Co-Invest Moonrise LP	New York	NY	Distribution	07/25/2017	02/22/2021	67,455	-	-	-	-	0	-	67,455	67,455	-	-	0	-
	Dyal Capital Partners IV	New York	NY	Distribution	06/11/2018	10/18/2021	1,138,255	-	-	-	-	0	-	1,138,255	1,138,255	-	-	0	-
	EnCap Energy Capital Fund IX	Dallas	TX	Distribution	03/31/2017	12/21/2021	2,591,667	-	-	-	-	0	-	2,591,667	2,591,667	-	-	0	-
	EnCap Energy Capital Fund XI, L.P.	Houston	TX	Distribution	07/17/2017	11/12/2021	65,106	-	-	-	-	0	-	65,106	65,106	-	-	0	-
	Fundamental Partners III, L.P.	Wilmington	DE	Distribution	05/18/2017	12/23/2021	664,653	-	-	-	-	0	-	664,653	664,653	-	-	0	-
	GTCR Fund XII	New York	NY	Distribution	05/04/2018	12/03/2021	781,959	-	-	-	-	0	-	781,959	781,959	-	-	0	-
	GTCR Fund XIII	New York	NY	Distribution	09/07/2021	12/30/2021	164,650	-	-	-	-	0	-	164,650	164,650	-	-	0	-
	ICG Europe Fund VII, L.P.	St Helier	JEY	Distribution	08/24/2018	08/04/2021	101,555	-	-	-	-	0	-	101,555	103,976	2,421	-	2,421	-
	ICG Europe Mid-Market Fund	Grand Duchy	LUX	Distribution	04/09/2020	02/05/2021	317	-	-	-	-	0	-	317	317	-	-	0	-
	L Catterton IX Offshore, L.P.	Greenwich	CT	Distribution	05/22/2020	04/14/2021	363,791	-	-	-	-	0	-	363,791	363,791	-	-	0	-
	Landmark Equity Partners XVI, L.P.	Wilmington	DE	Distribution	12/06/2018	12/28/2021	1,423,294	-	-	-	-	0	-	1,423,294	1,423,294	-	-	0	-
	Lovell Minnick Equity Partners III, L.P.	El Segundo	CA	Distribution	03/31/2017	06/30/2021	317,612	-	-	-	-	0	-	317,612	317,612	-	-	0	-
	Macquarie Infrastructure Partners A/B Holdings, L.P.	New York	NY	Distribution	03/31/2017	12/30/2021	8,130	846	-	-	-	846	-	8,976	8,976	-	-	0	36
	MBK Partners Fund III, L.P.	Grand Cayman	CYM	Distribution	03/31/2017	05/13/2021	1,689,905	-	-	-	-	0	-	1,689,905	1,689,905	-	-	0	-

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 Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
	MBK Partners Fund IV	Grand Cayman	CYM	Distribution	03/09/2017	09/27/2021	383,935	-	-	-	-	0	-	383,935	383,935	-	-	0	-
	Millennium USA LP	New York	NY	Distribution	02/01/2019	01/19/2021	5,095,863	-	-	-	-	0	-	5,095,863	5,095,863	-	-	0	-
	Navis Asia Fund VIII, L.P.	Grand Cayman	CYM	Distribution	05/08/2019	09/15/2021	16,868	-	-	-	-	0	-	16,868	16,868	-	-	0	-
	One Rock Capital Partners II, L.P.	New York	NY	Distribution	10/30/2017	02/22/2021	1,041,799	-	-	-	-	0	-	1,041,799	1,041,799	-	-	0	-
	One Rock Capital Partners III, L.P.	New York	NY	Distribution	06/21/2021	12/28/2021	706,353	-	-	-	-	0	-	706,353	706,353	-	-	0	-
	Providence Equity Partners VIII L.P.	Providence	RI	Distribution	07/17/2019	09/29/2021	564,104	-	-	-	-	0	-	564,104	564,104	-	-	0	-
	RiverGlade Capital, L.P.	Chicago	IL	Distribution	07/31/2019	11/19/2021	704,772	-	-	-	-	0	-	704,772	704,772	-	-	0	-
	Riverside Strategic Capital Fund I, L.P.	New York	NY	Distribution	05/23/2017	09/03/2021	1,639,663	-	-	-	-	0	-	1,639,663	1,639,663	-	-	0	-
	Sierra Private Investments L.P.	Wakefield	MA	Distribution	03/10/2017	05/24/2021	1,179,525	-	-	-	-	0	-	1,179,525	1,179,525	-	-	0	-
	Silver Lake Partners III	Menlo Park	CA	Distribution	03/31/2017	07/26/2021	717,270	-	-	-	-	0	-	717,270	717,270	-	-	0	-
	Silver Lake Partners V, L.P.	Wilmington	DE	Distribution	06/12/2018	12/28/2021	833,475	-	-	-	-	0	-	833,475	833,475	-	-	0	-
	Silver Lake Partners VI, L.P.	Wilmington	DE	Distribution	01/06/2021	12/15/2021	332,352	-	-	-	-	0	-	332,352	332,352	-	-	0	-
	Siris Partners IV, L.P.	New York	NY	Distribution	03/15/2019	09/30/2021	603,912	-	-	-	-	0	-	603,912	603,912	-	-	0	-
	SL SPV-2, LP	New York	NY	Distribution	02/14/2019	10/04/2021	71,777	-	-	-	-	0	-	71,777	71,777	-	-	0	-
	TPG Asia VII	Fort Worth	TX	Distribution	07/26/2018	12/29/2021	303,326	-	-	-	-	0	-	303,326	303,326	-	-	0	-
	TPG Healthcare Partners, L.P.	Fort Worth	TX	Distribution	10/01/2019	06/30/2021	88,659	-	-	-	-	0	-	88,659	88,659	-	-	0	-
	TPG Partners VIII, L.P.	Fort Worth	TX	Distribution	10/01/2019	12/30/2021	422,190	-	-	-	-	0	-	422,190	422,190	-	-	0	-
	Veritas Capital Fund VI, L.P.	Wilmington	DE	Distribution	06/15/2017	10/29/2021	1,335,266	-	-	-	-	0	-	1,335,266	1,335,266	-	-	0	-
	Veritas Capital Fund VII	New York	NY	Distribution	04/15/2020	02/04/2021	359,418	-	-	-	-	0	-	359,418	359,418	-	-	0	-
	Vista Equity Endeavor Fund I, L.P.	Grand Cayman	CYM	Distribution	06/01/2017	06/03/2021	110,401	-	-	-	-	0	-	110,401	110,401	-	-	0	-
	Vista Equity Partners Fund V, L.P.	Dover	DE	Distribution	03/31/2017	12/16/2021	1,356,190	-	-	-	-	0	-	1,356,190	1,356,190	-	-	0	-
	Vista Foundation Fund IV, L.P.	Dover	DE	Distribution	07/24/2020	07/16/2021	534	-	-	-	-	0	-	534	534	-	-	0	-
	Whitehorse Liquidity Partners IV LP	Wilmington	DE	Distribution	11/25/2020	12/30/2021	378,837	-	-	-	-	0	-	378,837	378,837	-	-	0	-
	Yukon Capital Partners III, L.P.	Minneapolis	MN	Distribution	07/18/2017	12/14/2021	1,194,738	-	-	-	-	0	-	1,194,738	1,194,738	-	-	0	-
	Yukon Capital Partners IV, L.P.	Minneapolis	MN	Distribution	11/24/2020	12/30/2021	974,449	-	-	-	-	0	-	2,705,843	2,705,842	-	-	0	249,437
1999999. Total - Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Unaffiliated							44,444,659	846	0	0	0	846	0	46,176,899	46,179,319	2,421	0	2,421	249,473
Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Unaffiliated																			
	305 Broad SP LLC	Norfolk	VA	Fully Amortized	09/15/2020	12/31/2021	-	-	62,731	-	-	62,731	-	-	-	-	-	0	-
	Almanac Realty Securities VIII, L.P.	Dover	DE	Distribution	12/21/2018	12/03/2021	17,287	-	-	-	-	0	-	17,287	17,287	-	-	0	-
	Ares US Real Estate Opportunity Fund III, L.P.	Wilmington	DE	Distribution	04/15/2021	12/30/2021	73,806	-	-	-	-	0	-	73,806	73,806	-	-	0	-
	Bell Institutional Fund VII, LLC	Dover	DE	Distribution	10/30/2019	10/28/2021	17,491	-	-	-	-	0	-	17,491	17,491	-	-	0	-
	CDS Enterprises Master Tenant LLC	Columbus	OH	Fully Amortized	10/30/2014	06/17/2021	299,153	-	190,657	-	-	190,657	-	261,019	261,019	-	-	0	-
	Charlton MT LLC	Charlton	MA	Fully Amortized	12/24/2014	02/25/2021	-	-	(27)	-	-	(27)	-	(27)	(27)	-	-	0	-
	Corning Place Master Tenant LLC	Valley View	OH	Fully Amortized	03/22/2017	03/17/2021	2,332,692	-	(2,302,692)	-	-	(2,302,692)	-	30,000	30,000	-	-	0	-
	Crow Holdings Realty Partners IX LP	Dover	DE	Distribution	10/14/2020	12/27/2021	200,390	-	-	-	-	0	-	200,390	200,390	-	-	0	-
	Crow Holdings Realty Partners VII	Wilmington	DE	Distribution	03/31/2017	12/29/2021	5,020,165	-	-	-	-	0	-	5,020,165	5,020,165	-	-	0	-
	Crow Holdings Retail Fund II, L.P.	Dover	DE	Distribution	10/21/2016	10/28/2021	1,017,989	-	-	-	-	0	-	1,017,989	1,017,989	-	-	0	-
	Dermody Properties Industrial Co-Invest Fund II, LP	Dover	DE	Distribution	08/28/2020	10/15/2021	355,241	-	-	-	-	0	-	355,241	355,241	-	-	0	-
	Dermody Properties Industrial Fund II, L.P.	Dover	DE	Distribution	12/27/2018	12/22/2021	1,872,298	-	-	-	-	0	-	1,872,298	1,872,298	-	-	0	-
	DivcoWest Fund VI-A, LP	Dover	DE	Distribution	11/06/2020	06/25/2021	48,982	-	-	-	-	0	-	48,982	48,982	-	-	0	-
	Dominion Arms SP LLC	Norfolk	VA	Fully Amortized	12/12/2018	12/31/2021	-	-	(966)	-	-	(966)	-	-	-	-	-	0	-
	Drury Cleveland LLC	Cape Girardeau	MO	Distribution	01/08/2016	12/31/2021	-	-	-	-	-	0	-	-	-	-	-	0	6,000

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 Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
	Eastgate MT LLC	St. Louis	MO.	Fully Amortized	05/06/2016.	12/30/2021.	192,410	-	(32,341)	-	-	(32,341)	-	160,069	160,069	-	-	0	-
	EC Riverwalk 2 LLC	New Orleans	LA.	Fully Amortized	03/21/2017.	12/31/2021.	-	-	(1,500)	-	-	(1,500)	-	-	-	-	-	0	10,000
	Euclid Grand Apartment LLC	Cleveland	OH.	Fully Amortized	09/27/2018.	12/31/2021.	-	-	(80)	-	-	(80)	-	-	-	-	-	0	1,600
	Exeter Industrial Value Fund IV, L.P.	Dover	DE.	Distribution	10/24/2016.	11/05/2021.	3,977,962	-	-	-	-	0	-	3,977,962	3,977,962	-	-	0	-
	Harbert U.S. Real Estate Fund V, L.P.	Birmingham	AL.	Distribution	03/31/2017.	12/29/2021.	2,670,742	-	-	-	-	0	-	2,670,742	2,670,742	-	-	0	-
	Harrison Street Real Estate Partners VI, L.P.	Dover	DE.	Distribution	08/09/2017.	12/23/2021.	1,003,224	-	-	-	-	0	-	1,003,224	1,003,224	-	-	0	-
	Harrison Street Real Estate Partners VII, L.P.	Dover	DE.	Distribution	03/12/2019.	12/16/2021.	141,316	-	-	-	-	0	-	141,316	141,316	-	-	0	-
	HSREP VI Co-Investment 3, L.P.	Dover	DE.	Distribution	05/02/2018.	12/02/2021.	1,509,428	-	-	-	-	0	-	1,509,428	1,509,428	-	-	0	-
	Laurel Hill Venture LLC	Madison	WI.	Distribution	12/15/2015.	12/31/2021.	-	-	-	-	-	0	-	-	-	-	-	0	1,884
	Madison Realty Capital Debt Fund V LP	Dover	DE.	Distribution	03/27/2020.	06/15/2021.	98,715	-	-	-	-	0	-	98,715	98,715	-	-	0	-
	Nationwide Affordable Housing Fund 51 State	Wilmington	DE.	Fully Amortized	12/20/2013.	12/31/2021.	-	-	(11,611)	-	-	(11,611)	-	-	-	-	-	0	-
	Nationwide Sol 2 LLC	Washington	DC.	Distribution	07/19/2017.	10/29/2021.	19,834	-	-	-	-	0	-	19,834	19,834	-	-	0	-
	NTW Master Tenant LLC	Cleveland	OH.	Fully Amortized	10/29/2015.	10/08/2021.	328,101	-	23,334	-	-	23,334	-	158,083	158,083	-	-	0	-
	NW - Buena Vista, LLC	Vista	CA.	Distribution	07/27/2018.	02/24/2021.	15,038,000	-	-	-	-	0	-	15,038,000	19,022,271	-	3,984,271	3,984,271	-
	Oak Street Real Estate Capital Fund V, LP	Dover	DE.	Distribution	11/16/2020.	12/23/2021.	518,026	-	-	-	-	0	-	518,026	518,026	-	-	0	-
	PCCP Credit IX, LP	Dover	DE.	Distribution	03/28/2017.	12/22/2021.	3,026,400	-	-	-	-	0	-	3,026,400	3,026,400	-	-	0	-
	PCCP Equity VIII	Dover	DE.	Distribution	09/18/2018.	12/30/2021.	481,883	-	-	-	-	0	-	481,883	481,883	-	-	0	-
	Related Real Estate Fund III, LP	Dover	DE.	Distribution	08/27/2020.	04/30/2021.	94,306	-	-	-	-	0	-	94,306	94,306	-	-	0	-
	Strata Fund 24 Lessee LLC	Chapel Hill	NC.	Distribution	06/05/2015.	10/26/2021.	1,385,320	-	-	-	-	0	-	1,385,320	1,385,320	-	-	0	1,111,025
	Telemachus Solar LLC	Washington	DC.	Distribution	10/09/2015.	06/29/2021.	251,393	-	-	-	-	0	-	251,393	251,393	-	-	0	300,255
	US Regional Logistics Program, L.P.	Dover	DE.	Distribution	10/18/2016.	10/07/2021.	891,730	-	-	-	-	0	-	891,730	891,730	-	-	0	-
	Waterton Residential Property Venture XIII, L.P.	Dover	DE.	Distribution	11/03/2017.	12/14/2021.	178,113	-	-	-	-	0	-	178,113	178,113	-	-	0	-
	Waterton Residential Property Venture XIV, L.P.	Dover	DE.	Distribution	12/10/2020.	02/26/2021.	19	-	-	-	-	0	-	19	19	-	-	0	-
2199999. Total - Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Unaffiliated							43,062,416	0	(2,072,495)	0	0	(2,072,495)	0	40,519,204	44,503,475	0	3,984,271	3,984,271	1,430,764
Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Affiliated																			
	NW REI (NMFIC), LLC	Columbus	OH.	Distribution	03/16/2016.	10/29/2021.	7,224,000	-	-	-	-	0	-	7,224,000	7,224,000	-	-	0	-
2299999. Total - Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Affiliated							7,224,000	0	0	0	0	0	0	7,224,000	7,224,000	0	0	0	0
Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated																			
	CCEP Series I Funding LLC	New York	NY.	Fully Amortized	12/21/2006.	12/31/2021.	-	-	(1,500)	-	-	(1,500)	-	-	-	-	-	0	-
	WNC Institutional Tax Credit Fund XXIV LLC	Irvine	CA.	Fully Amortized	10/01/2013.	12/31/2021.	-	-	(117,800)	-	-	(117,800)	-	-	-	-	-	0	-
3799999. Total - Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated							0	0	(119,300)	0	0	(119,300)	0	0	0	0	0	0	0
Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated																			
	Twain GA LIHTC Master Fund I LLC	St Louis	MO.	Fully Amortized	12/26/2019.	12/31/2021.	-	-	(336)	-	-	(336)	-	-	-	-	-	0	-
4199999. Total - Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated							0	0	(336)	0	0	(336)	0	0	0	0	0	0	0
4899999. Subtotal - Unaffiliated							108,007,758	2,224	(2,192,131)	0	0	(2,189,907)	0	107,198,164	111,186,163	2,421	3,985,579	3,988,000	1,680,237
4999999. Subtotal - Affiliated							7,224,000	0	0	0	0	0	0	7,224,000	7,224,000	0	0	0	0
5099999. Totals							115,231,758	2,224	(2,192,131)	0	0	(2,189,907)	0	114,422,164	118,410,163	2,421	3,985,579	3,988,000	1,680,237

SCHEDULE D - PART 1

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

1	2	Codes 3	4	5	6	7	Fair Value 8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
U.S. Government - Issuer Obligations																					
912810 FH 6	U S Treasury 04/15/2029 TIPS	SD			1.A	196,944	234.560	286,164	122,000	227,011	12,819	(2,077)			3.875	2.288	AO	1,704	7,700	04/15/2009.	04/15/2029.
912810 FS 2	U S Treasury 01/15/2026 TIPS	SD			1.A	128,582,548	161.417	201,771,756	125,000,000	173,229,783	10,188,352	170,623			2.000	2.144	JJ	1,609,399	3,327,438	12/11/2007.	01/15/2026.
912810 QK 7	U S Treasury Bd				1.A	25,471,955	132.063	26,412,500	20,000,000	25,053,866		(217,193)			3.875	2.212	FA	292,731	775,000	01/17/2020.	08/15/2040.
912810 QV 3	U S Treasury 02/15/2042 TIPS				1.A	17,622,421	154.632	23,194,811	15,000,000	20,626,381	1,196,166	(92,522)			0.750	0.214	FA	52,014	132,105	11/01/2012.	02/15/2042.
912810 RR 1	U S Treasury 02/15/2046 TIPS				1.A	62,393,131	159.343	88,164,629	55,330,000	70,551,627	4,116,536	(199,746)			1.000	0.594	FA	243,959	619,605	08/22/2016.	02/15/2046.
912828 2R 0	U S Treasury Nt				1.A	9,515,665	104.961	10,496,090	10,000,000	9,681,791		51,460			2.250	2.867	FA	84,986	225,000	08/30/2018.	08/15/2027.
912828 3W 8	U S Treasury Nt				1.A	37,064,996	108.148	41,096,392	38,000,000	37,350,857		95,046			2.750	3.058	FA	394,715	1,045,000	11/27/2018.	02/15/2028.
912828 4N 7	U S Treasury Nt	LS			1.A	20,144,611	109.023	21,804,680	20,000,000	20,103,204		(14,614)			2.875	2.786	MN	74,655	575,000	01/18/2019.	05/15/2028.
912828 4V 9	U S Treasury Nt	SD			1.A	32,263,997	109.281	35,516,423	32,500,000	32,335,306		22,203			2.875	2.960	FA	352,930	934,375	09/12/2018.	08/15/2028.
912828 G3 8	U S Treasury Nt				1.A	6,282,174	103.695	6,740,195	6,500,000	6,396,722		34,079			2.250	2.830	MN	18,988	146,250	07/10/2018.	11/15/2024.
912828 H4 5	U S Treasury 01/15/2025 TIPS	LS			1.A	46,340,129	125.196	56,338,260	45,000,000	52,802,905	3,086,927	(72,541)			0.250	0.091	JJ	60,689	125,474	08/18/2016.	01/15/2025.
912828 N7 1	U S Treasury 01/15/2026 TIPS				1.A	127,469,553	127.995	153,594,054	120,000,000	142,608,048	8,301,432	(628,329)			0.625	0.105	JJ	403,302	833,824	08/18/2016.	01/15/2026.
912828 S5 0	U S Treasury 7/15/2026 TIPS				1.A	112,435,941	125.482	141,041,444	112,400,000	127,742,756	7,503,482	379,796			0.125	0.461	JJ	74,894	154,844	12/12/2017.	07/15/2026.
0199999. U.S. Government - Issuer Obligations						625,784,065	XXX	806,457,398	599,852,000	718,710,257	34,405,714	(473,815)	0	0	XXX	XXX	XXX	3,664,966	8,901,615	XXX	XXX
U.S. Government - Residential Mortgage-Backed Securities																					
911760 HH 2	Vendee Mtg Tr RMBS REMIC Ser 1996-2 1Z			4	1.A	398,064	109.428	437,769	400,053	398,986		127			6.750	6.894	MON	2,250	27,004	01/24/2002.	06/15/2026.
911760 LQ 7	Vendee Mtg Tr RMBS REMIC Ser 1998-2 Cl 1			4	1.A	103,670	112.658	111,231	98,733	100,321		(197)			6.750	6.078	MON	555	6,664	11/02/2001.	06/15/2028.
0299999. U.S. Government - Residential Mortgage-Backed Securities						501,734	XXX	549,000	498,786	499,307	0	(70)	0	0	XXX	XXX	XXX	2,805	33,668	XXX	XXX
U.S. Government - Other Loan-Backed and Structured Securities																					
62938L AA 8	NRRC-B Facilities Corp CTL GSA Backed				1.B	515,000	101.700	523,755	515,000	515,000					6.850	6.851	AO	7,447	35,278	03/13/2001.	04/15/2022.
0499999. U.S. Government - Other Loan-Backed and Structured Securities						515,000	XXX	523,755	515,000	515,000	0	0	0	0	XXX	XXX	XXX	7,447	35,278	XXX	XXX
0599999. Total - U.S. Government						626,800,799	XXX	807,530,153	600,865,786	719,724,564	34,405,714	(473,885)	0	0	XXX	XXX	XXX	3,675,218	8,970,561	XXX	XXX
All Other Governments - Issuer Obligations																					
000000 00 0	Argentina (Republic of) Nt		D		5.A FE		34.793		1							7.076	JJ			09/10/2020.	01/09/2038.
040114 HS 2	Argentina (Republic of) Sr Nt		D		5.B FE	383,925	35.023	382,313	1,091,596	382,313	(588)		56,266		0.500	15.230	JJ	2,608	1,075	08/16/2021.	07/09/2030.
040114 HT 0	Argentina (Republic of) Sr Nt		D		5.B FE	323,826	31.853	288,586	905,987	288,586	(61,709)	24,540			1.125	8.691	JJ	4,870	959	01/04/2021.	07/09/2035.
0699999. All Other Governments - Issuer Obligations						707,751	XXX	670,899	1,997,584	670,899	(62,297)	24,540	56,266	0	XXX	XXX	XXX	7,478	2,034	XXX	XXX
1099999. Total - All Other Governments						707,751	XXX	670,899	1,997,584	670,899	(62,297)	24,540	56,266	0	XXX	XXX	XXX	7,478	2,034	XXX	XXX
U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																					
13062P BM 3	California St GO Var Purp				1.C FE	19,348,000	125.019	25,003,800	20,000,000	19,726,241		37,284			5.000	5.266	FA	416,667	1,000,000	02/29/2008.	02/01/2028.
419792 ZW 9	Hawaii St Txbl Ser GC			1	1.C FE	3,900,000	100.243	3,909,465	3,900,000	3,900,000					2.268	2.268	AO	22,113	81,572	10/22/2020.	10/01/2034.
57582N XM 2	Massachusetts St GO Ref Ser B	SD			1.B FE	11,418,578	124.755	13,030,681	10,445,000	10,808,875		(56,082)			5.250	4.537	FA	228,484	548,363	07/13/2007.	08/01/2027.
57582P AF 7	Massachusetts St GO Ref Ser B	SD			1.B FE	5,735,800	117.438	5,871,910	5,000,000	5,190,102		(47,165)			5.250	4.121	MS	87,500	262,500	10/05/2006.	09/01/2025.
57582R L6 1	Massachusetts St GO Txbl Ref Ser E			1	1.B FE	1,500,000	96.806	1,452,090	1,500,000	1,500,000					1.670	1.670	MN	4,175	22,823	11/19/2020.	11/01/2031.
57582R LE 4	Massachusetts St GO Ser G			2	1.B FE	12,766,838	114.730	12,907,170	11,250,000	12,003,601		(150,706)			4.000	2.470	MS	150,000	450,000	08/25/2016.	09/01/2034.
1199999. U.S. States, Territories & Possessions - Issuer Obligations						54,669,216	XXX	62,175,116	52,095,000	53,128,819	0	(216,669)	0	0	XXX	XXX	XXX	908,939	2,365,258	XXX	XXX
1799999. Total - U.S. States, Territories & Possessions (Direct and Guaranteed)						54,669,216	XXX	62,175,116	52,095,000	53,128,819	0	(216,669)	0	0	XXX	XXX	XXX	908,939	2,365,258	XXX	XXX
U.S. Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																					
114889 VE 5	Broward Cnty FL GO Ref Ser B				1.A FE	9,151,865	100.000	8,500,000	8,500,000	8,500,000					5.000	4.250	JJ	212,500	425,000	05/31/2007.	01/01/2022.

SCHEDULE D - PART 1

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

1	2	Codes 3	4	5	6	7	Fair Value 8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
114889 VF 2	Broward Cnty FL GO Ref Ser B			2	1.A FE	5,501,696	100.346	5,137,705	5,120,000	5,120,000					5.000	4.270	JJ	128,000	256,000	05/29/2007.	01/01/2023.
167501 2S 3	Chicago Ill Brd Ed Sch Ref GO Ser A				3.B FE	5,688,231	119.591	6,326,385	5,290,000	5,431,770		(24,961)			5.500	4.880	JD	24,246	290,950	04/02/2008.	12/01/2026.
167505 BH 8	Chicago Ill Brd Ed Sch Ref GO Ser A- AMB				1.F FE	8,072,198	127.554	9,107,363	7,140,000	7,568,904		(51,859)			5.500	4.480	JD	32,725	392,700	08/26/2009.	12/01/2028.
239427 AH 0	Dawson Ridge Met Dist GO #1 CO Ltd Tax	@			1.A	18,705,602	99.750	39,700,301	39,800,000	38,282,737		1,933,425				5.250	N/A			02/28/2008.	10/01/2022.
249174 HL 0	Denver CO City & Cnty GO Sch Dist No 1 R				1.B FE	4,584,965	104.896	4,038,496	3,850,000	3,902,351		(55,154)			5.500	3.971	JD	17,646	211,750	06/29/2005.	12/01/2022.
414004 3V 1	Harris Cnty TX GO Ref Ser C			1	1.A FE	5,435,300	120.968	6,048,385	5,000,000	5,142,295		(27,080)			5.250	4.560	FA	99,167	262,500	07/13/2007.	08/15/2026.
414004 3Y 5	Harris Cnty TX GO Ref Ser C			1	1.A FE	13,246,374	130.902	15,917,683	12,160,000	12,663,283		(54,015)			5.250	4.600	FA	241,173	638,400	07/13/2007.	08/15/2029.
414004 3Z 2	Harris Cnty TX GO Ref Ser C			1	1.A FE	7,832,728	133.909	9,621,354	7,185,000	7,509,076		(29,999)			5.250	4.610	FA	142,503	377,213	07/13/2007.	08/15/2030.
484026 NH 8	Kane County IL Sch Dist GO Preref Ser A				1.C FE	6,668,514	117.075	6,322,061	5,400,000	5,853,049		(211,743)			9.000	4.562	JJ	243,000	486,000	11/15/2017.	01/01/2024.
484026 NJ 4	Kane County IL Sch Dist GO Preref Ser A				1.C FE	2,496,123	125.261	2,505,210	2,000,000	2,229,571		(69,516)			9.000	4.842	JJ	90,000	180,000	11/15/2017.	01/01/2025.
484026 NM 7	Kane County IL Sch Dist GO Unref Ser A				1.C FE	8,742,683	117.286	8,432,827	7,190,000	7,747,891		(259,532)			9.000	4.880	JJ	323,550	647,100	11/15/2017.	01/01/2024.
484026 NN 5	Kane County IL Sch Dist GO Unref Ser A				1.C FE	7,991,382	125.566	8,186,923	6,520,000	7,205,049		(206,090)			9.000	5.173	JJ	293,400	586,800	11/15/2017.	01/01/2025.
717883 FJ 6	Philadelphia PA Sch Dist GO Ref Ser A FS			1	1.E FE	6,639,746	114.644	7,159,505	6,245,000	6,348,628		(25,497)			5.000	4.471	JD	26,021	312,250	02/14/2008.	06/01/2025.
742327 CD 9	Princeton OH City Sch Dist GO Ref Sch Im				2.B FE	8,551,520	129.558	10,364,632	8,000,000	8,287,922		(25,411)			5.250	4.750	JD	35,000	420,000	03/11/2008.	12/01/2030.
797355 YY 4	San Diego CA Uni Sch Dist GO Ref 1998 Se				1.C FE	6,584,762	127.757	7,409,889	5,800,000	6,117,608		(41,598)			5.250	4.276	JJ	152,250	304,500	07/18/2007.	07/01/2028.
797355 ZF 4	San Diego CA Uni Sch Dist GO Ref 1998 Se				1.C FE	5,709,670	127.757	6,387,835	5,000,000	5,286,160		(37,531)			5.250	4.233	JJ	131,250	262,500	07/18/2007.	07/01/2028.
952347 UG 5	West Contra Costa CA GO Election of 2005				1.B FE	7,151,835	132.339	8,138,867	6,150,000	6,587,587		(55,458)			6.000	4.730	FA	153,750	369,000	08/08/2008.	08/01/2028.
1899999. U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations						138,755,194	XXX	169,305,421	146,350,000	149,783,881	0	757,981	0	0	XXX	XXX	XXX	2,346,181	6,422,663	XXX	XXX
2499999. Total - U.S. Political Subdivisions of States, Territories & Possessions						138,755,194	XXX	169,305,421	146,350,000	149,783,881	0	757,981	0	0	XXX	XXX	XXX	2,346,181	6,422,663	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Issuer Obligations																					
010604 CE 4	Alabama St Port Auth Rev AMT Ref Docs Se			2	2.A FE	7,037,240	121.234	7,692,278	6,345,000	6,754,970		(58,274)			5.000	3.740	AO	79,313	317,250	02/24/2017.	10/01/2032.
010869 HT 5	Alameda CA Corr Trans Auth Rev Txbl Ref	@			1.F FE	9,059,250	82.716	12,407,355	15,000,000	11,180,806		441,290				4.401	N/A			02/24/2017.	10/01/2028.
047870 SN 1	Atlanta GA Wtr & Wstwtr Rev Txbl-Ref			2	1.D FE	2,450,000	99.828	2,445,793	2,450,000	2,450,000					2.257	2.257	MN	9,216	55,604	10/15/2020.	11/01/2035.
091096 NP 8	Birmingham AL Wtrwks Brd Rev Txbl-Ref-Sr			2	1.C FE	6,000,000	106.058	6,363,468	6,000,000	6,000,000					3.141	3.141	JJ	94,230	188,460	11/06/2019.	01/01/2034.
167593 A2 8	Chicago IL O'Hare Int Arpt Rev Ref-Gen-S			2	1.F FE	1,462,238	119.914	1,498,921	1,250,000	1,368,922		(21,772)			5.000	2.940	JJ	31,250	62,500	06/21/2017.	01/01/2033.
167593 A3 6	Chicago IL O'Hare Int Arpt Rev Ref-Gen-S			2	1.F FE	1,741,185	119.803	1,797,038	1,500,000	1,635,421		(24,718)			5.000	3.040	JJ	37,500	75,000	06/21/2017.	01/01/2034.
167593 A4 4	Chicago IL O'Hare Int Arpt Rev Ref-Gen-S			2	1.F FE	4,040,890	119.688	4,189,070	3,500,000	3,804,137		(55,396)			5.000	3.110	JJ	87,500	175,000	06/21/2017.	01/01/2035.
167593 E8 1	Chicago IL O'Hare Int Arpt Rev Amt-Gen-S			2	1.F FE	1,722,480	119.260	1,788,899	1,500,000	1,625,278		(22,770)			5.000	3.180	JJ	37,500	75,000	06/21/2017.	01/01/2032.
167593 F2 3	Chicago IL O'Hare Int Arpt Rev Amt-Gen-S			2	1.F FE	1,706,655	119.033	1,785,497	1,500,000	1,616,654		(21,126)			5.000	3.300	JJ	37,500	75,000	06/21/2017.	01/01/2034.
17131R BA 3	Chula Vista CA Pension Txbl			1	1.C FE	2,500,000	93.917	2,347,928	2,500,000	2,500,000					1.938	1.938	JD	4,038	37,414	02/12/2021.	06/01/2032.
17131R BB 1	Chula Vista CA Pension Txbl			1	1.C FE	7,500,000	93.579	7,018,440	7,500,000	7,500,000					2.048	2.048	JD	12,800	118,613	02/12/2021.	06/01/2033.
17131R BC 9	Chula Vista CA Pension Txbl			1	1.C FE	3,750,000	92.463	3,467,348	3,750,000	3,750,000					2.138	2.138	JD	6,681	61,913	02/12/2021.	06/01/2034.
17131R BG 0	Chula Vista CA Pension Txbl			1	1.C FE	6,000,000	95.488	5,729,292	6,000,000	6,000,000					2.805	2.805	JD	14,025	129,965	02/12/2021.	06/01/2041.
17131R BH 8	Chula Vista CA Pension Txbl			2	1.C FE	5,000,000	94.660	4,732,985	5,000,000	5,000,000					2.905	2.905	JD	12,104	112,165	02/12/2021.	06/01/2045.
21969A AL 6	Corona CA Pension Oblig Txbl				1.B FE	10,000,000	101.206	10,120,640	10,000,000	10,000,000					2.442	2.442	MN	52,232		09/30/2021.	05/01/2032.
235036 8J 2	Dallas-Ft Worth Intl Arpt Rev Txbl Ref F			1	1.E FE	6,050,000	102.497	6,201,081	6,050,000	6,050,000					2.691	2.691	MN	23,064		10/28/2021.	11/01/2034.
235241 EY 8	Dallas TX Area Rapid Tr Rev Sr Lien			1	1.C FE	5,498,700	131.527	6,576,355	5,000,000	5,237,192		(24,421)			5.250	4.530	JD	21,875	262,500	11/06/2007.	12/01/2029.
240523 UG 3	De Kalb Cnty GA Wtr & Sew Rev Ref Ser B				1.D FE	8,428,986	113.199	8,693,714	7,680,000	7,842,004		(54,327)			5.250	4.426	AO	100,800	403,200	06/19/2008.	10/01/2024.
249182 PW 0	Denver City & Cnty Co Arpt Rev Txbl-Ref-			1	1.E FE	5,000,000	104.737	5,236,865	5,000,000	5,000,000					2.717	2.717	MN	17,359	142,265	10/16/2020.	11/15/2034.
31331K PH 7	Federal Farm Credit Bk Nt				1.A	4,983,987	125.131	4,552,280	3,638,000	4,835,019		(107,135)			4.500	1.151	JD	6,821	163,710	08/07/2020.	06/16/2032.

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
31331X Q6 2	Federal Farm Credit Bk Nt				1.A FE	4,476,086	137.223	4,054,946	2,955,000	4,309,467		(119,897)			5.770	1.151	JJ	73,411	170,504	08/07/2020.	07/26/2032.
3133EA 5P 9	Federal Farm Credit Bk Nt				1.A FE	2,670,939	111.691	2,462,778	2,205,000	2,619,832		(36,787)			3.050	1.151	JJ	30,264	67,253	08/07/2020.	07/19/2032.
3133ED EJ 7	Federal Farm Credit Bk Nt				1.A FE	5,309,068	121.926	4,841,666	3,971,000	5,162,983		(105,248)			4.170	1.151	FA	68,076	165,591	08/07/2020.	08/03/2032.
3133ED PW 6	Federal Farm Credit Bk Nt				1.A FE	6,414,450	117.250	5,862,520	5,000,000	6,258,940		(111,993)			3.700	1.151	JJ	89,417	185,000	08/07/2020.	07/07/2032.
3133EE UN 8	Federal Farm Credit Bk Nt				1.A FE	2,961,264	113.289	2,718,924	2,400,000	2,898,746		(44,968)			3.280	1.151	MN	8,965	78,720	08/07/2020.	05/20/2032.
3133EH PX 5	Federal Farm Credit Bank Deb				1.A FE	24,569,750	109.720	27,429,875	25,000,000	24,678,778		23,752			2.900	3.044	JD	6,042	725,000	07/12/2017.	06/28/2032.
3133EK 5G 7	Federal Farm Credit Bank Nt				1.A FE	14,126,625	104.396	13,049,500	12,500,000	13,976,884		(104,510)			2.390	1.382	MN	49,792	298,750	07/23/2020.	11/01/2034.
34074M PG 0	Florida St Hsg Fin Corp Rev Txbl Ref Hom			2	1.A FE	3,659,324	102.050	3,734,351	3,659,324	3,659,324					2.550	2.550	MON	7,776	93,313	08/25/2016.	01/01/2043.
413890 DD 3	HarrisCnty-HoustonTXSports Rev Sr Lien R			2	2.B FE	7,243,438	113.169	7,073,081	6,250,000	6,569,993		(97,263)			5.000	3.121	MN	39,931	312,500	12/16/2014.	11/15/2029.
452024 HY 1	Illinois Mun Elec Agy Supp Rev Ref Ser A			2	1.E FE	6,966,240	115.266	6,915,984	6,000,000	6,373,157		(89,918)			5.000	3.151	FA	125,000	300,000	04/01/2015.	02/01/2030.
45506E CG 6	Indiana Fin Auth-Txbl TXBL-Green Bond-OH				1.F FE	3,000,000	100.915	3,027,456	3,000,000	3,000,000					2.572	2.572	JJ	18,004		10/01/2021.	07/01/2033.
45506E CJ 0	Indiana Fin Auth-Txbl TXBL-Green Bond-OH			1	1.F FE	5,000,000	101.993	5,099,625	5,000,000	5,000,000					2.772	2.772	JJ	32,340		10/01/2021.	07/01/2035.
45506E CK 7	Indiana Fin Auth-Txbl Txbl-Green Bd-OH R			1	1.F FE	3,000,000	102.532	3,075,951	3,000,000	3,000,000					2.872	2.872	JJ	20,104		10/01/2021.	07/01/2036.
48542R SV 7	Kansas St Dev Fin Auth Rev Txbl Ser K			1	1.D FE	10,000,000	99.334	9,933,430	10,000,000	10,000,000					2.774	2.774	MN	46,233	50,086	08/18/2021.	05/01/2051.
56036Y DE 2	Main St Natural Gas Inc GA Rev Gas Proj			1	1.G FE	4,266,564	108.184	4,933,172	4,560,000	4,512,845		25,555			5.500	6.150	MS	73,847	250,800	03/12/2008.	09/15/2023.
575577 HW 4	Massachusetts Bay Tr Auth Rev Assmt Ser				1.B FE	6,706,884	131.108	7,722,249	5,890,000	6,249,036		(36,866)			5.250	4.291	JJ	154,613	154,613	08/31/2006.	07/01/2029.
575579 LH 8	Massachusetts Bay Tr Auth Rev Sr Ser A				1.C FE	5,755,350	127.575	6,378,765	5,000,000	5,295,720		(38,813)			5.250	4.201	JJ	131,250	262,500	03/01/2006.	07/01/2028.
575579 LJ 4	Massachusetts Bay Tr Auth Rev Sr Ser A				1.C FE	4,600,840	130.751	5,230,052	4,000,000	4,259,675		(28,863)			5.250	4.231	JJ	105,000	210,000	03/01/2006.	07/01/2029.
57586C S8 9	Massachusetts St Hlth & Ed Rev Auth Bost				1.D FE	11,568,453	128.589	13,701,158	10,655,000	11,044,021		(50,622)			5.500	4.831	JD	48,835	586,025	02/27/2008.	06/01/2028.
576049 V9 8	Massachusetts St Wr Rs Aut Rev Ref Gen S				1.B FE	11,096,300	127.796	12,779,550	10,000,000	10,460,023		(58,964)			5.250	4.437	FA	218,750	525,000	10/15/2007.	08/01/2028.
576049 W2 2	Massachusetts St Wr Rs Aut Rev Ref Gen S				1.B FE	5,476,200	131.034	6,551,675	5,000,000	5,225,622		(24,422)			5.250	4.540	FA	109,375	262,500	08/21/2008.	08/01/2029.
591745 B7 8	Metro Atlanta RTA GA Rev Sales Tax Ref S			1	1.C FE	5,485,350	123.671	6,183,530	5,000,000	5,180,914		(28,395)			5.250	4.500	JJ	131,250	262,500	11/06/2007.	07/01/2027.
59259R NV 2	Metropolitan Trans Auth NY Rev Ser A				1.F FE	9,596,755	104.609	9,163,775	8,760,000	8,827,900		(74,893)			5.500	4.580	MN	61,563	481,800	08/05/2008.	11/15/2022.
592643 AV 2	Metropolitan Washington DC Rev Cap App 2	@			1.G FE	2,999,900	92.794	9,279,440	10,000,000	6,826,817		406,610				6.750	N/A			08/06/2009.	10/01/2027.
59333A GP 0	Miami-Dade Cnty FL Ed Fac Rev Auth Ref U			1	1.G FE	12,218,030	117.957	12,975,292	11,000,000	11,366,967		(77,041)			5.250	4.380	AO	144,375	577,500	05/29/2007.	04/01/2026.
59333N T4 5	Miami Dade Cnty FL REV Txbl Ref Sub Rev			1	1.E FE	1,645,000	98.905	1,626,979	1,645,000	1,645,000					2.036	2.036	AO	8,373	24,561	12/10/2020.	10/01/2029.
59333N T5 2	Miami Dade Cnty FL REV Txbl Ref Sub Rev			1	1.E FE	2,500,000	98.575	2,464,378	2,500,000	2,500,000					2.136	2.136	AO	13,350	39,160	12/10/2020.	10/01/2030.
59333N U7 6	Miami Dade Cnty FL REV Txbl Ref Sub Rev			1	1.E FE	2,655,000	98.575	2,617,166	2,655,000	2,655,000					2.136	2.136	AO	14,178	41,588	12/10/2020.	10/01/2030.
59333N U8 4	Miami Dade Cnty FL REV Txbl Ref Sub Rev			1	1.E FE	505,950	99.189	495,944	500,000	505,420		(530)			2.286	2.149	AO	2,858	8,382	12/10/2020.	10/01/2031.
59333N U9 2	Miami Dade Cnty FL REV Txbl Ref Sub Rev			1	1.E FE	5,000,000	100.169	5,008,470	5,000,000	5,000,000					2.436	2.436	AO	30,450	89,320	12/10/2020.	10/01/2032.
59335K EB 9	Miami-Dade Cnty FL Rev Txbl Ref Ser B3			2	1.D FE	9,525,000	98.378	9,370,457	9,525,000	9,525,000					2.462	2.462	AO	69,049		08/19/2021.	10/01/2034.
59335K EC 7	Miami-Dade Cnty FL Rev Txbl Ref Ser B3			2	1.D FE	5,445,000	99.205	5,401,701	5,445,000	5,445,000					2.562	2.562	AO	41,075		08/19/2021.	10/01/2035.
64577B J2 1	New Jersey Econ Dev Auth Rev Unref Mtr V				2.B FE	4,778,053	115.381	5,151,780	4,465,000	4,619,867		(37,314)			5.250	4.175	JJ	117,206	117,206	10/20/2017.	07/01/2025.
646136 2C 4	New Jersey St Trans Fd Rev Fed Hwy Reim			2	2.A FE	6,841,272	116.982	7,135,914	6,100,000	6,474,030		(70,736)			5.000	3.501	JD	13,556	305,000	11/01/2016.	06/15/2028.
646136 LU 3	New Jersey St Trans Fd Rev Trans Sys Ser				1.F FE	18,471,263	104.841	17,188,748	16,395,000	16,567,596		(168,709)			5.500	4.360	JD	40,077	901,725	07/31/2007.	12/15/2022.
646140 DV 2	New Jersey St Tpk Auth Rev Txbl-Ref-Ser			2	1.F FE	1,000,000	95.650	956,496	1,000,000	1,000,000					1.963	1.963	JJ	9,815	8,016	01/22/2021.	01/01/2032.
646140 DW 0	New Jersey St Tpk Auth Rev Txbl-Ref-Ser			2	1.F FE	1,100,000	96.314	1,059,451	1,100,000	1,100,000					2.113	2.113	JJ	11,622	9,491	01/22/2021.	01/01/2033.
647719 QL 0	New Orleans LA Rev Ref-Txbl			2	2.A FE	3,000,000	98.278	2,948,349	3,000,000	3,000,000					2.291	2.291	JD	5,728	51,166	02/05/2021.	06/01/2036.
66285W NG 7	North Texas Tollway Auth Rev Ref-Ser A			2	1.F FE	4,542,000	112.663	4,506,504	4,000,000	4,186,753		(58,226)			5.000	3.351	JJ	100,000	200,000	04/09/2015.	01/01/2030.
67760H CH 2	Ohio St Tpk Commn Rev Ser A				1.C FE	2,998,288	118.426	3,067,228	2,590,000	2,703,757		(24,708)			5.500	4.325	FA	53,814	142,450	10/21/2005.	02/15/2026.

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
677659 WW 0	Ohio St Wtr Dev Auth Rev Ref Fresh Wtr S				1.A FE	14,050,109	131.184	16,240,530	12,380,000	13,205,744		(74,515)			5.250	4.339	JD	54,163	649,950	07/12/2007.	12/01/2030.
709222 CX 9	Pennsylvania St Tpk Commn Rev Ref Ser A				1.D FE	6,586,931	130.540	7,871,586	6,030,000	6,285,062		(27,758)			5.250	4.580	JJ	145,976	316,575	06/18/2007.	07/15/2029.
717817 SJ 0	Philadelphia PA Airport Rev Amt-Ref-Ser			2	1.F FE	5,918,808	114.010	6,002,621	5,265,000	5,521,289		(63,639)			5.000	3.491	JD	11,700	263,250	08/26/2015.	06/15/2029.
71884W AM 3	Phoenix AZ Civic Impt Corp Rev Conv Cap				1.C FE	3,431,396	107.306	4,796,578	4,470,000	4,535,433		(41,268)			5.500	4.480	JJ	122,925	245,850	09/22/2005.	07/01/2023.
759136 MK 7	Regional Tran Dist CO Sale Rev Tax Ref S				1.B FE	3,474,477	104.104	3,352,139	3,220,000	3,238,705		(21,626)			5.250	4.529	MN	28,175	169,050	06/14/2007.	11/01/2022.
76116E GR 5	Resolution Funding Corp Strips	@			1.A	318,703	86.696	370,191	427,000	342,340		9,282				2.768	N/A			05/23/2019.	01/15/2030.
76116F AB 3	Resolution Funding Corp Strips	@			1.A	29,151,395	87.191	29,181,117	33,468,000	29,850,016		419,309				1.421	N/A			07/08/2020.	01/15/2030.
762244 FD 8	Rhode Island Hlth&Ed Bldg Rev Ref Hosp F				2.A FE	6,100,750	116.571	5,828,540	5,000,000	5,525,117		(104,203)			5.000	2.451	MN	31,944	250,000	07/27/2016.	05/15/2026.
76913C BD 0	County of Riverside CA Pension Obligatio				1.F FE	7,610,000	105.462	8,025,689	7,610,000	7,610,000					3.120	3.120	FA	89,697	237,432	04/23/2020.	02/15/2029.
76913D GE 1	Riverside Cnty CA Infa Txbl-Ref-Ser B			2	1.D FE	6,438,070	101.985	6,567,847	6,440,000	6,438,094		24			2.650	2.653	MN	34,132		11/16/2021.	11/01/2033.
76913D GF 8	Riverside Cnty CA Infa Txbl-Ref-Ser B			2	1.D FE	5,500,000	102.534	5,639,348	5,500,000	5,500,000					2.750	2.750	MN	30,250		09/29/2021.	11/01/2034.
785138 AQ 1	SA Energy Acq Fac Corp Rev TX Gas Supply			1	1.F FE	10,097,500	102.754	10,275,430	10,000,000	10,005,665		(9,313)			5.500	5.400	FA	229,167	550,000	05/16/2008.	08/01/2022.
79575E AR 9	Salt Verde AZ Fin Corp Gas Rev Nat Gas U			1	2.A FE	8,838,955	130.421	11,627,014	8,915,000	8,870,011		3,023			5.000	5.061	JD	37,146	445,750	10/12/2007.	12/01/2032.
801139 AK 2	Santa Ana Pension Obligations Txbl-Ser A			1	1.C FE	2,500,000	98.787	2,469,678	2,500,000	2,500,000					2.189	2.189	FA	17,178		08/26/2021.	08/01/2031.
801139 AL 0	Santa Ana Pension Obligations Txbl-Ser A			1	1.C FE	3,500,000	99.134	3,469,690	3,500,000	3,500,000					2.339	2.339	FA	25,697		08/26/2021.	08/01/2032.
801139 AM 8	Santa Ana Pension Obligations Txbl-Ser A			2	1.C FE	5,000,000	99.683	4,984,170	5,000,000	5,000,000					2.489	2.489	FA	39,063		08/26/2021.	08/01/2033.
85732G UE 8	State Public Sch Bldg Auth PAL Const Bds			2	1.E FE	11,442,800	119.513	11,951,260	10,000,000	10,765,369		(141,231)			5.000	3.300	JD	41,667	500,000	10/20/2016.	06/01/2030.
86657M BD 7	Sumter Landing FL CDD Rec Rev Txbl Ref			1	1.E FE	10,000,000	108.240	10,823,980	10,000,000	10,000,000					4.878	4.878	AO	121,950	487,800	09/25/2015.	10/01/2034.
880591 CS 9	New Valley Generation III Bd				1.A FE	47,686,700	146.288	43,886,250	30,000,000	46,243,632		(1,006,682)			5.880	1.611	AO	441,000	1,764,000	07/23/2020.	04/01/2036.
880591 DX 7	New Valley Generation III Sr Nt				1.A FE	7,887,338	129.281	7,242,310	5,602,000	7,689,107		(138,332)			4.650	1.568	JD	11,577	260,493	07/23/2020.	06/15/2035.
88059E 5G 5	Tenn Val Auth Cpn Strip Strips	@			1.A	754,155	81.025	851,568	1,051,000	811,394		22,489				2.831	N/A			05/23/2019.	03/15/2031.
88059E 5N 0	Tenn Val Auth Cpn Strip Strips	@			1.A	646,598	73.539	750,100	1,020,000	700,535		21,235				3.102	N/A			05/23/2019.	03/15/2034.
88059E U7 7	Tenn Val Auth Cpn Strip Strips	@			1.A	502,420	84.041	566,438	674,000	540,157		14,823				2.802	N/A			05/23/2019.	12/15/2029.
88059E U8 5	Tenn Val Auth Cpn Strip Strips	@			1.A	461,799	82.891	524,698	633,000	497,378		13,983				2.872	N/A			05/23/2019.	06/15/2030.
88059E V2 7	Tenn Val Auth Cpn Strip Strips	@			1.A	607,782	80.567	688,046	854,000	654,080		18,191				2.841	N/A			05/23/2019.	06/15/2031.
88059E V9 2	Tenn Val Auth Cpn Strip Strips	@			1.A	112,931	72.479	135,535	187,000	122,873		3,919				3.268	N/A			05/23/2019.	12/15/2034.
91417K JX 0	University CO System Rev Enterprise Ref-			2	1.B FE	3,290,274	119.012	3,516,793	2,955,000	2,955,000					5.000	3.667	JD	12,313	147,750	02/09/2007.	06/01/2026.
914437 VF 2	Univ of Mass MA Bldg Auth Rev Txbl Ref U			1	1.C FE	8,250,000	98.511	8,127,158	8,250,000	8,250,000					2.228	2.228	MN	30,635	185,342	10/08/2020.	11/01/2033.
915115 Y2 9	University TX Perm Univ Fd Rev Ref Ser B				1.A FE	21,748,424	131.032	25,747,867	19,650,000	20,604,828		(104,985)			5.250	4.480	JJ	515,813	1,031,625	07/23/2007.	07/01/2029.
917565 FQ 1	Utah Tran Auth Sales Tax Rev Ref Sub Ser			1	1.D FE	10,888,600	121.525	12,152,520	10,000,000	10,362,249		(47,670)			5.000	4.350	JD	22,222	500,000	05/24/2007.	06/15/2028.
92706N DE 0	VLG Center FL CDD Rec Rev Txbl Ref			1	1.F FE	5,429,246	114.273	5,890,778	5,155,000	5,327,213		(18,185)			4.756	4.250	MN	40,862	245,172	09/23/2015.	11/01/2029.
2599999.	U.S. Special Revenue & Assessment Obligations - Issuer Obligations					597,332,408	XXX	627,381,026	563,644,324	587,286,761	0	(2,255,547)	0	0	XXX	XXX	XXX	5,146,424	18,663,618	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Residential Mortgage-Backed Securities																					
3128HJ AG 1	FHLMC Gold PC Pool #W30007			4	1.A	14,021,144	116.684	14,284,626	12,242,199	13,257,425		(141,236)			6.423	3.599	MON	65,526	786,316	01/12/2016.	08/15/2028.
3132DW A6 0	FHLMC Pool #SD8129				1.A	8,437,510	102.134	8,182,549	8,011,582	8,432,247		(5,263)			2.500	1.158	MON	16,691	183,599	01/20/2021.	02/25/2051.
3132DW BC 6	FHLMC Pool #SD8135				1.A	11,087,717	102.134	10,874,698	10,647,481	11,078,113		(9,604)			2.500	1.568	MON	22,182	199,640	03/02/2021.	03/25/2051.
3133T3 Q2 7	FHLMC REMIC Ser 1674-Z			4	1.A	12,149	103.872	12,198	11,743	11,796		(31)			6.750	6.055	MON	66	792	11/02/2001.	02/15/2024.
3133T3 X8 6	FHLMC REMIC Ser 1683 Z			4	1.A	103,496	104.592	107,573	102,850	102,733		(53)			6.500	6.434	MON	557	6,685	11/13/2001.	02/15/2024.
3133TC 6P 8	FHLMC Structured Ser 2008 M			4	1.A	93,456	112.046	100,898	90,050	91,255		(169)			7.000	6.131	MON	525	6,304	10/24/2001.	11/20/2027.

SCHEDULE D - PART 1

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

1	2	Codes 3	4	5	6	7	Fair Value 8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
31359B DN 4	FNMA REMIC Ser 1993-115G			4	1.A	10,166	102.105	11,283	11,051	10,931		39			5.500	6.591	MON	51	608	06/15/1993	07/25/2023
31359B ZK 6	FNMA REMIC Ser 1993-119GA			4	1.A	7,347	102.593	7,638	7,445	7,407		3			6.500	6.707	MON	40	484	06/17/1993	07/25/2023
3138YG XE 7	FNMA Pool #AY3376			4	1.A	4,733,764	106.761	4,920,438	4,608,822	4,726,669		321			3.500	2.703	MON	13,442	161,309	06/23/2015	04/25/2045
3138YP A2 8	FNMA Pool #AY9024			4	1.A	6,259,654	105.058	6,473,102	6,161,456	6,253,354		125			3.000	2.553	MON	15,404	184,844	04/30/2015	05/25/2045
3138YY DT 7	FNMA Pool #AZ6413			4	1.A	4,771,803	105.058	4,946,516	4,708,367	4,768,404		214			3.000	2.656	MON	11,771	141,251	10/27/2016	11/25/2045
3140E8 FP 8	FNMA Pool #BA3773			4	1.A	8,331,407	105.058	8,596,330	8,182,461	8,322,264		(23)			3.000	2.517	MON	20,456	245,474	11/12/2015	11/25/2045
3140HB FS 2	FNMA Pool #BJ9176			4	1.A	4,940,953	106.477	5,158,395	4,844,628	4,937,096		(772)			4.000	2.845	MON	16,149	193,785	07/10/2018	05/25/2048
3140J5 LM 9	FNMA Pool #BM1231			4	1.A	2,898,658	105.473	2,933,644	2,781,425	2,878,980		(3,860)			3.500	2.169	MON	8,112	97,350	07/31/2017	11/25/2031
3140KD LJ 7	FNMA Pool #BP5728			4	1.A	25,300,156	102.123	24,945,764	24,427,079	25,290,468		(594)			2.500	1.548	MON	50,890	610,677	05/28/2020	06/25/2050
3140Q8 3K 9	FNMA Pool #CA1701			4	1.A	10,608,789	106.477	11,070,998	10,397,588	10,598,596		(2,387)			4.000	3.018	MON	34,659	395,108	06/29/2018	05/25/2048
3140X9 6Y 6	FNMA Pool #FM6286				1.A	5,820,369	102.123	5,699,504	5,580,997	5,814,897		(5,472)			2.500	1.448	MON	11,627	104,644	03/02/2021	01/25/2051
31417D LN 1	FNMA Pool #AB6632			4	1.A	12,797,126	107.274	13,121,173	12,231,423	12,749,835		(1,128)			3.500	2.463	MON	35,675	428,100	10/20/2015	10/25/2042
31418D WR 9	FNMA Pool #MA4255			4	1.A	9,334,745	99.962	9,044,693	9,048,104	9,329,803		(4,942)			2.000	1.567	MON	15,080	165,882	01/20/2021	02/25/2051
31418D XJ 6	FNMA Pool #MA4280				1.A	4,179,406	96.817	4,100,173	4,234,990	4,180,514		1,109			1.500	1.632	MON	5,294	47,644	03/02/2021	03/25/2051
31418D XL 1	FNMA Pool #MA4282				1.A	5,225,666	102.156	5,128,013	5,019,777	5,221,173		(4,493)			2.500	1.575	MON	10,458	94,121	03/02/2021	03/25/2051
2699999. U.S. Special Revenue - Residential Mortgage-Backed Securities						138,975,481	XXX	139,720,206	133,351,518	138,063,960	0	(178,216)	0	0	XXX	XXX	XXX	354,655	4,054,617	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Other Loan-Backed and Structured Securities																					
14329N BU 7	Carmel IN Redev Auth Rev LBASS Cap App P	@			1.D FE	1,321,323	99.974	2,964,223	2,965,000	2,952,501		144,340				5.080	N/A			12/07/2005	02/01/2022
14329N BV 5	Carmel IN Redev Auth Rev LBASS Cap Appre	@			1.D FE	1,319,984	99.589	3,117,120	3,130,000	2,963,494		145,826				5.110	N/A			12/07/2005	02/01/2023
14329N BW 3	Carmel IN Redev Auth Rev LBASS Cap Appre	@			1.D FE	1,506,341	98.933	3,729,767	3,770,000	3,392,431		167,559				5.130	N/A			12/07/2005	02/01/2024
490303 GG 3	Kent Cnty MI Bldg Auth Rev LBASS Ref				1.A FE	2,768,265	121.298	2,899,032	2,390,000	2,501,270		(22,416)			5.500	4.330	JD	10,954	131,450	10/13/2005	06/01/2026
57563R LY 3	Massachusetts Educ Fin Rev LBASS Student			2	1.F FE	6,593,520	111.483	6,688,974	6,000,000	6,210,890		(60,412)			5.000	3.750	JJ	150,000	150,000	05/29/2015	01/01/2026
2899999. U.S. Special Revenue - Other Loan-Backed and Structured Securities						13,509,433	XXX	19,399,116	18,255,000	18,020,586	0	374,897	0	0	XXX	XXX	XXX	160,954	281,450	XXX	XXX
3199999. Total - U.S. Special Revenue & Special Assessment Obligations						749,817,322	XXX	786,500,348	715,250,842	743,371,307	0	(2,058,866)	0	0	XXX	XXX	XXX	5,662,033	22,999,685	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																					
000000 00 0	Kosmos Energy Ltd Sr Nt			1	4.B FE	337,210	96.960	329,664	340,000	329,664	(7,830)	284			7.125	7.304	AO	5,854	19,238	04/22/2021	04/04/2026
000000 00 0	Periama Holdings LLC/DE Sr Nt				3.C FE	319,350	106.545	319,635	300,000	316,282		(3,068)			5.950	4.545	AO	3,570	17,850	01/29/2021	04/19/2026
001192 AL 7	AGL Capital Corp Sr Nt			1	2.A FE	1,015,230	107.352	1,073,521	1,000,000	1,006,629		(1,566)			3.875	3.690	MN	4,951	38,750	12/18/2015	11/15/2025
001192 AM 5	AGL Capital Corp Sr Nt			1	2.A FE	10,310,480	106.143	10,614,270	10,000,000	10,152,860		(31,736)			3.250	2.882	JD	14,444	325,000	09/28/2016	06/15/2026
00206R BH 4	AT&T Inc Sr Nt			1	2.B FE	799,246	113.154	848,654	750,000	798,097		(1,148)			4.300	3.844	JD	1,433	32,250	03/19/2021	12/15/2042
00206R GL 0	AT&T Inc Sr Nt			1	2.B FE	10,601,005	111.223	11,942,035	10,737,000	10,641,346		13,409			4.100	4.267	FA	166,304	440,217	11/26/2018	02/15/2028
00206R GQ 9	AT&T Inc Sr Nt			1	2.B FE	1,126,870	112.761	1,127,613	1,000,000	1,116,791		(10,079)			4.300	2.647	FA	16,244	21,500	03/24/2021	02/15/2030
00206R HS 4	AT&T Inc Sr Nt			1	2.B FE	4,992,381	106.722	5,336,085	5,000,000	4,995,471		1,179			3.600	3.628	JJ	83,000	180,000	06/05/2019	07/15/2025
00206R KA 9	AT&T Inc Sr Nt			1	2.B FE	769,007	104.164	859,351	825,000	769,798		791			3.650	4.041	JD	2,509	30,113	03/19/2021	06/01/2051
00206R KE 1	AT&T Inc Sr Nt			1	2.B FE	329,243	98.302	368,633	375,000	329,849		607			3.300	3.991	FA	5,156	6,188	03/19/2021	02/01/2052
00206R KH 4	AT&T Inc Sr Nt			1	2.B FE	1,407,045	96.918	1,453,769	1,500,000	1,412,756		5,711			2.250	2.920	FA	14,063	16,875	03/19/2021	02/01/2032
00206R LJ 9	AT&T Inc Sr Nt			1	2.B FE	1,363,651	100.700	1,485,324	1,475,000	1,364,150		499			3.550	3.954	MS	15,418	26,181	09/09/2021	09/15/2055
00287Y AQ 2	Abbvie Inc Sr Nt			1	2.B FE	4,991,250	106.289	5,314,435	5,000,000	4,996,698		907			3.600	3.621	MN	23,500	180,000	05/05/2015	05/14/2025
00287Y AY 5	Abbvie Inc Sr Nt			1	2.B FE	5,155,675	105.817	5,290,850	5,000,000	5,075,362		(15,995)			3.200	2.831	MN	20,889	160,000	08/24/2016	05/14/2026
00287Y CX 5	Abbvie Inc Sr Nt			1	2.C FE	6,997,518	106.661	7,466,291	7,000,000	6,998,230		561			3.800	3.807	MS	78,322	266,000	11/19/2020	03/15/2025

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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
009158 BC 9	Air Prods & Chems Inc Sr Nt			1	1.F FE	1,747,620	100.694	1,762,149	1,750,000	1,747,990		218			2.050	2.065	MN	4,584	35,875	04/27/2020	05/15/2030
01400E AB 9	Alcon Finance Corp Sr Nt			1	2.B FE	3,709,552	104.851	3,612,114	3,445,000	3,683,224		(26,125)			3.000	1.999	MS	28,134	103,350	02/16/2021	09/23/2029
01400E AC 7	Alcon Finance Corp Sr Nt			1	2.B FE	783,488	112.334	842,505	750,000	782,952		(535)			3.800	3.547	MS	7,758	14,250	03/26/2021	09/23/2049
01400E AD 5	Alcon Finance Corp Sr Nt			1	2.B FE	2,835,798	101.197	2,712,077	2,680,000	2,820,792		(15,006)			2.600	1.902	MN	6,581	69,680	01/15/2021	05/27/2030
015271 AT 6	Alexandria Real Estate Equity Sr Nt			1	2.A FE	409,086	103.615	393,736	380,000	406,047		(3,039)			2.750	1.793	JD	464	10,450	01/11/2021	12/15/2029
015271 AV 1	Alexandria Real Estate Equity Sr Nt			1	2.A FE	1,465,276	94.051	1,457,795	1,550,000	1,469,586		4,289			1.875	2.407	FA	12,109	19,573	04/29/2021	02/01/2033
01882Y AB 2	Alliant Energy Finance Sr Nt			1	2.B FE	986,030	110.818	1,108,180	1,000,000	990,100		1,299			4.250	4.428	JD	1,889	42,500	10/03/2018	06/15/2028
01882Y AC 0	Alliant Energy Finance Sr Nt			1	2.B FE	4,642,254	96.679	4,495,583	4,650,000	4,643,812		1,403			1.400	1.433	MS	19,168	53,346	11/19/2020	03/15/2026
019736 AE 7	Allison Transmission Inc Sr Nt			1	3.B FE	364,000	103.954	363,837	350,000	361,111		(2,889)			4.750	3.570	AO	4,156	16,625	03/15/2021	10/01/2027
02209S AS 2	Altria Group Inc Sr Nt				2.B FE	4,968,900	105.566	5,278,305	5,000,000	4,992,782		3,259			4.000	4.073	JJ	83,889	200,000	10/28/2013	01/31/2024
023135 AW 6	Amazon.com Inc Sr Nt			1	1.D FE	3,995,577	101.881	4,075,244	4,000,000	3,998,899		941			2.400	2.425	FA	34,400	96,000	06/08/2018	02/22/2023
023135 AZ 9	Amazon.com Inc Sr Nt			1	1.D FE	2,993,036	104.694	3,140,805	3,000,000	2,996,919		1,108			2.800	2.841	FA	30,100	84,000	06/08/2018	08/22/2024
023608 AG 7	Ameren Corp Sr Nt			1	2.A FE	10,013,060	106.586	10,658,630	10,000,000	10,005,668		(1,253)			3.650	3.635	FA	137,889	365,000	11/17/2015	02/15/2026
02361D AP 5	Ameren Illinois Co Sr Nt			1	1.F FE	12,808,420	105.120	12,614,424	12,000,000	12,316,236		(95,386)			3.250	2.379	MS	130,000	390,000	07/24/2017	03/01/2025
024836 AF 5	American Campus CMNTYS Sr Nt			1	2.B FE	6,233,773	102.344	6,195,888	6,054,000	6,223,519		(10,254)			2.850	2.455	FA	71,891	86,270	06/30/2021	02/01/2030
024836 AG 3	American Campus CMNTYS Sr Nt			1	2.B FE	4,538,498	110.781	4,508,770	4,070,000	4,516,989		(21,509)			3.875	2.482	JJ	66,152	78,856	07/12/2021	01/30/2031
024836 AH 1	American Campus CMNTYS Sr Nt			1	2.B FE	4,996,400	98.974	4,948,690	5,000,000	4,996,442		42			2.250	2.261	JJ	26,250		10/05/2021	01/15/2029
025537 AN 1	American Electric Power Sr Nt			1	2.B FE	205,288	98.505	197,009	200,000	204,758		(530)			2.300	1.974	MS	1,533	4,600	01/12/2021	03/01/2030
02665W BH 3	American Honda Finance Sr Nt			1	1.G FE	3,987,920	103.313	4,132,524	4,000,000	3,993,992		1,200			2.300	2.334	MS	28,622	92,000	09/06/2016	09/09/2026
02666T AC 1	American Homes 4 Rent Sr Nt			1	2.C FE	24,827,320	98.394	24,598,525	25,000,000	24,834,716		7,396			2.375	2.453	JJ	285,330		07/07/2021	07/15/2031
03027X BA 7	American Tower Corp Sr Nt			1	2.C FE	7,671,960	102.541	7,690,598	7,500,000	7,652,382		(18,096)			2.900	2.602	JJ	100,292	217,500	10/28/2020	01/15/2030
03027X BG 4	American Tower Corp Sr Nt			1	2.C FE	1,577,008	94.704	1,515,258	1,600,000	1,579,115		2,107			1.875	2.038	AO	6,333	31,417	01/12/2021	10/15/2030
03027X BM 1	American Tower Corp Sr Nt			1	2.C FE	1,996,140	100.724	2,014,486	2,000,000	1,996,413		273			2.700	2.722	AO	11,400	29,400	03/24/2021	04/15/2031
03040W AK 1	American Water Cap Corp Sr Nt			1	2.A FE	9,647,339	105.357	9,993,121	9,485,000	9,531,970		(20,936)			3.850	3.608	MS	121,724	365,173	07/07/2016	03/01/2024
03040W AL 9	American Water Cap Corp Sr Nt			1	2.A FE	12,789,625	105.857	13,232,113	12,500,000	12,613,510		(34,252)			3.400	3.093	MS	141,667	425,000	07/12/2016	03/01/2025
03040W AQ 8	American Water Cap Corp Sr Nt			1	2.A FE	996,710	105.702	1,057,023	1,000,000	998,037		314			2.950	2.988	MS	9,833	29,500	08/07/2017	09/01/2027
031162 CY 4	Amgen Inc Sr Nt			1	2.A FE	2,421,955	94.034	2,350,858	2,500,000	2,422,932		976			2.770	2.920	MS	23,083	34,625	05/19/2021	09/01/2053
032177 AH 0	Amsted Industries Sr Nt			1	3.C FE	308,745	104.041	307,758	295,804	302,648		(2,526)			5.625	4.634	JJ	8,319	16,639	06/26/2019	07/01/2027
032177 AJ 6	Amsted Industries Sr Nt				3.C FE	1,073,625	102.612	1,077,424	1,050,000	1,072,006		(1,619)			4.625	4.324	MN	6,205	48,563	03/18/2021	05/15/2030
03522A AJ 9	Anheuser-Busch Co/Inbev Sr Nt			1	2.B FE	3,090,475	126.994	3,174,860	2,500,000	3,072,562		(15,428)			4.900	3.470	FA	51,042	122,500	10/28/2020	02/01/2046
03524B AF 3	Anheuser-Busch Inbev Fin Sr Nt			1	2.B FE	709,091	121.341	703,776	580,000	707,153		(1,937)			4.625	3.229	FA	11,177	13,413	06/30/2021	02/01/2044
036752 AP 8	Anthem Inc Sr Nt	LS		1	2.B FE	6,225,938	102.411	6,400,669	6,250,000	6,227,625		1,687			2.550	2.594	MS	46,927	78,802	03/08/2021	03/15/2031
036752 AS 2	Anthem Inc Sr Nt			1	2.B FE	3,188,420	111.479	3,567,315	3,200,000	3,188,587		168			3.600	3.620	MS	33,920	56,960	03/08/2021	03/15/2051
03690A AD 8	Antero Midstream Part/FI Sr Nt			1	3.C FE	1,037,500	103.321	1,033,214	1,000,000	1,032,081		(5,419)			5.750	3.556	MS	19,167		09/23/2021	03/01/2027
03690A AF 3	Antero Midstream Part/FI Sr Nt			1	3.C FE	3,253,439	104.917	3,276,545	3,123,000	3,246,176		(7,262)			5.750	4.552	JJ	82,803		10/05/2021	01/15/2028
037735 CZ 8	Appalachian Pwr Co Sr Nt Ser AA			1	1.G FE	3,187,680	102.294	3,273,405	3,200,000	3,188,585		905			2.700	2.744	AO	21,600	48,000	03/09/2021	04/01/2031
037833 BZ 2	Apple Inc Sr Nt			1	1.B FE	14,959,050	104.484	15,672,645	15,000,000	14,979,940		4,076			2.450	2.481	FA	150,063	367,500	07/28/2016	08/04/2026
037833 CG 3	Apple Inc Sr Nt			1	1.B FE	7,996,480	104.201	8,336,112	8,000,000	7,998,863		492			3.000	3.007	FA	94,667	240,000	02/02/2017	02/09/2024
037833 CM 0	Apple Inc Sr Nt			1	1.B FE	3,499,825	100.022	3,500,784	3,500,000	3,499,996		37			2.500	2.501	FA	34,514	87,500	02/02/2017	02/09/2022
038522 AQ 1	Aramark Services Inc Sr Nt			1	4.A FE	608,625	103.493	620,959	600,000	606,246		(1,357)			5.000	4.717	FA	12,500	30,000	03/06/2020	02/01/2028

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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
039482 AB 0	Archer-Daniels-Midland Co Sr Nt			1	1.F FE	992,230	108.708	1,087,076	1,000,000	993,422		683			3.250	3.342	MS	8,486	32,500	03/25/2020	03/27/2030
039483 BL 5	Archer-Daniels-Midland Co Sr Nt			1	1.F FE	30,849,750	104.291	32,330,148	31,000,000	30,925,467		15,038			2.500	2.556	FA	301,389	775,000	09/20/2016	08/11/2026
04273W AC 5	Arrow Electronics Inc Sr Nt			1	2.C FE	6,296,699	100.930	6,368,708	6,310,000	6,296,734		35			2.950	2.974	FA	15,512		11/16/2021	02/15/2032
045054 AJ 2	Ashtead Capital Inc Sr Sec Nt			1	2.C FE	12,499,471	104.241	12,581,852	12,070,000	12,375,966		(118,431)			4.000	2.911	MN	80,467	482,800	01/15/2021	05/01/2028
045054 AL 7	Ashtead Capital Inc Sr Sec Nt			1	2.C FE	24,637,947	106.300	24,514,837	23,062,000	24,385,012		(215,040)			4.250	2.847	MN	163,356	911,370	09/15/2021	11/01/2029
05454N AA 7	Axalta Coat/Dutch Hld BV Sr Nt			1	4.A FE	51,937	104.380	52,190	50,000	51,859		(78)			4.750	3.596	JD	106	1,188	11/03/2021	06/15/2027
06050T JZ 6	Bank of America NA Sub Bk Nt				1.G FE	14,419,250	136.842	20,526,225	15,000,000	14,553,956		17,136			6.000	6.312	AO	190,000	900,000	04/18/2012	10/15/2036
06051G FH 7	Bank of America Corp Sub Nt				2.A FE	11,991,240	107.172	12,860,616	12,000,000	11,997,312		939			4.200	4.209	FA	175,000	504,000	08/21/2014	08/26/2024
06051G HC 6	Bank of America Corp Sr Nt			1	1.F FE	4,297,401	102.071	4,400,268	4,311,000	4,305,960		2,449			3.004	3.066	JD	3,957	129,502	05/23/2018	12/20/2023
06051G HG 7	Bank of America Corp Sr MTN			1	1.F FE	232,180	109.627	219,254	200,000	227,619		(4,225)			3.970	1.611	MS	2,558	7,940	12/01/2020	03/05/2029
06051G JA 8	Bank of America Corp Fix to Flt Sr Nt			1	1.G FE	1,743,002	120.615	1,748,912	1,450,000	1,739,803		(3,199)			4.083	3.025	MS	16,610	29,602	06/30/2021	03/20/2051
06406F AE 3	Bank NY Co Inc Sr Nt				1.F FE	8,965,170	103.986	9,358,722	9,000,000	8,982,815		3,462			2.450	2.494	FA	82,075	220,500	08/09/2016	08/17/2026
06849R AG 7	Barrick NA Finance LLC Co Gtd Nt			1	2.B FE	1,605,997	136.114	1,578,921	1,160,000	1,597,850		(8,147)			5.700	3.098	MN	5,694	33,060	06/30/2021	05/30/2041
07274N AL 7	Bayer US Finance II LLC Sr Nt			1	2.B FE	4,423,308	111.936	4,253,579	3,800,000	4,364,765		(58,543)			4.375	1.995	JD	7,389	140,000	09/15/2021	12/15/2028
075887 BF 5	Becton Dickinson & Co Sr Nt			1	2.C FE	10,139,080	106.333	10,633,320	10,000,000	10,046,186		(14,610)			3.734	3.568	JD	16,596	373,400	12/16/2014	12/15/2024
084659 AT 8	Berkshire Hathaway Energy Sr Nt			1	1.G FE	10,988,509	108.312	11,914,342	11,000,000	10,990,951		2,442			4.050	4.077	AO	94,050	445,500	03/08/2021	04/15/2025
084659 AV 3	Berkshire Hathaway Energy Sr Nt			1	1.G FE	2,285,580	111.156	2,223,124	2,000,000	2,276,704		(8,876)			3.700	1.889	JJ	34,122		09/15/2021	07/15/2030
084659 AX 9	Berkshire Hathaway Energy Sr Nt			1	1.G FE	1,177,950	122.414	1,224,139	1,000,000	1,175,449		(2,501)			4.250	3.292	AO	8,972	21,250	04/28/2021	10/15/2050
085770 AA 3	Berry Global Escrow Corp 1st Lien			1	2.C FE	313,500	103.545	310,634	300,000	308,152		(3,008)			4.875	3.743	JJ	6,744	14,625	03/06/2020	07/15/2026
092113 AH 2	Black Hills Corp Sr Nt			1	2.A FE	6,071,300	105.158	6,151,720	5,850,000	5,900,962		(25,334)			4.250	3.773	MN	21,409	248,625	06/12/2014	11/30/2023
092113 AM 1	Black Hills Corp Sr Nt			1	2.A FE	18,129,735	104.591	18,878,676	18,050,000	18,091,653		(7,542)			3.150	3.100	JJ	262,176	568,575	09/06/2016	01/15/2027
092113 AT 6	Black Hills Corp Sr Nt			1	2.A FE	2,472,416	99.464	2,357,292	2,370,000	2,463,489		(8,927)			2.500	1.976	JD	2,633	48,375	06/30/2021	06/15/2030
09261W AE 4	Blackrock DLF IX CLO Ser 2020-1 Cl B				1.D FE	539,561	100.000	539,561	539,561	539,561					2.630	2.673	JAJO	2,759	3,601	08/04/2021	07/21/2030
09261W AG 9	Blackrock DLF IX CLO Ser 2021-1 CL C				1.E FE	449,559	100.010	449,604	449,559	449,559					3.630	3.686	JAJO	3,173	6,587	06/03/2021	07/21/2030
09261W AJ 3	Blackrock DLF IX CLO Ser 2020-1 Cl D				2.A FE	494,342	100.010	494,391	494,342	494,342					4.698	4.713	JAJO	4,464	10,750	04/28/2021	07/21/2030
096630 AD 0	Boardwalk Pipelines LLC Sr Nt			1	2.C FE	4,941,000	108.386	5,419,295	5,000,000	4,979,540		5,810			4.950	5.101	JD	11,000	247,500	11/19/2014	12/15/2024
097023 BK 0	Boeing Co Sr Nt			1	2.C FE	662,777	100.754	675,051	670,000	663,078		301			3.300	3.398	MS	7,370	11,055	04/26/2021	03/01/2035
097023 CJ 2	Boeing Co Sr Nt			1	2.C FE	1,028,820	104.698	1,046,984	1,000,000	1,027,662		(1,158)			3.600	3.320	MN	6,000	27,000	05/24/2021	05/01/2034
097023 CN 3	Boeing Co Sr Nt			1	2.C FE	5,042,450	101.377	5,068,870	5,000,000	5,039,886		(2,564)			2.950	2.836	FA	61,458	73,750	05/24/2021	02/01/2030
097023 CU 7	Boeing Co Sr Nt			1	2.C FE	3,908,111	112.953	3,840,409	3,400,000	3,856,834		(51,277)			5.040	2.269	MN	28,560	108,360	05/24/2021	05/01/2027
097023 CW 3	Boeing Co Sr Nt			1	2.C FE	865,034	135.774	909,683	670,000	862,532		(2,502)			5.805	4.070	MN	6,482	38,894	04/27/2021	05/01/2050
097023 CY 9	Boeing Co Sr Nt			1	2.C FE	4,237,407	116.801	4,216,520	3,610,000	4,197,335		(40,072)			5.150	2.879	MN	30,986	161,710	06/30/2021	05/01/2030
100743 AK 9	Boston Gas Company Sr Nt			1	2.A FE	1,498,590	104.168	1,562,513	1,500,000	1,499,157		136			3.150	3.161	FA	19,688	47,250	07/31/2017	08/01/2027
10112R AX 2	Boston Properties LP Sr Nt			1	2.A FE	4,985,400	107.208	5,360,410	5,000,000	4,993,429		1,465			3.650	3.685	FA	76,042	182,500	01/08/2016	02/01/2026
10112R AY 0	Boston Properties LP Sr Nt			1	2.A FE	10,423,455	104.194	10,940,360	10,500,000	10,461,544		7,468			2.750	2.833	AO	72,188	288,750	08/08/2016	10/01/2026
10373Q AB 6	BP Cap Mkts America Sr Nt				1.F FE	2,000,000	107.842	2,156,844	2,000,000	2,000,000					3.796	3.796	MS	21,089	75,920	09/18/2018	09/21/2025
10373Q AC 4	BP Cap Mkts America Sr Nt			1	1.F FE	1,250,000	111.104	1,388,794	1,250,000	1,250,000					3.937	3.937	MS	13,670	49,213	09/18/2018	09/21/2028
10373Q BL 3	BP Cap Mkts America Sr Nt			1	1.F FE	2,283,385	110.418	2,241,494	2,030,000	2,269,698		(13,687)			3.633	2.029	AO	17,413	36,875	06/30/2021	04/06/2030
110122 CW 6	Bristol-Myers Squibb Co Sr Nt			1	1.F FE	6,991,250	101.734	7,121,394	7,000,000	6,997,357		4,140			3.250	3.312	FA	85,944	227,500	07/17/2020	08/15/2022

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
11134L AF 6	Broadcom Crp/ Caymn Fi Sr Nt			1	2.C FE	8,991,924	104.661	9,419,454	9,000,000	8,997,101		1,292			3.625	3.642	JJ	150,438	235,625	02/21/2018.	01/15/2024.
11135F AS 0	Broadcom Inc Sr Nt			1	2.C FE	1,657,075	112.870	1,636,609	1,450,000	1,649,115		(7,960)			4.300	2.797	MN	7,967	31,175	06/30/2021.	11/15/2032.
11135F BE 0	Broadcom Inc Sr Nt			1	2.C FE	299,229	98.442	295,326	300,000	299,329		100			1.950	1.989	FA	2,210	3,348	01/04/2021.	02/15/2028.
11135F BH 3	Broadcom Inc Sr Nt			1	2.C FE	499,020	97.905	489,524	500,000	499,108		88			2.450	2.472	FA	4,628	7,010	01/04/2021.	02/15/2031.
11135F BK 6	Broadcom Inc Sr Nt			1	2.C FE	5,307,895	104.501	5,378,687	5,147,000	5,305,414		(2,481)			3.419	3.088	AO	37,150		10/14/2021.	04/15/2033.
12189L AR 2	Burlington Northern Santa Fe Nt			1	1.D FE	3,878,888	105.393	3,952,223	3,750,000	3,783,205		(14,007)			3.750	3.338	AO	35,156	140,625	05/14/2014.	04/01/2024.
12189L AT 8	Burlington Northern Santa Fe Sr Nt			1	1.G FE	12,970,230	105.538	13,719,940	13,000,000	12,991,133		3,129			3.400	3.427	MS	147,333	442,000	08/11/2014.	09/01/2024.
124857 AR 4	CBS Corp Sr Nt			1	2.B FE	7,376,250	104.385	7,828,905	7,500,000	7,435,729		11,620			2.900	3.085	JJ	100,292	217,500	07/06/2016.	01/15/2027.
1248EP BR 3	CCO Holdings LLC Sr Nt			1	3.B FE	750,000	103.146	773,592	750,000	750,000					5.500	5.500	MN	6,875	41,250	03/12/2020.	05/01/2026.
1248EP CN 1	CCO Holdings LLC Sr Nt			1	3.B FE	1,577,258	103.067	1,570,744	1,524,000	1,566,262	(7,270)	(3,726)			4.500	3.976	MN	11,430	34,290	05/13/2021.	05/01/2032.
12513G BH 1	CDW LLC Sr Nt			1	2.C FE	1,450,000	102.577	1,487,372	1,450,000	1,450,000					3.276	3.276	JD	3,959		11/23/2021.	12/01/2028.
12527G AC 7	CF Industries Inc Nt			1	2.C FE	3,662,591	103.077	3,778,795	3,666,000	3,665,449		374			3.450	3.461	JD	10,540	126,477	05/20/2013.	06/01/2023.
125523 BX 7	Cigna Corp Sr Nt			1	2.A FE	4,984,384	105.074	5,253,690	5,000,000	4,990,041		3,817			3.500	3.586	JD	7,778	175,000	07/14/2020.	06/15/2024.
125523 CL 2	Cigna Corp Sr Nt			1	2.B FE	2,612,600	100.811	2,520,283	2,500,000	2,599,186		(11,452)			2.400	1.861	MS	17,667	60,000	10/28/2020.	03/15/2030.
125523 CM 0	Cigna Corp Sr Nt			1	2.B FE	9,464,009	100.544	9,526,516	9,475,000	9,464,868		859			2.375	2.388	MS	66,259	120,017	03/01/2021.	03/15/2031.
125523 CQ 1	Cigna Corp Sr Nt			1	2.B FE	3,126,536	105.475	3,311,928	3,140,000	3,126,782		246			3.400	3.423	MS	31,435	56,939	03/02/2021.	03/15/2051.
125896 BP 4	CMS Energy Corp Sr Nt			1	2.B FE	3,169,170	106.628	3,198,837	3,000,000	3,075,382		(18,150)			3.600	2.909	MN	13,800	108,000	06/22/2016.	11/15/2025.
125896 BQ 2	CMS Energy Corp Sr Nt			1	2.B FE	4,037,760	104.395	4,175,808	4,000,000	4,018,073		(3,827)			3.000	2.889	MN	15,333	120,000	06/22/2016.	05/15/2026.
126307 AS 6	CSC Holdings Inc Sr Nt			1	3.C FE	2,928,075	103.364	2,832,160	2,740,000	2,832,160	(36,716)	(49,162)			5.375	3.375	FA	61,365	147,275	10/16/2020.	02/01/2028.
126307 BD 8	CSC Holdings Inc Sr Nt			1	4.C FE	5,557,418	94.566	5,329,712	5,636,000	5,329,712	(224,942)	(2,764)			4.625	4.785	JD	21,722	191,290	09/27/2021.	12/01/2030.
126307 BF 3	CSC Holdings Inc Sr Nt			1	3.C FE	1,474,985	93.631	1,410,084	1,506,000	1,410,084	(67,174)	2,274			3.375	3.623	FA	19,202	25,414	02/18/2021.	02/15/2031.
126408 HB 2	CSX Corp Sr Nt			1	2.A FE	15,986,400	105.302	16,848,288	16,000,000	15,996,082		1,427			3.400	3.410	FA	226,667	544,000	07/16/2014.	08/01/2024.
126408 HQ 9	CSX Corp Sr Nt	LS		1	2.A FE	897,805	101.794	885,610	870,000	896,287		(1,518)			2.400	1.984	FA	7,888	10,440	06/30/2021.	02/15/2030.
127097 AB 9	Cabot Oil and Gas Corp Sr Nt			1	2.B FE	2,500,000	105.905	2,647,628	2,500,000	2,500,000					4.375	4.375	JD	9,115	54,688	10/07/2021.	06/01/2024.
131347 CM 6	Calpine Corp 1st Lein HY Nt			1	3.A FE	3,375,483	103.350	3,378,512	3,269,000	3,357,507		(17,975)			4.500	3.699	FA	55,573	73,553	03/15/2021.	02/15/2028.
134429 BJ 7	Campbell Soup Co Sr Nt			1	2.C FE	738,621	99.520	726,493	730,000	738,171		(450)			2.375	2.223	AO	3,227	8,669	06/30/2021.	04/24/2030.
14040H BJ 3	Capital One Financial Corp Sub Nt				2.B FE	4,999,600	108.778	5,438,885	5,000,000	4,999,827		41			4.200	4.201	AO	36,167	210,000	10/26/2015.	10/29/2025.
14040H BK 0	Capital One Financial Corp Sr Nt				2.B FE	6,402,191	107.148	6,884,259	6,425,000	6,413,504		2,261			3.750	3.793	JJ	102,398	240,938	07/25/2016.	07/28/2026.
140420 NB 2	Capital One Bank USA NA Sub Nt				2.A FE	13,146,284	102.746	13,356,928	13,000,000	13,026,942		(23,230)			3.375	3.185	FA	165,750	438,750	06/16/2016.	02/15/2023.
141781 BM 5	Cargill Inc Sr Nt			1	1.F FE	6,017,190	99.208	5,952,474	6,000,000	6,014,457		(1,531)			2.125	2.092	AO	24,083	127,500	04/20/2020.	04/23/2030.
14448C AQ 7	Carrier Global Corp Sr Nt			1	2.C FE	9,716,559	102.277	9,716,306	9,500,000	9,693,598		(22,062)			2.722	2.433	FA	97,690	258,590	01/12/2021.	02/15/2030.
14448C AR 5	Carrier Global Corp Sr Nt			1	2.C FE	1,011,670	104.632	1,046,319	1,000,000	1,011,365		(306)			3.377	3.292	AO	8,067	16,885	04/22/2021.	04/05/2040.
14879E AH 1	Catalent Pharma Solution Sr Nt			1	4.A FE	1,473,113	98.640	1,509,198	1,530,000	1,478,085		4,973			3.125	3.671	FA	18,062	22,977	03/18/2021.	02/15/2029.
156700 BD 7	Lumen Technologies Inc Sr Nt			1	3.C FE	1,313,130	96.981	1,268,517	1,308,000	1,268,517	(43,382)	(1,231)			4.500	4.363	JJ	27,141	37,278	03/15/2021.	01/15/2029.
159864 AG 2	Charles River Laboratories Sr Nt			1	3.B FE	1,904,000	101.508	1,932,703	1,904,000	1,904,000					3.750	3.750	MS	21,023	34,113	03/08/2021.	03/15/2029.
159864 AJ 6	Charles River Laboratories Sr Nt			1	3.B FE	1,891,313	102.433	1,935,980	1,890,000	1,891,199		(113)			4.000	3.990	MS	22,260	36,120	03/18/2021.	03/15/2031.
161175 BK 9	Charter Comm Opt 1st Lien			1	2.C FE	17,899,430	109.475	18,610,665	17,000,000	17,680,404		(101,248)			4.200	3.451	MS	210,233	714,000	10/18/2019.	03/15/2028.
161175 BR 4	Charter Comm Opt 1st Lien			2	2.C FE	5,248,067	115.039	5,406,852	4,700,000	5,133,052		(53,644)			5.050	3.551	MS	59,997	237,350	10/22/2019.	03/30/2029.
166756 AP 1	Chevron Corp Sr Nt			1	1.D FE	4,993,439	107.287	5,364,355	5,000,000	4,995,174		1,735			3.900	3.936	MN	24,917	195,000	01/06/2021.	11/15/2024.
171484 AE 8	Churchhill Downs Inc St Nt			1	4.A FE	5,169,728	104.047	5,209,613	5,007,000	5,145,406		(24,322)			4.750	4.002	JJ	109,667	118,916	03/10/2021.	01/15/2028.

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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
171484 AG 3	Churchhill Downs Inc Sr Nt			1	4.A FE	748,069	103.877	742,722	715,000	737,814		(10,255)			5.500	3.587	AO	9,831	39,325	03/04/2021.	04/01/2027.
172967 HD 6	Citigroup Inc Sr Nt				2.A FE	8,979,300	105.408	9,486,684	9,000,000	8,995,632		2,283			3.875	3.903	AO	63,938	348,750	10/21/2013.	10/25/2023.
172967 HS 3	Citigroup Inc Sr Nt				2.B FE	2,711,720	130.860	2,617,192	2,000,000	2,685,308		(20,864)			5.300	3.152	MN	16,194	106,000	09/21/2020.	05/06/2044.
172967 KU 4	Citigroup Inc Sub Nt				2.B FE	2,272,136	109.989	2,166,779	1,970,000	2,229,169		(36,611)			4.125	1.978	JJ	35,214	81,263	10/26/2020.	07/25/2028.
172967 LV 1	Citigroup Inc Sr Nt			1	1.G FE	4,000,000	100.132	4,005,280	4,000,000	4,000,000					3.142	3.142	JJ	54,810	125,680	01/17/2018.	01/24/2023.
172967 MY 4	Citigroup Inc Sr Nt Fix to Float			1	1.G FE	1,482,886	100.699	1,460,130	1,450,000	1,481,407		(1,479)			2.561	2.302	MN	6,189	18,258	06/30/2021.	05/01/2032.
17308C C5 3	Citigroup Funding Inc Sr Nt			1	2.A FE	2,018,020	104.005	2,080,098	2,000,000	2,015,066		(1,691)			2.976	2.868	MN	9,259	59,520	03/13/2020.	11/05/2030.
174610 AJ 4	Citizens Financial Group Sub Nt			1	2.B FE	4,038,160	107.701	4,308,052	4,000,000	4,016,117		(4,083)			4.350	4.228	FA	72,500	174,000	12/17/2015.	08/01/2025.
184496 AN 7	Clean Harbors Inc Sr Nt			1	3.C FE	7,071,663	103.288	7,261,132	7,030,000	7,052,209		(8,077)			4.875	4.741	JJ	158,029	342,713	06/19/2019.	07/15/2027.
184496 AP 2	Clean Harbors Inc Sr Nt			1	3.C FE	3,790,930	106.110	4,039,612	3,807,000	3,793,546		1,421			5.125	5.182	JJ	89,967	195,109	03/12/2020.	07/15/2029.
20030N BW 0	Comcast Corp Sr Nt			1	1.G FE	9,996,325	103.438	10,343,830	10,000,000	9,998,114		348			2.350	2.354	JJ	108,361	235,000	07/12/2016.	01/15/2027.
20030N BY 6	Comcast Corp Sr Nt			1	1.G FE	11,348,883	107.533	11,559,755	10,750,000	11,179,017		(78,291)			3.300	2.460	FA	147,813	354,750	10/15/2019.	02/01/2027.
20030N CM 1	Comcast Corp Sr Nt			1	1.G FE	1,892,062	128.267	1,859,870	1,450,000	1,886,699		(5,363)			4.700	3.030	AO	14,387	34,075	06/30/2021.	10/15/2048.
20030N DM 0	Comcast Corp Sr Nt			1	1.G FE	5,424,213	97.904	5,286,832	5,400,000	5,419,461		(3,842)			1.950	1.902	JJ	48,555	77,025	06/30/2021.	01/15/2031.
20268J AA 1	Commonspirit Health Nt			1	2.A FE	10,000,000	103.336	10,333,600	10,000,000	10,000,000					2.760	2.760	AO	69,000	276,000	08/07/2019.	10/01/2024.
202795 JK 7	Commonwealth Edison Co 1st Mtg Bd			2	1.F FE	3,989,040	105.941	4,237,648	4,000,000	3,993,419		1,060			2.950	2.982	FA	44,578	118,000	08/16/2017.	08/15/2027.
205887 CD 2	ConAgra Foods Inc Sr Nt			1	2.C FE	3,137,133	126.815	3,227,444	2,545,000	3,117,790		(19,343)			5.300	3.481	MN	22,481	134,885	04/27/2021.	11/01/2038.
205887 CE 0	ConAgra Foods Inc Sr Nt	LS		1	2.C FE	4,206,570	135.543	4,066,299	3,000,000	4,180,444		(26,126)			5.400	3.182	MN	27,000	162,000	01/26/2021.	11/01/2048.
21036P BF 4	Constellation Brands Inc Sr Nt			1	2.C FE	5,103,429	102.624	5,084,008	4,954,000	5,093,680		(9,749)			2.875	2.487	MN	23,738	121,584	06/30/2021.	05/01/2030.
212015 AN 1	Continental Resources Inc Sr Nt			1	2.C FE	4,982,657	104.380	5,219,020	5,000,000	4,995,160		1,878			3.800	3.842	JD	15,833	190,000	09/08/2014.	06/01/2024.
22003B AL 0	Corporate Office Prop LP Sr Nt			1	2.C FE	2,181,900	101.057	2,203,034	2,180,000	2,181,456		(343)			2.250	2.233	MS	14,443	48,778	09/11/2020.	03/15/2026.
22003B AM 8	Corporate Office Prop LP Sr Nt			1	2.C FE	9,430,515	99.595	9,461,506	9,500,000	9,435,576		5,062			2.750	2.834	AO	55,153	155,299	03/04/2021.	04/15/2031.
224044 CL 9	Cox Communications Inc Sr Nt			1	2.B FE	7,577,025	94.101	7,198,704	7,650,000	7,584,142		6,703			1.800	1.907	AO	34,425	143,055	01/12/2021.	10/01/2030.
224044 CN 5	Cox Communications Inc Sr Nt			1	2.B FE	743,855	100.153	731,113	730,000	743,229		(626)			2.600	2.380	JD	844	10,175	06/30/2021.	06/15/2031.
22550L 2B 6	Credit Suisse New York Sr Nt				1.E FE	999,960	100.600	1,006,004	1,000,000	999,995		20			2.800	2.802	AO	6,378	28,000	04/06/2020.	04/08/2022.
22819K AB 6	Crown Amer / Cap Corp VI Sr Nt			1	3.C FE	2,003,557	106.952	2,139,036	2,000,000	2,001,927		(407)			4.250	4.225	MS	21,486	85,000	08/21/2017.	09/30/2026.
22822V AL 5	Crown Castle Intl Corp Sr Nt			1	2.C FE	1,004,502	111.686	971,670	870,000	996,054		(8,448)			4.300	2.031	FA	14,133	18,705	06/30/2021.	02/15/2029.
22822V AN 1	Crown Castle Intl Corp Sr Nt			1	2.C FE	7,168,420	104.110	6,871,227	6,600,000	7,102,316		(59,891)			3.100	2.018	MN	26,143	204,600	01/12/2021.	11/15/2029.
22822V AQ 4	Crown Castle Intl Corp Sr Nt			1	2.C FE	594,825	113.292	566,459	500,000	592,673		(2,038)			4.150	3.149	JJ	10,375	20,750	12/07/2020.	07/01/2050.
22966R AE 6	Cubesmart LP Sr Nt			1	2.B FE	998,804	113.454	987,048	870,000	990,760		(8,043)			4.375	2.189	FA	14,379	19,031	06/30/2021.	02/15/2029.
232820 AJ 9	Cytec Inds Inc Sr Nt			1	2.B FE	4,965,150	102.147	5,107,340	5,000,000	4,994,988		3,865			3.500	3.583	AO	43,750	175,000	02/26/2013.	04/01/2023.
232820 AK 6	Cytec Inds Inc Sr Nt			1	2.B FE	6,788,235	105.737	7,137,227	6,750,000	6,763,842		(3,822)			3.950	3.884	MN	44,438	266,625	11/07/2014.	05/01/2025.
23311V AD 9	DCP Midstream Operating Sr Nt			1	3.A FE	4,582,650	102.515	5,125,725	5,000,000	4,935,657		50,778			3.875	4.993	MS	57,049	193,750	09/26/2013.	03/15/2023.
233851 BJ 2	Daimler Fin NA LLC Sr Nt			1	1.G FE	7,427,925	104.740	7,855,530	7,500,000	7,479,017		7,648			3.250	3.364	FA	101,563	243,750	07/24/2014.	08/01/2024.
24715@ AS 3	Deloitte LLP Deloitte LLP				1.F	5,000,000	103.854	5,192,696	5,000,000	5,000,000					3.320	3.320	MN	24,900	166,000	05/07/2020.	05/07/2025.
251526 CK 3	Deutsche Bank AG NY Branch Sr Nt Fix to			2	2.B FE	3,500,000	100.787	3,527,552	3,500,000	3,500,000					3.035	3.035	MN	9,737	53,113	05/25/2021.	05/28/2032.
251526 CP 2	Deutsche Bank AG NY Branch Sr Non Pref			2	2.B FE	5,000,000	100.034	5,001,705	5,000,000	5,000,000					2.311	2.311	MN	14,444		11/10/2021.	11/16/2027.
25179M AX 1	Devon Energy Corp Sr Nt			1	2.C FE		108.517								5.250		MS	(2,625)		09/02/2021.	09/15/2024.
25179M BC 6	Devon Energy Corp Sr Nt			1	2.C FE	9,378,251	108.076	9,726,840	9,000,000	9,378,251					5.250	1.876	MS	141,750		12/31/2021.	09/15/2024.
25278X AN 9	Diamondback Energy Inc Sr Nt			1	2.C FE	2,170,540	106.084	2,121,686	2,000,000	2,164,884		(5,656)			3.500	2.320	JD	5,833	35,000	09/15/2021.	12/01/2029.

SCHEDULE D - PART 1

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

1	2	Codes 3	4	5	6	7	Fair Value 8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
25278X AR 0	Diamondback Energy Inc Sr Nt			1	2.C FE	4,645,538	103.242	4,769,767	4,620,000	4,644,574		(964)			3.125	3.055	MS	38,901	72,188	06/30/2021	03/24/2031
254687 EH 5	Disney Walt Co Sr Nt			1	2.A FE	10,755,631	148.620	14,862,030	10,000,000	10,702,911		(26,045)			6.650	5.959	MN	84,972	665,000	11/26/2019	11/15/2037
25468P DK 9	Disney Walt Co Sr Nt			1	2.A FE	4,980,000	105.790	5,289,515	5,000,000	4,991,162		1,986			3.000	3.046	FA	57,500	150,000	01/05/2016	02/13/2026
25468P DM 5	Disney Walt Co Sr Nt	LS		1	2.A FE	24,474,250	101.416	25,353,975	25,000,000	24,746,940		52,149			1.850	2.083	JJ	193,993	462,500	07/07/2016	07/30/2026
25470D AH 2	Discovery Communications Sr Nt			1	2.C FE	4,662,950	102.247	5,112,340	5,000,000	4,949,240		38,925			3.250	4.094	AO	40,625	162,500	06/24/2013	04/01/2023
25470D AR 0	Discovery Communications Sr Nt			1	2.C FE	970,824	108.701	945,700	870,000	963,484		(7,340)			3.950	2.029	MS	9,641	17,183	06/30/2021	03/20/2028
25470D BJ 7	Discovery Communications Sr Nt	LS		1	2.C FE	1,776,698	107.036	1,776,798	1,660,000	1,768,828		(7,870)			3.625	2.720	MN	7,689	60,175	04/29/2021	05/15/2030
25470X AW 5	Dish DBS Corp Sr Nt			1	4.C FE	2,126,798	103.156	2,108,498	2,044,000	2,107,840	(6,644)	(12,313)			5.875	4.578	MN	15,344	71,323	11/10/2021	11/15/2024
25470X AY 1	Dish DBS Corp Sr Nt			1	4.C FE	1,096,100	105.543	1,023,771	970,000	1,023,771	(67,534)	(4,795)			7.750	4.639	JJ	37,588		10/14/2021	07/01/2026
256746 AH 1	Dollar Tree Inc Sr Nt			1	2.B FE	994,628	111.731	972,056	870,000	985,767		(8,860)			4.200	1.888	MN	4,669	18,270	06/30/2021	05/15/2028
25731V AA 2	Dominion Energy South 1st Lien			1	1.F FE	1,748,915	100.972	1,767,008	1,750,000	1,748,924		9			2.300	2.307	JD	3,578		11/18/2021	12/01/2031
25746U BM 0	Dominion Resources Inc Sr Nt Ser C			1	2.B FE	178,191	123.690	166,981	135,000	176,504		(1,619)			4.900	2.808	FA	2,756	6,615	12/14/2020	08/01/2041
25746U CK 3	Dominion Resources Inc Sr Nt			1	2.B FE	1,999,300	104.390	2,087,808	2,000,000	1,999,656		69			2.850	2.854	FA	21,533	57,000	08/04/2016	08/15/2026
25746U DG 1	Dominion Resources Inc Sr Nt Ser C			1	2.B FE	3,959,800	106.618	4,264,712	4,000,000	3,965,861		3,515			3.375	3.495	AO	33,750	135,000	03/31/2020	04/01/2030
260543 CG 6	Dow Chemical Co Sr Nt			1	2.B FE	719,536	119.603	753,498	630,000	717,749		(1,787)			4.375	3.420	MN	3,522	13,781	05/20/2021	11/15/2042
26441C AS 4	Duke Energy Corp Sr Nt			1	2.B FE	11,963,040	103.817	12,458,004	12,000,000	11,981,685		3,640			2.650	2.685	MS	106,000	318,000	08/09/2016	09/01/2026
26441C BE 4	Duke Energy Corp Sr Nt			1	2.B FE	1,788,016	106.576	1,705,218	1,600,000	1,767,236		(20,780)			3.400	1.844	JD	2,418	54,400	01/12/2021	06/15/2029
26441Y AZ 0	Duke-Weeks Realty LP Sr Nt			1	2.A FE	3,565,370	106.490	3,727,164	3,500,000	3,531,898		(6,529)			3.250	3.032	JD	316	113,750	07/01/2016	06/30/2026
26441Y BA 4	Duke-Weeks Realty LP Sr Nt			1	2.A FE	998,480	106.836	1,068,362	1,000,000	999,037		144			3.375	3.393	JD	1,500	33,750	12/05/2017	12/15/2027
26441Y BB 2	Duke-Weeks Realty LP Sr Nt			1	2.A FE	989,260	111.837	1,118,373	1,000,000	992,341		974			4.000	4.132	MS	11,778	40,000	09/04/2018	09/15/2028
26442E AH 3	Duke Energy Ohio Inc 1st Mtg Bd			1	1.F FE	516,015	98.689	493,444	500,000	514,443		(1,572)			2.125	1.744	JD	885	10,625	01/12/2021	06/01/2030
26442U AA 2	Duke Energy Progress Inc 1st Mtg Bd			1	1.F FE	4,984,750	106.163	5,308,130	5,000,000	4,993,901		1,449			3.250	3.286	FA	61,389	162,500	08/10/2015	08/15/2025
26442U AB 0	Duke Energy Progress Inc 1st Mtg Bd			1	1.F FE	4,974,650	119.954	5,997,680	5,000,000	4,977,753		502			4.200	4.230	FA	79,333	210,000	08/10/2015	08/15/2045
26885B AH 3	EQT Midstream Partners Sr Nt			1	3.C FE	1,972,693	112.071	1,961,241	1,750,000	1,961,241	(2,345)	(9,107)			6.500	3.797	JJ	56,875		10/04/2021	07/01/2027
278062 AE 4	Eaton Corp Sr Nt			1	2.A FE	825,608	117.944	855,090	725,000	823,201		(2,408)			4.150	3.250	MN	4,931	30,088	03/31/2021	11/02/2042
278865 AV 2	Ecolab Inc Sr Nt			1	1.G FE	8,971,650	105.228	9,470,475	9,000,000	8,985,421		2,786			2.700	2.736	MN	40,500	243,000	10/13/2016	11/01/2026
28368E AE 6	Kinder Morgan Inc / DE Sr Nt			1	2.B FE	1,863,585	140.849	2,112,738	1,500,000	1,793,336		(21,747)			7.750	5.222	JJ	53,604	116,250	07/20/2018	01/15/2032
29278N AQ 6	Energy Transfer Operating LP Sr Nt			1	2.C FE	1,580,283	106.380	1,542,507	1,450,000	1,573,522		(6,761)			3.750	2.581	MN	6,948	27,188	06/30/2021	05/15/2030
29364D AR 1	Entergy Arkansas Inc 1st Mtg Bd			1	1.F FE	6,980,260	102.389	7,167,216	7,000,000	6,996,830		2,160			3.050	3.083	JD	17,792	213,500	05/22/2013	06/01/2023
29364D AS 9	Entergy Arkansas Inc 1st Mtg Bd			1	1.F FE	23,001,062	105.188	22,720,586	21,600,000	22,064,561		(184,238)			3.700	2.771	JD	66,600	799,200	12/14/2016	06/01/2024
29364D AU 4	Entergy Arkansas Inc 1st Mtg Bd			1	1.F FE	16,976,669	107.175	16,850,054	15,722,000	16,313,772		(130,709)			3.500	2.557	AO	137,568	550,270	09/26/2016	04/01/2026
29364W BH 0	Entergy Louisiana LLC 1st Lien			1	1.F FE	886,286	99.727	867,626	870,000	885,661		(625)			2.350	2.153	JD	909	15,618	06/30/2021	06/15/2032
29366M AC 2	Entergy Arkansas LLC 1st Mtg Bd			1	1.F FE	698,435	106.212	711,622	670,000	698,118		(317)			3.350	3.133	JD	998	15,899	04/27/2021	06/15/2052
29379V AZ 6	Enterprise Products Operations Nt			1	2.A FE	6,871,410	102.420	7,169,407	7,000,000	6,981,682		14,673			3.350	3.575	MS	69,047	234,500	06/19/2013	03/15/2023
29379V BH 5	Enterprise Products Operations Sr Nt			1	2.A FE	1,992,700	107.451	2,149,022	2,000,000	1,996,822		701			3.700	3.742	FA	27,956	74,000	05/04/2015	02/15/2026
29379V BL 6	Enterprise Products Operations Sr Nt			2	2.A FE	3,067,180	109.369	3,281,067	3,000,000	3,036,518		(6,703)			3.950	3.676	FA	44,767	118,500	02/02/2017	02/15/2027
294429 AQ 8	Equifax Inc Sr Nt			1	2.B FE	2,494,475	103.504	2,587,595	2,500,000	2,496,721		1,068			2.600	2.647	JD	5,417	65,000	11/15/2019	12/01/2024
30040W AE 8	Eversource Energy Sr Nt			1	2.A FE	4,496,940	106.790	4,805,532	4,500,000	4,498,053		287			3.300	3.308	JJ	68,475	148,500	01/03/2018	01/15/2028
30040W AL 2	Eversource Energy Sr Nt			1	2.A FE	3,212,552	100.571	3,243,408	3,225,000	3,213,449		898			2.550	2.594	MS	24,214	42,033	03/08/2021	03/15/2031

SCHEDULE D - PART 1

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

1	2	Codes 3	4	5	6	7	Fair Value 8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
30231G AW 2	Exxon Mobil Corp Sr Nt			1	1.D FE	692,271	117.265	680,136	580,000	690,682		(1,588)			4.114	2.984	MS	7,954	11,931	06/30/2021.	03/01/2046.
30231G BK 7	Exxon Mobil Corp Sr Nt			1	1.D FE	1,353,828	109.862	1,318,339	1,200,000	1,348,745		(5,083)			3.482	1.804	MS	11,839	20,892	09/15/2021.	03/19/2030.
302508 AQ 9	FMR Corp Bd			1	1.E FE	3,074,567	137.826	3,215,485	2,333,000	2,735,185		(43,952)			7.570	4.792	JD	7,849	176,608	08/27/2012.	06/15/2029.
30251B AE 8	FMR LLC Sr Nt			1	1.E FE	5,125,535	131.085	6,554,265	5,000,000	5,105,267		(2,772)			5.150	4.987	FA	107,292	257,500	02/13/2013.	02/01/2043.
313747 BA 4	Federal Realty Investors Tr Sr Nt			1	2.A FE	955,843	107.391	934,299	870,000	951,344		(4,499)			3.500	2.241	JD	2,538	15,225	06/30/2021.	06/01/2030.
31428X BF 2	Fedex Corp Sr Nt			1	2.B FE	2,993,880	107.003	3,210,096	3,000,000	2,997,169		612			3.250	3.274	AO	24,375	97,500	03/21/2016.	04/01/2026.
31428X BS 4	Fedex Corp Sr Nt			1	2.B FE	3,133,750	127.922	3,198,048	2,500,000	3,125,200		(8,550)			4.950	3.489	AO	25,438	61,875	05/25/2021.	10/17/2048.
31620M BT 2	Fidelity Natl Info Serv Inc Sr Nt			1	2.B FE	1,565,219	97.989	1,543,333	1,575,000	1,565,952		733			2.250	2.320	MS	11,813	17,620	02/23/2021.	03/01/2031.
31620M BU 9	Fidelity Natl Info Serv Inc Sr Nt			1	2.B FE	1,565,471	100.797	1,587,551	1,575,000	1,565,761		289			3.100	3.141	MS	16,275	24,277	02/23/2021.	03/01/2041.
337932 AL 1	Firstenergy Corp Sr Nt			1	3.A FE	2,999,190	99.117	2,973,504	3,000,000	2,973,504	(25,835)	72			2.650	2.653	MS	26,500	79,500	02/18/2020.	03/01/2030.
33834D AA 2	Five Corners Funding Trust Sr Nt			1	1.G FE	10,932,788	103.785	10,586,111	10,200,000	10,877,293		(51,812)			2.850	1.961	MN	37,145	202,350	09/15/2021.	05/15/2030.
34107@ AA 7	Florida Pipeline Holdings, LLC Sr Nt				2.B PL	10,000,000	99.368	9,936,810	10,000,000	10,000,000					2.920	2.920	FA	134,644		07/15/2021.	08/15/2038.
341081 FK 8	Florida Pwr & Lt Co 1st Mtg Bd			1	1.D FE	15,163,260	104.280	14,599,144	14,000,000	14,376,671		(150,523)			3.250	2.101	JD	37,917	455,000	07/06/2016.	06/01/2024.
341081 FM 4	Florida Pwr & Lt Co Nt			1	1.D FE	5,342,350	106.182	5,309,075	5,000,000	5,152,949		(36,924)			3.125	2.303	JD	13,021	156,250	08/05/2016.	12/01/2025.
341081 FZ 5	Florida Pwr & Lt Co Sec Nt			1	1.D FE	9,989,800	104.740	10,473,980	10,000,000	9,993,242		1,887			2.850	2.872	AO	71,250	285,000	03/24/2020.	04/01/2025.
34488@ AA 6	Football Club Nt			1	1.F FE	5,064,150	105.343	5,267,170	5,000,000	5,034,570		(11,800)			3.560	3.267	OCT	42,522	183,933	05/15/2019.	10/05/2024.
345397 B6 9	Ford Motor Cr Co Sr Nt				3.A FE	5,506,750	105.066	5,778,641	5,500,000	5,506,443		(307)			3.625	3.610	JD	7,753	95,257	06/22/2021.	06/17/2031.
345397 WF 6	Ford Motor Cr Co Sr Nt				3.B FE	6,887,533	101.885	6,904,713	6,777,000	6,787,679		(14,450)			4.250	4.024	MS	80,806	288,023	01/28/2014.	09/20/2022.
35137L AH 8	Fox Corp Sr Nt			1	2.B FE	4,801,600	114.426	4,577,020	4,000,000	4,691,698		(93,855)			4.709	1.984	JJ	81,623	188,360	10/27/2020.	01/25/2029.
35137L AL 9	Fox Corp Sr Nt			1	2.B FE	2,978,150	107.946	2,860,574	2,650,000	2,945,602		(32,547)			3.500	1.988	AO	21,384	92,750	01/12/2021.	04/08/2030.
359694 AB 2	Fuller H B Co Sr Nt			1	3.C FE	2,512,500	105.346	2,633,660	2,500,000	2,510,319		(1,831)			4.000	3.907	FA	37,778	100,000	10/07/2020.	02/15/2027.
361448 AU 7	GATX Corp Sr Nt			1	2.B FE	801,253	127.096	800,707	630,000	797,034		(4,219)			5.200	3.476	MS	9,646	32,760	02/22/2021.	03/15/2044.
369550 BM 9	General Dynamics Corp Sr Nt			1	1.G FE	1,978,940	111.378	2,227,560	2,000,000	1,982,126		1,818			3.625	3.752	AO	18,125	72,500	03/23/2020.	04/01/2030.
370334 CL 6	General Mills Inc Sr Nt			1	2.B FE	1,849,672	104.404	1,816,624	1,740,000	1,843,784		(5,888)			2.875	2.066	AO	10,561	25,013	06/30/2021.	04/15/2030.
37045X CY 0	General Motors Co Sr Nt			1	2.C FE	1,062,370	106.747	1,067,472	1,000,000	1,058,249		(4,121)			3.600	2.802	JD	1,000	36,000	04/29/2021.	06/21/2030.
37045X DE 3	General Motors Finl Co Sr Nt			1	2.C FE	163,378	97.275	165,367	170,000	163,795		417			2.350	2.811	JJ	1,920	1,998	04/21/2021.	01/08/2031.
37045X DH 6	General Motors Finl Co Sr Nt			1	2.C FE	885,469	100.104	870,900	870,000	884,383		(1,086)			2.400	2.110	AO	4,698	10,498	06/30/2021.	04/10/2028.
37045X DL 7	General Motors Finl Co Sr Nt			1	2.C FE	879,822	99.758	867,897	870,000	879,381		(441)			2.700	2.568	JD	1,370	11,745	06/30/2021.	06/10/2031.
375558 BM 4	Gilead Sciences Inc Sr Nt			1	2.A FE	3,998,960	105.380	4,215,188	4,000,000	3,999,425		102			2.950	2.953	MS	39,333	118,000	09/15/2016.	03/01/2027.
37940X AA 0	Global Payments Inc Sr Nt			1	2.C FE	4,998,750	102.862	5,143,075	5,000,000	4,999,270		205			2.650	2.655	FA	50,056	132,500	08/07/2019.	02/15/2025.
37940X AB 8	Global Payments Inc Sr Nt			1	2.C FE	4,590,190	104.227	4,370,255	4,193,000	4,545,116		(42,947)			3.200	1.971	FA	50,689	134,176	01/12/2021.	08/15/2029.
37940X AC 6	Global Payments Inc Sr Nt			1	2.C FE	688,325	115.301	726,394	630,000	687,605		(721)			4.150	3.618	FA	9,877	13,073	05/20/2021.	08/15/2049.
37940X AD 4	Global Payments Inc Sr Nt			1	2.C FE	4,318,837	102.023	4,087,041	4,006,000	4,284,525		(31,170)			2.900	1.969	MN	14,844	116,174	01/07/2021.	05/15/2030.
38141G ES 9	Goldman Sachs Group Inc Sub Nt				2.B FE	1,244,770	117.949	1,179,492	1,000,000	1,200,674		(37,750)			5.950	1.769	JJ	27,436	59,500	10/28/2020.	01/15/2027.
38141G XG 4	Goldman Sachs Group Inc Sr Nt			1	1.F FE	2,131,100	101.816	2,036,314	2,000,000	2,115,311		(13,530)			2.600	1.809	FA	20,800	52,000	10/28/2020.	02/07/2030.
38148Y AA 6	Goldman Sachs Group Inc Sr Nt			1	2.A FE	1,779,630	114.567	1,718,499	1,500,000	1,764,104		(13,277)			4.017	2.648	AO	10,210	60,255	10/28/2020.	10/31/2038.
382550 BJ 9	Goodyear Tire & Rubber Co Sr Nt	LS		1	3.C FE	550,000	109.050	599,777	550,000	550,000					5.250	5.250	AO	4,893	16,363	03/31/2021.	04/30/2031.
391164 AF 7	Great Plains Energy Sr Nt			1	2.B FE	16,942,501	100.837	15,161,806	15,036,000	15,170,878		(284,486)			5.292	3.281	JD	35,365	795,705	06/09/2017.	06/15/2022.
40410K AA 3	Fuller H B Co Sr Nt			1	3.C FE	3,097,250	103.011	3,141,823	3,050,000	3,087,994		(8,286)			4.250	3.892	AO	27,365	127,825	03/12/2021.	10/15/2028.
404119 BU 2	HCA Inc High Yield Corp			1	2.C FE	12,023,125	110.441	13,252,872	12,000,000	12,012,641		(2,153)			4.500	4.477	FA	204,000	540,000	08/24/2016.	02/15/2027.

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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
404121 AJ 4	HCA INC Sr Nt			1	3.A FE	2,022,500	116.851	2,337,022	2,000,000	2,015,982		(2,129)			5.625	5.470	MS	37,500	112,500	09/10/2018.	09/01/2028.
40434L AC 9	HP Inc Sr Nt			1	2.B FE	2,727,425	105.724	2,643,090	2,500,000	2,702,939		(22,204)			3.400	2.309	JD	3,306	85,000	11/20/2020.	06/17/2030.
40434L AG 0	HP Inc Sr Nt			1	2.B FE	4,978,650	98.796	4,939,775	5,000,000	4,979,673		1,023			2.650	2.699	JD	5,153	66,618	06/07/2021.	06/17/2031.
410345 AL 6	Hanesbrands Ind Sr Nt			1	3.C FE	1,571,250	107.288	1,662,961	1,550,000	1,563,383		(2,736)			4.875	4.653	MN	9,655	75,563	08/26/2019.	05/15/2026.
415864 AM 9	Harsco Corp Sr Nt			1	4.A FE	3,015,288	102.060	2,980,137	2,920,000	2,971,328	(1,283)	(18,672)			5.750	4.997	JJ	70,425	167,900	03/03/2020.	07/31/2027.
42824C AX 7	Hewlett-Packard Co Sr Nt				2.B FE	2,975,888	131.502	2,893,033	2,200,000	2,953,573		(22,315)			6.200	3.123	AO	28,796	68,200	06/24/2021.	10/15/2035.
437076 BN 1	Home Depot Inc Sr Nt	LS		1	1.F FE	5,934,240	103.208	6,192,504	6,000,000	5,967,253		6,533			2.125	2.248	MS	37,542	127,500	09/06/2016.	09/15/2026.
437076 CB 6	Home Depot Inc Sr Nt			1	1.F FE	4,972,050	105.168	5,258,380	5,000,000	4,976,436		2,352			2.700	2.764	AO	28,500	135,000	03/26/2020.	04/15/2030.
438516 BL 9	Honeywell International Inc Sr Nt			2	1.F FE	12,529,604	104.610	13,285,508	12,700,000	12,611,634		16,869			2.500	2.654	MN	52,917	317,500	11/10/2016.	11/01/2026.
438516 BW 5	Honeywell International Inc Sr Nt			1	1.F FE	3,991,720	103.217	4,128,664	4,000,000	3,995,560		1,506			2.300	2.344	FA	34,756	92,000	07/30/2019.	08/15/2024.
446413 AT 3	Huntington Ingalls Industries Sr Nt			1	2.C FE	755,425	111.508	747,102	670,000	749,613		(5,812)			4.200	2.563	MN	4,690	14,070	04/30/2021.	05/01/2030.
44891A BK 2	Hyundia Capital America Sr Nt			1	2.A FE	11,525,105	112.387	11,238,660	10,000,000	11,388,858		(136,247)			5.875	1.395	AO	137,083	293,750	09/02/2021.	04/07/2025.
44891A BL 0	Hyundai Capital America Sr Nt			1	2.A FE	6,507,640	125.601	6,280,030	5,000,000	6,425,360		(82,280)			6.375	2.438	AO	73,490	159,375	07/08/2021.	04/08/2030.
44891A BP 1	Hyundai Capital America Sr Nt			1	2.A FE	2,927,891	99.671	2,885,481	2,895,000	2,924,443		(3,449)			2.375	2.182	AO	14,515	34,378	04/15/2021.	10/15/2027.
44891A BT 3	Hyundai Capital America Sr Nt			1	2.A FE	843,811	96.622	850,273	880,000	847,514		3,703			1.800	2.463	JJ	7,524	8,008	04/06/2021.	01/10/2028.
457187 AB 8	Ingredion Inc Sr Nt			1	2.B FE	3,070,470	106.193	3,185,802	3,000,000	3,036,208		(7,013)			3.200	2.926	AO	24,000	96,000	10/18/2016.	10/01/2026.
457187 AD 4	Ingredion Inc Sr Nt			1	2.B FE	1,168,244	114.260	1,256,855	1,100,000	1,167,235		(1,009)			3.900	3.553	JD	3,575	42,900	03/29/2021.	06/01/2050.
458140 BD 1	Intel Corp Sr Nt	LS		2	1.E FE	3,999,000	104.231	4,169,220	4,000,000	3,999,641		135			2.875	2.879	MN	15,972	115,000	05/08/2017.	05/11/2024.
458140 BR 0	Intel Corp Sr Nt			1	1.E FE	3,187,647	113.801	3,072,630	2,700,000	3,138,438		(49,209)			3.900	1.714	MS	28,080	105,300	01/12/2021.	03/25/2030.
459200 JY 8	International Bus Machs Corp Sr Nt				1.G FE	12,255,525	104.511	12,280,054	11,750,000	12,010,942		(106,416)			3.000	2.035	MN	45,042	352,500	09/04/2019.	05/15/2024.
459200 KA 8	International Bus Machs Corp Sr Nt			1	1.G FE	1,343,112	108.779	1,305,348	1,200,000	1,338,185		(4,927)			3.500	1.823	MN	5,367	21,000	09/16/2021.	05/15/2029.
459200 KJ 9	International Bus Machs Corp Sr Nt			1	1.G FE	5,367,681	97.881	5,187,677	5,300,000	5,361,046		(6,635)			1.950	1.797	MN	13,206	103,350	01/12/2021.	05/15/2030.
460599 AE 3	International Game Tech 1st Lien Nt			1	3.C FE	4,377,188	106.084	4,455,528	4,200,000	4,350,779		(26,408)			5.250	4.272	JJ	101,675	110,250	03/16/2021.	01/15/2029.
460599 AF 0	International Game Tech Sec Nt			1	3.C FE	2,820,088	102.808	2,878,624	2,800,000	2,816,549		(3,538)			4.125	3.931	AO	24,383	64,167	03/16/2021.	04/15/2026.
465685 AH 8	ITC Holdings Corp Sr Nt			1	2.B FE	379,147	131.591	375,035	285,000	375,995		(3,000)			5.300	3.200	JJ	7,553	15,105	12/14/2020.	07/01/2043.
465685 AJ 4	ITC Holdings Corp Sr Nt			1	2.B FE	7,028,290	104.894	7,342,580	7,000,000	7,007,900		(3,027)			3.650	3.602	JD	11,356	255,500	05/29/2014.	06/15/2024.
465685 AP 0	ITC Holdings Corp Sr Nt			1	2.B FE	3,246,063	106.141	3,449,573	3,250,000	3,247,447		387			3.350	3.365	MN	13,912	108,875	06/22/2018.	11/15/2027.
465685 AQ 8	ITC Holdings Corp Sr Nt			1	2.B FE	1,533,564	102.407	1,484,900	1,450,000	1,529,160		(4,403)			2.950	2.212	MN	5,585	21,388	06/30/2021.	05/14/2030.
46625H JY 7	JPMorgan Chase & Co Sub Nt				1.G FE	2,984,250	106.442	3,193,272	3,000,000	2,995,148		1,680			3.875	3.939	MS	35,844	116,250	09/03/2014.	09/10/2024.
46625H LL 2	JPMorgan Chase & Co Sub Nt				1.G FE	3,424,475	130.915	3,272,868	2,500,000	3,393,520		(26,534)			4.950	2.848	JD	10,313	123,750	10/28/2020.	06/01/2045.
46647P AJ 5	JP Morgan Chase & Co Sr Nt			1	1.F FE	1,191,330	113.341	1,133,405	1,000,000	1,180,380		(9,388)			3.882	2.478	JJ	16,930	38,820	10/28/2020.	07/24/2038.
46647P AN 6	JP Morgan Chase & Co Sr Nt			1	1.F FE	2,685,780	116.391	2,554,780	2,195,000	2,671,352		(12,393)			3.897	2.728	JJ	37,542	85,539	10/28/2020.	01/23/2049.
46647P AV 8	JP Morgan Chase & Co Sr Nt			1	1.F FE	5,898,350	111.754	5,587,705	5,000,000	5,770,366		(110,115)			4.203	1.710	JJ	92,233	210,150	10/29/2020.	07/23/2029.
46647P BJ 4	JP Morgan Chase & Co Sr Nt Fix to Float			1	1.F FE	6,115,500	115.801	5,790,030	5,000,000	5,986,792		(109,818)			4.493	1.891	MS	60,531	224,650	10/28/2020.	03/24/2031.
46647P BM 7	JP Morgan Chase & Co Sr Nt - Fix to Floa			1	1.F FE	1,076,100	103.788	1,037,876	1,000,000	1,072,550		(3,059)			3.109	2.608	AO	5,959	31,090	10/30/2020.	04/22/2041.
46647P BP 0	JP Morgan Chase & Co Fix to Flt Sr Nt			1	1.G FE	539,785	103.566	517,829	500,000	535,689		(3,874)			2.956	2.024	MN	1,971	14,780	12/09/2020.	05/13/2031.
46647P BV 7	JP Morgan Chase & Co Fix to Flt Sr Nt			1	1.F FE	1,555,391	95.054	1,473,340	1,550,000	1,555,162		(212)			2.525	2.503	MN	4,566	39,138	12/01/2020.	11/19/2041.
46647P CE 4	JP Morgan Chase & Co Sr Nt Fixed to Floa			2	1.F FE	623,396	107.789	625,175	580,000	622,951		(444)			3.328	2.949	AO	3,700	9,651	06/30/2021.	04/22/2052.
476556 DC 6	Jersey Central Pwr & Lt Co Sr Nt			1	2.B FE	3,329,433	108.464	3,253,917	3,000,000	3,225,505		(56,432)			4.300	2.221	JJ	59,483	129,000	02/21/2020.	01/15/2026.
476556 DD 4	Jersey Central Pwr & Lt Co Sr Nt			1	2.B FE	862,630	101.868	881,156	865,000	862,718		88			2.750	2.780	MS	7,929	5,352	06/08/2021.	03/01/2032.

SCHEDULE D - PART 1

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

1	2	Codes 3	4	5	6	7	Fair Value 8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
478375 AG 3	Johnson Control Intl plc Sr Nt			1	2.B FE	3,553,460	105.237	3,788,539	3,600,000	3,579,038		7,829			3.625	3.871	JJ	64,888	130,500	08/02/2018	07/02/2024
47837R AA 8	Johnson Controls Tyco Fire Sr Nt	LS		1	2.B FE	12,183,997	96.010	11,732,471	12,220,000	12,188,362		3,341			1.750	1.782	MS	62,967	216,226	09/08/2020	09/15/2030
48250N AC 9	KFC/Pizza Hut/Taco Bell Sr Nt			1	3.B FE	1,332,250	104.065	1,352,840	1,300,000	1,321,862		(5,836)			4.750	4.216	JD	5,146	61,750	03/06/2020	06/01/2027
485170 AR 5	Kansas City Southern Inds Inc Sr Nt			1	2.B FE	2,146,088	103.530	2,194,840	2,120,000	2,127,373		(3,744)			3.850	3.656	MN	10,429	81,620	07/26/2016	11/15/2023
491674 BK 2	Kentucky Utilities Co 1st Mtg Bd			1	1.F FE	2,498,925	105.301	2,632,535	2,500,000	2,499,558		109			3.300	3.305	AO	20,625	82,500	09/21/2015	10/01/2025
49271V AM 2	Keurig Dr Pepper Inc Sr Nt			1	2.B FE	3,128,194	104.328	3,275,909	3,140,000	3,128,379		185			3.350	3.370	MS	30,973	52,595	03/01/2021	03/15/2051
49327M 2K 9	Key Bank NA Sr Nt				1.G FE	9,976,300	106.328	10,632,840	10,000,000	9,991,015		2,445			3.300	3.328	JD	27,500	330,000	05/27/2015	06/01/2025
49338C AB 9	Keyspan Gas East Corp Sr Nt			1	2.A FE	8,021,365	102.264	8,078,856	7,900,000	7,960,096		(12,097)			2.742	2.566	FA	81,833	216,618	08/17/2016	08/15/2026
49446R AN 9	Kimco Realty Corp Sr Nt			1	2.A FE	2,482,975	101.810	2,545,255	2,500,000	2,497,769		2,602			3.400	3.510	MN	14,167	85,000	10/07/2015	11/01/2022
49446R AR 0	Kimco Realty Corp Sr Nt			2	2.A FE	8,954,010	102.768	9,249,147	9,000,000	8,985,353		6,484			2.700	2.778	MS	81,000	243,000	11/01/2016	03/01/2024
49446R AW 9	Kimco Realty Corp Sr Nt			1	2.A FE	1,496,806	101.950	1,478,275	1,450,000	1,494,475		(2,331)			2.700	2.301	AO	9,788	19,575	06/30/2021	10/01/2030
494550 AL 0	Kinder Morgan Energy - LP Sr Nt			1	2.B FE	1,672,975	140.184	1,626,133	1,160,000	1,652,370		(20,605)			7.750	2.911	MS	26,471	44,950	06/30/2021	03/15/2032
494550 BL 9	Kinder Morgan Energy - LP Sr Nt			1	2.B FE	5,273,580	101.344	5,269,909	5,200,000	5,206,902		(10,110)			3.950	3.745	MS	68,467	205,400	07/28/2014	09/01/2022
49803X AA 1	Kite Realty Group LP Sr Nt			1	2.C FE	16,033,940	106.618	17,058,816	16,000,000	16,017,687		(3,369)			4.000	3.974	AO	160,000	640,000	09/28/2016	10/01/2026
502431 AM 1	L3Harris Tech Inc Sr Nt			1	2.B FE	4,407,586	112.406	4,485,015	3,990,000	4,327,317		(48,934)			4.400	2.902	JD	7,803	175,560	05/05/2020	06/15/2028
502431 AN 9	L3Harris Tech Inc Sr Nt			1	2.B FE	2,499,050	95.444	2,386,098	2,500,000	2,499,177		127			1.800	1.804	JJ	20,750	28,750	11/10/2020	01/15/2031
50540R AQ 5	Laboratory Corp of America Sr Nt			1	2.B FE	4,782,484	105.625	4,682,862	4,433,500	4,748,045		(34,439)			3.600	1.053	FA	66,503		09/02/2021	02/01/2025
50540R AS 1	Laboratory Corp of America Sr Nt			1	2.B FE	741,088	122.418	783,476	640,000	739,486		(1,602)			4.700	3.693	FA	12,533	15,040	05/20/2021	02/01/2045
50540R AT 9	Laboratory Corp of America Sr Nt			2	2.B FE	2,993,250	104.675	3,140,256	3,000,000	2,997,267		967			3.250	3.286	MS	32,500	97,500	08/15/2017	09/01/2024
50540R AW 2	Laboratory Corp of America Sr Nt			1	2.B FE	1,745,468	104.175	1,823,066	1,750,000	1,746,316		407			2.950	2.980	JD	4,302	51,625	11/18/2019	12/01/2029
513272 AD 6	Lamb Weston HLD Sr Unsecured Nt			1	3.C FE	4,998,078	102.727	5,136,355	5,000,000	4,998,078					4.125	4.130	JJ	30,365		10/20/2021	01/31/2030
529043 AE 1	Lexington Realty Trust Sr Nt			1	2.B FE	4,069,396	99.711	4,086,173	4,098,000	4,071,551		2,155			2.700	2.784	MS	32,579	115,871	03/10/2021	09/15/2030
53227J AC 8	Life Storage LP Sr Nt			1	2.B FE	1,149,978	98.431	1,141,797	1,160,000	1,150,483		505			2.200	2.304	AO	5,388	12,760	06/30/2021	10/15/2030
539830 BH 1	Lockheed Martin Corp Sr Nt			1	1.G FE	4,971,880	108.414	5,420,710	5,000,000	4,987,699		2,781			3.550	3.616	JJ	81,847	177,500	11/17/2015	01/15/2026
546676 AW 7	Louisville Gas & Elec Co 1st Mtg Bd			1	1.F FE	1,036,610	105.824	1,058,235	1,000,000	1,015,434		(3,849)			3.300	2.863	AO	8,250	33,000	02/04/2016	10/01/2025
552953 CF 6	MGM Mirage Sr Nt			1	4.A FE	3,482,286	107.218	3,400,939	3,172,000	3,399,863	(41,671)	(40,751)			5.500	3.638	AO	36,830	174,460	03/15/2021	04/15/2027
55303X AF 2	MGM Growth/MGM Finance Sr Nt			1	3.C FE	1,078,875	108.301	1,137,155	1,050,000	1,075,864		(3,011)			4.500	4.019	JJ	21,788	23,625	03/18/2021	01/15/2028
55336V AG 5	MPLX LP Sr Nt			1	2.B FE	4,718,250	108.686	4,890,861	4,500,000	4,587,042		(30,240)			4.875	4.103	JD	18,281	219,375	05/22/2018	12/01/2024
55336V AJ 9	MPLX LP Sr Nt			1	2.B FE	2,663,625	109.446	2,736,148	2,500,000	2,578,869		(22,988)			4.875	3.809	JD	10,156	121,875	02/07/2018	06/01/2025
55336V AK 6	MPLX LP Sr Nt			1	2.B FE	7,755,405	109.411	8,479,322	7,750,000	7,753,749		(765)			4.125	4.113	MS	106,563	319,688	02/06/2018	03/01/2027
55336V AR 1	MPLX LP Sr Nt			1	2.B FE	5,234,720	108.795	5,711,738	5,250,000	5,240,071		1,383			4.000	4.035	MS	61,833	210,000	02/06/2018	03/15/2028
55336V BQ 2	MPLX LP Sr Nt			1	2.B FE	587,772	99.940	579,652	580,000	587,388		(384)			2.650	2.481	FA	5,806	7,685	06/30/2021	08/15/2030
55354G AK 6	MSCI Inc Sr Nt			1	3.A FE	3,526,250	102.648	3,592,666	3,500,000	3,523,700		(2,550)			3.625	3.502	MS	42,292	63,438	03/12/2021	09/01/2030
56081# CA 6	Major League Baseball Tr Sr Sec Nt Ser 4				1.F FE	5,000,000	105.174	5,258,720	5,000,000	5,000,000					3.150	3.150	JD	9,188	157,500	06/10/2020	12/10/2024
565849 AE 6	Marathon Oil Corp Nt			1	2.C FE	1,163,364	132.612	1,153,724	870,000	1,156,805		(6,559)			6.600	3.799	AO	14,355	28,710	06/30/2021	10/01/2037
565849 AP 1	Marathon Oil Corp Sr Nt			2	2.C FE	2,633,371	109.751	2,603,298	2,372,000	2,605,858		(27,513)			4.400	2.404	JJ	48,125	52,184	04/28/2021	07/15/2027
573284 AW 6	Martin Marietta Materials Inc Sr Nt				2.B FE	8,324,752	99.489	8,287,459	8,330,000	8,325,023		271			2.400	2.407	JJ	99,405		06/23/2021	07/15/2031
57629W CH 1	Mass Mutual Global Funding Nt				1.B FE	2,565,034	106.966	2,594,990	2,426,000	2,522,564		(21,703)			3.400	2.394	MS	25,891	82,484	01/07/2020	03/08/2026
57636Q AP 9	Mastercard Inc Sr Nt			1	1.E FE	998,060	110.116	1,101,155	1,000,000	998,358		170			3.350	3.373	MS	8,840	33,500	03/24/2020	03/26/2030

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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
579780 AJ 6	McCormick & Co Inc Sr Nt			1	2.B FE	1,407,837	103.511	1,469,859	1,420,000	1,417,675		1,334			3.500	3.602	MS	16,567	49,700	08/15/2013	09/01/2023
579780 AL 1	McCormick & Co Inc Sr Nt			1	2.B FE	3,999,600	101.126	4,045,024	4,000,000	3,999,948		81			2.700	2.702	FA	40,800	108,000	08/09/2017	08/15/2022
579780 AM 9	McCormick & Co Inc Sr Nt			2	2.B FE	2,998,110	104.488	3,134,631	3,000,000	2,999,248		271			3.150	3.160	FA	35,700	94,500	08/09/2017	08/15/2024
581557 BE 4	McKesson Corp Sr Nt			1	2.B FE	5,830,385	105.060	6,040,956	5,750,000	5,770,580		(8,828)			3.796	3.625	MS	64,268	218,270	05/07/2014	03/15/2024
585055 BS 4	Medtronic Inc Sr Nt			1	1.G FE	4,259,966	106.586	4,478,727	4,202,000	4,223,537		(6,275)			3.500	3.330	MS	43,304	147,070	09/02/2015	03/15/2025
591894 CC 2	Metropolitan Edison Company Nt			1	2.B FE	9,090,685	111.889	9,057,447	8,095,000	8,901,555		(103,063)			4.300	2.685	JJ	160,506	262,085	03/13/2020	01/15/2029
59217G AQ 2	Met Life Global Funding I Sec Nt				1.D FE	4,274,430	100.943	4,037,708	4,000,000	4,017,054		(61,336)			3.875	2.305	AO	34,444	155,000	08/18/2017	04/11/2022
59217G BY 4	Met Life Global Funding I Sr Nt				1.D FE	5,556,540	107.944	5,936,926	5,500,000	5,533,631		(6,140)			3.450	3.315	JD	6,852	189,750	01/24/2018	12/18/2026
59217G CD 9	Met Life Global Funding I Nt				1.D FE	3,039,525	100.583	3,017,475	3,000,000	3,002,370		(8,788)			2.650	2.350	AO	18,329	79,500	08/02/2017	04/08/2022
59217G CK 3	Met Life Global Funding I Secured Nt				1.D FE	971,400	106.395	1,063,953	1,000,000	981,995		2,816			3.000	3.349	MS	8,500	30,000	01/23/2018	09/19/2027
59217G EG 0	Met Life Global Funding I Sec Nt				1.D FE	5,697,917	105.623	5,386,773	5,100,000	5,633,792		(58,858)			2.950	1.594	AO	34,269	150,450	01/13/2021	04/09/2030
594918 BQ 6	Microsoft Corp Sr Nt			1	1.A FE	16,101,712	101.909	16,458,223	16,150,000	16,138,328		7,092			2.000	2.046	FA	128,303	323,000	08/01/2016	08/08/2023
594918 BR 4	Microsoft Corp Sr Nt			1	1.A FE	9,981,400	104.677	10,467,720	10,000,000	9,990,882		1,851			2.400	2.421	FA	95,333	240,000	08/01/2016	08/08/2026
594918 BX 1	Microsoft Corp Sr Nt			1	1.A FE	2,481,800	104.020	2,600,498	2,500,000	2,494,145		2,666			2.875	2.991	FA	28,950	71,875	01/30/2017	02/06/2024
594918 BY 9	Microsoft Corp Sr Nt			1	1.A FE	1,992,900	108.902	2,178,038	2,000,000	1,996,088		693			3.300	3.342	FA	26,583	66,000	01/30/2017	02/06/2027
615369 AC 9	Moodys Corp Sr Nt			2	2.A FE	3,334,290	106.986	3,209,580	3,000,000	3,106,861		(54,705)			4.875	2.908	FA	55,250	146,250	08/16/2017	02/15/2024
615369 AM 7	Moodys Corp Sr Nt			1	2.A FE	949,730	107.441	1,074,405	1,000,000	965,594		4,964			3.250	3.895	JJ	14,986	32,500	08/29/2018	01/15/2028
615369 AP 0	Moodys Corp Sr Nt			1	2.A FE	956,632	113.165	905,319	800,000	937,135		(18,806)			4.250	1.593	FA	14,167	34,000	12/16/2020	02/01/2029
615394 AM 5	MOOG INC Sr Nt			1	3.C FE	1,090,413	100.675	1,058,090	1,051,000	1,058,090	(25,824)	(6,498)			4.250	3.397	JD	1,985	44,668	02/23/2021	12/15/2027
617446 8C 6	Morgan Stanley Dean Witter Sr Nt			1	1.G FE	2,588,425	108.494	2,712,353	2,500,000	2,535,887		(9,296)			4.000	3.567	JJ	43,889	100,000	10/16/2015	07/23/2025
617446 8L 6	Morgan Stanley Fx to Flt Sr GMTN			1	1.F FE	8,189,861	102.574	7,785,389	7,590,000	8,120,962		(60,817)			2.699	1.764	JJ	90,477	204,854	11/30/2020	01/22/2031
617446 8U 6	Morgan Stanley Dean Witter Fix to Flt Sr			1	1.F FE	2,500,000	94.855	2,371,373	2,500,000	2,500,000					1.794	1.794	FA	17,193	33,638	11/09/2020	02/13/2032
617446 8Y 8	Morgan Stanley Dean Witter Sr Nt Fixed t			1	1.F FE	2,500,000	98.253	2,456,335	2,500,000	2,500,000					2.802	2.802	JJ	30,355	35,025	01/20/2021	01/25/2052
61744Y AL 2	Morgan Stanley Sr Nt			1	1.G FE	367,260	114.007	342,020	300,000	363,715		(3,359)			3.971	2.335	JJ	5,262	11,913	12/09/2020	07/22/2038
61761J ZN 2	Morgan Stanley Sub Nt				2.A FE	4,787,740	110.041	5,337,008	4,850,000	4,848,324		(920)			3.950	3.938	AO	36,186	191,575	12/07/2020	04/23/2027
61772B AC 7	Morgan Stanley Sr Nt Fix to Flt			1	1.F FE	1,475,191	105.199	1,493,824	1,420,000	1,474,116		(1,075)			3.217	2.955	AO	8,756	22,841	06/30/2021	04/22/2042
61945C AB 9	Mosaic Co Sr Nt				2.C FE	3,472,836	117.927	3,424,594	2,904,000	3,463,980		(8,856)			4.875	3.518	MN	18,090	70,785	07/13/2021	11/15/2041
61945C AE 3	Mosaic Co Sr Nt				2.C FE	381,820	133.400	386,861	290,000	380,473		(1,347)			5.625	3.560	MN	2,084	8,156	06/30/2021	11/15/2043
61945C AG 8	Mosaic Co Sr Nt			1	2.C FE	5,263,000	110.287	5,514,345	5,000,000	5,196,811		(31,375)			4.050	3.278	MN	25,875	202,500	11/06/2019	11/15/2027
620076 BN 8	Motorola Solutions Inc Sr Nt			1	2.C FE	5,687,054	114.338	5,476,781	4,790,000	5,581,600		(99,100)			4.600	2.097	MN	23,258	220,340	01/14/2021	05/23/2029
620076 BT 5	Motorola Solutions Inc Sr Nt			1	2.C FE	2,507,650	97.265	2,431,620	2,500,000	2,506,856		(707)			2.300	2.265	MN	7,347	57,500	11/13/2020	11/15/2030
620076 BU 2	Motorola Solutions Inc Sr Nt			1	2.C FE	890,515	100.362	873,146	870,000	889,579		(936)			2.750	2.474	MN	2,459	11,963	06/30/2021	05/24/2031
62877V AB 7	NBM US Holding Inc. Sr Nt			2	3.B FE	416,875	109.261	437,045	400,000	412,503	(899)	(3,206)			6.625	5.611	FA	10,674	26,500	11/25/2020	08/06/2029
62912X AF 1	NGPL Pipeco LLC Sr Nt			2	2.C FE	2,123,085	111.291	2,097,839	1,885,000	2,115,709		(7,376)			4.875	2.325	FA	34,715		11/16/2021	08/15/2027
62928C AA 0	NGPL Pipeco LLC Sr Nt				2.C FE	4,837,169	101.908	4,896,694	4,805,000	4,835,708		(1,461)			3.250	3.172	JJ	98,469		05/27/2021	07/15/2031
629377 CR 1	NRG Energy Inc Sr Nt			1	3.B FE	2,497,040	97.996	2,417,549	2,467,000	2,417,549	(76,986)	(2,505)			3.625	3.447	FA	33,784	62,849	03/12/2021	02/15/2031
637417 AL 0	National Retail Properties Inc Sr Nt			1	2.A FE	6,504,125	112.823	6,443,310	5,711,000	6,479,120		(25,005)			4.300	2.088	AO	51,843	30,810	10/14/2021	10/15/2028
637417 AN 6	National Retail Properties Inc Sr Nt			1	2.A FE	2,139,798	101.262	2,106,256	2,080,000	2,134,653		(5,145)			2.500	2.142	AO	10,978	44,750	06/30/2021	04/15/2030
637417 AQ 9	National Retail Properties Inc Sr Nt			1	2.A FE	3,070,681	104.015	3,266,068	3,140,000	3,071,841		1,160			3.500	3.621	AO	23,201	65,635	03/15/2021	04/15/2051
637432 NP 6	National Rural Utilities Coop Sr Nt			1	1.E FE	5,483,830	107.988	5,939,324	5,500,000	5,489,491		1,524			3.400	3.435	FA	74,800	187,000	01/31/2018	02/07/2028

Annual Statement for the year 2021 of the **NATIONWIDE MUTUAL FIRE INSURANCE COMPANY**

SCHEDULE D - PART 1

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

1	2	Codes 3	4	5	6	7	Fair Value 8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
641062 AD 6	Nestle Holdings Inc. Sr Nt			1	1.D FE	1,999,640	104.148	2,082,950	2,000,000	1,999,869		73			3.350	3.354	MS	18,053	67,000	09/17/2018	09/24/2023
641062 AE 4	Nestle Holdings Inc. Sr Nt			1	1.D FE	1,994,460	107.244	2,144,870	2,000,000	1,996,883		770			3.500	3.545	MS	18,861	70,000	09/17/2018	09/24/2025
64952W CH 4	New York Life Global Fdg Sec Nt				1.A FE	9,972,700	103.547	10,354,680	10,000,000	9,986,748		2,736			2.350	2.381	JJ	109,014	235,000	08/17/2016	07/14/2026
64952W CX 9	New York Life Global Fdg Sec Nt				1.A FE	4,960,250	106.788	5,339,420	5,000,000	4,974,610		3,779			3.000	3.093	JJ	71,250	150,000	01/03/2018	01/10/2028
651229 AV 8	Newell Rubbermaid Inc Sr Nt			1	3.A FE	10,996,590	103.154	11,346,907	11,000,000	10,999,319		509			4.350	4.355	AO	119,625	478,500	03/18/2016	04/01/2023
651229 AW 6	Newell Rubbermaid Inc Sr Nt			1	3.A FE	8,766,240	109.117	8,729,392	8,000,000	8,367,978		(74,730)			4.700	3.524	AO	94,000	376,000	07/19/2016	04/01/2026
651639 AP 1	Newmont Mining Corp Sr Nt			1	2.A FE	2,430,897	125.974	2,469,085	1,960,000	2,420,113		(10,784)			4.875	3.252	MS	28,134	47,775	05/20/2021	03/15/2042
65339K AT 7	Nextera Energy Capital Sr Nt			1	2.A FE	1,034,400	108.496	1,084,955	1,000,000	1,019,757		(3,529)			3.550	3.127	MN	5,917	35,500	08/10/2017	05/01/2027
65342Q AB 8	NextEra Energy Operating Sr Nt			1	3.A FE	763,000	107.829	754,805	700,000	754,497	(1,173)	(7,330)			4.500	2.912	MS	9,275	15,750	03/18/2021	09/15/2027
65342Q AL 6	NextEra Energy Operating Sr Nt			1	3.A FE	460,000	106.040	487,786	460,000	460,000					3.875	3.875	AO	3,763	17,825	09/19/2019	10/15/2026
65409Q BD 3	Nielsen Finance LLC/Co Sr Nt			1	4.B FE	3,493,116	103.220	3,467,150	3,359,000	3,467,150	(18,822)	(7,144)			5.625	4.516	AO	47,236		10/20/2021	10/01/2028
65473P AL 9	Nisource Inc Sr Nt			1	2.B FE	1,101,814	93.642	1,086,245	1,160,000	1,104,533		2,719			1.700	2.284	FA	7,450	9,860	06/30/2021	02/15/2031
65473Q BC 6	NiSource Finance Corp Sr Nt			1	2.B FE	531,884	122.649	490,596	400,000	527,481		(4,216)			4.800	2.821	FA	7,253	19,200	12/11/2020	02/15/2044
65473Q BE 2	NiSource Finance Corp Sr Nt			1	2.B FE	1,023,100	107.625	1,076,249	1,000,000	1,013,339		(2,355)			3.490	3.206	MN	4,459	34,900	08/09/2017	05/15/2027
65473Q BF 9	NiSource Finance Corp Sr Nt			1	2.B FE	437,099	119.314	403,281	338,000	434,314		(2,651)			4.375	2.780	MN	1,890	14,788	12/14/2020	05/15/2047
654740 BS 7	Nissan Motor Acceptance Corp Sr Nt			1	2.C FE	1,460,049	98.404	1,426,851	1,450,000	1,459,009		(1,039)			2.000	1.842	MS	9,022	14,500	06/30/2021	03/09/2026
654740 G* 4	Nissan Motor Acceptance Corp Sr Nt				2.C	10,000,000	101.051	10,105,100	10,000,000	10,000,000					2.670	2.670	MS	77,875	267,000	09/16/2019	09/16/2022
65480C AC 9	Nissan Motor Acc Co Sr Nt			1	2.C FE	1,999,520	97.595	1,951,894	2,000,000	1,999,547		27			1.850	1.855	MS	10,792		09/13/2021	09/16/2026
65480C AD 7	Nissan Motor Acc Co Sr Nt			1	2.C FE	1,076,591	97.668	1,051,881	1,077,000	1,076,606		16			2.450	2.456	MS	7,696		09/13/2021	09/15/2028
666807 BG 6	Northrop Grumman Corp Sr Nt			1	2.A FE	60,434,550	103.618	60,616,589	58,500,000	59,009,961		(313,582)			3.250	2.682	FA	792,188	1,901,250	11/15/2016	08/01/2023
67080L AA 3	Nuveen LLC Sr Nt			1	1.C FE	9,742,750	111.235	10,845,364	9,750,000	9,744,704		601			4.000	4.009	MN	65,000	390,000	10/24/2018	11/01/2028
681919 BB 1	Omnicom Group Inc Sr Nt			1	2.A FE	2,464,264	100.198	2,379,712	2,375,000	2,454,137		(8,948)			2.450	2.001	AO	9,860	58,188	11/12/2020	04/30/2030
68217F AA 0	Omnicom Group Inc Sr Nt			1	2.A FE	1,014,020	107.442	1,074,423	1,000,000	1,007,422		(1,583)			3.600	3.412	AO	7,600	36,000	07/19/2017	04/15/2026
682680 AW 3	ONEOK Inc Sr Nt			1	2.C FE	1,290,507	109.812	1,262,843	1,150,000	1,276,411		(14,096)			4.350	2.611	MS	14,730	50,025	02/19/2021	03/15/2029
682680 BB 8	ONEOK Inc Sr Nt			1	2.B FE	912,212	102.211	889,236	870,000	909,962		(2,250)			3.100	2.461	MS	7,941	13,485	06/30/2021	03/15/2030
682680 BC 6	ONEOK Inc Sr Nt			1	2.B FE	652,802	111.314	645,619	580,000	652,093		(709)			4.500	3.773	MS	7,685	13,050	06/30/2021	03/15/2050
683720 AA 4	Open Text Corp Sr Nt			2	3.B FE	1,000,000	102.819	1,028,189	1,000,000	1,000,000					4.125	4.125	FA	15,583	41,250	02/03/2020	02/15/2030
68389X BB 0	Oracle Corp Sr Nt			1	2.A FE	5,430,425	100.395	5,521,720	5,500,000	5,495,582		11,736			2.500	2.720	MN	17,569	137,500	01/28/2016	05/15/2022
68389X BM 6	Oracle Corp Sr Nt			1	2.A FE	9,962,400	102.899	10,289,900	10,000,000	9,981,743		3,734			2.650	2.693	JJ	122,194	265,000	06/29/2016	07/15/2026
68389X BV 6	Oracle Corp Sr Nt			1	2.A FE	9,698,825	101.182	8,853,460	8,750,000	9,593,961		(96,675)			2.950	1.657	AO	64,531	258,125	01/12/2021	04/01/2030
68389X BZ 7	Oracle Corp Sr Nt			1	2.A FE	1,862,363	101.427	1,901,760	1,875,000	1,862,701		338			3.650	3.698	MS	18,250	34,409	03/22/2021	03/25/2041
68389X CE 3	Oracle Corp Sr Nt			1	2.A FE	6,265,274	100.596	6,312,399	6,275,000	6,265,934		661			2.875	2.893	MS	48,108	90,704	03/22/2021	03/25/2031
688225 AH 4	Oshkosh Truck Corp Sr Nt			1	2.C FE	1,743,420	103.968	1,819,440	1,750,000	1,744,492		583			3.100	3.144	MS	18,083	54,250	02/11/2020	03/01/2030
68902V AK 3	Otis Worldwide Corp Sr Nt			1	2.B FE	3,903,827	101.533	3,929,308	3,870,000	3,902,009		(1,837)			2.565	2.447	FA	37,500	88,108	06/30/2021	02/15/2030
69007T AB 0	Outfront Media Cap LLC / C Sr Nt			1	4.B FE	315,038	102.323	317,202	310,000	312,813		(987)			5.000	4.628	FA	5,856	15,500	08/08/2019	08/15/2027
693304 AT 4	Peco Energy Co 1st Mtg Bd			1	1.E FE	21,649,830	105.701	22,197,252	21,000,000	21,284,505		(71,019)			3.150	2.768	AO	139,650	661,500	08/24/2016	10/15/2025
69346V AA 7	Performace Food Group Sr Nt			1	4.B FE	160,000	104.410	167,055	160,000	160,000					5.500	5.500	AO	1,858	8,800	09/16/2019	10/15/2027
69349L AG 3	PNC Bank NA Sub Bk Nt				1.G FE	4,631,346	101.646	5,082,280	5,000,000	4,960,710		45,763			2.700	3.669	MN	22,500	135,000	10/28/2013	11/01/2022
69349L AQ 1	PNC Bank NA Sub Nt				1.G FE	3,010,189	109.682	3,290,454	3,000,000	3,003,815		(901)			4.200	4.164	MN	21,000	126,000	10/21/2013	11/01/2025
69370C AB 6	PTC Inc Sr Nt			1	3.C FE	5,000,000	101.507	5,075,360	5,000,000	5,000,000					3.625	3.625	FA	68,472	181,250	01/30/2020	02/15/2025

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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
69370C AC 4	PTC Inc Sr Nt			1	3.C FE	605,640	101.788	598,514	588,000	598,514	(4,465)	(2,661)			4.000	3.333	FA	8,885	11,760	03/15/2021	02/15/2028
695114 CW 6	Pacificorp 1st Mtg Bd			1	1.E FE	998,200	103.375	1,033,746	1,000,000	998,457		155			2.700	2.720	MS	7,950	27,000	04/06/2020	09/15/2030
70163# AA 0	Parliament Funding (Owl Rock) Nt				2.B PL	4,240,000	101.340	4,296,816	4,240,000	4,240,000					2.880	3.804	JAJO	26,459	113,030	05/17/2021	07/15/2030
000000 00 0	Parliament Funding III LLC Nt				2.B Z	196,923	100.000	196,923	196,923	196,923					2.671	2.671	MJSD	234		12/16/2021	12/01/2033
70176@ AA 7	Parmer 31 (Austin TX) CTL Pass CTL Ser A				1.F	7,305,728	106.325	7,709,990	7,251,342	7,288,841		(3,737)			3.470	3.391	MON	11,183	251,725	06/27/2017	01/15/2032
707569 AS 8	Penn National Gaming Inc Sr Nt			1	4.C FE	3,612,285	102.890	3,528,112	3,429,000	3,528,112	(905)	(83,268)			5.625	2.780	JJ	88,940	96,441	02/18/2021	01/15/2027
71427Q AB 4	Pernod Ricard International Sr Nt			1	2.A FE	1,546,832	93.559	1,496,938	1,600,000	1,551,434		4,602			1.625	1.986	AO	6,500	26,000	01/12/2021	04/01/2031
718172 AT 6	Philip Morris Intl Inc Sr Nt				1.F FE	3,213,560	101.252	3,543,827	3,500,000	3,475,907		36,539			2.500	3.597	FA	31,354	87,500	11/13/2013	08/22/2022
720198 AC 4	Piedmont Operating Partnership Sr Nt			1	2.B FE	2,916,130	102.524	3,075,732	3,000,000	2,983,671		10,984			3.400	3.798	JD	8,500	102,000	12/20/2017	06/01/2023
720198 AD 2	Piedmont Operating Partnership Sr Nt			1	2.B FE	1,129,117	105.213	1,157,343	1,100,000	1,107,597		(3,234)			4.450	4.118	MS	14,413	48,950	05/20/2014	03/15/2024
720198 AE 0	Piedmont Operating Partnership Sr Nt			1	2.B FE	888,427	102.675	893,268	870,000	887,530		(897)			3.150	2.878	FA	10,353	13,703	06/30/2021	08/15/2030
737446 AQ 7	Post Holdings Inc Sr Nt			1	4.B FE	4,320,962	101.498	4,367,446	4,303,000	4,317,670		(1,972)			4.625	4.562	AO	42,014	199,014	02/12/2020	04/15/2030
737679 DG 2	Potomac Elec Pwr Co 1st Mortgage Bond			1	1.F FE	35,775,230	104.690	34,397,960	32,857,000	33,743,480		(388,048)			3.600	2.335	MS	348,284	1,182,852	06/28/2016	03/15/2024
74251V AS 1	Principal Financial Group Sr Nt			1	1.G FE	871,122	98.985	861,171	870,000	871,068		(54)			2.125	2.109	JD	822	9,244	06/30/2021	06/15/2030
74256L AU 3	Principal LFE GLB Fnd II Nt				1.E FE	9,026,265	105.036	9,348,186	8,900,000	8,981,855		(17,726)			3.000	2.771	AO	54,142	267,000	06/25/2019	04/18/2026
74256L BJ 7	Principal LFE GLB Fnd II Nt				1.E FE	2,996,040	102.389	3,071,661	3,000,000	2,997,660		776			2.250	2.278	MN	7,500	67,500	11/14/2019	11/21/2024
74256L EH 8	Principal LFE GLB Fnd II Sec Nt				1.E FE	1,477,470	95.238	1,428,572	1,500,000	1,479,515		2,045			1.625	1.792	MN	2,844	24,375	01/13/2021	11/19/2030
742718 EV 7	Procter & Gamble Co Sr Nt				1.D FE	3,991,720	106.916	4,276,644	4,000,000	3,995,066		799			2.850	2.874	FA	44,333	114,000	08/09/2017	08/11/2027
74340X BK 6	Prologis LP Sr Nt			1	1.G FE	1,008,176	106.924	1,069,237	1,000,000	1,005,944		(1,207)			3.250	3.108	AO	8,125	32,500	02/10/2020	10/01/2026
74432Q CF 0	Prudential Financial Inc Sr Nt Ser MTN			1	1.G FE	666,484	114.077	661,644	580,000	665,552		(931)			3.700	2.936	MS	6,438	10,730	06/30/2021	03/13/2051
74456Q BK 1	Public Svc Elec & Gas Sr Nt			1	1.F FE	6,469,700	104.585	6,798,006	6,500,000	6,490,361		3,164			3.050	3.104	MN	25,332	198,250	11/04/2014	11/15/2024
74834L BC 3	Quest Diagnostics Inc Sr Nt			1	2.B FE	3,630,257	103.367	3,483,475	3,370,000	3,605,842		(21,155)			2.800	1.968	JD	262	82,180	06/30/2021	06/30/2031
748508 B4 9	Quincy MA GO Txbl			2	1.C FE	25,385,000	101.032	25,646,846	25,385,000	25,385,000					2.888	2.888	JD	18,328		12/15/2021	12/15/2036
756109 AR 5	Realty Income Corp Sr Nt			1	1.G FE	1,089,340	110.505	1,105,050	1,000,000	1,044,334		(8,971)			4.125	3.071	AO	8,708	41,250	08/18/2016	10/15/2026
756109 AS 3	Realty Income Corp Sr Nt			1	1.G FE	6,906,970	105.592	7,391,454	7,000,000	6,950,480		8,935			3.000	3.153	JJ	96,833	210,000	10/04/2016	01/15/2027
760759 AR 1	Republic Services Inc Sr Nt			1	2.B FE	1,020,830	104.687	1,046,874	1,000,000	1,010,071		(2,080)			2.900	2.661	JJ	14,500	29,000	07/01/2016	07/01/2026
78409V AD 6	S&P Global Inc Sr Nt			1	1.G FE	10,031,200	108.395	10,839,530	10,000,000	10,017,116		(4,780)			4.000	3.944	JD	17,778	400,000	11/14/2018	06/15/2025
78409V AM 6	S&P Global Inc Sr Nt			2	1.G FE	3,235,205	105.804	3,703,133	3,500,000	3,327,173		30,231			2.950	4.039	JJ	45,602	103,250	10/30/2018	01/22/2027
78409V AQ 7	S&P Global Inc Sr Nt			1	1.G FE	1,278,809	109.106	1,226,346	1,124,000	1,274,439		(3,743)			3.250	2.567	JD	3,044	36,530	10/27/2020	12/01/2049
785592 AD 8	Sabine Pass Liquefaction 1st Lien Nt			1	2.C FE	3,157,500	104.641	3,139,242	3,000,000	3,034,438		(25,430)			5.625	4.694	AO	35,625	168,750	08/24/2016	04/15/2023
785592 AM 8	Sabine Pass Liquefaction 1st Lien Nt			1	2.C FE	2,717,500	111.074	2,776,855	2,500,000	2,589,404		(28,174)			5.625	4.307	MS	46,875	140,625	01/23/2017	03/01/2025
785592 AV 8	Sabine Pass Liquefaction 1st Lien Nt			1	2.C FE	1,095,388	114.771	1,147,708	1,000,000	1,048,776		(10,897)			5.875	4.527	JD	163	58,750	05/11/2017	06/30/2026
785592 AX 4	Sabine Pass Liquefaction 1st Lien Nt			1	2.C FE	1,675,954	113.106	1,640,040	1,450,000	1,663,739		(12,214)			4.500	2.431	MN	8,338	32,625	06/30/2021	05/15/2030
80386W AB 1	Sasol Financing USA LLC Sr Nt			1	3.B FE	1,435,695	108.306	1,413,392	1,305,000	1,410,720	(17,738)	(7,131)			6.500	4.786	MS	22,149	49,400	08/17/2021	09/27/2028
80386W AC 9	Sasol Financing USA LLC Sr Nt			1	3.B FE	458,700	100.737	453,317	450,000	451,769	(5,801)	(1,130)			4.375	3.881	MS	5,633	9,844	05/24/2021	09/18/2026
81211K AX 8	Sealed Air Corp Sr Nt			1	3.B FE	1,803,163	110.631	1,847,534	1,670,000	1,730,663		(14,778)			5.500	4.425	MS	27,045	91,850	08/09/2016	09/15/2025
81725W AK 9	Sensata Technologies BV Sr Nt			1	3.C FE	350,000	102.231	357,808	350,000	350,000					4.000	4.000	AO	2,956	7,622	03/15/2021	04/15/2029
81728U AA 2	Sensata Technologies BV Sr Nt			1	3.C FE	300,000	105.663	316,990	300,000	300,007		(1)			4.375	4.375	FA	4,958	13,125	03/06/2020	02/15/2030
817565 CE 2	Service Corp Intl Sr Nt			1	3.C FE	1,071,250	107.737	1,077,373	1,000,000	1,050,495		(9,634)			5.125	3.934	JD	4,271	51,250	10/11/2019	06/01/2029

SCHEDULE D - PART 1

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

1	2	Codes 3	4	5	6	7	Fair Value 8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
82653L AA 9	Sierracol Energy Andina Sr Nt			1	4.A FE	686,352	94.052	672,473	715,000	667,695	(19,043)	386			6.000	6.757	JD	1,907	20,616	12/02/2021.	06/15/2028.
82967N BC 1	Sirius XM Radio Inc Sr Nt			1	3.C FE	2,256,425	107.839	2,226,873	2,065,000	2,215,690	(8,230)	(32,505)			5.500	3.329	JJ	56,788	56,788	03/18/2021.	07/01/2029.
832696 AK 4	Smucker JM Co Sr Nt			1	2.B FE	5,617,542	106.594	6,134,485	5,755,000	5,702,792		15,063			3.500	3.804	MS	59,308	201,425	10/13/2015.	03/15/2025.
832696 AS 7	Smucker JM Co Sr Nt			1	2.B FE	801,268	100.393	783,068	780,000	799,728		(1,540)			2.375	2.029	MS	5,455	11,638	06/30/2021.	03/15/2030.
832696 AT 5	Smucker JM Co Sr Nt			1	2.B FE	1,750,000	108.250	1,894,368	1,750,000	1,750,000					3.550	3.550	MS	18,292	31,063	03/17/2021.	03/15/2050.
842400 GF 4	Southern CA Edison Co 1st Mtg Bd			1	1.G FE	321,429	99.963	321,310	321,429	321,429					1.845	1.845	FA	2,471	5,930	01/13/2015.	02/01/2022.
842434 CQ 3	Southern CA Gas Co 1st Mtg			1	1.D FE	847,235	104.071	858,583	825,000	835,651		(2,247)			2.600	2.293	JD	953	21,450	07/25/2016.	06/15/2026.
842587 CV 7	Southern Co Sr Nt			1	2.B FE	19,927,600	105.981	21,196,180	20,000,000	19,965,105		7,082			3.250	3.292	JJ	325,000	650,000	05/19/2016.	07/01/2026.
8426EP AD 0	Southern CO Gas Capital Sr Nt Ser 20-A			1	2.A FE	197,712	94.004	188,008	200,000	197,915		203			1.750	1.876	JJ	1,614	3,150	01/12/2021.	01/15/2031.
845437 BN 1	Southwestern Elec Power Sr Nt			1	2.A FE	4,955,400	109.480	5,474,000	5,000,000	4,961,471		924			3.900	3.951	AO	48,750	195,000	03/23/2015.	04/01/2045.
84861T AD 0	Spirit Realty LP Sr Nt			1	2.B FE	5,806,210	109.953	6,129,874	5,575,000	5,781,635		(22,009)			4.000	3.408	JJ	102,828	185,500	02/22/2021.	07/15/2029.
84861T AE 8	Spirit Realty LP Sr Nt			1	2.B FE	3,746,475	104.727	3,927,255	3,750,000	3,747,415		466			3.200	3.215	JJ	55,333	120,000	09/09/2019.	01/15/2027.
84861T AG 3	Spirit Realty LP Sr Nt			1	2.B FE	6,364,200	103.648	6,218,868	6,000,000	6,333,442		(30,758)			3.200	2.498	FA	72,533	196,800	01/25/2021.	02/15/2031.
84861T AH 1	Spirit Realty LP Sr Nt			1	2.B FE	1,850,838	97.757	1,818,286	1,860,000	1,851,823		984			2.100	2.176	MS	11,501	20,832	06/30/2021.	03/15/2028.
84861T AJ 7	Spirit Realty LP Sr Nt			1	2.B FE	1,564,668	99.311	1,564,150	1,575,000	1,565,333		665			2.700	2.770	FA	16,065	19,136	02/22/2021.	02/15/2032.
858912 AF 5	Stericycle Inc Sr Nt			1	3.C FE	720,368	102.672	709,461	691,000	702,782		(7,266)			5.375	4.218	JJ	17,126	37,141	06/27/2019.	07/15/2024.
858912 AG 3	Stericycle Inc Sr Nt			1	3.C FE	3,122,438	98.957	3,117,130	3,150,000	3,117,130	(8,056)	2,748			3.875	4.005	JJ	56,284	78,323	03/12/2021.	01/15/2029.
86074Q AP 7	Stillwater Mining Co Sr Nt			2	3.C FE	422,620	98.023	416,596	425,000	416,596	(6,079)	55			4.000	4.125	MN	2,125		11/09/2021.	11/16/2026.
86074Q AQ 5	Stillwater Mining Co Sr Nt			2	3.C FE	723,956	96.246	702,599	730,000	702,599	(21,437)	80			4.500	4.625	MN	4,106		11/09/2021.	11/16/2029.
86765L AN 7	Sunoco Finance Corp Sr Nt			1	3.C FE	1,061,219	105.750	1,062,788	1,005,000	1,057,767		(3,451)			5.875	3.774	MS	17,385		10/25/2021.	03/15/2028.
86765L AT 4	Sunoco Finance Corp Sr Nt			1	3.C FE	1,282,050	101.646	1,280,740	1,260,000	1,280,740	(702)	(608)			4.500	4.143	MN	7,245	28,350	10/26/2021.	05/15/2029.
86765L AU 1	Sunoco Finance Corp Sr Nt			1	3.C FE	646,000	102.545	662,437	646,000	646,000					4.500	4.500	AO	5,733		10/05/2021.	04/30/2030.
870845 AC 8	Swiss Bank Corp-NY Sub Nt				1.G FE	6,581,686	123.559	6,227,389	5,040,000	5,728,757		(130,146)			7.750	4.470	MS	130,200	390,600	06/03/2014.	09/01/2026.
87264A BW 4	T-Mobile USA Inc Sr Nt			1	3.A FE	1,575,000	104.132	1,640,079	1,575,000	1,575,000					3.500	3.500	AO	11,638	30,931	03/16/2021.	04/15/2031.
87264A CB 9	T-Mobile USA Inc 1st Lien			1	2.C FE	4,040,750	99.682	3,937,435	3,950,000	4,035,846		(4,903)			2.550	2.278	FA	38,052	50,363	06/30/2021.	02/15/2031.
87305Q CH 2	TTX Co Sr Nt			1	1.F FE	16,134,691	106.809	16,662,142	15,600,000	15,909,648		(97,482)			3.600	2.907	JJ	258,960	561,600	08/28/2019.	01/15/2025.
87612B BQ 4	Targa Resources Partners Sr Nt			1	3.A FE	239,867	109.379	261,415	239,000	239,777		(89)			5.500	5.437	MS	4,382	13,145	12/01/2020.	03/01/2030.
88033G DN 7	Tenet Healthcare Corp 1st Lien			1	4.A FE	2,500,000	101.247	2,531,183	2,500,000	2,500,000					4.375	4.374	JJ	9,115		11/16/2021.	01/15/2030.
880349 AT 2	Tenneco Automotive Inc 1st Lien			1	3.C FE	478,193	98.570	470,178	477,000	470,178	(7,871)	(144)			5.125	5.067	AO	5,161	14,125	03/04/2021.	04/15/2029.
88224P JS 9	Texas Capital Bk NA Sr Nt				3.A PL	10,000,000	108.240	10,823,950	10,000,000	10,000,000					5.250	5.250	JJ	220,208	525,000	01/28/2014.	01/31/2026.
89054X AD 7	Topaz Solar Farms LLC Nt			1	3.B FE	1,570,457	112.891	1,746,224	1,546,829	1,568,939		(883)			4.875	4.664	MS	19,061	74,696	04/28/2020.	09/30/2039.
893570 BM 2	Transcontinental Gas P L Corp Deb			1	2.B FE	789,250	122.409	856,862	700,000	731,462		(5,330)			7.250	6.176	JD	4,229	50,750	02/24/2005.	12/01/2026.
893647 BL 0	Transdigm Group Inc Sr Sub Nt			1	4.C FE	2,802,495	103.046	2,794,618	2,712,000	2,794,219	(1,979)	(6,297)			5.500	4.337	MN	19,059	74,580	10/07/2021.	11/15/2027.
893830 BQ 1	Transocean Inc Sr Nt			1	5.C FE	344,064	98.114	824,160	840,000	344,064					11.500	35.417	JJ	40,518	85,598	09/11/2020.	01/30/2027.
89469A AD 6	TreeHouse Foods Inc Sr Nt			1	5.A FE	2,659,115	96.016	2,602,999	2,711,000	2,602,999	(57,726)	1,610			4.000	4.323	MS	36,147		10/06/2021.	09/01/2028.
902494 AX 1	Tyson Foods Inc Sr Nt			1	2.B FE	15,255,700	106.369	15,955,290	15,000,000	15,076,735		(27,363)			3.950	3.743	FA	223,833	592,500	09/02/2014.	08/15/2024.
902494 BH 5	Tyson Foods Inc Sr Nt			1	2.B FE	3,453,100	134.826	3,370,650	2,500,000	3,426,424		(22,793)			5.100	3.039	MS	32,938	127,500	10/28/2020.	09/23/2048.
90265E AP 5	UDR Inc Sr Nt			1	2.A FE	1,910,098	113.167	1,889,896	1,670,000	1,890,163		(19,934)			4.400	2.300	JJ	31,637	36,740	04/27/2021.	01/26/2029.
90265E AQ 3	UDR Inc Sr Nt			1	2.A FE	2,756,150	105.401	2,635,035	2,500,000	2,730,312		(25,838)			3.200	1.921	JJ	36,889	40,000	01/14/2021.	01/15/2030.
90265E AT 7	UDR Inc Sr MTN			1	2.A FE	2,494,525	95.757	2,393,925	2,500,000	2,495,049		427			2.100	2.121	FA	21,875	53,958	10/28/2020.	08/01/2032.

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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
90265E AU 4	UDR Inc Sr Nt			1	2.A FE	1,692,826	92.761	1,576,929	1,700,000	1,693,360		511			1.900	1.939	MS	9,511	24,315	11/30/2020	03/15/2033
90290M AE 1	US Foods Inc Sr Nt			1	4.C FE	14,071,250	101.350	14,188,958	14,000,000	14,069,888		(1,362)			4.625	4.520	JD	70,146		11/17/2021	06/01/2030
904764 AS 6	Unilever Cap Corp Sr Nt			1	1.E FE	4,941,900	106.051	5,302,550	5,000,000	4,977,038		5,531			3.100	3.237	JJ	65,014	155,000	07/28/2015	07/30/2025
904764 AX 5	Unilever Cap Corp Sr Nt			2	1.E FE	7,209,650	103.484	7,243,866	7,000,000	7,103,735		(46,229)			2.600	1.902	MN	28,311	182,000	09/03/2019	05/05/2024
904764 BG 1	Unilever Cap Corp Sr Nt			1	1.E FE	1,489,170	104.702	1,570,530	1,500,000	1,495,469		1,971			3.250	3.395	MS	15,438	48,750	09/04/2018	03/07/2024
907818 DY 1	Union Pacific Corp Nt			1	2.A FE	1,998,620	105.463	2,109,258	2,000,000	1,999,538		142			3.250	3.258	JJ	29,972	65,000	08/07/2014	01/15/2025
907818 FT 0	Union Pacific Corp Sr Nt			1	1.G FE	629,817	106.780	672,716	630,000	629,821		4			3.200	3.202	MN	2,296	10,080	05/17/2021	05/20/2041
911312 AY 2	United Parcel Service Sr Nt			1	1.G FE	4,641,648	104.146	4,998,998	4,800,000	4,717,460		15,620			2.400	2.780	MN	14,720	115,200	11/10/2016	11/15/2026
911363 AM 1	United Rentals Inc Sr Nt			1	3.B FE	696,938	101.640	711,479	700,000	697,147		209			3.875	3.929	FA	10,247	13,563	03/18/2021	02/15/2031
911365 BN 3	United Rentals Inc Sr Nt			1	3.B FE	295,500	103.247	309,740	300,000	296,150		368			4.000	4.180	JJ	5,533	12,000	03/06/2020	07/15/2030
913017 CH 0	United Technologies Corp Sr Nt			2	2.A FE	14,969,850	104.638	15,695,715	15,000,000	14,984,436		2,980			2.650	2.673	MN	66,250	397,500	10/27/2016	11/01/2026
91324P EE 8	UnitedHealth Group Inc Sr Nt			1	1.F FE	916,493	104.771	911,508	870,000	915,585		(908)			3.050	2.694	MN	3,391	12,973	06/30/2021	05/15/2041
91831A AC 5	VRX Escrow Corp Sr Nt				4.B FE	292,078	102.068	291,914	286,000	291,011		(1,066)			6.125	5.534	AO	3,698	17,518	03/15/2021	04/15/2025
91913Y AW 0	Valero Energy Corp Sr Nt			1	2.B FE	4,602,159	109.151	4,518,847	4,140,000	4,585,299		(16,860)			4.000	2.326	AO	41,400	82,800	09/17/2021	04/01/2029
91914J AB 8	Valero Energy Corp Sr Nt			1	2.B FE	914,946	110.957	894,312	806,000	910,207		(4,739)			4.500	2.173	MS	10,680		09/16/2021	03/15/2028
92277G AU 1	Ventas Realty LP Sr Nt			1	2.A FE	2,113,860	103.973	2,079,458	2,000,000	2,110,153		(3,707)			3.000	2.226	JJ	27,667		09/15/2021	01/15/2030
92277G AV 9	Ventas Realty LP Sr Nt			1	2.A FE	1,730,923	116.917	1,695,295	1,450,000	1,717,081		(13,842)			4.750	2.375	MN	8,801	34,438	06/30/2021	11/15/2030
92343V DD 3	Verizon Communications Inc Sr Nt			1	2.A FE	24,936,250	104.189	26,047,225	25,000,000	24,968,639		6,297			2.625	2.654	FA	247,917	656,250	07/27/2016	08/15/2026
92343V GB 4	Verizon Communications Inc Sr Nt			1	2.A FE	2,972,317	108.105	3,243,156	3,000,000	2,972,725		408			3.550	3.601	MS	29,288	53,250	03/12/2021	03/22/2051
92343V GJ 7	Verizon Communications Inc Sr Nt			1	2.A FE	2,514,622	101.149	2,554,022	2,525,000	2,515,338		716			2.550	2.597	MS	17,885	32,015	03/11/2021	03/21/2031
92343V GK 4	Verizon Communications Inc Sr Nt			1	2.A FE	2,998,260	105.297	3,158,907	3,000,000	2,998,308		48			3.400	3.404	MS	28,050	51,000	03/11/2021	03/22/2041
92552V AK 6	Viasat Inc Sr Nt			2	4.B FE	714,000	100.515	703,606	700,000	703,606	(3,245)	(7,150)			5.625	4.193	MS	11,594	19,688	03/29/2021	09/15/2025
92552V AN 0	Viasat Inc Sr Nt			1	4.B FE	1,586,250	100.198	1,502,972	1,500,000	1,502,972	(78,738)	(4,541)			6.500	4.804	JJ	44,958		10/07/2021	07/15/2028
92556H AD 9	Viacomcbs Inc Sr Nt			1	2.B FE	1,009,992	113.082	983,809	870,000	1,004,215		(5,776)			4.200	2.470	MN	4,263	18,270	06/30/2021	05/19/2032
92556V AF 3	Viatris Inc Sr Nt			1	2.C FE	2,684,731	107.125	2,678,120	2,500,000	2,684,200		(531)			4.000	3.581	JD	2,500	50,000	11/03/2021	06/22/2050
92826C AC 6	Visa Inc Sr Nt			1	1.D FE	2,031,920	101.831	2,036,628	2,000,000	2,004,749		(4,876)			2.800	2.546	JD	2,644	56,000	01/21/2016	12/14/2022
92840V AB 8	Vistra Operations Co LLC Sr Nt			1	3.B FE	4,160,821	103.396	4,081,028	3,947,000	4,067,808		(81,004)			5.625	3.349	FA	83,874	195,384	03/15/2021	02/15/2027
92840V AE 2	Vistra Operations Co LLC 1st Lien				2.C FE	5,177,126	107.294	5,150,112	4,800,000	5,158,881		(18,245)			4.300	3.176	JJ	95,173	60,200	09/15/2021	07/15/2029
92840V AG 7	Vistra Operations Co LLC 1st Lein			1	2.C FE	2,920,784	103.861	2,928,880	2,820,000	2,909,821		(10,962)			3.700	2.998	JJ	43,765	52,170	05/05/2021	01/30/2027
92936U AF 6	WP Carey Inc Sr Nt			1	2.B FE	336,588	110.665	331,996	300,000	335,335		(1,253)			3.850	2.099	JJ	5,326		09/16/2021	07/15/2029
92936U AH 2	WP Carey Inc Sr Nt			1	2.B FE	6,790,300	95.322	6,672,561	7,000,000	6,799,133		8,833			2.250	2.544	AO	39,375	94,500	06/29/2021	04/01/2033
92936U AJ 8	WP Carey Inc Sr Nt			1	2.B FE	4,953,240	98.510	4,925,500	5,000,000	4,954,016		775			2.450	2.554	FA	25,861		10/06/2021	02/01/2032
92940P AG 9	Westrock Company Sr Nt			1	2.B FE	915,927	103.251	898,287	870,000	914,232		(1,695)			3.000	2.478	JD	1,160	13,050	06/30/2021	06/15/2033
93933W AA 4	Washington Mutual Bk FA Sub Bk Nt				6. *		0.026	1,848	7,000,000						6.875		JD			12/22/2016	06/15/2022
941053 AH 3	Waste Connections Inc Sr Nt			1	2.A FE	566,073	112.507	562,537	500,000	552,407		(7,131)			4.250	2.531	JD	1,771	21,250	01/21/2020	12/01/2028
94106B AB 7	Waste Connections Inc Sr Nt			1	2.A FE	2,624,325	99.817	2,495,413	2,500,000	2,621,020		(2,833)			3.050	2.798	AO	19,063	76,250	10/28/2020	04/01/2050
948741 AL 7	Weingarten Realty Inv Sr Nt			1	2.A FE	2,085,400	105.366	2,107,316	2,000,000	2,054,074		(14,821)			3.850	3.011	JD	6,417	77,000	11/05/2019	06/01/2025
949746 RF 0	Wells Fargo & Co Sub Nt				2.B FE	4,754,530	135.465	6,345,171	4,684,000	4,746,156		(1,321)			5.606	5.501	JJ	121,081	131,293	02/05/2014	01/15/2044
94974B FY 1	Wells Fargo & Co Sr Nt				2.B FE	1,248,713	109.070	1,363,376	1,250,000	1,249,451		111			4.100	4.111	JD	3,986	51,250	05/27/2014	06/03/2026

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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
94974B GT 1	Wells Fargo & Co MT Sub Nt				2.B FE	4,994,200	118.520	5,926,005	5,000,000	4,994,788		108			4.400	4.407	JD	10,389	220,000	06/07/2016.	06/14/2046.
95000U 2G 7	Wells Fargo & Co Sr MTN			2	2.A FE	3,740,205	104.074	3,642,583	3,500,000	3,711,433		(24,718)			2.879	2.040	AO	17,074	100,765	10/29/2020.	10/30/2030.
95040Q AM 6	Welltower Inc Sr Nt			1	2.A FE	7,169,472	102.350	7,369,193	7,200,000	7,171,329		1,857			2.800	2.849	JD	16,800	137,760	03/16/2021.	06/01/2031.
963320 AY 2	Whirlpool Corp Sr Nt			1	2.B FE	880,571	100.477	874,147	870,000	880,094		(476)			2.400	2.259	MN	2,668	11,368	06/30/2021.	05/15/2031.
96950F AL 8	Williams Partners LP Sr Nt			1	2.B FE	3,478,860	105.436	3,690,250	3,500,000	3,495,290		2,361			4.500	4.576	MN	20,125	157,500	11/12/2013.	11/15/2023.
96950F AQ 7	Williams Partners LP Sr Nt			2	2.B FE	10,643,000	106.448	10,644,810	10,000,000	10,581,057		(64,519)			3.900	1.739	JJ	179,833	97,500	09/02/2021.	01/15/2025.
976657 AL 0	Wisconsin Energy Corp Sr Nt			1	2.A FE	737,698	105.939	762,757	720,000	727,237		(1,950)			3.550	3.240	JD	1,136	25,560	03/09/2016.	06/15/2025.
98389B AY 6	Xcel Energy Inc Sr Nt			1	2.A FE	1,993,400	107.629	2,152,588	2,000,000	1,994,489		556			3.400	3.438	JD	5,667	68,000	03/27/2020.	06/01/2030.
988498 AL 5	Yum Brands Inc Sr Nt			1	3.C FE	2,284,700	108.276	2,447,044	2,260,000	2,280,000		(2,111)			4.750	4.613	JJ	49,500	107,350	09/19/2019.	01/15/2030.
98956P AB 8	Zimmer Hldgs Inc Sr Nt			1	2.B FE	586,521	133.838	602,271	450,000	582,558		(3,963)			5.750	3.519	MN	2,228	25,875	03/25/2021.	11/30/2039.
98956P AT 9	Zimmer Hldgs Inc Sr Nt			1	2.B FE	3,242,135	107.832	3,504,547	3,250,000	3,243,343		686			3.550	3.579	MS	32,369	197,275	03/13/2020.	03/20/2030.
98978V AL 7	Zoetis Inc Sr Nt			2	2.A FE	4,978,180	105.773	5,288,625	5,000,000	4,986,775		2,097			3.000	3.051	MS	45,417	150,000	09/06/2017.	09/12/2027.
P16259 AM 8	BBVA Bancomer SA Texas Sub Nt			2	3.B FE	595,170	102.900	637,981	620,000	590,493	(7,159)	30			5.125	5.329	JJ	14,475	31,775	02/03/2020.	01/18/2033.
000000 00 0	48 Forty Nt				5.B Z	172,015	100.000	175,525	175,525	172,761		748			10.000	10.520	MJSD.	49	22,511	12/23/2020.	05/31/2027.
000000 00 0	48 Forty DDTL Nt1				5.B Z	73,259	100.000	74,375	74,375	73,342		83			11.500	12.022	MJSD.	24	5,911	04/29/2021.	05/31/2027.
000000 00 0	Gran Tierra Energy Inc Sr Nt		A	1	4.C FE	340,080	90.833	354,250	390,000	343,769		3,689			7.750	10.694	MN	3,190	20,150	06/29/2021.	05/23/2027.
134808 AD 6	Canacol Energy Ltd Sr Nt		A	1	3.C FE	590,000	99.442	586,710	590,000	586,710	(3,290)				5.750	5.750	MN	3,487		11/15/2021.	11/24/2028.
136385 AC 5	Canadian Natural Resources Sr Nt		A		2.C FE	786,983	133.368	780,205	585,000	776,652		(10,331)			7.200	3.333	JJ	19,422	21,060	05/05/2021.	01/15/2032.
136385 AJ 0	Canadian Natural Resources Sr Nt		A	1	2.C FE	1,183,357	132.133	1,149,560	870,000	1,175,802		(7,555)			6.500	3.489	FA	21,363	28,275	06/30/2021.	02/15/2037.
136385 BA 8	Canadian Natural Resources Sr Nt	LS	A	1	2.B FE	1,009,820	102.321	1,023,213	1,000,000	1,009,200		(620)			2.950	2.825	JJ	13,603	14,750	04/29/2021.	07/15/2030.
13648T AA 5	Canadian Pacific Railway Sr Nt		A	1	2.B FE	1,449,101	98.943	1,434,676	1,450,000	1,449,165		64			2.050	2.058	MS	9,578	14,863	06/30/2021.	03/05/2030.
29250N BE 4	Enbridge Inc Sr Nt		A	1	2.A FE	587,824	102.355	593,659	580,000	587,760		(64)			3.400	3.328	FA	10,024		06/30/2021.	08/01/2051.
29250N BF 1	Enbridge Inc Sr Nt		A	1	2.A FE	582,442	98.545	571,563	580,000	582,361		(81)			2.500	2.459	FA	7,371		06/30/2021.	08/01/2033.
335934 AT 2	First Quantum Minerals LTD Sr Nt		A	1	4.B FE	807,000	107.753	851,250	790,000	803,634		(3,366)			6.875	6.301	AO	11,466	56,425	01/14/2021.	10/15/2027.
588056 BB 6	Mercer Intl Inc Sr Nt			1	4.A FE	1,638,910	102.175	1,639,910	1,605,000	1,637,288		(1,622)			5.125	4.579	FA	34,273		10/05/2021.	02/01/2029.
65334H AG 7	Nexen Inc Sr Nt			1	1.E FE	5,005,150	132.341	6,617,025	5,000,000	5,004,366		(163)			6.400	6.391	MN	40,889	320,000	06/30/2011.	05/15/2037.
67077M AP 3	Nutrien Ltd Sr Nt		A	1	2.B FE	1,345,775	147.057	1,698,506	1,155,000	1,320,626		(7,296)			7.125	5.655	MN	8,687	82,294	04/10/2018.	05/23/2036.
683715 AC 0	Open Text Corp Sr Nt		A	1	3.B FE	3,490,000	101.929	3,567,519	3,500,000	3,492,050		1,127			3.875	3.917	FA	51,236	135,625	03/02/2020.	02/15/2028.
78669Q AA 8	Sagicor Financial Co Sr Nt			1	3.A FE	320,000	102.454	327,854	320,000	320,000					5.300	5.300	MN	2,261	8,480	05/06/2021.	05/13/2028.
89352H AM 1	TransCanada Pipelines Ltd Sr Nt		A	2	2.A FE	690,902	117.915	683,909	580,000	687,142		(3,760)			4.625	2.792	MS	8,942	13,413	06/30/2021.	03/01/2034.
89352H AT 6	TransCanada Pipelines Ltd Sr Nt	LS	A	1	2.A FE	5,146,725	111.573	5,578,670	5,000,000	5,086,759		(20,552)			4.875	4.375	JJ	112,396	243,750	12/12/2018.	01/15/2026.
89352H AW 9	TransCanada Pipelines Ltd Sr Nt		A	1	2.A FE	13,772,950	111.768	15,647,576	14,000,000	13,836,817		21,684			4.250	4.462	MN	76,028	595,000	12/13/2018.	05/15/2028.
98417E AC 4	Xstrata Finance Canada Gtd Nt			1	2.A FE	4,711,391	140.112	6,212,579	4,434,000	4,647,043		(7,564)			6.900	6.413	MN	39,093	305,946	03/22/2010.	11/15/2037.
000000 00 0	Sunac China Holdings Ltd Sr Nt		D	1	3.C FE	265,000	64.464	257,855	400,000	257,855	(13,274)	6,129			5.950	25.149	AO	4,297	8,925	12/02/2021.	04/26/2024.
000000 00 0	Vendanta Resources Plc Sr Nt		D	1	4.C FE	336,800	87.584	350,334	400,000	345,623		8,823			6.125	12.393	FA	9,664	12,250	06/25/2021.	08/09/2024.
000000 00 0	International Bank Of AZ Sr Nt		D		4.B FE	263,588	100.471	271,273	270,000	265,114		1,527			3.500	4.226	MS	3,150	9,450	02/09/2021.	09/01/2024.
000000 00 0	Gran Tierra Energy Intl Sr Nt		D	1	4.C FE	174,000	90.993	181,986	200,000	174,478		478			6.250	11.202	FA	4,722		12/03/2021.	02/15/2025.
000000 00 0	Tullow Oil Plc Sr Nt		D	1	5.B FE	820,875	82.169	788,825	960,000	788,825	(49,671)	17,621			7.000	11.914	MS	22,400	33,600	08/24/2021.	03/01/2025.
000000 00 0	Digicel Group 0.5 Ltd Sr Nt PIK		D		6. FE	279,539	92.806	304,636	328,251	279,317		(222)			8.000	13.806	AO	6,565	21,336	10/01/2021.	04/01/2025.
000000 00 0	Kaisa Group Holdings LTD Sec Nt		D	1	6. FE	455,750	26.166	183,161	700,000	183,161	(278,822)	6,232			11.250	24.602	AO	16,406	53,438	10/19/2021.	04/16/2025.

Annual Statement for the year 2021 of the **NATIONWIDE MUTUAL FIRE INSURANCE COMPANY**

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
000000 00 0	China Evergrande Group Sec Nt		D	1	6. FE	192,999	14.982	116,861	780,000	116,861	(52,426)	5,662	237,685		8.750	35.862	JD	569	47,250	10/08/2021	06/28/2025
000000 00 0	YPF Sociedad Anonima Sr Nt		D	1	5.C FE	1,091,309	75.008	1,053,108	1,404,000	1,053,108	(56,550)	42,375			8.500	15.146	JJ	50,720	100,853	05/24/2021	07/28/2025
000000 00 0	National Bank of Uzbekis Sr Nt		D		3.C FE	748,884	99.816	718,673	720,000	718,673	(25,920)	(4,292)			4.850	3.874	AO	6,790	30,070	06/24/2021	10/21/2025
000000 00 0	Ipoteka-Bank ATIB Sr Nt		D		3.C FE	345,510	101.695	335,594	330,000	335,594	(9,086)	(830)			5.500	4.244	MN	2,118	9,075	09/30/2021	11/19/2025
000000 00 0	Akbank TAS Sr Nt		D	2	4.B FE	636,038	96.768	619,315	640,000	619,315	(17,327)	604			6.800	6.949	FA	17,529	21,760	03/24/2021	02/06/2026
000000 00 0	Turk Sise Ve Cam Fabrika Sr Nt		D	1	4.B FE	282,100	102.450	317,596	310,000	288,759		4,011			6.950	8.944	MS	6,404	21,545	04/17/2020	03/14/2026
000000 00 0	Yuzhou Group 1st Lien		D	1	4.C FE	409,750	27.499	219,994	800,000	219,994	(196,453)	6,697			7.850	25.092	FA	24,248		11/24/2021	08/12/2026
000000 00 0	Emaar Sukuk Ltd Sr Nt MTN		D		3.A FE	751,500	103.730	777,975	750,000	751,921		208			3.635	3.572	MS	8,027	23,628	06/25/2021	09/15/2026
000000 00 0	MTN Mauritius Investments Sr Nt		D	1	3.C FE	328,750	111.791	335,373	300,000	321,240	(6,161)	(1,608)			6.500	4.307	AO	4,225	13,000	08/24/2021	10/13/2026
000000 00 0	NGD Holdings BV Sec Nt		D		4.C FE	352,673	91.401	356,254	389,772	351,379	(5,004)	3,709			6.750	9.225	JD	73	16,297	06/04/2021	12/31/2026
000000 00 0	Digicel Intl Finance Sub Nt		D		5.B FE	308,925	97.500	380,250	390,000	320,268		9,407			8.000	12.967	JD	1,387	31,200	12/18/2020	12/31/2026
000000 00 0	Medco Bell PTE Ltd 1st Lien		D	1	4.A FE	432,400	98.977	544,374	550,000	453,975		12,965			6.375	10.843	JJ	14,707	35,063	09/17/2020	01/30/2027
000000 00 0	Aydem Yenilenebilir Energy Nt		D	1	4.B FE	209,213	81.035	170,174	210,000	170,174	(39,093)	55			7.750	7.834	FA	6,736		08/24/2021	02/02/2027
000000 00 0	Kuwait Projects Co Spc L Euro MTN		D		3.C FE	311,770	94.203	320,289	340,000	317,493		3,635			4.500	6.016	FA	5,440	15,300	05/26/2020	02/23/2027
000000 00 0	Dar Al-Arkan Sukuk Co Lt Sr Nt		D		4.A FE	286,338	103.428	336,140	325,000	292,515		4,647			6.875	9.343	FA	7,758	22,344	09/22/2020	02/26/2027
000000 00 0	Turkiye Sinai Kalkinma Sub Nt Fix to Flo		D	2	5.C FE	417,900	99.000	415,800	420,000	415,800	(2,435)	335			7.625	7.724	MS	8,184	32,025	01/07/2021	03/29/2027
000000 00 0	Banco GNB Sudameris SA Sub Nt Fix to Flo		D	2	4.A FE	345,100	99.672	338,883	340,000	338,883	(2,516)	(3,700)			6.500	4.832	AO	5,402	11,050	04/23/2021	04/03/2027
000000 00 0	Leviathan Bond Ltd Sec Nt		D	1	3.C FE	325,125	107.279	321,836	300,000	321,836	(318)	(2,971)			6.500	4.819	JD	54	19,500	03/18/2021	06/30/2027
000000 00 0	Oleoducto Central SA Sr Nt		D	1	3.A FE	349,860	99.614	338,688	340,000	338,688	(10,912)	(260)			4.000	3.420	JJ	6,309		10/28/2021	07/14/2027
000000 00 0	C&W Senior Financing DAC Sr Nt		D	1	4.A FE	1,025,569	104.025	998,642	960,000	998,642	(4,929)	(18,386)			6.875	4.673	JJ	30,433	66,000	12/17/2020	09/15/2027
000000 00 0	IHS Netherlands Holdco Sr Nt		D	2	4.B FE	215,000	105.929	211,859	200,000	211,859	(777)	(2,364)			8.000	4.462	MS	4,578	8,000	08/17/2021	09/18/2027
000000 00 0	Credit Bank of Moscow Sub Nt		D	2	4.A FE	408,150	99.773	399,092	400,000	399,092	(6,525)	(2,533)			7.500	5.558	AO	7,167	22,500	08/24/2021	10/05/2027
000000 00 0	DTEK Finance PLC Sr Nt		D		5.B FE	309,814	53.833	265,179	492,593	265,179	(53,474)	8,839			5.000	13.974	MJSD	68	11,441	09/30/2021	12/31/2027
000000 00 0	Braskem Netherlands Sr Nt		D	1	2.C FE	669,072	106.091	684,286	645,000	668,790		(282)			4.500	3.783	JJ	13,787		12/20/2021	01/10/2028
000000 00 0	Termocandelaria Power Sr Nt		D	1	3.C FE	352,888	100.000	323,750	323,750	323,750	(25,098)	(4,040)			7.875	5.999	JJ	10,694	12,748	01/28/2021	01/30/2028
000000 00 0	Energean Israel Finance Sec Nt		D	1	3.C FE	1,004,942	98.548	975,627	990,000	975,627	(27,873)	(1,442)			5.375	5.096	MS	13,451	27,493	04/12/2021	03/30/2028
000000 00 0	Eastern & Southern AFRIC Sr Nt		D		3.A	337,838	99.231	327,462	330,000	327,462	(10,139)	(236)			4.125	3.722	JD	38	6,806	09/30/2021	06/30/2028
000000 00 0	Wynn Macau LTD Sr Nt		D	1	4.B FE	819,800	91.465	740,863	810,000	740,863	(77,059)	(1,828)			5.625	5.325	FA	15,820	45,563	01/14/2021	08/26/2028
000000 00 0	Global Bank Corporation Sr Nt		D	2	3.A FE	679,985	103.574	668,055	645,000	668,055	(9,654)	(2,276)			5.250	4.320	AO	7,055	16,931	08/20/2021	04/16/2029
000000 00 0	MHP Lux SA Sr Nt		D		4.B FE	341,688	93.942	328,796	350,000	328,796	(13,747)	746			6.250	6.607	MS	6,198	21,875	11/10/2020	09/19/2029
000000 00 0	Metinvest BV Sr Nt		D		4.A FE	221,000	99.089	198,179	200,000	198,179	(21,217)	(1,604)			7.750	6.165	MN	1,894	15,500	02/18/2021	10/17/2029
000000 00 0	Melco Resorts Finance Sr Nt		D	1	3.C FE	529,938	96.595	492,635	510,000	492,635	(34,618)	(2,382)			5.375	4.713	JD	2,056	27,413	01/21/2021	12/04/2029
000000 00 0	Globo Comunicacoes Sr Nt		D	1	3.B FE	337,238	97.225	335,427	345,000	335,427	(1,836)	26			4.875	5.219	JJ	7,428		12/20/2021	01/22/2030
000000 00 0	Turkiye Garanti Bankasi AS Sub Nt Fix to		D	2	5.C FE	156,563	96.573	144,859	150,000	144,859	(10,412)	(1,291)			7.750	6.464	JJ	5,134	5,813	02/19/2021	01/22/2030
000000 00 0	Cable Onda SA Sr Nt		D	1	3.A FE	320,250	102.980	308,941	300,000	308,941	(8,947)	(2,362)			4.500	3.154	JJ	5,663	6,750	04/21/2021	01/30/2030
000000 00 0	Banco Internac Del Peru Sub Nt		D	1	3.A FE	315,890	99.661	308,950	310,000	308,950	(5,477)	(1,160)			4.000	3.565	JJ	5,959	12,400	09/17/2020	07/08/2030
000000 00 0	Millicom Intl Cellular Sr Nt		D	1	3.B FE	387,575	100.773	372,861	370,000	372,861	(14,015)	(699)			4.500	3.781	AO	2,960	8,325	08/19/2021	04/27/2031
000000 00 0	JBS Finance Luxembourg Sr Nt		D	1	2.C FE	499,550	100.876	489,246	485,000	499,347		(203)			3.625	3.204	JJ	9,572		11/08/2021	01/15/2032
000000 00 0	Odebrecht Finance LTD Sr Nt		D		6. FE	29,514	4.594	29,870	650,233	29,514		(47,147)	120,290			5.737	JD		60,305	12/27/2021	12/26/2046
000000 00 0	Office Cherifien Des Pho Sr Nt		D	2	3.A FE	343,400	94.587	321,597	340,000	321,597	(21,802)	(1)			5.125	5.059	JD	387	8,713	08/19/2021	06/23/2051

SCHEDULE D - PART 1

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

1	2	Codes 3	4	5	6	7	Fair Value 8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
000000 00 0	SMC Global Power Hldgs Sr Nt Fix to Flt		D	2	5.B GI	828,300	100.089	840,750	840,000	840,750	18,350	(5,900)			5.950	4.449	MN	7,775	44,030	05/25/2021	01/01/9999
00109A AB 3	AES Panama Gerneration HL Sr Nt		D	1	2.C FE	200,000	104.072	208,144	200,000	200,000					4.375	4.375	MN	753	8,750	08/10/2020	05/31/2030
00434G 2B 5	Access Bank PLC Sr Nt		D		4.B FE	260,000	99.608	258,980	260,000	258,980	(1,020)				6.125	6.125	MS	4,424		09/14/2021	09/21/2026
00973R AE 3	Aker BP ASA Nt		D	1	2.C FE	7,660,403	103.862	7,841,611	7,550,000	7,639,417		(22,056)			3.000	2.577	JJ	104,442	180,750	03/24/2021	01/15/2025
00973R AF 0	Aker BP ASA Nt		D	1	2.C FE	2,368,692	106.097	2,334,125	2,200,000	2,361,289		(7,403)			3.750	2.699	JJ	38,042	18,750	09/15/2021	01/15/2030
02154C AF 0	Altice Financing SA Sec Nt		D	1	4.B FE	327,938	97.312	321,128	330,000	321,128	(6,988)	178			5.000	5.111	JJ	7,608	8,250	05/24/2021	01/15/2028
02156L AC 5	Altice France SA 1st Lien		D	1	4.B FE	65,409	99.131	64,435	65,000	64,435	(953)	(20)			5.500	5.261	AO	755		11/03/2021	01/15/2028
03512T AE 1	Anglogold Holdings PLC Sr Nt		D	1	2.C FE	411,856	100.556	402,225	400,000	410,605		(1,083)			3.750	3.383	AO	3,750	15,000	10/30/2020	10/01/2030
03847Q AA 1	Arabian Centres Sukuk II Sr Nt		D		3.B FE	635,000	98.847	627,678	635,000	627,678	(7,322)				5.625	5.625	AO	8,334	17,859	03/30/2021	10/07/2026
054644 AA 7	Aydem Yenilenebilir Energy Nt		D	1	4.B FE	486,036	81.035	397,073	490,000	397,073	(89,206)	243			7.750	7.934	FA	15,717		07/26/2021	02/02/2027
05565Q CJ 5	BP Capital Markets PLC Nt		C	1	1.F FE	2,903,124	105.285	2,947,988	2,800,000	2,820,695		(11,394)			3.994	3.550	MS	29,511	111,832	10/22/2013	09/26/2023
05565Q DN 5	BP Capital Markets PLC Nt		D		1.F FE	11,000,000	107.567	11,832,370	11,000,000	11,000,000					3.279	3.279	MS	102,196	360,690	09/14/2017	09/19/2027
05578A AN 8	BPCE SA Sr Pref		D		1.E FE	608,519	102.800	596,239	580,000	606,930		(1,588)			2.700	2.049	AO	3,915	7,830	06/30/2021	10/01/2029
05578Q AA 1	BPCE SA Sub Nt		D		2.B FE	1,051,700	107.509	1,075,085	1,000,000	1,019,352		(10,069)			5.700	4.570	AO	10,925	57,000	08/08/2018	10/22/2023
05578Q AB 9	BPCE SA Sub Nt		D		2.B FE	5,221,600	108.309	5,415,455	5,000,000	5,066,761		(24,105)			5.150	4.590	JJ	114,444	257,500	08/05/2014	07/21/2024
05578Q AD 5	BPCE SA Sub Nt		D		2.B FE	5,914,620	107.821	6,469,236	6,000,000	5,969,470		8,651			4.500	4.673	MS	79,500	270,000	09/08/2014	03/15/2025
05578Q AE 3	BPCE SA Sub Nt		D		2.B FE	2,936,117	110.488	2,850,585	2,580,000	2,914,028		(22,089)			4.875	1.702	AO	31,444	62,888	09/15/2021	04/01/2026
05583J AG 7	BPCE SA Sr Nt		D		2.A FE	2,485,050	101.786	2,544,648	2,500,000	2,490,704		2,912			2.375	2.503	JJ	27,543	59,375	01/06/2020	01/14/2025
05583J AJ 1	BPCE SA Sub Nt Fixed to Float		D	2	2.A FE	2,500,000	96.475	2,411,870	2,500,000	2,500,000					2.277	2.277	JJ	25,458	28,463	01/12/2021	01/20/2032
05968L AL 6	Bancolombia SA Sub Nt		D	2	3.C FE	626,013	99.921	609,519	610,000	609,519	(10,538)	(3,137)			4.625	4.029	JD	1,019	28,213	01/21/2020	12/18/2029
05971A AG 6	Banco BTG Pactual Sr Nt		D	1	3.C FE	680,778	94.904	664,325	700,000	664,325	(19,385)	2,932			2.750	3.369	JJ	9,090	9,625	03/22/2021	01/11/2026
067316 AH 2	Bacardi LTD Sr Nt		D	1	2.C FE	677,131	131.833	659,167	500,000	672,817		(4,154)			5.300	3.303	MN	3,386	26,500	01/05/2021	05/15/2048
09659W 2D 5	BNP Paribas Sr Nt		D		1.G FE	8,983,890	105.163	9,464,652	9,000,000	8,992,577		2,295			3.375	3.404	JJ	145,125	303,750	01/02/2018	01/09/2025
09659W 2K 9	BNP Paribas Sr Nt		D	2	1.G FE	1,607,475	103.172	1,547,576	1,500,000	1,596,925		(10,550)			3.052	2.171	JJ	21,364	22,890	01/12/2021	01/13/2031
10554N AB 4	Braskem Idesa SAPI Secured Nt		D	1	4.A FE	474,715	100.786	478,734	475,000	474,715					6.990	7.000	FA	6,548		10/14/2021	02/20/2032
12642K AB 0	CSN Islands XI Corp Sr Nt		D	1	3.B FE	443,855	105.269	436,864	415,000	432,866	(6,676)	(4,296)			6.750	4.934	JJ	11,905	17,213	05/26/2021	01/28/2028
18452N AB 0	Clean Renewable Power 1st Lien		D	1	3.C FE	345,000	102.458	353,481	345,000	345,000					4.250	4.250	MS	3,910	7,331	03/18/2021	03/25/2027
21684A AA 4	Rabobank Nederland Sub Nt		D		2.A FE	6,805,472	106.471	7,240,021	6,800,000	6,818,302		(9,367)			4.625	4.474	JD	26,208	314,500	04/21/2020	12/01/2023
21684A AB 2	Rabobank Nederland Sub Nt		D		2.A FE	825,810	139.855	811,158	580,000	821,998		(3,812)			5.750	3.110	JD	2,779	16,675	06/30/2021	12/01/2043
21685W DF 1	Rabobank Nederland Sub Nt	LS	D		2.A FE	413,200	102.689	410,754	400,000	404,523		(5,178)			3.950	2.601	MN	2,282	15,800	04/21/2020	11/09/2022
22113A AB 1	Cosan Ltd Sr Nt		D	1	3.C FE	444,942	104.193	463,659	445,000	445,000					5.500	5.500	MS	6,867	24,475	07/24/2019	09/20/2029
225313 AK 1	Credit Agricole SA Sub Nt		D	2	2.A FE	222,912	106.735	213,471	200,000	219,935		(2,977)			4.000	2.223	JJ	3,800	4,000	01/07/2021	01/10/2033
225313 AM 7	Credit Agricole SA Sub Nt		D		2.A FE	4,906,502	103.778	4,877,557	4,700,000	4,887,057		(20,287)			3.250	2.688	JJ	70,859	108,875	01/12/2021	01/14/2030
22535W AH 0	Credit Agricole SA Sr Nt		D	2	1.G FE	1,983,900	97.184	1,943,682	2,000,000	1,984,748		848			1.247	1.403	JJ	10,738		09/15/2021	01/26/2027
225401 AF 5	Credit Suisse Group Sr Nt		D	1	2.A FE	5,052,525	107.102	5,087,326	4,750,000	5,013,270		(39,255)			3.869	2.842	JJ	86,273	135,415	01/12/2021	01/12/2029
225401 AU 2	Credit Suisse Group Sr Nt Fix to Float		D	1	2.A FE	1,994,034	101.772	2,015,092	1,980,000	1,993,284		(750)			3.091	3.008	MN	7,990	30,601	05/24/2021	05/14/2032
225433 AC 5	Credit Suisse Group Fdg Ltd Sr Nt		D		2.A FE	2,716,150	106.240	2,656,005	2,500,000	2,697,018		(19,132)			3.750	1.254	MS	24,740	46,875	09/02/2021	03/26/2025
251566 AA 3	Deutsche Telekom AG Sr Nt		D	1	2.A FE	618,071	106.712	618,929	580,000	617,660		(411)			3.625	3.266	JJ	9,344	10,513	06/30/2021	01/21/2050
25156P AV 5	Deutsche Telekom Sr Nt		D	1	2.B FE	4,999,700	102.067	5,103,350	5,000,000	4,999,922		44			2.485	2.486	MS	35,204	124,250	09/13/2016	09/19/2023
27889P AB 9	EcoBank Transnational Jr Nt		D	2	4.C Z	203,376	99.034	203,020	205,000	203,020	(413)	57			8.750	8.871	JD	698	8,969	06/10/2021	06/17/2031

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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
279158 AN 9	Ecopetrol SA Sr Nt		D	1	3.A FE	683,715	111.739	636,910	570,000	636,910	(42,650)	(4,155)			6.875	4.060	AO	6,749	19,594	08/18/2021.	04/29/2030.
279158 AP 4	Ecopetrol SA Sr Nt		D	1	3.A FE	620,000	97.149	602,323	620,000	602,323	(17,677)				4.625	4.625	MN	4,700		10/27/2021.	11/02/2031.
29249F AA 4	Empresa Gen Elec Haina Sr Nt		D	1	3.C FE	213,469	101.022	217,197	215,000	213,496		27			5.625	5.750	MN	1,780		11/01/2021.	11/08/2028.
30217A AC 7	Experian Finance PLC Sr Nt		D	1	2.A FE	2,969,100	102.297	3,068,904	3,000,000	2,974,560		2,722			2.750	2.867	MS	25,896	82,500	12/03/2019.	03/08/2030.
36164Q NA 2	GE Capital Intl Funding Sr Nt		C		2.A FE	1,511,306	120.133	1,505,263	1,253,000	1,503,914		(7,392)			4.418	2.680	MN	7,073	81,029	06/30/2021.	11/15/2035.
39530V AB 4	Greenko Solar Mauritius Sr Nt		D	1	3.B FE	292,250	106.267	308,174	290,000	291,511		(371)			5.950	5.786	JJ	7,285	17,255	11/20/2019.	07/29/2026.
40052V AC 8	Grupo Bimbo SAB De CV Sr Nt		D	1	2.B FE	15,061,755	105.514	15,827,115	15,000,000	15,018,601		(7,028)			3.875	3.822	JD	6,458	581,250	01/08/2015.	06/27/2024.
404280 CH 0	HSBC Holdings PLC Sr Nt Fix to Float		D	2	1.G FE	1,055,375	101.588	1,015,882	1,000,000	1,050,204		(5,171)			2.848	2.192	JD	2,136	28,480	01/13/2021.	06/04/2031.
404280 CT 4	HSBC Holdings PLC Sr Nt Fix to Float		D	1	1.G FE	1,310,000	100.625	1,318,189	1,310,000	1,310,000					2.804	2.804	MN	3,775	18,366	05/17/2021.	05/24/2032.
40435W AB 6	HTA Group LTD Sr Nt		D	2	4.B FE	601,813	104.188	588,661	565,000	588,661	(1,837)	(9,718)			7.000	4.544	JD	1,428	39,550	05/25/2021.	12/18/2025.
423012 AF 0	Heineken NV Sr Nt		C	1	2.A FE	1,028,560	107.857	1,078,567	1,000,000	1,017,405		(2,675)			3.500	3.171	JJ	14,778	35,000	08/03/2017.	01/29/2028.
44962L AG 2	IHS Markit Ltd Sr Nt		D	1	3.A FE	7,478,025	104.416	7,831,185	7,500,000	7,492,596		4,431			4.125	4.190	FA	128,906	309,375	07/19/2018.	08/01/2023.
44963L AC 0	IHS Netherlands Holdco Sr Nt		D	2	4.B FE	330,000	105.929	349,567	330,000	330,000					8.000	8.000	MS	7,553	28,050	09/10/2019.	09/18/2027.
45410L AA 0	India Green Power Hold Sr Nt		D	2	3.C FE	401,875	100.366	401,462	400,000	400,914	(664)	(298)			4.000	3.896	FA	5,733	8,000	02/09/2021.	02/22/2026.
456837 AV 5	ING Groep NV Sr Nt		D	2	1.G FE	2,028,300	99.323	1,986,462	2,000,000	2,026,537		(1,763)			1.726	1.403	AO	8,630	17,260	09/15/2021.	04/01/2027.
456837 AW 3	ING Groep NV Sr Nt Fix to Float		D	2	1.G FE	6,401,038	102.060	6,480,791	6,350,000	6,398,667		(2,371)			2.727	2.632	AO	43,291	86,582	06/30/2021.	04/01/2032.
456873 AD 0	Ingersoll-Rand Lux Finance Nt		D	1	2.B FE	1,642,212	109.274	1,584,472	1,450,000	1,630,160		(12,052)			3.800	1.889	MS	15,306	27,550	06/30/2021.	03/21/2029.
46143N AB 6	Invest Energy Res Ltd Sec Nt		D	1	3.C FE	290,000	107.306	311,186	290,000	290,000					6.250	6.250	AO	3,273	9,063	04/15/2021.	04/26/2029.
46653N AA 0	UZAUTO Motors AJ Sr Nt		D		4.A FE	875,584	97.085	844,637	870,000	844,637	(30,348)	(599)			4.850	4.702	MN	6,681	21,098	06/30/2021.	05/04/2026.
48855K AC 4	Kenbourne Invest SA Sr Nt		D	1	4.A FE	832,070	97.831	811,996	830,000	811,996	(19,870)	(205)			4.700	4.638	JJ	17,229	19,505	06/24/2021.	01/22/2028.
58547D AD 1	Melco Resorts Finance Sr Nt		D	1	3.C FE	642,694	96.595	594,059	615,000	594,059	(40,734)	(3,119)			5.375	4.684	JD	2,479	33,056	01/15/2020.	12/04/2029.
591555 AF 4	Metinvest BV Sr Nt		D		4.A FE	305,750	99.089	307,177	310,000	306,469		320			7.750	7.950	MN	2,936	24,025	10/01/2019.	10/17/2029.
600814 AR 8	Millicom Intl Cellular Sr Nt		D	1	3.B FE	200,000	100.773	201,547	200,000	200,000					4.500	4.500	AO	1,600	9,000	10/19/2020.	04/27/2031.
62954H AD 0	NXP BV/NXP FDG/NXP USA Sr Nt		D	1	2.B FE	1,585,285	106.719	1,547,431	1,450,000	1,578,115		(7,170)			3.400	2.201	MN	8,217	24,650	06/30/2021.	05/01/2030.
62954H AG 3	NXP BV/NXP FDG/NXP USA Sr Nt		D		2.B FE	2,042,969	100.312	2,056,400	2,050,000	2,043,368		400			2.500	2.539	MN	7,118	25,625	05/04/2021.	05/11/2031.
632525 AS 0	National Australia BankLimited Sr Nt Fix		D	2	2.A FE	10,842,900	106.436	10,643,580	10,000,000	10,797,918		(44,982)			3.933	2.760	FA	162,783	196,650	07/01/2021.	08/02/2034.
716473 AE 3	Petrofac Ltd Sec Nt		D	1	3.C FE	554,593	101.978	571,076	560,000	554,688		95			9.750	9.998	MN	7,887		11/29/2021.	11/15/2026.
71647N BJ 7	Petrobras Global Finance Sr Nt		D	1	3.C FE	1,052,303	92.792	1,054,117	1,136,000	1,032,898	(19,651)	247			5.500	6.033	JD	3,645	31,240	10/26/2021.	06/10/2051.
71654Q BX 9	Petroleos Mexicanos Sr Nt		D	1	3.C FE	562,255	82.359	572,393	695,000	563,887		1,632			5.625	7.301	JJ	17,158	19,547	03/17/2021.	01/23/2046.
71677W AA 0	Petrorio Luxembourg SARL Sr Nt		D	1	4.A FE	565,000	99.521	562,293	565,000	562,293	(2,707)				6.125	6.125	JD	2,115	17,303	06/02/2021.	06/09/2026.
73181L AB 7	Polyus Finance PLC Sr Nt		D	1	3.A FE	570,000	97.307	554,648	570,000	554,648	(15,352)				3.250	3.250	AO	3,962		10/07/2021.	10/14/2028.
75975A AA 8	Renew Power Pvt Ltd 1st Lien Nt		D	1	3.C FE	265,000	103.979	275,544	265,000	265,000					5.875	5.875	JJ	6,573	15,569	01/21/2020.	03/05/2027.
822582 AY 8	Shell International Finance Sr Nt		C	1	1.D FE	1,095,226	125.477	1,091,646	870,000	1,091,619		(3,606)			4.550	2.948	FA	15,284	19,793	06/30/2021.	08/12/2043.
822582 BE 1	Shell International Finance Sr Nt		D	1	1.D FE	4,810,080	117.145	4,685,804	4,000,000	4,787,648		(22,432)			4.125	2.394	MN	22,917	82,500	07/15/2021.	05/11/2035.
822582 BQ 4	Shell International Finance Sr Nt		D	1	1.D FE	1,889,572	116.907	1,952,354	1,670,000	1,885,684		(3,888)			4.000	3.230	MN	9,463	66,800	04/27/2021.	05/10/2046.
82481L AC 3	Shire Acq Inv Ireland DA Sr Nt		D	1	2.B FE	28,623,990	102.827	29,819,685	29,000,000	28,896,586		57,210			2.875	3.089	MS	226,965	833,750	11/18/2016.	09/23/2023.
82481L AD 1	Shire Acq Inv Ireland DA Sr Nt		D	1	2.B FE	4,003,320	106.130	4,245,192	4,000,000	4,001,731		(335)			3.200	3.190	MS	34,844	128,000	10/06/2016.	09/23/2026.
82620K AE 3	Siemens Financieringsmat Sr Nt		D	1	1.E FE	12,930,320	105.923	13,770,003	13,000,000	12,973,752		7,099			3.250	3.313	MN	39,903	422,500	10/09/2015.	05/27/2025.
82620K AM 5	Siemens Financieringsmat Nt		D	1	1.E FE	2,881,425	108.471	2,711,785	2,500,000	2,868,918		(10,665)			3.300	2.496	MS	24,292	82,500	10/27/2020.	09/15/2046.

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
82620K BE 2	Siemens Financieringsmat Sr Nt		D	1	1.E FE	3,220,679	99.822	3,219,243	3,225,000	3,220,995		316			2.150	2.165	MS	21,186	34,669	03/02/2021.	03/11/2031.
83051G AS 7	Skandinaviska Enskilda Sr Nt		D		1.D FE	14,978,700	98.556	14,783,415	15,000,000	14,980,916		2,216			0.650	0.698	MS	30,333		08/31/2021.	09/09/2024.
86389Q AG 7	Studio City Finance Ltd Sr Nt		D	1	4.A FE	585,000	89.954	526,232	585,000	526,232	(58,768)				5.000	5.000	JJ	13,488	14,706	01/05/2021.	01/15/2029.
88034Q AC 1	Tengizchevroil Fin Co Inc Sec Nt		D	1	2.C FE	311,658	100.012	315,037	315,000	312,075		290			3.250	3.375	FA	3,868	10,863	07/15/2020.	08/15/2030.
88167A AE 1	Teva Pharmaceuticals NE Sr Nt		C	1	3.C FE	10,783,514	94.325	10,375,761	11,000,000	10,351,622	(181,538)	25,974			3.150	3.474	AO	86,625	331,223	06/25/2021.	10/01/2026.
88332E AA 1	Bidvest Group Sr Nt		D	2	3.B FE	685,500	99.504	681,602	685,000	681,602	(3,870)	(28)			3.625	3.605	MS	6,760		09/30/2021.	09/23/2026.
899415 AE 3	Tullow Oil Plc Sr Nt		D	1	5.B FE	435,000	82.169	357,436	435,000	357,436	68,161				7.000	7.000	MS	10,150	30,450	03/16/2018.	03/01/2025.
902133 AR 8	Tyco Electronics Group Sr Nt		D	2	1.G FE	1,658,646	104.854	1,677,670	1,600,000	1,621,605		(8,810)			3.450	2.849	FA	23,000	55,200	08/01/2017.	08/01/2024.
902613 AE 8	UBS Group AG Sr Nt Fix to Float		D	2	1.G FE	1,139,677	96.895	1,123,983	1,160,000	1,140,536		859			2.095	2.282	FA	9,451	12,151	06/30/2021.	02/11/2032.
902674 YA 2	UBS AG London BRH Sr Nt		D	2	1.D FE	2,996,070	100.281	3,008,433	3,000,000	2,999,398		1,972			1.750	1.817	AO	10,208	52,500	04/14/2020.	04/21/2022.
90352J AE 3	UBS Grp Fdg Switzerland Sr Nt		D	2	1.G FE	999,969	101.196	1,011,958	1,000,000	999,991		5			2.859	2.860	FA	10,801	28,590	08/07/2017.	08/15/2023.
91823N 2A 0	Veon Holdings BV Sr Nt		D	1	3.A FE	851,870	97.602	829,615	850,000	829,615	(22,092)	(162)			3.375	3.336	MN	2,869	24,975	05/25/2021.	11/25/2027.
918374 AA 7	VTR Finance BV Sr Nt		D	1	4.A FE	681,888	104.610	679,964	650,000	669,362	(7,051)	(5,475)			6.375	4.900	JJ	19,107	21,608	08/20/2021.	07/15/2028.
92856H AB 0	Vivo Energy Investments Sr Nt		D	1	3.A FE	390,000	104.500	407,550	390,000	390,000					5.125	5.125	MS	5,219	19,988	09/17/2020.	09/24/2027.
92857W BU 3	Vodafone Group PLC Sr Nt	LS...	D	1	2.B FE	5,835,950	116.678	5,833,875	5,000,000	5,816,554		(16,614)			4.250	3.359	MS	61,389	212,500	10/28/2020.	09/17/2050.
98313R AH 9	Wynn Macau LTD Sr Nt		D	2	4.B FE	430,375	91.465	379,578	415,000	379,578	(48,114)	(2,642)			5.625	4.702	FA	8,105	19,688	04/22/2021.	08/26/2028.
A3158# AH 2	Hofer Financial Services GmbH Sr Nt Ser		D		1.G PL	10,000,000	104.759	10,475,940	10,000,000	10,000,000					3.790	3.790	MS	100,014	379,000	09/26/2018.	09/26/2023.
G1745* AG 6	Brookfield Utilities UK PLC Priv Pl Nt (		B	1	2.B FE	15,238,000	103.618	14,021,534	13,532,000	13,532,000				(138,000)	4.050	4.050	AO	112,654	558,556	04/17/2013.	04/17/2023.
G4588# BQ 3	Intermediate Capital Group Plc Sr Nt		D		2.C	10,000,000	106.666	10,666,570	10,000,000	10,000,000					4.760	4.760	AO	88,589	476,000	04/24/2019.	04/24/2024.
G6714R AD 9	Odebrecht Finance LTD Sr Nt		D		6. FE	232,215	4.335	83,043	1,915,548	83,043	(107,024)	(42,149)				31.853	AO		92,429	10/25/2021.	10/25/2029.
G6714U AA 8	Odebrecht Finance LTD Sr Nt - Holdco		D		6. *	28,755	0.588	17,348	2,949,279	17,348	(11,418)	1,734	11,982			12.210	MS			02/17/2021.	09/10/2058.
M8903B AS 1	Turkcell Iletisim Hizmet Sr Nt		D	1	3.C FE	446,204	95.943	446,135	465,000	440,716	(8,532)	1,933			5.800	6.457	AO	5,993	26,970	08/14/2020.	04/11/2028.
X5151* AD 2	Landsvirkjun Sr Nt Ser A		D		2.A FE	10,000,000	100.489	10,048,940	10,000,000	10,000,000					4.010	4.010	MS	125,869	401,000	03/08/2018.	03/08/2022.
X5151* AE 0	Landsvirkjun Sr Nt Ser B		D		2.A FE	10,000,000	103.019	10,301,890	10,000,000	10,000,000					4.120	4.120	MS	129,322	412,000	03/08/2018.	03/08/2023.
X5151* AH 3	Landsvirkjun Sr Nt Ser A		D		2.A	19,000,000	101.366	19,259,464	19,000,000	19,000,000					2.510	2.510	MS	139,096	476,900	03/16/2020.	03/16/2023.
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						2,737,839,342	XXX	2,812,299,081	2,679,020,615	2,717,093,579	(2,718,248)	(6,413,312)	369,957	(138,000)	XXX	XXX	XXX	25,876,057	79,927,587	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																					
000759 CV 0	American Business Fin Svcs Inc RMBS Ser			4	1.D FM	2,881,357	90.553	3,348,169	3,697,461	2,881,357					5.902	10.412	MON	18,185	69,332	12/30/2020.	09/15/2033.
00179V AB 2	AMSR Trust RMBS Ser 2021-SFR2 Cl B				1.D FE	8,499,725	96.596	8,210,626	8,500,000	8,499,095		(630)			1.777	1.767	MON	12,587	60,418	06/23/2021.	08/17/2026.
00441X AD 6	ACE Securities Corp RMBS Ser 2006-NC2 Cl			4	1.D FM	1,665,329	38.571	1,358,190	3,521,264	1,358,190	(295,071)				0.253	7.056	MON	124	62,266	03/01/2017.	07/25/2036.
03464R AA 1	Angel Oak Mortgage Trust RMBS Series 202			4	1.A	1,162,769	100.000	1,162,790	1,162,790	1,162,790		916			2.466	2.305	MON	2,390	28,674	01/17/2020.	12/25/2059.
05950T AF 2	Banc of America Mtg Securities RMBS Ser			4	1.D FM	157,007	87.553	147,176	168,100	158,685		155			3.195	4.855	MON	448	5,353	08/20/2008.	11/20/2046.
12567A AP 2	Citimortgage Alternative Ln Tr RMBS Ser			4	1.D FM	372,739	91.381	403,373	441,417	372,739					5.500	13.000	MON	2,023	22,548	03/29/2017.	03/25/2022.
12638P AB 5	Credit Suisse Mtg Cap Cft RMBS Ser 2007-			4	5.B FM	1,658,730	44.400	1,570,515	3,537,197	1,570,515	89,006				5.837	35.035	MON	17,205	61,003	05/10/2007.	04/25/2037.
12668B EJ 8	CWMBS Inc RMBS Ser 2005-85CB Cl 2A4			4	1.D FM	2,307,443	94.699	2,444,164	2,580,990	2,307,443					5.500	8.235	MON	11,830	141,757	02/28/2006.	02/25/2036.
16163Y AC 8	Chase Mortgage Finance Corpora RMBS Ser			4	1.A	7,381,638	101.277	7,384,988	7,291,886	7,325,560		6,480			3.750	3.456	MON	22,787	273,446	10/28/2016.	04/25/2045.
16165V AM 0	Chaseflex Tr RMBS Ser 2007-1 Cl 2A9			4	1.D FM	518,813	46.902	330,571	704,811	330,571	(90,569)	1,338			6.000	16.115	MON	3,524	41,150	03/29/2017.	02/25/2037.
17323M AA 3	Citigroup Mtg Loan Tr RMBS Ser 2015A Cl			4	1.A	74,760	99.997	74,339	74,341	74,407		(327)			3.500	2.987	MON	217	2,602	03/16/2020.	06/25/2058.
17323T AA 8	Citigroup Mtg Loan Tr RMBS Ser 2015-RP2			4	1.A	1,139,805	101.600	1,164,785	1,146,446	1,141,791		(556)			3.500	3.586	MON	3,344	40,126	06/09/2015.	01/25/2053.
17326Q AA 1	Citigroup Mortage Ln Trust Inc RMBS Ser			4	1.A	3,185,986	101.529	3,091,001	3,044,466	3,108,153		(71,052)			3.000	0.349	MON	7,611	91,334	03/04/2020.	09/25/2064.

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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
32052W AC 3	First Horizon Mtg PT Tr RMBS Ser 2007-FA			4	4.B FM	768,600	59.022	675,816	1,145,016	675,816	(92,783)				6.250	20.143	MON	5,964	71,524	03/01/2017	08/25/2037
33767J AJ 1	Firstkey Homes RMBS Ser 2020-SFR2 Cl E				2.C FE	1,011,157	99.233	1,006,865	1,014,645	1,011,178		21			2.668	2.744	MON	2,256		12/15/2021	10/19/2037
33767M AG 0	FirstKey Homes RMBS Ser 2020-SFR1 Cl D				2.B FE	2,225,953	98.463	2,166,177	2,200,000	2,222,742		(3,211)			2.241	1.932	MON	4,109	20,543	06/30/2021	09/17/2025
33767M AJ 4	FirstKey Homes RMBS SEr 2020-SFR1 Cl E				2.C FE	2,553,125	99.678	2,491,940	2,500,000	2,546,748		(6,377)			2.791	2.241	MON	5,815	29,073	06/30/2021	08/17/2037
33767W AC 7	FirstKey Homes RMBS Ser 2021-SFR1 Cl B			4	1.C FE	6,499,752	96.634	6,281,184	6,500,000	6,516,948		17,196			1.788	1.718	MON	9,685	43,905	06/29/2021	08/17/2028
337925 ES 6	First Plus Home Ln Owner Tr RMBS Ser 199			4	1.D FM	32,642	9.777	19,713	201,622	19,713	33,910	12,883	122,851		7.510	7.510	MON	1,262	15,142	03/29/2017	12/10/2024
35729T AD 4	Fremont Home Loan Owner Tr RMBS Ser 2006			4	3.B FM	1,437,562	50.592	1,414,009	2,794,943	1,414,009	(23,553)				0.252	6.116	MON	96	7,133	03/01/2017	10/25/2036
36228F C3 8	GS Mortgage Securities Corp RMBS Ser 200			4	1.A FM	2,427	100.000	2,428	2,428	2,424					4.650	4.662	MON	9	113	02/12/2004	11/25/2033
362341 Q6 9	GSAA Home Equity Tr RMBS Ser 2005-9F Cl1			4	1.D FM	586,867	99.895	638,350	639,024	586,867					5.500	7.908	MON	2,929	35,125	03/09/2006	12/25/2035
36263V AB 3	GS Mortgage-Backed Securities RMBS Ser 2				1.A Z	5,677,044	99.858	5,649,534	5,657,596	5,676,929		(115)			2.500	2.460	MON	11,787	11,787	12/03/2021	04/25/2052
39538W CZ 9	Greenpoint Mtg Funding Tr RMBS Ser 2005-			4	1.A FM	20,317	91.754	33,357	36,355	20,317					0.290	5.838	MON	5	95	11/14/2007	09/15/2030
39539M AA 7	Greenpoint Mtg Funding Tr RMBS Ser 2007-			4	1.A FM	1,246,047	98.620	1,316,508	1,334,933	1,246,047					0.323	1.755	MON	60	5,363	08/28/2007	06/25/2037
41164Y AB 7	Harborview Mtg Loan Tr RMBS Ser 2007-4 C			4	1.A FM	1,367,862	94.065	1,320,094	1,403,385	1,371,758		(5,202)			0.324	0.734	MON	152	4,411	08/28/2007	07/19/2047
45254N MY 0	IMPAC CMB Tr RMBS Ser 2005-2 Cl 1A1			4	1.A FM	784,356	98.857	796,225	805,428	784,356					0.623	1.311	MON	70	5,069	02/25/2005	04/25/2035
456652 AA 4	Indymac Indx Mtg Ln Tr RMBS Ser 2007-A1			4	1.D FM	825,799	52.884	645,816	1,221,194	645,816	(82,664)				6.000	18.851	MON	6,106	69,126	03/01/2017	08/25/2037
46185H AA 0	Invitation Homes Tr RMBS Ser 2018-SFR2 C			4	1.A FE	7,291,587	100.012	7,292,455	7,291,587	7,291,587					1.009	1.010	MON	3,064	74,233	04/20/2018	06/17/2037
46592W BP 0	JP Morgan Mtg Tr RMBS Ser 2021-12 Cl A15				1.A	8,884,413	99.179	8,852,980	8,926,255	8,884,672		258			2.500	2.561	MON	18,596		11/30/2021	02/25/2052
46653Q AC 9	JP Morgan Mtg Tr RMBS Ser 2021-14 Cl A3			4	1.A FE	9,844,597	99.847	9,880,481	9,895,621	9,844,714		117			2.500	2.547	MON	20,616	20,616	11/23/2021	05/25/2052
46654T BQ 0	JP Morgan Mtg Tr RMBS Ser 2021-15 Cl A15				1.B FE	9,415,891	99.031	9,415,891	9,508,000	9,415,899		7			2.500	2.563	MON	19,808		12/20/2021	06/25/2052
542514 HT 4	Long Beach Mtg Loan Tr RMBS Ser 2004-4 C			4	1.A FM	4,735,601	99.353	5,032,019	5,064,814	4,894,060		50,894			1.002	1.861	MON	987	51,334	09/29/2015	10/25/2034
55275B AD 9	Master Asset Bkd Sec Tr RMBS Ser 2006-NC			4	1.D FM	1,402,590	49.236	1,214,594	2,466,897	1,214,594	(187,996)				0.253	3.466	MON	87	10,037	08/20/2008	08/25/2036
55275S AR 1	MASTR Alternative Loans Tr RMBS Ser 2007			4	1.D FM	497,678	26.642	167,694	629,438	167,694	(193,218)	38,237			6.000	16.421	MON	3,147	31,609	03/01/2017	01/27/2022
59020U YN 9	Merrill Lynch Mortgage Tr RMBS Ser 2005-			4	1.A FM	1,425,443	100.000	1,477,143	1,477,143	1,444,134		(3,580)			3.008	3.345	MON	3,703	46,898	10/04/2013	06/25/2035
59166E AA 3	Metlife Securitization Trust RMBS Ser 20			4	1.A	760,857	104.227	781,887	750,178	757,051		(1,647)			3.750	3.284	MON	2,344	28,131	04/26/2019	04/25/2058
59980Y AB 1	Mill City Mortgage Trust RMBS Ser 2018-4			4	1.A	9,332,566	102.435	9,085,008	8,869,021	9,175,517		(93,724)			3.500	1.600	MON	25,868	310,416	02/28/2020	04/25/2066
59981T AL 9	Mill City Mortgage Trust RMBS Ser 2019-G				1.A	3,221,355	101.775	3,102,087	3,048,000	3,206,019		(15,336)			3.250	1.998	MON	8,255	41,275	07/21/2021	08/25/2059
64828M AA 5	New Residential Mtg Ln Tr RMBS Ser 2017-			4	1.A	1,139,558	104.949	1,182,835	1,127,055	1,135,029		(1,376)			4.000	3.785	MON	3,757	45,082	04/13/2018	04/25/2057
64828Y AQ 4	New Residential Mtg Ln Tr RMBS Ser 2014-			4	1.A FE	897,861	104.212	915,649	878,641	889,404		(2,197)			3.750	3.450	MON	2,746	32,949	08/12/2015	05/25/2054
64828Y AR 2	New Residential Mtg Ln Tr RMBS Ser 2014-			4	1.A FE	1,542,369	104.212	1,569,684	1,506,241	1,525,749		(4,017)			3.750	3.425	MON	4,707	56,484	10/02/2014	05/25/2054
64829C AD 0	New Residential Mtg Ln Tr RMBS Ser 2015-			4	1.A	1,126,504	103.835	1,142,127	1,099,940	1,115,798		(65)			3.750	3.402	MON	3,437	41,248	06/23/2015	04/25/2052
64830B AA 5	New Residential Mtg Ln Tr RMBS Ser 2017-			4	1.A	3,961,687	105.032	4,025,224	3,832,397	3,917,350		(10,346)			4.000	3.417	MON	12,775	153,244	10/10/2017	08/27/2057
64830D AB 9	New Residential Mtg Ln Tr RMBS Ser 2019-			4	1.A	7,781,827	104.230	7,585,933	7,278,049	7,663,814		(57,481)			4.250	2.329	MON	25,776	309,205	02/28/2020	12/25/2057
64830G AB 2	New Residential Mtg Ln Tr RMBS Ser 2018-			4	1.A	8,055,375	104.170	8,103,806	7,779,413	7,992,827		(34,119)			4.000	3.256	MON	25,931	311,177	03/13/2020	12/25/2057
64830H AA 2	New Residential Mtg Ln Tr RMBS Ser 2019-			4	1.A	7,686,439	102.713	7,790,474	7,584,723	7,638,403		(23,929)			3.250	2.702	MON	20,542	246,503	07/31/2019	02/25/2049
64830K AA 5	New Residential Mtg Ln Tr RMBS Ser 2018-			4	1.A	6,340,882	105.050	6,221,696	5,922,599	6,238,246		(41,493)			4.500	2.791	MON	22,210	266,517	10/10/2019	05/25/2058
64830T AD 0	New Residential Mtg Ln Tr RMBS Ser 2020-			4	1.A	3,950,671	104.348	4,008,330	3,841,317	3,926,705		(10,975)			3.500	2.833	MON	11,204	134,446	01/09/2020	10/25/2059
64830W AD 3	New Residential Mtg Ln Tr RMBS Ser 2019-			4	1.A	4,978,833	103.968	5,028,688	4,836,747	4,943,097		(1,883)			3.500	2.740	MON	14,107	169,286	08/07/2019	12/25/2058
65535V CN 6	Nomura Asset Sec Corp RMBS Ser 2004-AP1			4	1.A FM	1,270	100.718	1,279	1,270	1,269					4.766	4.747	MON	5	62	02/05/2004	03/25/2034
65535V US 5	Nomura Asset Sec Corp RMBS Ser 2006-AR2			4	1.D FM	396,599	30.382	385,591	1,269,164	396,599					0.302	26.358	MON	53	15,905	08/20/2008	04/25/2036
75115L AA 5	Residential Accredit Loans Inc RMBS Ser			4	1.D FM	1,103,024	95.070	1,223,568	1,287,018	1,103,024					0.353	5.237	MON	63	5,149	08/29/2007	08/25/2037

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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
75970J AB 2	Renaissance Home Equity Ln Tr RMBS Ser 2			4	1.D FM	304,617	12.462	336,759	2,702,372	304,617					0.333	36.323	MON	125	7,616	12/30/2020	04/25/2037
761143 AD 8	Residential Asset Sec Tr RMBS Ser 2007-A			4	1.D FM	1,507,060	56.975	1,657,110	2,908,506	1,507,060			129,058		6.250	26.291	MON	15,148	159,218	03/01/2017	09/25/2037
78472J AE 3	SPS Servicer Advance Rec Tf LBASS Ser 20			4	1.A FE	13,157,479	100.718	13,254,541	13,160,000	13,158,046		482			1.830	1.841	MON	10,703	239,490	10/23/2020	11/15/2055
81746H AB 7	Sequoia Mtg Tr RMBS Ser 2017-CH1 Cl A2			4	1.A	185,588	100.820	184,440	182,939	183,236		(1,600)			3.500	2.907	MON	534	6,396	09/20/2017	10/25/2047
86359B JU 6	Structured Asset Sec Corp RMBS Ser 2004-			4	1.A FM	175	100.000	175	175	175					5.130	5.151	MON	1	9	02/20/2004	03/25/2034
872227 AA 1	TBW Mtg Backed RMBS PTC Ser 2007-2 Cl A1			4	1.D FM	2,037,147	47.826	1,582,276	3,308,395	1,582,276	(71,494)				5.965	22.494	MON	16,444	61,858	05/23/2007	07/25/2037
89173F AA 8	Towd Point Mortgage Tr RMBS Ser 2017-1 C			4	1.A	2,637,463	100.712	2,710,440	2,691,289	2,672,183		14,333			2.750	3.758	MON	6,168	74,010	03/01/2019	10/25/2056
89175M AA 1	Towd Point Mortgage Tr RMBS Ser 2018-3 C			4	1.A	3,696,575	103.758	3,634,192	3,502,566	3,640,107		(39,610)			3.750	2.025	MON	10,946	131,346	03/11/2020	05/25/2058
89175M AB 9	Towd Point Mortgage Tr RMBS Ser 2018-3 C			4	1.A	7,579,534	104.767	7,346,276	7,012,000	7,432,185		(110,060)			3.620	2.296	MON	21,152	256,300	03/11/2020	05/25/2058
89176L AC 8	Towd Point Mortgage Tr RMBS Ser 2018-6 C			4	1.A	7,987,305	104.319	7,823,918	7,500,000	7,824,564		(89,885)			3.750	2.600	MON	23,438	281,250	03/12/2020	03/25/2058
89177B AA 3	Towd Point Mortgage Tr RMBS Ser 2019-1 C			4	1.A	4,653,834	104.122	4,875,355	4,682,353	4,662,161		4,869			3.678	3.829	MON	14,350	159,501	01/24/2019	03/25/2058
89178B AA 2	Towd Point Mortgage Tr RMBS Ser 2019-4 C			4	1.A	4,302,496	102.001	4,346,459	4,261,184	4,284,395		(10,061)			2.900	2.481	MON	10,298	123,574	11/04/2019	07/25/2059
89178B AB 0	Towd Point Mortgage Tr RMBS Ser 2019-4 C			4	1.A	3,493,768	103.811	3,570,053	3,439,000	3,474,481		(12,266)			3.250	2.962	MON	9,314	111,768	11/04/2019	07/25/2059
89613J AA 8	Tricon American Homes RMBS Ser 2020-SFR2			4	1.A FE	316,596	95.767	303,202	316,603	316,555		(36)			1.482	1.469	MON	391	4,966	10/27/2020	11/17/2027
89613J AC 4	Tricon American Homes RMBS Ser 2020-SFR2			4	1.D FE	2,448,908	95.420	2,344,460	2,457,000	2,449,954		1,064			1.832	1.876	MON	3,751	24,623	06/16/2021	11/17/2027
92837D AA 5	Visio RMBS Ser 2019-2 Cl A1			4	1.A	6,147,625	100.437	6,156,157	6,129,348	6,135,202		(9,830)			2.722	2.526	MON	13,903	166,841	03/10/2020	11/25/2054
92837D AB 3	Visio RMBS Ser 2019-2 Cl A2			4	1.A	864,534	100.478	868,688	864,556	863,779		(570)			2.924	2.861	MON	2,107	25,280	10/25/2019	11/25/2054
939348 AE 8	Washington Mutual MSC Mtg PT RMBS Ser 20			4	1.D FM	999,761	92.422	1,202,029	1,300,586	999,761					2.732	8.188	MON	2,961	35,496	03/23/2007	04/25/2037
3399999. Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						224,141,553	XXX	222,832,356	235,918,138	221,306,956	(914,432)	(514,306)	251,909	0	XXX	XXX	XXX	568,102	5,489,766	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																					
05359A AA 1	Aventura Mall Tr Ser 2018-AVM Cl A			4	1.A	6,143,672	111.188	6,115,318	5,500,000	6,129,653		(14,019)			4.112	2.225	MON	18,848	18,848	11/03/2021	07/05/2040
05491L AE 8	Barclays Commercial Mtg Sec CMBS Ser 201			4	1.A	7,209,999	96.030	6,722,100	7,000,000	7,102,211		(21,486)			3.391	3.051	MON	17,143	237,370	08/05/2016	08/14/2036
056083 AG 3	BXP Trust CMBS Ser 2017 Cl GM B			4	1.A	11,451,524	104.994	11,759,373	11,200,000	11,369,901		(19,777)			3.425	3.118	MON	31,965	347,237	12/02/2021	06/13/2039
06427D AQ 6	Bank of America Comm Mtg CMBS Ser 2017-B			4	1.A	5,149,864	104.388	5,219,400	5,000,000	5,047,773		(22,126)			3.366	2.903	MON	14,025	168,300	02/02/2017	02/15/2050
06540W BD 4	BANK CMBS Ser 2019-BN19 Cl A3			4	1.A	21,990,464	107.234	22,658,586	21,130,000	21,820,932		(83,642)			3.183	2.695	MON	56,047	644,717	03/17/2020	08/15/2061
07332V BD 6	Barclays Comm Mort Sec CMBS Ser 2017-C1			4	1.A	10,711,251	107.970	11,228,911	10,400,000	10,564,637		(29,833)			3.674	3.325	MON	31,841	350,255	02/16/2017	02/15/2050
08160K AE 4	Benchmark Mortgage Trust CMBS Ser 2019-B			4	1.A	6,371,028	105.665	6,508,958	6,160,000	6,334,406		(20,705)			2.928	2.526	MON	15,030	180,365	03/16/2020	12/15/2072
08162F AE 3	Benchmark Mtg Tr CMBS Ser 2019-B12 Cl A5			4	1.A	1,609,369	106.760	1,756,195	1,645,000	1,615,031		3,225			3.116	3.396	MON	4,271	51,252	03/19/2020	08/15/2052
08163K BG 5	Benchmark Mtg Tr CMBS Ser 2021-B30 Cl A5				1.A	5,149,923	103.296	5,164,815	5,000,000	5,148,181		(1,742)			2.576	2.239	MON	10,733	10,733	10/29/2021	11/15/2054
08163L AG 4	Benchmark Mtg Tr CMBS Ser 2020-B21 Cl A5			4	1.A	10,299,980	98.553	9,855,340	10,000,000	10,267,634		(29,803)			1.978	1.637	MON	16,479	197,750	11/20/2020	12/15/2053
08163M AE 7	Benchmark Mtg Tr CMBS Ser 2021-B31 Cl A5				1.A FE	6,179,563	104.068	6,244,074	6,000,000	6,179,147		(417)			2.669	2.331	MON	13,345		12/08/2021	12/15/2054
12515G AE 7	CD Commercial Mortgage Tr CD 2017-CD3 AA			4	1.A	5,149,650	104.577	5,228,735	4,999,913	5,051,283		(20,659)			3.453	3.001	MON	14,387	172,647	01/27/2017	02/10/2050
12515H AZ 8	CD Comm Mtg Tr CMBS Ser 2017-CD5 Cl A4			4	1.A	3,398,867	107.277	3,540,128	3,300,000	3,356,904		(10,086)			3.431	3.083	MON	9,435	113,223	07/24/2017	08/01/2050
12591U AD 5	Comm Mortgage Trust CMBS Ser 2014-UBS2 C			4	1.A	7,311,985	102.589	7,283,087	7,099,280	7,125,518		(16,385)			3.472	3.025	MON	20,541	261,157	03/03/2014	03/10/2047
12593J BE 5	Comm Mortgage Trust CMBS Ser 2015-CR24 C			4	1.A	14,153,925	104.657	14,667,042	14,014,419	14,043,117		(11,273)			3.432	3.288	MON	40,081	523,001	07/24/2015	08/10/2055
12593Y BC 6	Comm Mortgage Trust CMBS Ser 2016-CR28 C			4	1.A	2,432,700	104.292	2,463,274	2,361,906	2,380,603		(5,519)			3.525	3.066	MON	6,938	83,257	01/27/2016	02/10/2049
12594P AW 1	Credit Suisse Mortgage Trust CMBS Ser 20			4	1.A	3,887,646	104.435	3,941,813	3,774,428	3,805,629		(16,360)			3.565	3.085	MON	11,214	134,570	12/14/2016	12/15/2049
12597N AS 2	CSAIL Commercial Mtg Tr CMBS Ser 20-C19			4	1.A	12,359,916	102.115	12,253,812	12,000,000	12,299,404		(34,810)			2.561	2.220	MON	25,608	307,296	03/11/2020	03/15/2053
17291E AX 9	Citigroup Comm Mtg Tr CMBS Ser 2016-P6 C			4	1.A	3,244,400	105.093	3,310,396	3,149,968	3,180,815		(12,960)			3.512	3.064	MON	9,219	110,627	12/06/2016	12/10/2049

SCHEDULE D - PART 1

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

1	2	Codes 3	4	5	6	7	Fair Value 8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
17326C AZ 7	Citigroup Comm Mtg Tr CMBS Ser 2017-B1 C			4	1.A	25,749,200	107.652	26,913,050	25,000,000	25,436,028		(75,942)			3.458	3.111	MON	72,042	864,500	08/15/2017	08/15/2027
17328H BD 2	Citigroup Comm Mtg Tr CMBS Ser 2019-GC43			4	1.A	5,740,371	106.154	5,838,476	5,500,000	5,698,392		(23,737)			3.038	2.521	MON	13,924	167,090	03/17/2020	11/10/2052
17328R AZ 2	Citigroup Comm Mtg Tr CMBS Ser 2020-GC46			4	1.A	5,819,207	103.913	5,871,107	5,650,000	5,789,505		(16,240)			2.717	2.377	MON	12,793	153,510	02/13/2020	01/15/2053
22945D AN 3	CSAIL Commercial Mtg Tr CMBS Ser 2019-C1			4	1.D FE	1,731,561	1.643	1,260,510		1,318,117		(149,560)			0.248	4.632	MON	15,855	214,319	03/01/2019	03/15/2052
36257H BP 0	GS Mortgage Securities Trust CMBS Ser 20			4	1.A	1,135,427	106.845	1,191,320	1,115,000	1,131,728		(2,101)			3.160	2.940	MON	2,936	35,234	03/18/2020	07/10/2052
46639N AR 2	JPMBB Comm Mtg Sec Tr CMBS Ser 2013-C12			4	1.A	3,222,202	100.456	3,142,632	3,128,369	3,127,697		(7,691)			3.157	2.678	MON	8,230	98,763	06/14/2013	07/15/2045
46868R AA 2	Jackson Park Trust CMBS Ser 2019-LIC Cl			4	1.A	9,967,949	102.677	9,754,287	9,500,000	9,952,656		(15,293)			2.766	2.098	MON	21,898	65,693	09/16/2021	10/14/2039
50190D AE 6	Ladder Capital Comm Mtg CMBS Ser 2017-LC			4	1.A	6,528,853	104.803	6,643,456	6,339,000	6,413,985		(26,800)			3.357	2.908	MON	17,733	212,800	06/22/2017	07/12/2050
61691G AQ 3	Morgan Stanley BAML Tr CMBS Ser 2016-C32			4	1.A	2,841,704	104.937	2,895,302	2,759,099	2,785,001		(11,315)			3.514	3.056	MON	8,080	96,993	12/06/2016	12/15/2049
61691U BE 8	Morgan Stanley Capital I Tr CMBS Ser 201			4	1.A	6,549,844	106.929	6,415,752	6,000,000	6,453,814		(53,705)			3.127	2.072	MON	15,635	187,620	03/10/2020	11/15/2029
61762M BU 4	Morgan Stanley BAML Tr CMBS Ser 2013-C10			4	1.A	1,289,794	101.702	1,273,553	1,252,244	1,253,617		(3,013)			3.912	3.447	MON	4,082	54,055	06/24/2013	07/15/2046
61763X BF 2	Morgan Stanley BAML Tr CMBS Ser 2014-C18			4	1.A	32,376,566	101.487	32,881,853	32,400,000	32,360,905		(2,850)			3.749	3.768	MON	104,597	1,199,263	09/20/2016	08/15/2031
61763X BH 8	Morgan Stanley BAML Tr CMBS Ser 2014-C18			4	1.D	4,525,840	100.325	4,514,603	4,500,000	4,512,392		(4,873)			3.996	3.901	MON	15,485	182,318	02/20/2019	08/15/2031
61764X BG 9	Morgan Stanley BAML Tr CMBS Ser 2015-C21			4	1.A	5,723,633	102.490	5,695,553	5,557,157	5,587,882		(12,783)			3.150	2.698	MON	14,588	175,050	02/13/2015	03/15/2048
74824D AG 5	Queens Center Mtg Tr CMBS Ser 2013-QCA C			4	1.A	8,120,112	102.698	9,037,442	8,800,000	8,517,690		82,664			3.376	4.520	MON	24,757	297,088	09/20/2016	01/11/2037
90270R BF 0	UBS-Barclays Comm Mort Tr CMBS Ser 2012-			4	1.A FM	1,391,816	100.349	1,408,663	1,403,770	1,402,490		823			2.459	2.600	MON	2,876	37,551	06/14/2013	12/10/2045
90276C AE 1	UBS Commercial Mtg Tr CMBS Ser 2017-C2 C			4	1.A	4,119,938	107.331	4,293,244	4,000,000	4,069,115		(12,241)			3.487	3.138	MON	11,623	139,480	07/31/2017	08/15/2050
92939K AJ 7	WFRBS Commercial Mtg Tr CMBS Ser 2014-C2			4	1.A FE	2,000,000	1.295	656,792		699,775		(216,660)			0.410	4.093	MON	17,317	240,009	10/28/2014	11/15/2047
94988M AA 8	Wells Fargo Comm Mtg Tr CMBS Ser 2013-BT			4	1.A	10,560,547	102.058	10,205,830	10,000,000	10,086,793		(76,201)			3.544	2.758	MON	29,533	354,400	04/09/2015	04/16/2035
94989E AH 0	Wells Fargo Comm Mtg Tr CMBS Ser 2015-LC			4	1.A FE	6,240,398	2.958	1,890,869		2,038,836		(622,682)			1.300	3.613	MON	69,257	874,678	03/26/2015	04/15/2050
95000C BC 6	Wells Fargo Comm Mtg Tr CMBS Ser 2016-NX			4	1.A	8,461,078	104.016	8,544,597	8,214,703	8,279,177		(19,063)			3.382	2.927	MON	23,152	277,821	02/18/2016	01/15/2059
95001M AG 5	Wells Fargo Comm Mtg Tr CMBS Ser 2017-C3			4	1.A	2,265,839	106.989	2,353,751	2,200,000	2,237,551		(6,698)			3.665	3.317	MON	6,719	80,630	06/27/2017	07/15/2050
95002E BB 2	Wells Fargo Comm Mtg Tr CMBS Ser 2020-C5			4	1.A	11,638,932	104.047	11,757,255	11,300,000	11,579,240		(32,686)			2.725	2.383	MON	25,660	307,925	02/07/2020	02/15/2053
3499999. Industrial & Miscellaneous - Commercial Mortgage-Backed Securities						312,206,537	XXX	310,361,254	294,354,256	303,555,165	0	(1,677,024)	0	0	XXX	XXX	XXX	905,922	10,229,395	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
00115B AA 5	AEP Texas Central Trans Fund LBASS Ser 2			4	1.A FE	11,321,077	101.548	11,496,380	11,321,095	11,320,939		23			2.056	2.056	FA	96,975	232,739	09/11/2019	02/01/2027
01448T AD 6	ALESCO Pfd Fdg Ltd ABS Mezz Nt Ser 5A Cl			4	6. FE	6,539,994	68.761	7,427,858	10,802,478	6,539,994	14,876				1.866	48.024	MJSD	5,039	199,514	09/23/2021	12/23/2034
023761 AA 7	American Airlines Inc LBASS EETC Ser 201				2.A FE	452,289	103.782	449,180	432,813	451,396		(893)			3.650	2.795	FA	5,968	7,899	07/08/2021	08/15/2030
023765 AA 8	American Airlines Inc LBASS EETC Ser 16-			1	2.A FE	364,045	100.222	363,943	363,138	363,991		(54)			3.200	3.149	JD	516	11,620	03/19/2021	06/15/2028
02376U AA 3	American Airlines Inc LBASS EETC Ser 201			1	2.A FE	310,844	101.373	308,934	304,749	310,207		(637)			3.575	3.167	JJ	5,024	5,447	03/17/2021	01/15/2028
023771 R9 1	American Airlines Inc LBASS EETC Ser 201			1	2.A FE	253,667	99.840	250,445	250,845	253,480		(187)			3.000	2.784	AO	1,589	7,525	03/19/2021	10/15/2028
02377D AA 0	American Airlines Inc LBASS EETC Ser 201				3.B FE	1,938,384	95.536	1,851,858	1,938,384	1,851,858	213,131				3.700	3.700	AO	15,141	71,720	09/26/2017	04/15/2027
02377L AA 2	American Airlines Inc Secured Ser AA			1	2.A FE	4,134,223	100.999	4,175,504	4,134,223	4,134,223					3.150	3.150	FA	49,197	130,228	08/01/2019	08/15/2033
02377U AB 0	American Airlines Inc LBASS EETC Ser 201			1	3.B FE	209,539	101.151	202,787	200,480	202,282	11,483	(233)			4.950	3.976	JJ	4,576	9,924	07/30/2014	01/15/2023
02582J JM 3	American Express Cr Acct M Tr LBASS Ser			4	1.A FE	22,219,269	101.072	22,460,533	22,222,222	22,221,497		999			2.000	2.013	MON	19,753	444,444	09/16/2019	04/15/2025
04016D AS 4	Ares CLO Ltd CLO Ser 2016-41A Cl AR2			4	1.A FE	10,000,000	99.568	9,956,804	10,000,000	10,000,000					1.194	1.195	JAJO	25,865	69,382	02/17/2021	04/15/2034
04016D AW 5	Ares CLO Ltd CLO Ser 2016-41A Cl CR			9	1.F FE	3,300,000	98.522	3,251,220	3,300,000	3,300,000					1.930	1.935	JAJO	13,800	36,614	02/17/2021	04/15/2034
04016N AM 5	Ares CLO Ltd CLO Ser 2017-44A Cl A1R				1.A FE	7,300,000	99.628	7,272,846	7,300,000	7,300,000					1.204	1.206	JAJO	19,039	41,899	03/31/2021	04/15/2034
04016N AR 4	Ares CLO Ltd CLO Ser 2017-44A Cl A3R1				1.C FE	3,200,000	100.000	3,199,989	3,200,000	3,200,000					1.774	1.778	JAJO	12,298	26,929	03/31/2021	04/15/2034
04016N AT 0	Ares CLO Ltd CLO Ser 2017-44A Cl BR				1.F FE	3,500,000	99.643	3,487,495	3,500,000	3,500,000					2.124	2.129	JAJO	16,105	35,205	03/31/2021	04/15/2034

SCHEDULE D - PART 1

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

1	2	Codes 3	4	5	6	7	Fair Value 8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
04018E AA 9	Ares CLO Ser 2021-59A Cl A				1.A FE	7,400,000	99.346	7,351,634	7,400,000	7,400,000					1.165	1.166	JAJO	16,277	47,127	03/09/2021	04/25/2034
04018E AC 5	Ares CLO Ser 2021-59A B1				1.C FE	3,200,000	98.950	3,166,392	3,200,000	3,200,000					1.535	1.537	JAJO	9,275	26,727	03/09/2021	04/25/2034
04018E AE 1	Ares CLO Ser 2021-59A C1				1.F FE	3,250,000	99.254	3,225,758	3,250,000	3,250,000					2.024	2.029	JAJO	12,424	35,856	03/09/2021	04/25/2034
05522R DB 1	Bank of America Credit Card Tr LBASS Ser			4	1.A FE	5,998,528	100.819	6,049,134	6,000,000	5,999,679		507			1.740	1.755	MON	4,640	104,400	09/06/2019	01/15/2025
07331Q AA 5	Bayview Opport Mast Fund Trust RMBS Ser			4	1.A	3,422,419	100.060	3,327,638	3,325,640	3,356,867		(7,103)			4.000	3.201	MON	1,109	133,026	12/16/2016	06/28/2053
09261W AA 2	Blackrock DLF IX CLO Ser 2020-IX Cl A-1				1.A FE	512,918	100.000	512,918	512,918	512,918					1.374	1.376	JAJO	333		12/14/2021	07/21/2030
09261W AC 8	Blackrock DLF IX CLO Ser 2020-1 Cl A-2				1.A FE	1,348,682	100.000	1,348,682	1,348,682	1,348,682					1.380	1.382	JAJO	3,618	1,694	11/29/2021	07/21/2030
09261W AL 8	Blackrock DLF IX CLO Ser 2020-1 Cl E			4	3.A FE	423,619	100.020	423,704	423,619	423,619					4.500	4.525	JAJO	3,813	15,050	02/17/2021	07/21/2030
09261W AN 4	Blackrock DLF IX CLO Ser 2020-1 Cl W			4	4.B FE	1,082,544	100.130	1,083,952	1,082,544	1,082,544					2.500	2.508	JAJO	5,413	25,142	12/21/2020	07/21/2030
117017 AA 1	Brunswick & Glynn Co Dev Auth CTL Rev Le				1.B	439,888	103.134	453,674	439,888	439,888					7.230	7.232	AO	6,714	31,804	08/16/2001	10/15/2022
117017 AB 9	Brunswick & Glynn Co Dev Auth CTL Rev Le				1.B	378,835	103.324	391,428	378,835	378,835					6.260	6.261	FA	8,959	23,715	12/19/2001	02/15/2023
117017 AC 7	Brunswick & Glynn Co Dev Auth CTL Rev Le				1.B	1,006,759	100.340	1,010,182	1,006,759	1,006,759					5.980	5.981	JJ	27,761	60,204	11/19/2002	01/15/2024
12644* AC 1	CTL Cap Tr CTL Ser 2002-3 Anchorage			1	1.B	1,097,598	115.291	1,265,426	1,097,598	1,097,598					7.290	7.406	MON	3,556	80,025	02/28/2002	12/15/2026
126650 BP 4	CVS Health Corp LBASS PTC Nt			1	2.B FE	3,143,442	113.203	3,146,920	2,779,889	2,958,005		(24,639)			6.036	4.164	MON	9,788	167,794	03/12/2014	12/10/2028
126650 BQ 2	CVS Health Corp LBASS PTC Nt			1	2.B FE	1,697,707	119.127	1,956,293	1,642,194	1,669,177		(3,909)			6.943	6.546	MON	6,651	114,018	10/23/2012	01/10/2030
126650 BS 8	CVS Health Corp LBASS PTC Nt			1	2.B FE	1,260,820	124.656	1,236,430	991,874	1,150,291		(15,332)			7.507	4.220	MON	4,344	74,460	07/15/2014	01/10/2032
14316M AA 9	Carlyle Global Mrkt Strategies CLO Ser 2				1.A FE	3,600,000	100.026	3,600,943	3,600,000	3,600,000					1.264	1.265	JAJO	9,856	27,753	02/02/2021	04/15/2034
14316M AC 5	Carlyle Global Mrkt Strategies CLO Ser 2				1.C FE	2,800,000	98.314	2,752,782	2,800,000	2,800,000					1.574	1.576	JAJO	9,547	26,721	02/02/2021	04/15/2034
14316M AE 1	Carlyle Global Mrkt Strategies CLO Ser 2				1.F FE	550,000	98.525	541,888	550,000	550,000					1.924	1.928	JAJO	2,292	6,388	02/02/2021	04/15/2034
14317V AC 4	Carlyle Global Mrkt Strat CLO Ser 2019-4			4	1.A FE	5,500,000	100.017	5,500,913	5,500,000	5,500,000					1.454	1.456	JAJO	17,324	85,140	12/06/2019	01/15/2033
149791 AP 0	Cayuga Park CLO CLO Ser 2020-1A Cl AR				1.A FE	8,340,000	99.944	8,335,370	8,340,000	8,340,000					1.242	1.244	JAJO	21,584	21,658	06/28/2021	07/17/2034
149791 AS 4	Cayuga Park CLO CLO Ser 2020-1A Cl B1R				1.C FE	2,100,000	100.161	2,103,379	2,100,000	2,100,000					1.772	1.776	JAJO	7,754	7,804	06/28/2021	07/17/2034
15032T BE 5	Cedar Funding Ltd CLO Ser 2013-1A Cl ARR				1.A FE	7,350,000	99.875	7,340,826	7,350,000	7,350,000					1.212	1.213	JAJO	18,056	45,771	03/24/2021	04/20/2034
15032T BG 0	Cedar Funding Ltd CLO Ser 2013-1A Cl BRR				1.C FE	3,150,000	98.223	3,094,012	3,150,000	3,150,000					1.482	1.484	JAJO	9,463	23,892	03/24/2021	04/20/2034
15032T BJ 4	Cedar Funding Ltd CLO Ser 2013-1A Cl CRR				1.F FE	3,500,000	100.074	3,502,590	3,500,000	3,500,000					2.232	2.237	JAJO	15,837	39,745	03/24/2021	04/20/2034
210795 PZ 7	Continental Airlines Inc LBASS EETC Ser			1	2.C FE	1,112,388	103.462	1,092,230	1,055,678	1,100,202		(12,186)			4.150	2.050	AO	9,736	29,267	04/23/2021	04/11/2024
247361 ZV 3	Delta Airlines Inc PTC Ser 2020-AA			1	1.E FE	10,013,400	98.081	9,821,273	10,013,400	10,013,400					2.000	2.000	JD	11,682	200,268	03/04/2020	12/10/2029
247361 ZW 1	Delta Airlines Inc PTC Ser 2020-A			1	2.B FE	1,728,923	98.817	1,708,470	1,728,923	1,728,923					2.500	2.500	JD	2,521	43,223	03/06/2020	12/10/2029
26252J AS 7	Dryden Senior Loan Fund CLO Ser 2019-75A			2	1.A FE	6,000,000	100.039	6,002,323	6,000,000	6,000,000					1.164	1.165	JAJO	15,129	39,609	02/22/2021	04/15/2034
26252J AW 8	Dryden Senior Loan Fund CLO Ser 2019-75A			2	1.C FE	4,000,000	98.598	3,943,934	4,000,000	4,000,000					1.524	1.527	JAJO	13,206	34,286	02/22/2021	04/15/2034
26252J AY 4	Dryden Senior Loan Fund CLO Ser 2019-75A			2	1.F FE	3,300,000	99.349	3,278,526	3,300,000	3,300,000					1.924	1.928	JAJO	13,755	35,509	02/22/2021	04/15/2034
38218D AA 7	Goodgreen Trust LBASS Ser 2019-1A Cl A			4	1.C FE	4,344,255	106.131	4,543,081	4,280,643	4,333,645		(6,435)			3.860	3.672	MON	7,344	172,846	08/01/2019	10/15/2054
38218G AA 0	Goodgreen Trust LBASS Ser 2018-1A Cl A			4	1.A FE	489,924	105.032	490,214	466,728	486,237		(1,843)			3.930	3.206	MON	815	19,057	08/01/2019	10/15/2053
46090X AA 9	Invesco CLO Ser 2021-1A Cl A1				1.A FE	7,350,000	99.289	7,297,765	7,350,000	7,350,000					1.130	1.132	JAJO	17,997	39,946	03/19/2021	04/15/2034
46090X AE 1	Invesco CLO Ser 2021-1A Cl B				1.C FE	3,150,000	99.305	3,128,101	3,150,000	3,150,000					1.680	1.683	JAJO	11,467	25,349	03/19/2021	04/15/2034
46090X AG 6	Invesco CLO SER 2021-1A Cl C				1.F FE	3,600,000	98.520	3,546,711	3,600,000	3,600,000					1.930	1.934	JAJO	15,055	33,245	03/19/2021	04/15/2034
50202C AA 2	LCM Ltd Partnership CLO Ser 33A Cl A			4	1.A FE	8,300,000	99.943	8,295,281	8,300,000	8,300,000					1.272	1.273	JAJO	41,671		07/01/2021	07/20/2034
50202C AC 8	LCM Ltd Partnership CLO Ser 33A Cl B			4	1.C FE	3,150,000	99.999	3,149,981	3,150,000	3,150,000					1.782	1.785	JAJO	22,152		07/01/2021	07/20/2034
50202C AE 4	LCM Ltd Partnership CLO Ser 33A Cl C			4	1.F FE	1,875,000	99.234	1,860,629	1,875,000	1,875,000					2.132	2.137	JAJO	15,774		07/01/2021	07/20/2034
55955K AA 2	Magnetite CLO Ltd CLO Ser 2021-29A Cl A			4	1.A FE	4,300,000	100.010	4,300,436	4,300,000	4,300,000					1.114	1.115	JAJO	10,375	28,683	02/05/2021	01/15/2034

SCHEDULE D - PART 1

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

1	2	Codes 3	4	5	6	7	Fair Value 8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
55955L AJ 1	Magnetite CLO Ltd CLO Ser 2020-28A Cl AR				1.A FE	11,200,000	100.000	11,199,981	11,200,000	11,200,000					1.262	1.263	JAJO	9,419		10/27/2021.	01/20/2035.
55955L AL 6	Magnetite CLO Ltd CLO Ser 2020-28A Cl BR				1.C FE	3,400,000	100.000	3,399,992	3,400,000	3,400,000					1.732	1.735	JAJO	3,925		10/27/2021.	01/20/2035.
64134J AC 7	Neuberger Berman CLO Ltd CLO Ser 2021-40				1.C FE	2,000,000	99.158	1,983,169	2,000,000	2,000,000					1.524	1.526	JAJO	6,602	19,263	01/27/2021.	04/15/2033.
64134J AE 3	Neuberger Berman CLO Ltd CLO Ser 2021-40				1.F FE	1,000,000	99.644	996,442	1,000,000	1,000,000					1.874	1.714	JAJO	4,060	11,790	01/27/2021.	04/15/2033.
64508Q AA 3	New Haven Fed Office Bldg Ls CTL GSA Gtd				1.D	840,000	100.058	840,487	840,000	840,000					3.000	5.839	MON	1,120	25,375	10/22/2002.	01/15/2022.
653240 AA 9	Newtown CTL Ser 2002			1	1.D	353,631	103.096	364,593	353,644	353,642		1			6.082	6.160	MON	956	21,509	08/08/2002.	05/15/2023.
65341K BG 0	Nextgear Floorplan Mast Ow Tr LBASS Ser			4	1.A FE	2,999,549	100.313	3,009,381	3,000,000	2,999,978		158			3.210	3.237	MON	4,280	96,300	03/04/2019.	02/15/2024.
667294 AW 2	Northwest Airlines LBASS EETC Ser 2001-1			1	3.B FE	140,719	101.215	125,213	123,709	124,780	1,604	(2,888)			7.041	3.486	AO	2,178	29,145	02/14/2017.	10/01/2023.
67020B AA 8	NRRC-D Facilities Corp CTL GSA Rev Bd Ls				1.B	643,322	104.673	673,384	643,322	643,322					6.500	6.589	MON	2,788	41,816	09/19/2002.	11/07/2023.
68267E AA 2	OneMain Direct Auto Rec Tr LBASS Ser 201			4	1.A FE	9,998,285	105.598	10,559,810	10,000,000	9,999,058		290			3.630	3.661	MON	17,142	363,000	03/12/2019.	09/14/2027.
73019# AA 0	PNC Equip Finc LLC LBASS Priv Pl Nt Ser				1.D	1,963,687	102.283	1,918,521	1,875,698	1,959,286		(4,401)			3.000	1.440	MS	16,881	28,135	08/03/2021.	09/13/2027.
73019# AC 6	PNC Equip Finc LLC LBASS Priv Pl Nt Ser				1.D	1,861,288	102.277	1,818,367	1,777,888	1,857,117		(4,172)			3.000	1.440	MS	16,001	26,668	08/03/2021.	09/13/2027.
74040Y AF 9	Preferred Term Sec Ltd VI LBASS Mezz Nt			4	6. FE	600,574	84.619	2,115,475	2,500,000	600,574					1.832	36.058	JAJO	11,324	48,195	10/02/2007.	07/03/2033.
74040Y AG 7	Preferred Term Sec Ltd LBASS X Residual			4	6. *		0.237	193	81,515						2.880		JAJO			12/21/2016.	07/03/2033.
74041B AA 9	Preferred Term Sec Ltd LBASS XV Residual			4	6. *	65,535	6.247	157,845	2,526,716	65,535					3.370		MJSD.			12/30/2020.	09/26/2034.
74041C AB 5	Preferred Term Sec Ltd VI LBASS Nt Ser A			4	1.F FE	12,460,553	87.728	13,159,202	15,000,000	12,460,553					0.794	14.346	MJSD.	992	113,070	12/30/2020.	09/26/2034.
74041D AB 3	Preferred Term Sec Ltd LBASS XXVII Resid			4	6. *				2,445,700						3.964	3.964	MJSD.			12/21/2016.	12/22/2037.
74041N AL 9	Preferred Term Sec Ltd VI LBASS Ltd Ser			4	1.A FE	486,714	97.813	566,617	579,283	528,208		4,805			0.746	1.860	MJSD.	60	6,185	03/26/2013.	12/24/2033.
74041Y AA 9	Preferred Term Sec Ltd XII LBASS Residua			4	6. *		0.223	2,606	1,170,116						3.411		MJSD.			12/21/2016.	12/24/2033.
74042C AA 6	Preferred Term Sec Ltd LBASS Sr Nt Cl A-			4	1.F FE	2,218,452	93.160	2,066,709	2,218,452	2,218,452					1.101	1.102	MJSD.	678	23,811	11/06/2007.	03/22/2038.
74042E AB 0	Preferred Term Sec Ltd LBASS Sr Nt Ser A			4	1.E PL	15,313,618	85.141	16,176,809	19,000,000	15,313,618					0.711	15.924	MJSD.	3,377	127,843	12/30/2020.	06/23/2035.
74042E AC 8	Preferred Term Sec Ltd LBASS Mezz Nt Cl			4	2.C PL	1,157,127	73.300	1,314,279	1,793,022	1,157,127					1.011	74.312	MJSD.	453	17,518	12/30/2020.	06/23/2035.
74042G AA 7	Preferred Term Sec Ltd LBASS XVI Residua			4	6. *			1	605,927						5.216		MJSD.			12/21/2016.	03/23/2035.
74042T AC 5	Preferred Term Sec Ltd LBASS Nt Cl A-2 P			4	2.A PL	6,636,442	82.598	7,287,827	8,823,260	6,636,442					0.603	12.416	MJSD.	1,477	49,973	12/30/2020.	12/22/2037.
74042V AA 4	Preferred Term Sec Ltd LBASS XVII Residu			4	6. *	15	0.001	42	4,159,752	15					3.366		MJSD.			12/30/2020.	06/23/2035.
74042W AB 0	Preferred Term Sec Ltd LBASS Nt Cl A-2 P			4	1.C FE	13,918,256	86.900	14,482,646	16,665,786	13,918,256					0.691	16.361	MJSD.	2,879	107,909	06/23/2021.	09/23/2035.
74042W AD 6	Preferred Term Sec Ltd LBASS Nt Cl C PTP			4	5.B FE	4,387,245	71.601	5,086,104	7,103,412	4,387,245	5,811				1.561	104.837	MJSD.	2,772	108,652	06/23/2021.	09/23/2035.
74043A AD 3	Preferred Term Sec Ltd LBASS XXIII Nt Cl			4	1.F FE	1,832,739	91.448	1,758,170	1,922,581	1,874,658		3,123			0.513	0.689	MJSD.	274	9,135	09/27/2007.	12/22/2036.
741382 AA 3	Preferred Term Sec Ltd VI ABS Combo Nt P			4	5.A FE	1,231,796	95.230	1,333,303	1,400,090	1,254,301		22,443			0.700	2.608	MJSD.	136	9,280	12/30/2020.	09/26/2034.
74138N AA 7	Preferred Term Sec Ltd XIX LBASS Combo N			4	6. *	2,307,939	71.361	2,581,621	3,617,703	2,581,621	(1,020,956)	1,297,261			0.803	77.986	MJSD.	645	34,063	12/30/2020.	12/22/2036.
74138P AA 2	Preferred Term Sec Ltd LBASS Combo Nt PT			4	6. *	2,171,441	82.034	2,658,361	3,240,569	2,658,361	(565,656)	1,055,314			0.953	56.189	MJSD.	772	22,124	12/30/2020.	09/23/2035.
74980E AC 2	RR LTD CLO Ser 2019-7A Cl A1A			4	1.A FE	5,311,811	100.000	5,315,002	5,315,000	5,312,690		416			1.474	1.486	JAJO	16,971	83,354	12/17/2019.	01/15/2033.
76761R AY 5	Riserva CLO Ltd CLO Ser 2016-3A Cl ARR			4	1.A FE	8,500,000	99.633	8,468,842	8,500,000	8,500,000					1.182	1.184	JAJO	20,936	61,330	03/01/2021.	01/18/2034.
76761R BA 6	Riserva CLO Ltd CLO Ser 2016-3A Cl BRR			4	1.C FE	2,100,000	98.308	2,064,464	2,100,000	2,100,000					1.472	1.475	JAJO	6,441	18,772	03/01/2021.	01/18/2034.
76761R BC 2	Riserva CLO Ltd CLO Ser 2016-3A Cl CRR			4	1.F FE	3,500,000	98.547	3,449,156	3,500,000	3,500,000					1.922	1.927	JAJO	14,016	40,650	03/01/2021.	01/18/2034.
78442G GG 5	SLM Student Loan Tr LBASS Ser 2003-4 Cl			4	2.C FE	4,502,353	97.877	4,409,302	4,504,928	4,504,100		71			0.953	0.957	MJSD.	2,027	41,501	04/09/2003.	03/15/2033.
89234C AC 8	TPREF Funding Ltd Fltg Rate LBASS Mezz N			4	6. FE	2,070,523	22.626	2,266,863	10,018,739	2,070,523	4,032				1.974	1.974	JAJO	42,845	101,429	12/30/2020.	10/15/2032.
89708B AE 3	TROPC CDO Corp Tr LBASS Mezz Nt PTP			4	6. FE	2,007,900	30.005	3,000,479	10,000,000	2,007,900	4				1.404		JAJO		149,731	12/30/2020.	07/15/2036.
90332U AS 2	US Airways Pass-Thru Tr ABS Ser 2000-3C				3.A FE	2,053,505	99.848	2,155,467	2,158,744	2,154,752	133,402	10,542			8.390	9.401	MS	60,373	181,119	05/10/2012.	09/01/2023.

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
90783V AA 3	Union Pacific RR ABS PTC Ser 2005-1			1	1.D	225,906	109.041	255,374	234,199	231,737		93			5.082	5.576	JJ	5,918	11,902	02/12/2008.	01/02/2029.
90931E AA 2	United Air Lines LBASS EETC Ser 2019-1 C			1	2.B FE	392,182	106.400	392,736	369,113	390,660		(1,522)			4.550	3.574	FA	5,878	8,397	03/23/2021.	02/25/2033.
90931V AA 4	United Air Lines PTC Ser 2018-1 A			1	2.B FE	6,218,765	101.471	6,281,265	6,190,213	6,217,995		(770)			3.700	3.622	MS	76,346	190,627	10/14/2021.	09/01/2031.
90932J AA 0	United Airlines LBASS Ser 2019-2 AA PTT			1	1.F FE	3,742,313	99.184	3,711,761	3,742,313	3,742,313					2.700	2.699	MN	16,840	101,042	09/03/2019.	11/01/2033.
90932K AA 7	United Airlines LBASS Ser 2019-2 B PTT			1	3.A FE	1,354,130	97.767	1,356,104	1,387,073	1,355,869		1,739			3.500	4.173	MN	8,091	48,548	03/23/2021.	11/01/2029.
92338B AN 5	Verde CLO Ltd CLO Ser 2019-1A Cl AR				1.A FE	5,700,000	99.929	5,695,952	5,700,000	5,700,000					1.224	1.225	JAJO	15,113	36,357	04/13/2021.	04/15/2032.
92338B AQ 8	Verde CLO Ltd CLO Ser 2019-1A Cl BR				1.C FE	1,850,000	99.720	1,844,812	1,850,000	1,850,000					1.724	1.727	JAJO	6,909	16,502	04/13/2021.	04/15/2032.
92338B AS 4	Verde CLO Ltd CLO Ser 2019-1A Cl CR				1.F FE	3,500,000	99.999	3,499,981	3,500,000	3,500,000					2.124	2.129	JAJO	16,105	38,337	04/13/2021.	04/15/2032.
94978# AT 4	Wells Fargo Bank Northwest NA CTL Ser 20				2.B	580,512	113.435	658,506	580,512	580,512					6.650	6.743	MON	3,217	38,705	07/28/2002.	08/01/2027.
94978# AU 1	Wells Fargo Bank Northwest NA CTL MWRA L				1.B	946,063	130.779	1,181,719	903,601	922,773		(1,583)			7.380	7.019	MON	2,964	66,686	07/30/2002.	05/15/2032.
94978# AX 5	Wells Fargo Bank Northwest NA CTL CVS Co			1	2.B	441,152	107.468	474,097	441,152	441,152					6.640	6.733	MON	1,709	29,592	10/09/2002.	10/10/2024.
000000 00 0	Yukon IV Nt				1.G Z	2,164,674	116.060	2,164,674	1,865,134	2,164,584		(90)			6.000	3.691	MJSD.	311		12/31/2021.	12/31/2029.
00908P AA 5	Air Canada LBASS EETC Ser 2017-1AA		A	1	1.G FE	1,692,800	101.351	1,715,673	1,692,800	1,692,800					3.300	3.300	JJ	25,759	55,862	12/07/2017.	07/15/2031.
00908P AB 3	Air Canada LBASS PTT Ser 2017-1A		A	1	2.B FE	1,769,484	95.889	1,720,594	1,794,368	1,770,175		691			3.550	3.808	JJ	29,373	30,047	10/22/2021.	07/15/2031.
3599999. Industrial & Miscellaneous - Other Loan-Backed and Structured Securities						372,123,980	XXX	381,057,572	421,027,273	372,544,820	(1,202,269)	2,309,599	0	0	XXX	XXX	XXX	1,225,285	5,949,540	XXX	XXX
3899999. Total - Industrial & Miscellaneous (Unaffiliated)						3,646,311,412	XXX	3,726,550,263	3,630,320,282	3,614,500,520	(4,834,949)	(6,295,043)	621,866	(138,000)	XXX	XXX	XXX	28,575,366	101,596,288	XXX	XXX
Unaffiliated Bank Loans - Acquired																					
000000 00 0	Quintiles IMS New Term Ln B Nt 1				3.A FE	3,801,750	99.828	3,780,106	3,786,638	3,780,106	(19,411)	(2,233)			1.854	1.703	MON	1,163	30,715	08/13/2021.	03/06/2024.
000000 00 0	Quintiles IMS Term Ln B-2 Nt 1				3.A FE	856,132	99.375	847,300	852,629	847,300	(8,441)	(392)			2.104	1.987	MON	248	6,916	08/13/2021.	01/18/2025.
000000 00 0	Sensata Technologies New #2 1st Lien Ter				2.C FE	2,919,148	99.875	2,902,854	2,906,487	2,915,260		(1,814)			1.964	1.901	JAJO	11,232	50,336	10/21/2019.	09/20/2026.
000000 00 0	HCA Inc Term Ln B-14 Nt 1				2.C FE	344,270	100.375	345,561	344,270	344,270					1.854	1.854	MON	18	862	11/12/2021.	06/30/2028.
08579J BG 6	Berry Plastics Corp Term Ln Z Nt 1				3.A FE	19,769,792	99.375	19,595,324	19,718,566	19,595,324	(166,780)	(7,688)			1.874	1.827	JAJO	87,224	255,045	03/04/2021.	07/01/2026.
14078@ AA 4	Capstone Logistics Acq 1st Lien Term Ln				3.A IF	1,962,455	100.000	1,980,754	1,980,754	1,966,835		3,953			5.750	6.077	MON	316	111,739	05/05/2021.	12/15/2024.
14078@ AB 2	Capstone Logistics Acq Delayed Draw Term				4.B PL	116,189	100.000	116,189	116,189	116,189					5.750	5.787	MJSD.	19	1,419	11/19/2021.	12/15/2024.
14852D AC 5	Castle US Holding Corp Term Ln Nt 1				4.C FE	1,612,464	99.000	1,589,074	1,605,125	1,589,074	20,187	(926)			3.974	3.921	MJSD.	869	64,012	03/04/2020.	01/31/2027.
15018L AE 1	Cedar Fair LP New Term Ln B Nt 1				4.A FE	747,478	97.875	729,285	745,118	729,285	12,498	(390)			1.859	1.811	MON	231	13,997	03/14/2018.	04/13/2024.
18449E AE 0	Clean Harbors Inc Term Ln Nt 1				3.A FE	3,841,970	100.125	3,847,384	3,842,580	3,841,350	(702)	82			1.859	1.864	MON	198	30,208	08/13/2021.	06/30/2024.
28414B AF 3	Elanco Animal Health Inc Term Ln Nt 1				3.A FE	2,408,498	98.750	2,378,391	2,408,498	2,378,391	(30,106)				1.849	1.849	MON	3,835	45,431	08/07/2020.	08/01/2027.
29279U AB 2	Endure Digital Inc Term Ln Nt 1				4.B FE	5,487,610	99.000	5,460,034	5,515,186	5,460,034	(29,958)	2,382			4.250	4.358	MJSD.	14,975	150,404	04/23/2021.	02/10/2028.
44989* AA 1	IQNavigator Inc 1st Lien TL Nt 1				4.B IF	1,986,539	99.030	1,997,228	2,016,791	1,997,228	(4,959)	4,976			5.660	5.999	FMAN.	11,414	134,160	08/20/2018.	08/20/2024.
45174U AG 3	iHeart Communications Com Incremental Te				4.A FE	10,000,000	99.750	9,975,000	10,000,000	9,975,000	(25,000)				3.750	3.779	MON	1,042	116,667	09/10/2021.	05/01/2026.
45778E AG 9	Innophos Holdings Term Ln Nt 1				4.A FE	2,052,934	99.750	2,058,092	2,063,250	2,055,384		1,326			3.855	3.967	MON	442	78,536	02/13/2020.	02/07/2027.
52729K AP 1	Level 3 Financing Inc Term Ln B Nt 1				3.A FE	2,446,738	98.750	2,444,063	2,475,000	2,449,671		2,933			1.854	2.069	MON	127	28,787	05/17/2021.	03/01/2027.
552462 B# 9	Lytx Delayed Draw Term Ln Nt 1				4.C	459,026	101.120	466,489	461,322	459,387	1,290	268			7.000	7.677	MON	880	17,931	12/17/2021.	02/28/2026.
552462 B@ 1	Lytx Term Ln Nt 1				4.C	1,287,867	101.120	1,326,809	1,312,113	1,294,200	5,448	3,537			7.000	7.378	MON	510	100,213	02/27/2020.	02/28/2026.
60367* AA 9	Community Brands Incremental DD Term Ln				3.C PL	1,047,797	100.000	1,047,797	1,047,797	1,047,797	52,390				4.104	4.139	MON	477	57,629	06/28/2019.	12/02/2022.
60367* AB 7	Community Brands Incremental Term Ln Nt				3.C PL	5,389,954	100.000	5,417,039	5,417,039	5,411,207	258,949	6,070			4.104	4.260	MON	2,308	297,937	05/02/2018.	12/02/2022.
70466@ AA 6	Peach State Labs Inc Sr Sec Term Ln Nt 1			1	3.B FE	3,633,487	100.000	3,648,942	3,648,942	3,645,257		(1,158)			8.000	8.242	MON	4,865	313,414	02/01/2018.	01/01/2023.
79546K AE 0	Sally Beauty Holdings New Term Ln B-1 Nt				3.A FE	902,222	99.625	894,723	898,091	894,723	6,273	(660)			2.352	2.285	MON	351	21,478	03/29/2018.	07/05/2024.
83549# AA 8	Sonny's Enterprises LLC Term Ln Nt 1				4.C	2,301,357	101.000	2,371,806	2,348,323	2,310,228		6,381			7.750	8.304	MON	12,639	189,970	08/07/2020.	08/31/2026.

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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
83549# AB 6	Sonny's Enterprises LLC Delayed Draw Ter				4.B IF	398,781	101.000	402,768	398,781	398,781					7.750	8.099	MON	1,867	30,590	12/30/2021.	08/31/2026.
88233F AK 6	Vistra Operations Co LLC Incremental Ter				2.C FE	7,653,518	99.250	7,662,006	7,719,905	7,666,963		12,562			1.859	2.033	MON	1,497	144,928	01/11/2021.	12/31/2025.
90347B AH 1	Axalta Coating Systems New Term Ln B Nt				3.A FE	19,018,401	99.875	18,852,150	18,875,745	18,852,150	176,670	(23,304)			2.220	2.095	MJSD.	3,492	370,002	04/17/2018.	06/01/2024.
000000 00 0	Burger King Term Ln B-4 Nt 1		A		3.B FE	877,915	98.354	859,515	873,901	859,515	1,747	(567)			1.854	1.791	MON	134	16,419	11/19/2019.	11/14/2026.
68371Y AJ 2	Open Text Corp Term Ln Nt 1		A		2.C FE	7,906,425	100.250	7,933,826	7,914,041	7,909,774		1,202			1.852	1.875	MON	1,221	148,687	07/10/2019.	05/30/2025.
000000 00 0	Desarrolladora Energetica SA Term Loan		D		6. *	799,768	66.740	678,895	1,017,223	678,895	(164,293)	43,420			0.900	8.565	JD	25	12,792	04/15/2021.	06/30/2024.
6499999. Unaffiliated Bank Loans - Acquired						112,030,485	XXX	111,609,404	112,310,304	111,469,578	85,802	49,960	0	0	XXX	XXX	XXX	163,619	2,841,224	XXX	XXX
6599999. Total - Unaffiliated Bank Loans						112,030,485	XXX	111,609,404	112,310,304	111,469,578	85,802	49,960	0	0	XXX	XXX	XXX	163,619	2,841,224	XXX	XXX
Totals																					
7699999. Total - Issuer Obligations						4,155,087,976	XXX	4,478,288,941	4,042,959,523	4,226,674,196	31,625,169	(8,576,822)	426,223	(138,000)	XXX	XXX	XXX	37,950,045	116,282,775	XXX	XXX
7799999. Total - Residential Mortgage-Backed Securities						363,618,768	XXX	363,101,562	369,768,442	359,870,223	(914,432)	(692,592)	251,909	0	XXX	XXX	XXX	925,562	9,578,051	XXX	XXX
7899999. Total - Commercial Mortgage-Backed Securities						312,206,537	XXX	310,361,254	294,354,256	303,555,165	0	(1,677,024)	0	0	XXX	XXX	XXX	905,922	10,229,395	XXX	XXX
7999999. Total - Other Loan-Backed and Structured Securities						386,148,413	XXX	400,980,443	439,797,273	391,080,406	(1,202,269)	2,684,496	0	0	XXX	XXX	XXX	1,393,686	6,266,268	XXX	XXX
8299999. Total - Unaffiliated Bank Loans						112,030,485	XXX	111,609,404	112,310,304	111,469,578	85,802	49,960	0	0	XXX	XXX	XXX	163,619	2,841,224	XXX	XXX
8399999. Grand Total - Bonds						5,329,092,179	XXX	5,664,341,604	5,259,189,798	5,392,649,568	29,594,270	(8,211,982)	678,132	(138,000)	XXX	XXX	XXX	41,338,834	145,197,713	XXX	XXX

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

Line Number							
1A.	1A 1,803,933,498	1B 121,542,339	1C 229,276,813	1D 225,780,574	1E 179,078,721	1F 461,861,711	1G 270,139,412
1B.	2A 642,400,754	2B 645,310,456	2C 405,929,041				
1C.	3A 127,101,160	3B 49,189,320	3C 96,369,972				
1D.	4A 38,832,243	4B 26,583,847	4C 36,144,694				
1E.	5A 3,857,300	5B 9,447,220	5C 1,957,831				
1F.	6 17,912,662						

SCHEDULE D - PART 2 - SECTION 1

Showing all PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes 3	Codes 4	5	6	7	8	Fair Value 9	Fair Value 10	11	Dividends 12	Dividends 13	Dividends 14	Change in Book/Adjusted Carrying Value 15	Change in Book/Adjusted Carrying Value 16	Change in Book/Adjusted Carrying Value 17	Change in Book/Adjusted Carrying Value 18	Change in Book/Adjusted Carrying Value 19	20	21
CUSIP Identification	Description	Code	Foreign	Number of Shares	Par Value per Share	Rate per Share	Book/Adjusting 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 (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (15+16-17)	Total Foreign Exchange Change in B./A.C.V.	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Acquired
Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred																				
23281# 12 4	Cyprium Parallel Invs V LP Pfrd Units			40,301.880	1.00		4,827,923	119.794	4,827,923	4,030,188				418,882			418,882		2.A PL	12/07/2021.
70867* 11 3	Pennsylvania-American Wtr Co 9.35% Pfd (			2,735.000	100.00		273,500	100.000	273,500	273,500		25,572					0		2.B	04/23/1971.
000000 00 0	48 Forty Class A Pfrd			47.600	1.00	########	47,600	4,513.474	214,841	47,600							0		5.B Z	12/23/2020.
000000 00 0	Al Ahli Bank Jr Sub Nt Fix to Float		D	350,000.000	1.00	0.994	347,178	0.992	347,178	347,813	5,211	7,000		(635)			(635)		5.B GI	05/24/2021.
000000 00 0	Woori Bank Jr Sub Nt		D	465,000.000	1.00	1.010	482,072	1.037	482,072	469,448	4,776	19,763		12,625			12,625		3.A FE	01/31/2020.
000000 00 0	Gazprom Sub Nt Fix to Float		D	200,000.000	1.00	1.000	204,018	1.020	204,018	200,000	3,960	6,898		4,018			4,018		3.B FE	10/13/2020.
000000 00 0	Bangkok Bank PCL Jr Sub Nt		D	220,000.000	1.00	1.064	227,841	1.036	227,841	234,124	2,994	11,000		(6,283)			(6,283)		3.A FE	02/18/2021.
000000 00 0	Cemex SAB DE CV Nt Fix to Float		D	825,000.000	1.00	1.031	855,725	1.037	855,725	850,363	13,272			6,366	(1,003)		5,363		4.B FE	10/15/2021.
000000 00 0	Kasikornbank Pcl HK Jr Sub Nt Fix to Flo		D	520,000.000	1.00	1.058	544,107	1.046	544,107	550,160	5,867	27,430		(6,053)			(6,053)		3.A FE	03/23/2021.
000000 00 0	MAF Global Securities Jr Sub Nt		D	500,000.000	1.00	1.012	506,690	1.013	506,690	506,050	8,708	27,500		640			640		3.A FE	09/14/2020.
000000 00 0	Bank of East Asia Ltd Jr Sub Nt Fix to F		D	300,000.000	1.00	1.029	312,032	1.040	312,032	308,625	4,994	17,625		3,407			3,407		3.B FE	09/15/2020.
000000 00 0	DP World Salaam Jr Nt Fix to Float		D	650,000.000	1.00	1.091	702,983	1.082	702,983	709,075	19,500			(6,092)			(6,092)		3.B FE	08/26/2021.
000000 00 0	Commercial Bank of Dubai Jr Sub Nt		D	310,000.000	1.00	1.047	325,690	1.051	325,690	324,415	3,617	18,600		1,275			1,275		5.B GI	01/29/2021.
000000 00 0	Banco do Brasil (Cayman) Jr Sub Nt Fix t		D	500,000.000	1.00	0.970	497,754	0.996	497,754	485,000	6,597			12,754			12,754		5.A FE	12/02/2021.
000000 00 0	Absa Group Ltd Jr Sub Nt Fix to Float		D	700,000.000	1.00	1.026	713,169	1.019	713,169	718,000	4,215	22,313		(4,831)			(4,831)		4.B FE	07/08/2021.
000000 00 0	Rizal Commercial Banking Jr Nt Fix to Fl		D	320,000.000	1.00	1.070	326,210	1.019	326,210	342,400	7,164	10,400		(16,190)			(16,190)		4.A FE	08/20/2021.
000000 00 0	Itau UniBanco Hldg SA/KY Jr Sub Nt		D	995,000.000	1.00	0.998	1,000,997	1.006	1,000,997	992,763	18,325	20,475		8,234			8,234		4.B FE	11/03/2021.
000000 00 0	Digicel Group 0.5 Ltd Sub Nt		D	618,874.000	1.00	0.633	539,968	0.873	539,968	391,624	10,830	18,874		149,319			149,319		6. FE	12/29/2021.
059597 AF 1	Banco General SA Jr Sub Nt Fix to Float		D	350,000.000	1.00	1.002	355,453	1.016	355,453	350,600	2,756	9,188		4,853			4,853		3.C FE	05/05/2021.
05962G AJ 8	Banco Mercantil De Norte Jr Sub Nt		D	600,000.000	1.00	1.051	640,600	1.068	640,600	630,750	10,802	45,750		9,850			9,850		3.C FE	10/25/2019.
06000B AA 0	Bangkok Bank PCL Jr Sub Nt		D	550,000.000	1.00	1.000	569,603	1.036	569,603	550,000	7,486	27,500		19,603			19,603		3.A FE	09/15/2020.
12504P AK 6	Credit Bank of Moscow Jr Nt Fix to Float		D	575,000.000	1.00	1.000	533,789	0.928	533,789	575,000	10,596			(41,211)			(41,211)		4.C FE	09/27/2021.
25381Y AC 5	Digicel Group 0.5 Ltd Sub Nt		D	180,484.340	1.00	0.155	158,195	0.876	158,195	27,920	3,158	11,999		130,274			130,274		6. FE	10/01/2021.
64132N AA 4	Network i2i Ltd Sub Nt		D	300,000.000	1.00	1.000	315,399	1.051	315,399	300,000	3,578	16,950		15,399			15,399		3.B FE	10/08/2019.
8499999. Total - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred							15,308,496	XXX	15,475,737	14,215,418	158,406	344,837	0	716,204	(1,003)	0	715,201	0	XXX	XXX
8999999. Total - Preferred Stocks							15,308,496	XXX	15,475,737	14,215,418	158,406	344,837	0	716,204	(1,003)	0	715,201	0	XXX	XXX

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 4,827,923	2B 273,500	2C 0				
1C.	3A 2,330,313	3B 1,534,432	3C 996,053				
1D.	4A 326,210	4B 2,569,891	4C 533,789				
1E.	5A 497,754	5B 720,468	5C 0				
1F.	6 698,163						

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 Identification	Description	Code	Foreign	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 B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																	
25271C 20 1	Diamond Offshore Drilling Inc Com			1,246,442.000	5,608,989	4.500	5,608,989	6,398,280				(789,291)		(789,291)		04/27/2021.	
69121K 10 4	Owl Rock Capital Corp Com			983,650.000	13,928,484	14.160	13,928,484	14,999,998	304,932	1,298,418		1,475,475		1,475,475		07/18/2019.	
G6610J 11 8	Noble Corp WTS 1			81,716.000	939,734	11.500	939,734	175,646				764,088		764,088		02/17/2021.	
G6610J 12 6	Noble Corp WTS 2			81,716.000	616,956	7.550	616,956	175,646				441,310		441,310		02/17/2021.	
9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					21,094,163	XXX	21,094,163	21,749,570	304,932	1,298,418	0	1,891,582	0	1,891,582	0	XXX	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other																	
000000 00 0	Superior Energy Svcs Inc Cl A			333,882.000	14,023,044	42.000	14,023,044	8,520,150				5,502,894		5,502,894		02/02/2021.	
9199999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other					14,023,044	XXX	14,023,044	8,520,150	0	0	0	5,502,894	0	5,502,894	0	XXX	XXX
Common Stocks - Parent, Subsidiaries and Affiliates Other																	
63862@ 10 3	Nationwide Corp Com			649,510.000	360,660,466	555.281	360,660,466	178,939,615				32,396,323		32,396,323		12/30/2006.	
G7538* 10 9	Retention Alternatives Ltd Com		D	120,000.000	29,440,043	245.334	29,440,043	5,200,000				3,195,420		3,195,420		08/01/2002.	
9399999. Total - Common Stocks - Parent, Subsidiaries and Affiliates Other					390,100,509	XXX	390,100,509	184,139,615	0	0	0	35,591,743	0	35,591,743	0	XXX	XXX
9799999. Total - Common Stock					425,217,716	XXX	425,217,716	214,409,335	304,932	1,298,418	0	42,986,219	0	42,986,219	0	XXX	XXX
9899999. Total Common and Preferred Stock					440,526,212	XXX	440,693,453	228,624,753	463,338	1,643,255	0	43,702,423	0	43,701,420	0	XXX	XXX

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
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
Bonds - All Other Government								
040114 HS 2	Argentina (Republic of) Sr Nt	D	08/16/2021	Direct		28,245	76,976	27
040114 HT 0	Argentina (Republic of) Sr Nt	D	01/04/2021	Direct		13,523	37,253	16
1099999. Total - Bonds - All Other Government						41,768	114,229	43
Bonds - U.S. Political Subdivisions of States								
717883 FJ 6	Philadelphia PA Sch Dist GO Ref Ser A FS		01/28/2021	Nationwide Indemnity		6,374,126	6,245,000	49,440
2499999. Total - Bonds - U.S. Political Subdivisions of States						6,374,126	6,245,000	49,440
Bonds - U.S. Special Revenue and Special Assessment								
010604 CE 4	Alabama St Port Auth Rev AMT Ref Docs Se		01/28/2021	Nationwide Indemnity		6,813,244	6,345,000	103,106
010869 HT 5	Alameda CA Corr Trans Auth Rev Txbl Ref		01/28/2021	Nationwide Indemnity		10,739,516	15,000,000	
17131R BA 3	Chula Vista CA Pension Txbl		02/12/2021	Stifel Nicolaus & Co Inc		2,500,000	2,500,000	
17131R BB 1	Chula Vista CA Pension Txbl		02/12/2021	Stifel Nicolaus & Co Inc		7,500,000	7,500,000	
17131R BC 9	Chula Vista CA Pension Txbl		02/12/2021	Stifel Nicolaus & Co Inc		3,750,000	3,750,000	
17131R BG 0	Chula Vista CA Pension Txbl		02/12/2021	Stifel Nicolaus & Co Inc		6,000,000	6,000,000	
17131R BH 8	Chula Vista CA Pension Txbl		02/12/2021	Stifel Nicolaus & Co Inc		5,000,000	5,000,000	
21969A AL 6	Corona CA Pension Oblig Txbl		09/30/2021	Stifel Nicolaus & Co Inc		10,000,000	10,000,000	
235036 8J 2	Dallas-Ft Worth Intl Arpt Rev Txbl Ref F		10/28/2021	Barclays Capital Inc		6,050,000	6,050,000	
3132DW A6 0	FHLMC Pool #SD8129 2.500% 02/25/51		01/20/2021	Morgan Stanley & Co LLC		8,437,510	8,011,582	11,127
3132DW BC 6	FHLMC Pool #SD8135 2.500% 03/25/51		03/02/2021	Morgan Stanley & Co LLC		11,087,717	10,647,481	1,479
3133EH PX 5	Federal Farm Credit Bank Deb		01/28/2021	Nationwide Indemnity		24,655,026	25,000,000	60,417
3140Q8 3K 9	FNMA Pool #CA1701 4.000% 05/25/48		01/28/2021	Nationwide Indemnity		6,360,713	6,238,553	18,716
3140X9 6Y 6	FNMA Pool #FM6286 2.500% 01/25/51		03/02/2021	JP Morgan Securities LLC		5,820,369	5,580,997	775
31418D WR 9	FNMA Pool #MA4255 2.000% 02/25/51		01/20/2021	JP Morgan Securities LLC		9,334,745	9,048,104	10,053
31418D XJ 6	FNMA Pool #MA4280 1.500% 03/25/51		03/02/2021	Nomura Securities Intl LLC		4,179,406	4,234,990	353
31418D XL 1	FNMA Pool #MA4282 2.500% 03/25/51		03/02/2021	Morgan Stanley & Co LLC		5,225,666	5,019,777	697
413890 DD 3	HarrisCnty-HoustonTXSports Rev Sr Lien R		01/28/2021	Nationwide Indemnity		6,667,256	6,250,000	63,368
452024 HY 1	Illinois Mun Elec Agy Supp Rev Ref Ser A		01/28/2021	Nationwide Indemnity		6,463,075	6,000,000	147,500
45506E CG 6	Indiana Fin Auth-Txbl TXBL-Green Bond-OH		10/01/2021	Merrill Lynch		3,000,000	3,000,000	
45506E CJ 0	Indiana Fin Auth-Txbl TXBL-Green Bond-OH		10/01/2021	Merrill Lynch		5,000,000	5,000,000	
45506E CK 7	Indiana Fin Auth-Txbl Txbl-Green Bd-OH R		10/01/2021	Merrill Lynch		3,000,000	3,000,000	
48542R SV 7	Kansas St Dev Fin Auth Rev Txbl Ser K		08/18/2021	Citigroup		10,000,000	10,000,000	
575577 HW 4	Massachusetts Bay Tr Auth Rev Assmt Ser		01/28/2021	Nationwide Indemnity		6,285,902	5,890,000	23,192
57563R LY 3	Massachusetts Educ Fin Rev LBASS Student		01/28/2021	Nationwide Indemnity		6,271,301	6,000,000	22,500
592643 AV 2	Metropolitan Washington DC Rev Cap App 2		01/28/2021	Nationwide Indemnity		6,420,207	10,000,000	
59335K EB 9	Miami-Dade Cnty FL Rev Txbl Ref Ser B3		08/19/2021	Wells Fargo Securities LLC		9,525,000	9,525,000	
59335K EC 7	Miami-Dade Cnty FL Rev Txbl Ref Ser B3		08/19/2021	Wells Fargo Securities LLC		5,445,000	5,445,000	
64577B J2 1	New Jersey Econ Dev Auth Rev Unref Mtr V		01/28/2021	Nationwide Indemnity		4,657,181	4,465,000	17,581
646136 2C 4	New Jersey St Trans Fd Rev Fed Hwy Reim		01/28/2021	Nationwide Indemnity		6,544,766	6,100,000	36,431
646136 LU 3	New Jersey St Trans Fd Rev Trans Sys Ser		01/28/2021	Nationwide Indemnity		6,525,103	6,395,000	42,012
646140 DV 2	New Jersey St Tpk Auth Rev Txbl-Ref-Ser		01/22/2021	Citigroup		1,000,000	1,000,000	
646140 DW 0	New Jersey St Tpk Auth Rev Txbl-Ref-Ser		01/22/2021	Citigroup		1,100,000	1,100,000	
647719 QL 0	New Orleans LA Rev Ref-Txbl		02/05/2021	JP Morgan Securities LLC		3,000,000	3,000,000	
717817 SJ 0	Philadelphia PA Airport Rev Amt-Ref-Ser		01/28/2021	Nationwide Indemnity		5,584,929	5,265,000	31,444
762244 FD 8	Rhode Island Hlth&Ed Bldg Rev Ref Hosp F		01/28/2021	Nationwide Indemnity		5,629,319	5,000,000	50,694
76913C BD 0	County of Riverside CA Pension Obligatio		01/28/2021	Nationwide Indemnity		7,610,000	7,610,000	107,504
76913D GE 1	Riverside Cnty CA Infa Txbl-Ref-Ser B		11/16/2021	Loop Capital Markets LLC		6,438,070	6,440,000	3,074
76913D GF 8	Riverside Cnty CA Infa Txbl-Ref-Ser B		09/29/2021	Loop Capital Markets LLC		5,500,000	5,500,000	

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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
801139 AK 2	Santa Ana Pension Obligations Txbl-Ser A		08/26/2021	Merrill Lynch		2,500,000	2,500,000	
801139 AL 0	Santa Ana Pension Obligations Txbl-Ser A		08/26/2021	Merrill Lynch		3,500,000	3,500,000	
801139 AM 8	Santa Ana Pension Obligations Txbl-Ser A		08/26/2021	Merrill Lynch		5,000,000	5,000,000	
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments						266,121,021	268,911,484	752,023
Bonds - Industrial and Miscellaneous								
000000 00 0	Kosmos Energy Ltd Sr Nt		04/22/2021	Direct		337,210	340,000	6,112
000000 00 0	Periama Holdings LLC/DE Sr Nt		01/29/2021	Direct		319,350	300,000	5,107
00179V AB 2	AMSR Trust RMBS Ser 2021-SFR2 Cl B		06/23/2021	Goldman Sachs & Company		8,499,725	8,500,000	
00206R BH 4	AT&T Inc Sr Nt 4.300% 12/15/42		03/19/2021	Various		799,246	750,000	8,779
00206R GQ 9	AT&T Inc Sr Nt 4.300% 02/15/30		03/24/2021	Wells Fargo Securities LLC		1,126,870	1,000,000	4,897
00206R KA 9	AT&T Inc Sr Nt 3.650% 06/01/51		03/19/2021	Various		769,007	825,000	9,237
00206R KE 1	AT&T Inc Sr Nt 3.300% 02/01/52		03/19/2021	RBC Capital Markets LLC		329,243	375,000	1,788
00206R KH 4	AT&T Inc Sr Nt 2.250% 02/01/32		03/19/2021	JP Morgan Securities LLC		1,407,045	1,500,000	4,875
00206R LJ 9	AT&T Inc Sr Nt 3.550% 09/15/55		09/09/2021	Tax Free Exchange		1,363,651	1,475,000	25,309
01400E AB 9	Alcon Finance Corp Sr Nt		02/16/2021	BNP Paribas Securities Corp		3,224,802	3,000,000	36,250
01400E AC 7	Alcon Finance Corp Sr Nt		03/26/2021	Credit Suisse Securities LLC		783,488	750,000	554
01400E AD 5	Alcon Finance Corp Sr Nt		01/15/2021	Various		2,835,798	2,680,000	10,206
01448T AD 6	ALESCO Pfd Fdg Ltd ABS Mezz Nt Ser 5A Cl		09/23/2021	Interest Capitalization		54,914	54,914	
015271 AT 6	Alexandria Real Estate Equity Sr Nt		01/11/2021	Various		409,086	380,000	775
015271 AV 1	Alexandria Real Estate Equity Sr Nt		04/29/2021	Wells Fargo Securities LLC		1,019,700	1,100,000	5,615
019736 AE 7	Allison Transmission Inc Sr Nt		03/15/2021	JP Morgan Securities LLC		364,000	350,000	7,666
023761 AA 7	American Airlines Inc LBASS EETC Ser 201		07/08/2021	Credit Suisse Securities LLC		452,289	432,813	6,451
023765 AA 8	American Airlines Inc LBASS EETC Ser 16-		03/19/2021	Morgan Stanley & Co LLC		364,045	363,138	3,163
02376U AA 3	American Airlines Inc LBASS EETC Ser 201		03/17/2021	Morgan Stanley & Co LLC		310,844	304,749	1,937
023771 R9 1	American Airlines Inc LBASS EETC Ser 201		03/19/2021	Jefferies & Company Inc		253,667	250,845	3,303
02377L AA 2	American Airlines Inc Secured Ser AA		01/28/2021	Nationwide Indemnity		4,134,223	4,134,223	58,964
024836 AF 5	American Campus CMNTYS Sr Nt		06/30/2021	Various		6,233,773	6,054,000	63,909
024836 AG 3	American Campus CMNTYS Sr Nt		07/12/2021	Various		4,538,498	4,070,000	69,815
024836 AH 1	American Campus CMNTYS Sr Nt		10/05/2021	Bank of America BISD Dealer		4,996,400	5,000,000	
025537 AN 1	American Electric Power Sr Nt		01/12/2021	Wells Fargo Securities LLC		205,288	200,000	1,699
02666T AC 1	American Homes 4 Rent Sr Nt		07/07/2021	Various		24,827,320	25,000,000	43
03027X BG 4	American Tower Corp Sr Nt		01/12/2021	Wells Fargo Securities LLC		1,577,008	1,600,000	8,833
03027X BM 1	American Tower Corp Sr Nt		03/24/2021	Morgan Stanley & Co LLC		1,996,140	2,000,000	
031162 CY 4	Amgen Inc Sr Nt 2.770% 09/01/53		05/19/2021	Tax Free Exchange		2,421,955	2,500,000	15,004
032177 AJ 6	Amsted Industries Sr Nt		03/18/2021	Jefferies & Company Inc		1,073,625	1,050,000	17,132
03524B AF 3	Anheuser-Busch Inbev Fin Sr Nt		06/30/2021	Barclays Capital Inc		709,091	580,000	11,252
036752 AP 8	Anthem Inc Sr Nt 2.550% 03/15/31		03/08/2021	Barclays Capital Inc		6,225,938	6,250,000	
036752 AS 2	Anthem Inc Sr Nt 3.600% 03/15/51		03/08/2021	Various		3,188,420	3,200,000	
03690A AD 8	Antero Midstream Part/FI Sr Nt		09/23/2021	Citigroup		1,037,500	1,000,000	4,153
03690A AF 3	Antero Midstream Part/FI Sr Nt		10/05/2021	Various		3,253,439	3,123,000	40,025
037735 CZ 8	Appalachian Pwr Co Sr Nt Ser AA		03/09/2021	JP Morgan Securities LLC		3,187,680	3,200,000	
037833 CG 3	Apple Inc Sr Nt 3.000% 02/09/24		01/28/2021	Nationwide Indemnity		4,998,990	5,000,000	70,417
04016D AS 4	Ares CLO Ltd CLO Ser 2016-41A Cl AR2		02/17/2021	BNP Paribas Securities Corp		10,000,000	10,000,000	
04016D AW 5	Ares CLO Ltd CLO Ser 2016-41A Cl CR		02/17/2021	BNP Paribas Securities Corp		3,300,000	3,300,000	
04016N AM 5	Ares CLO Ltd CLO Ser 2017-44A Cl A1R		03/31/2021	Goldman Sachs & Company		7,300,000	7,300,000	
04016N AR 4	Ares CLO Ltd CLO Ser 2017-44A Cl A3R1		03/31/2021	Goldman Sachs & Company		3,200,000	3,200,000	

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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
04016N AT 0	Ares CLO Ltd CLO Ser 2017-44A Cl BR		03/31/2021	Goldman Sachs & Company		3,500,000	3,500,000	
04018E AA 9	Ares CLO Ser 2021-59A Cl A		03/09/2021	Natixis		7,400,000	7,400,000	
04018E AC 5	Ares CLO Ser 2021-59A B1		03/09/2021	Natixis		3,200,000	3,200,000	
04018E AE 1	Ares CLO Ser 2021-59A C1		03/09/2021	Natixis		3,250,000	3,250,000	
04273W AC 5	Arrow Electronics Inc Sr Nt		11/16/2021	Various		6,296,699	6,310,000	
045054 AJ 2	Ashtead Capital Inc Sr Sec Nt		01/15/2021	Bank of America BISD Dealer		2,686,994	2,527,000	21,485
045054 AL 7	Ashtead Capital Inc Sr Sec Nt		09/15/2021	Various		5,233,480	4,736,000	71,612
05359A AA 1	Aventura Mall Tr Ser 2018-AVM Cl A		11/03/2021	Bank of America BISD Dealer		6,143,672	5,500,000	2,513
05454N AA 7	Axalta Coat/Dutch Hld BV Sr Nt		11/03/2021	Goldman Sachs & Company		51,937	50,000	924
056083 AG 3	BXP Trust CMBS Ser 2017 Cl GM B		12/02/2021	Bank of America BISD Dealer		1,267,453	1,200,000	590
06050T JZ 6	Bank of America NA Sub Bk Nt		01/28/2021	Nationwide Indemnity		4,766,106	5,000,000	85,833
06051G JA 8	Bank of America Corp Fix to Flt Sr Nt		06/30/2021	Barclays Capital Inc		1,743,002	1,450,000	16,774
06540W BD 4	BANK CMBS Ser 2019-BN19 Cl A3		01/28/2021	Nationwide Indemnity		10,771,257	10,500,000	25,066
06849R AG 7	Barrick NA Finance LLC Co Gtd Nt		06/30/2021	Barclays Capital Inc		1,605,997	1,160,000	5,877
07274N AL 7	Bayer US Finance II LLC Sr Nt		09/15/2021	Various		4,423,308	3,800,000	24,160
07332V BD 6	Barclays Comm Mort Sec CMBS Ser 2017-C1		01/28/2021	Nationwide Indemnity		10,594,469	10,400,000	28,657
075887 BF 5	Becton Dickinson & Co Sr Nt		01/28/2021	Nationwide Indemnity		4,000,000	4,000,000	17,840
08163K BG 5	Benchmark Mtg Tr CMBS Ser 2021-B30 Cl A5		10/29/2021	Deutsche Bank Capital		5,149,923	5,000,000	5,367
08163M AE 7	Benchmark Mtg Tr CMBS Ser 2021-B31 Cl A5		12/08/2021	Citigroup		6,179,563	6,000,000	9,342
084659 AT 8	Berkshire Hathaway Energy Sr Nt		03/08/2021	Tax Free Exchange		10,988,509	11,000,000	176,963
084659 AV 3	Berkshire Hathaway Energy Sr Nt		09/15/2021	Jefferies & Company Inc		2,285,580	2,000,000	12,744
084659 AX 9	Berkshire Hathaway Energy Sr Nt		04/28/2021	Jefferies & Company Inc		1,177,950	1,000,000	1,771
092113 AT 6	Black Hills Corp Sr Nt		06/30/2021	Various		2,472,416	2,370,000	4,777
09261W AA 2	Blackrock DLF IX CLO Ser 2020-IX Cl A-1		12/14/2021	Direct		512,918	512,918	
09261W AC 8	Blackrock DLF IX CLO Ser 2020-1 Cl A-2		11/29/2021	Direct		1,348,682	1,348,682	
09261W AE 4	Blackrock DLF IX CLO Ser 2020-1 Cl B		08/04/2021	Direct		539,561	539,561	
09261W AG 9	Blackrock DLF IX CLO Ser 2021-1 CL C		06/03/2021	Direct		449,559	449,559	
09261W AJ 3	Blackrock DLF IX CLO Ser 2020-1 Cl D		04/28/2021	Direct		494,342	494,342	
09261W AL 8	Blackrock DLF IX CLO Ser 2020-1 Cl E		02/17/2021	Direct		198,515	198,515	
096630 AD 0	Boardwalk Pipelines LLC Sr Nt		01/28/2021	Nationwide Indemnity		4,973,730	5,000,000	29,563
097023 BK 0	Boeing Co Sr Nt 3.300% 03/01/35		04/26/2021	Citigroup		662,777	670,000	3,501
097023 CJ 2	Boeing Co Sr Nt 3.600% 05/01/34		05/24/2021	Goldman Sachs & Company		1,028,820	1,000,000	10,100
097023 CN 3	Boeing Co Sr Nt 2.950% 02/01/30		05/24/2021	Goldman Sachs & Company		5,042,450	5,000,000	47,118
097023 CU 7	Boeing Co Sr Nt 5.040% 05/01/27		05/24/2021	Various		3,908,111	3,400,000	31,052
097023 CW 3	Boeing Co Sr Nt 5.805% 05/01/50		04/27/2021	Goldman Sachs & Company		865,034	670,000	19,154
097023 CY 9	Boeing Co Sr Nt 5.150% 05/01/30		06/30/2021	Various		4,237,407	3,610,000	75,809
10373Q BL 3	BP Cap Mkts America Sr Nt		06/30/2021	Barclays Capital Inc		2,283,385	2,030,000	17,618
11134L AF 6	Broadcom Crp/ Caymn Fi Sr Nt		01/28/2021	Nationwide Indemnity		4,997,696	5,000,000	6,545
11135F AS 0	Broadcom Inc Sr Nt 4.300% 11/15/32		06/30/2021	Barclays Capital Inc		1,657,075	1,450,000	8,140
11135F BE 0	Broadcom Inc Sr Nt 1.950% 02/15/28		01/04/2021	Morgan Stanley & Co LLC		299,229	300,000	
11135F BH 3	Broadcom Inc Sr Nt 2.450% 02/15/31		01/04/2021	RBC Capital Markets LLC		499,020	500,000	
11135F BK 6	Broadcom Inc Sr Nt 3.419% 04/15/33		10/14/2021	Goldman Sachs & Company		5,307,895	5,147,000	1,466
1248EP CN 1	CCO Holdings LLC Sr Nt		05/13/2021	Tax Free Exchange		1,577,258	1,524,000	2,286
12513G BH 1	CDW LLC Sr Nt 3.276% 12/01/28		11/23/2021	JP Morgan Securities LLC		1,450,000	1,450,000	
125523 CM 0	Cigna Corp Sr Nt 2.375% 03/15/31		03/01/2021	Citigroup		9,464,009	9,475,000	
125523 CQ 1	Cigna Corp Sr Nt 3.400% 03/15/51		03/02/2021	Various		3,126,536	3,140,000	58

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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
126307 BD 8	CSC Holdings Inc Sr Nt		09/27/2021	Various		5,557,418	5,636,000	70,240
126307 BF 3	CSC Holdings Inc Sr Nt		02/18/2021	Various		1,474,985	1,506,000	692
126408 HQ 9	CSX Corp Sr Nt 2.400% 02/15/30		06/30/2021	Barclays Capital Inc		897,805	870,000	7,946
127097 AB 9	Cabot Oil and Gas Corp Sr Nt		10/07/2021	Tax Free Exchange		2,500,000	2,500,000	38,281
131347 CM 6	Calpine Corp 1st Lein HY Nt		03/15/2021	Various		3,375,483	3,269,000	10,973
134429 BJ 7	Campbell Soup Co Sr Nt		06/30/2021	Barclays Capital Inc		738,621	730,000	3,275
141781 BM 5	Cargill Inc Sr Nt 2.125% 04/23/30		01/28/2021	Nationwide Indemnity		4,012,779	4,000,000	22,431
14316M AA 9	Carlyle Global Mrkt Strategies CLO Ser 2		02/02/2021	BNP Paribas Securities Corp		3,600,000	3,600,000	
14316M AC 5	Carlyle Global Mrkt Strategies CLO Ser 2		02/02/2021	BNP Paribas Securities Corp		2,800,000	2,800,000	
14316M AE 1	Carlyle Global Mrkt Strategies CLO Ser 2		02/02/2021	BNP Paribas Securities Corp		550,000	550,000	
14448C AQ 7	Carrier Global Corp Sr Nt		01/12/2021	Citigroup		1,059,220	1,000,000	11,266
14448C AR 5	Carrier Global Corp Sr Nt		04/22/2021	Barclays Capital Inc		1,011,670	1,000,000	1,970
14879E AH 1	Catalent Pharma Solution Sr Nt		03/18/2021	Various		1,473,113	1,530,000	3,400
149791 AP 0	Cayuga Park CLO CLO Ser 2020-1A Cl AR		06/28/2021	BNP Paribas Securities Corp		8,340,000	8,340,000	
149791 AS 4	Cayuga Park CLO CLO Ser 2020-1A Cl B1R		06/28/2021	BNP Paribas Securities Corp		2,100,000	2,100,000	
15032T BE 5	Cedar Funding Ltd CLO Ser 2013-1A Cl ARR		03/24/2021	Jefferies & Company Inc		7,350,000	7,350,000	
15032T BG 0	Cedar Funding Ltd CLO Ser 2013-1A Cl BRR		03/24/2021	Jefferies & Company Inc		3,150,000	3,150,000	
15032T BJ 4	Cedar Funding Ltd CLO Ser 2013-1A Cl CRR		03/24/2021	Jefferies & Company Inc		3,500,000	3,500,000	
156700 BD 7	Lumen Technologies Inc Sr Nt		03/15/2021	Various		1,313,130	1,308,000	15,748
159864 AG 2	Charles River Laboratories Sr Nt		03/08/2021	JP Morgan Securities LLC		1,904,000	1,904,000	
159864 AJ 6	Charles River Laboratories Sr Nt		03/18/2021	Various		1,891,313	1,890,000	
166756 AP 1	Chevron Corp Sr Nt 3.900% 11/15/24		01/06/2021	Tax Free Exchange		4,993,439	5,000,000	27,625
171484 AE 8	Churchhill Downs Inc St Nt		03/10/2021	JP Morgan Securities LLC		5,169,728	5,007,000	40,960
171484 AG 3	Churchhill Downs Inc Sr Nt		03/04/2021	MarketAxess		748,069	715,000	17,150
172967 MY 4	Citigroup Inc Sr Nt Fix to Float		06/30/2021	Barclays Capital Inc		1,482,886	1,450,000	5,983
20030N CM 1	Comcast Corp Sr Nt 4.700% 10/15/48		06/30/2021	Barclays Capital Inc		1,892,062	1,450,000	14,577
20030N DM 0	Comcast Corp Sr Nt 1.950% 01/15/31		06/30/2021	Barclays Capital Inc		2,865,113	2,900,000	26,233
205887 CD 2	ConAgra Foods Inc Sr Nt		04/27/2021	Various		3,137,133	2,545,000	55,651
205887 CE 0	ConAgra Foods Inc Sr Nt		01/26/2021	BNP Paribas Securities Corp		4,206,570	3,000,000	39,150
21036P BF 4	Constellation Brands Inc Sr Nt		06/30/2021	Various		5,103,429	4,954,000	45,681
210795 PZ 7	Continental Airlines Inc LBASS EETC Ser		04/23/2021	Jefferies & Company Inc		1,112,388	1,055,678	7,923
22003B AM 8	Corporate Office Prop LP Sr Nt		03/04/2021	Various		9,430,515	9,500,000	
224044 CL 9	Cox Communications Inc Sr Nt		01/12/2021	Wells Fargo Securities LLC		2,592,575	2,650,000	15,503
224044 CN 5	Cox Communications Inc Sr Nt		06/30/2021	Barclays Capital Inc		743,855	730,000	1,582
22822V AL 5	Crown Castle Intl Corp Sr Nt		06/30/2021	Barclays Capital Inc		1,004,502	870,000	14,237
22822V AN 1	Crown Castle Intl Corp Sr Nt		01/12/2021	Us Bancorp Investments Inc		1,731,120	1,600,000	8,129
22966R AE 6	Cubesmart LP Sr Nt 4.375% 02/15/29		06/30/2021	Barclays Capital Inc		998,804	870,000	14,485
251526 CK 3	Deutsche Bank AG NY Branch Sr Nt Fix to		05/25/2021	Deutsche Bank Capital		3,500,000	3,500,000	
251526 CP 2	Deutsche Bank AG NY Branch Sr Non Pref		11/10/2021	Deutsche Bank Capital		5,000,000	5,000,000	
25179M BC 6	Devon Energy Corp Sr Nt		12/31/2021	Tax Free Exchange		9,378,251	9,000,000	141,750
25278X AN 9	Diamondback Energy Inc Sr Nt		09/15/2021	Barclays Capital Inc		2,170,540	2,000,000	20,611
25278X AR 0	Diamondback Energy Inc Sr Nt		06/30/2021	Various		4,645,538	4,620,000	7,553
25470D AR 0	Discovery Communications Sr Nt		06/30/2021	Barclays Capital Inc		970,824	870,000	9,737
25470D BJ 7	Discovery Communications Sr Nt		04/29/2021	Bank of America BISD Dealer		1,776,698	1,660,000	28,082
25470X AW 5	Dish DBS Corp Sr Nt 5.875% 11/15/24		11/10/2021	Various		2,126,798	2,044,000	15,255
25470X AY 1	Dish DBS Corp Sr Nt 7.750% 07/01/26		10/14/2021	Credit Suisse Securities LLC		1,096,100	970,000	22,344

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
256746 AH 1	Dollar Tree Inc Sr Nt 4.200% 05/15/28		06/30/2021	Barclays Capital Inc.		994,628	870,000	4,771
25731V AA 2	Dominion Energy South 1st Lien		11/18/2021	Us Bancorp Investments Inc.		1,748,915	1,750,000	
260543 CG 6	Dow Chemical Co Sr Nt 4.375% 11/15/42		05/20/2021	Jefferies & Company Inc.		719,536	630,000	689
26252J AS 7	Dryden Senior Loan Fund CLO Ser 2019-75A		02/22/2021	JP Morgan Securities LLC		6,000,000	6,000,000	
26252J AW 8	Dryden Senior Loan Fund CLO Ser 2019-75A		02/22/2021	JP Morgan Securities LLC		4,000,000	4,000,000	
26252J AY 4	Dryden Senior Loan Fund CLO Ser 2019-75A		02/22/2021	JP Morgan Securities LLC		3,300,000	3,300,000	
26441C BE 4	Duke Energy Corp Sr Nt		01/12/2021	Wells Fargo Securities LLC		1,788,016	1,600,000	4,382
26442E AH 3	Duke Energy Ohio Inc 1st Mtg Bd		01/12/2021	Wells Fargo Securities LLC		516,015	500,000	1,269
26442U AA 2	Duke Energy Progress Inc 1st Mtg Bd		01/28/2021	Nationwide Indemnity		4,992,453	5,000,000	73,576
26442U AB 0	Duke Energy Progress Inc 1st Mtg Bd		01/28/2021	Nationwide Indemnity		4,977,251	5,000,000	95,083
26885B AH 3	EQT Midstream Partners Sr Nt		10/04/2021	Various		1,972,693	1,750,000	29,680
278062 AE 4	Eaton Corp Sr Nt 4.150% 11/02/42		03/31/2021	Jefferies & Company Inc.		825,608	725,000	12,787
29278N AQ 6	Energy Transfer Operating LP Sr Nt		06/30/2021	Barclays Capital Inc.		1,580,283	1,450,000	7,099
29364W BH 0	Entergy Louisiana LLC 1st Lien		06/30/2021	Barclays Capital Inc.		886,286	870,000	6,361
29366M AC 2	Entergy Arkansas LLC 1st Mtg Bd		04/27/2021	BNP Paribas Securities Corp.		698,435	670,000	1,808
30040W AL 2	Eversource Energy Sr Nt		03/08/2021	Citigroup		3,212,552	3,225,000	
30231G AW 2	Exxon Mobil Corp Sr Nt		06/30/2021	Barclays Capital Inc.		692,271	580,000	8,020
30231G BK 7	Exxon Mobil Corp Sr Nt		09/15/2021	Credit Suisse Securities LLC		1,353,828	1,200,000	20,660
313747 BA 4	Federal Realty Investors Tr Sr Nt		06/30/2021	Barclays Capital Inc.		955,843	870,000	2,622
31428X BS 4	Fedex Corp Sr Nt 4.950% 10/17/48		05/25/2021	Bank of America BISD Dealer		3,133,750	2,500,000	13,750
31620M BT 2	Fidelity Natl Info Serv Inc Sr Nt		02/23/2021	JP Morgan Securities LLC		1,565,219	1,575,000	
31620M BU 9	Fidelity Natl Info Serv Inc Sr Nt		02/23/2021	JP Morgan Securities LLC		1,565,471	1,575,000	
33767J AJ 1	Firstkey Homes RMBS Ser 2020-SFR2 Cl E		12/15/2021	Barclays Capital Inc.		1,011,157	1,014,645	1,203
33767M AG 0	FirstKey Homes RMBS Ser 2020-SFR1 Cl D		06/30/2021	Bank of America BISD Dealer		2,225,953	2,200,000	137
33767M AJ 4	FirstKey Homes RMBS SEr 2020-SFR1 Cl E		06/30/2021	JP Morgan Securities LLC		2,553,125	2,500,000	194
33767W AC 7	FirstKey Homes RMBS Ser 2021-SFR1 Cl B		06/29/2021	Morgan Stanley & Co LLC		6,499,752	6,500,000	
33834D AA 2	Five Corners Funding Trust Sr Nt		09/15/2021	Various		8,215,563	7,700,000	41,950
34107@ AA 7	Florida Pipeline Holdings, LLC Sr Nt		07/15/2021	MUFG Securities Inc.		10,000,000	10,000,000	
341081 FZ 5	Florida Pwr & Lt Co Sec Nt		01/28/2021	Nationwide Indemnity		4,995,713	5,000,000	46,313
345397 B6 9	Ford Motor Cr Co Sr Nt		06/22/2021	Various		5,506,750	5,500,000	
35137L AL 9	Fox Corp Sr Nt 3.500% 04/08/30		01/12/2021	Goldman Sachs & Company		2,978,150	2,650,000	24,733
361448 AU 7	GATX Corp Sr Nt 5.200% 03/15/44		02/22/2021	Morgan Stanley & Co LLC		801,253	630,000	14,469
36263V AB 3	GS Mortgage-Backed Securities RMBS Ser 2		12/03/2021	Goldman Sachs & Company		5,677,044	5,657,596	16,894
370334 CL 6	General Mills Inc Sr Nt		06/30/2021	Barclays Capital Inc.		1,849,672	1,740,000	10,700
37045X CY 0	General Motors Co Sr Nt		04/29/2021	Bank of America BISD Dealer		1,062,370	1,000,000	13,200
37045X DE 3	General Motors Finl Co Sr Nt		04/21/2021	Bank of America BISD Dealer		163,378	170,000	1,165
37045X DH 6	General Motors Finl Co Sr Nt		06/30/2021	Barclays Capital Inc.		885,469	870,000	4,814
37045X DL 7	General Motors Finl Co Sr Nt		06/30/2021	Barclays Capital Inc.		879,822	870,000	1,436
37940X AA 0	Global Payments Inc Sr Nt		01/28/2021	Nationwide Indemnity		4,999,065	5,000,000	59,993
37940X AB 8	Global Payments Inc Sr Nt		01/12/2021	Wells Fargo Securities LLC		2,895,841	2,650,000	35,098
37940X AC 6	Global Payments Inc Sr Nt		05/20/2021	JP Morgan Securities LLC		688,325	630,000	7,190
37940X AD 4	Global Payments Inc Sr Nt		01/07/2021	Bank of America BISD Dealer		857,944	800,000	3,609
382550 BJ 9	Goodyear Tire & Rubber Co Sr Nt		03/31/2021	Citigroup		550,000	550,000	
391164 AF 7	Great Plains Energy Sr Nt		01/28/2021	Nationwide Indemnity		4,120,310	4,000,000	25,284
40410K AA 3	Fuller H B Co Sr Nt 4.250% 10/15/28		03/12/2021	Barclays Capital Inc.		1,071,000	1,050,000	18,098
40434L AG 0	HP Inc Sr Nt 2.650% 06/17/31		06/07/2021	Goldman Sachs & Company		4,978,650	5,000,000	
42824C AX 7	Hewlett-Packard Co Sr Nt		06/24/2021	Citigroup		2,975,888	2,200,000	27,142

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
437076 CB 6	Home Depot Inc Sr Nt 2.700% 04/15/30		01/28/2021	Nationwide Indemnity		3,979,296	4,000,000	30,900
438516 BW 5	Honeywell International Inc Sr Nt		01/28/2021	Nationwide Indemnity		3,994,054	4,000,000	41,656
446413 AT 3	Huntington Ingalls Industries Sr Nt		04/30/2021	MarketAxess		755,425	670,000	235
44891A BK 2	Hyundia Capital America Sr Nt		09/02/2021	Various		11,525,105	10,000,000	244,792
44891A BL 0	Hyundai Capital America Sr Nt		07/08/2021	Various		6,507,640	5,000,000	69,410
44891A BP 1	Hyundai Capital America Sr Nt		04/15/2021	Various		2,927,891	2,895,000	480
44891A BT 3	Hyundai Capital America Sr Nt		04/06/2021	Various		843,811	880,000	3,768
457187 AD 4	Ingredion Inc Sr Nt 3.900% 06/01/50		03/29/2021	Morgan Stanley & Co LLC		1,168,244	1,100,000	14,300
458140 BD 1	Intel Corp Sr Nt 2.875% 05/11/24		01/28/2021	Nationwide Indemnity		3,999,506	4,000,000	24,597
458140 BR 0	Intel Corp Sr Nt 3.900% 03/25/30		01/12/2021	Us Bancorp Investments Inc		3,187,647	2,700,000	31,883
459200 KA 8	International Bus Machs Corp Sr Nt		09/16/2021	Goldman Sachs & Company		1,343,112	1,200,000	14,583
459200 KJ 9	International Bus Machs Corp Sr Nt		01/12/2021	Wells Fargo Securities LLC		5,367,681	5,300,000	16,938
460599 AE 3	International Game Tech 1st Lien Nt		03/16/2021	Various		4,377,188	4,200,000	37,618
460599 AF 0	International Game Tech Sec Nt		03/16/2021	Various		2,820,088	2,800,000	
46090X AA 9	Invesco CLO Ser 2021-1A Cl A1		03/19/2021	Morgan Stanley & Co LLC		7,350,000	7,350,000	
46090X AE 1	Invesco CLO Ser 2021-1A Cl B		03/19/2021	Morgan Stanley & Co LLC		3,150,000	3,150,000	
46090X AG 6	Invesco CLO SER 2021-1A Cl C		03/19/2021	Morgan Stanley & Co LLC		3,600,000	3,600,000	
465685 AQ 8	ITC Holdings Corp Sr Nt		06/30/2021	Barclays Capital Inc		1,533,564	1,450,000	5,703
46592W BP 0	JP Morgan Mtg Tr RMBS Ser 2021-12 Cl A15		11/30/2021	Bank of America BISD Dealer		8,884,413	8,926,255	620
46647P CE 4	JP Morgan Chase & Co Sr Nt Fixed to Floa		06/30/2021	Barclays Capital Inc		623,396	580,000	3,753
46653Q AC 9	JP Morgan Mtg Tr RMBS Ser 2021-14 Cl A3		11/23/2021	JP Morgan Securities LLC		9,844,597	9,895,621	19,929
46654T BQ 0	JP Morgan Mtg Tr RMBS Ser 2021-15 Cl A15		12/20/2021	JP Morgan Securities LLC		9,415,891	9,508,000	19,148
46868R AA 2	Jackson Park Trust CMBS Ser 2019-LIC Cl		09/16/2021	Deutsche Bank Capital		9,967,949	9,500,000	13,868
476556 DD 4	Jersey Central Pwr & Lt Co Sr Nt		06/08/2021	Morgan Stanley & Co LLC		862,630	865,000	
49271V AM 2	Keurig Dr Pepper Inc Sr Nt		03/01/2021	Goldman Sachs & Company		3,128,194	3,140,000	
49446R AW 9	Kimco Realty Corp Sr Nt		06/30/2021	Barclays Capital Inc		1,496,806	1,450,000	9,896
494550 AL 0	Kinder Morgan Energy - LP Sr Nt		06/30/2021	Barclays Capital Inc		1,672,975	1,160,000	26,720
50202C AA 2	LCM Ltd Partnership CLO Ser 33A Cl A		07/01/2021	Natixis		8,300,000	8,300,000	
50202C AC 8	LCM Ltd Partnership CLO Ser 33A Cl B		07/01/2021	Natixis		3,150,000	3,150,000	
50202C AE 4	LCM Ltd Partnership CLO Ser 33A Cl C		07/01/2021	Natixis		1,875,000	1,875,000	
50540R AQ 5	Laboratory Corp of America Sr Nt		09/02/2021	Various		4,782,484	4,433,500	15,961
50540R AS 1	Laboratory Corp of America Sr Nt		05/20/2021	BNP Paribas Securities Corp		741,088	640,000	9,442
513272 AD 6	Lamb Weston HLD Sr Unsecured Nt		10/20/2021	Various		4,998,078	5,000,000	
529043 AE 1	Lexington Realty Trust Sr Nt		03/10/2021	JP Morgan Securities LLC		4,069,396	4,098,000	59,626
53227J AC 8	Life Storage LP Sr Nt 2.200% 10/15/30		06/30/2021	Barclays Capital Inc		1,149,978	1,160,000	5,458
552953 CF 6	MGM Mirage Sr Nt 5.500% 04/15/27		03/15/2021	Various		3,482,286	3,172,000	63,977
55303X AF 2	MGM Growth/MGM Finance Sr Nt		03/18/2021	Various		1,078,875	1,050,000	8,575
55336V AK 6	MPLX LP Sr Nt 4.125% 03/01/27		01/28/2021	Nationwide Indemnity		3,995,730	4,000,000	67,375
55336V BQ 2	MPLX LP Sr Nt 2.650% 08/15/30		06/30/2021	Barclays Capital Inc		587,772	580,000	5,849
55354G AK 6	MSCI Inc Sr Nt 3.625% 09/01/30		03/12/2021	Morgan Stanley & Co LLC		3,526,250	3,500,000	8,811
55955K AA 2	Magnetite CLO Ltd CLO Ser 2021-29A Cl A		02/05/2021	Morgan Stanley & Co LLC		4,300,000	4,300,000	
55955L AJ 1	Magnetite CLO Ltd CLO Ser 2020-28A Cl AR		10/27/2021	Barclays Capital Inc		11,200,000	11,200,000	
55955L AL 6	Magnetite CLO Ltd CLO Ser 2020-28A Cl BR		10/27/2021	Barclays Capital Inc		3,400,000	3,400,000	
565849 AE 6	Marathon Oil Corp Nt 6.600% 10/01/37		06/30/2021	Barclays Capital Inc		1,163,364	870,000	14,515
565849 AP 1	Marathon Oil Corp Sr Nt		04/28/2021	Citigroup		2,633,371	2,372,000	30,441
573284 AW 6	Martin Marietta Materials Inc Sr Nt		06/23/2021	Deutsche Bank Capital		8,324,752	8,330,000	

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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
591894 CC 2	Metropolitan Edison Company Nt.		01/28/2021	Nationwide Indemnity		4,447,519	4,000,000	6,211
59217G EG 0	Met Life Global Funding I Sec Nt.		01/13/2021	HSBC Securities USA Inc.		2,889,042	2,600,000	20,453
59981T AL 9	Mill City Mortgage Trust RMBS Ser 2019-G		07/21/2021	Citigroup		3,221,355	3,048,000	6,054
615394 AM 5	MOOG INC Sr Nt 4.250% 12/15/27		02/23/2021	UBS Financial Services Inc.		1,090,413	1,051,000	8,685
617446 8Y 8	Morgan Stanley Dean Witter Sr Nt Fixed t		01/20/2021	Morgan Stanley & Co LLC		2,500,000	2,500,000	
61763X BF 2	Morgan Stanley BAML Tr CMBS Ser 2014-C18		01/28/2021	Nationwide Indemnity		9,988,769	10,000,000	28,118
61772B AC 7	Morgan Stanley Sr Nt Fix to Flt		06/30/2021	Various		1,475,191	1,420,000	6,180
61945C AB 9	Mosaic Co Sr Nt 4.875% 11/15/41		07/13/2021	Goldman Sachs & Company		3,472,836	2,904,000	23,595
61945C AE 3	Mosaic Co Sr Nt 5.625% 11/15/43		06/30/2021	Barclays Capital Inc.		381,820	290,000	2,130
620076 BN 8	Motorola Solutions Inc Sr Nt		01/14/2021	Fifth Third Securities Inc.		2,973,450	2,500,000	17,889
620076 BU 2	Motorola Solutions Inc Sr Nt		06/30/2021	Barclays Capital Inc.		890,515	870,000	2,525
62912X AF 1	NGPL Pipeco LLC Sr Nt 4.875% 08/15/27		11/16/2021	Barclays Capital Inc.		2,123,085	1,885,000	19,320
62928C AA 0	NGPL Pipeco LLC Sr Nt 3.250% 07/15/31		05/27/2021	Various		4,837,169	4,805,000	601
629377 CR 1	NRG Energy Inc Sr Nt 3.625% 02/15/31		03/12/2021	Various		2,497,040	2,467,000	22,374
637417 AL 0	National Retail Properties Inc Sr Nt		10/14/2021	Various		6,504,125	5,711,000	27,789
637417 AN 6	National Retail Properties Inc Sr Nt		06/30/2021	Various		2,139,798	2,080,000	13,518
637417 AQ 9	National Retail Properties Inc Sr Nt		03/15/2021	Various		3,070,681	3,140,000	861
64134J AC 7	Neuberger Berman CLO Ltd CLO Ser 2021-40		01/27/2021	Credit Suisse Securities LLC		2,000,000	2,000,000	
64134J AE 3	Neuberger Berman CLO Ltd CLO Ser 2021-40		01/27/2021	Credit Suisse Securities LLC		1,000,000	1,000,000	
651639 AP 1	Newmont Mining Corp Sr Nt		05/20/2021	Various		2,430,897	1,960,000	13,811
65342Q AB 8	NextEra Energy Operating Sr Nt		03/18/2021	Various		763,000	700,000	394
65409Q BD 3	Nielsen Finance LLC/Co Sr Nt		10/20/2021	Various		3,493,116	3,359,000	3,992
65473P AL 9	Nisource Inc Sr Nt 1.700% 02/15/31		06/30/2021	Barclays Capital Inc.		1,101,814	1,160,000	7,505
654740 BS 7	Nissan Motor Acceptance Corp Sr Nt		06/30/2021	Barclays Capital Inc.		1,460,049	1,450,000	9,103
65480C AC 9	Nissan Motor Acc Co Sr Nt		09/13/2021	Citigroup		1,999,520	2,000,000	
65480C AD 7	Nissan Motor Acc Co Sr Nt		09/13/2021	Citigroup		1,076,591	1,077,000	
667294 AW 2	Northwest Airlines LBASS EETC Ser 2001-1		01/28/2021	Nationwide Indemnity		95,692	92,782	2,123
682680 AW 3	ONEOK Inc Sr Nt 4.350% 03/15/29		02/19/2021	Morgan Stanley & Co LLC		1,290,507	1,150,000	21,955
682680 BB 8	ONEOK Inc Sr Nt 3.100% 03/15/30		06/30/2021	Barclays Capital Inc.		912,212	870,000	8,016
682680 BC 6	ONEOK Inc Sr Nt 4.500% 03/15/50		06/30/2021	Barclays Capital Inc.		652,802	580,000	7,758
68389X BV 6	Oracle Corp Sr Nt 2.950% 04/01/30		01/12/2021	Goldman Sachs & Company		4,115,925	3,750,000	31,651
68389X BZ 7	Oracle Corp Sr Nt 3.650% 03/25/41		03/22/2021	Wells Fargo Securities LLC		1,862,363	1,875,000	
68389X CE 3	Oracle Corp Sr Nt 2.875% 03/25/31		03/22/2021	Bank of America BISD Dealer		6,265,274	6,275,000	
68902V AK 3	Otis Worldwide Corp Sr Nt		06/30/2021	Barclays Capital Inc.		903,843	870,000	8,492
69370C AC 4	PTC Inc Sr Nt 4.000% 02/15/28		03/15/2021	Various		605,640	588,000	1,879
70163# AA 0	Parliament Funding (Owl Rock) Nt		05/17/2021	Direct		783,866	783,866	
000000 00 0	Parliament Funding III LLC Nt		12/16/2021	Direct		196,923	196,923	
707569 AS 8	Penn National Gaming Inc Sr Nt		02/18/2021	Various		3,612,285	3,429,000	12,553
71427Q AB 4	Pernod Ricard International Sr Nt		01/12/2021	Jefferies & Company Inc.		1,546,832	1,600,000	7,439
720198 AE 0	Piedmont Operating Partnership Sr Nt		06/30/2021	Barclays Capital Inc.		888,427	870,000	10,429
73019# AA 0	PNC Equip Finc LLC LBASS Priv Pl Nt Ser		08/03/2021	Seaport Global Securities LLC		1,963,687	1,875,698	21,883
73019# AC 6	PNC Equip Finc LLC LBASS Priv Pl Nt Ser		08/03/2021	Seaport Global Securities LLC		1,861,288	1,777,888	20,742
74251V AS 1	Principal Financial Group Sr Nt		06/30/2021	Barclays Capital Inc.		871,122	870,000	873
74256L EH 8	Principal LFE GLB Fnd II Sec Nt		01/13/2021	Barclays Capital Inc.		1,477,470	1,500,000	3,792
74432Q CF 0	Prudential Financial Inc Sr Nt Ser MTN		06/30/2021	Barclays Capital Inc.		666,484	580,000	6,498
74834L BC 3	Quest Diagnostics Inc Sr Nt		06/30/2021	Barclays Capital Inc.		912,082	870,000	135

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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
748508 B4 9	Quincy MA GO Txbl 2.888% 12/15/36		12/15/2021	Samuel A Ramirez & Co Inc		25,385,000	25,385,000	
76761R AY 5	Riserva CLO Ltd CLO Ser 2016-3A Cl ARR		03/01/2021	Goldman Sachs & Company		8,500,000	8,500,000	
76761R BA 6	Riserva CLO Ltd CLO Ser 2016-3A Cl BRR		03/01/2021	Goldman Sachs & Company		2,100,000	2,100,000	
76761R BC 2	Riserva CLO Ltd CLO Ser 2016-3A Cl CRR		03/01/2021	Goldman Sachs & Company		3,500,000	3,500,000	
78442G GG 5	SLM Student Loan Tr LBASS Ser 2003-4 Cl		01/28/2021	Nationwide Indemnity		2,402,151	2,402,628	2,838
785592 AX 4	Sabine Pass Liquefaction 1st Lien Nt		06/30/2021	Barclays Capital Inc		1,675,954	1,450,000	8,519
80386W AB 1	Sasol Financing USA LLC Sr Nt		08/17/2021	Direct		1,203,495	1,090,000	27,858
80386W AC 9	Sasol Financing USA LLC Sr Nt		05/24/2021	Direct		458,700	450,000	1,983
81725W AK 9	Sensata Technologies BV Sr Nt		03/15/2021	Goldman Sachs & Company		350,000	350,000	
82653L AA 9	Sierracol Energy Andina Sr Nt		12/02/2021	Direct		686,352	715,000	9,703
82967N BC 1	Sirius XM Radio Inc Sr Nt		03/18/2021	Various		2,256,425	2,065,000	18,925
832696 AS 7	Smucker JM Co Sr Nt 2.375% 03/15/30		06/30/2021	Various		801,268	780,000	5,664
832696 AT 5	Smucker JM Co Sr Nt 3.550% 03/15/50		03/17/2021	JP Morgan Securities LLC		1,750,000	1,750,000	690
8426EP AD 0	Southern CO Gas Capital Sr Nt Ser 20-A		01/12/2021	Barclays Capital Inc		197,712	200,000	1,390
845437 BN 1	Southwestern Elec Power Sr Nt		01/28/2021	Nationwide Indemnity		4,960,546	5,000,000	63,375
84861T AD 0	Spirit Realty LP Sr Nt		02/22/2021	Citigroup		2,085,412	1,875,000	8,125
84861T AG 3	Spirit Realty LP Sr Nt		01/25/2021	Wells Fargo Securities LLC		6,364,200	6,000,000	91,200
84861T AH 1	Spirit Realty LP Sr Nt		06/30/2021	Various		1,850,838	1,860,000	4,026
84861T AJ 7	Spirit Realty LP Sr Nt		02/22/2021	Bank of America BISD Dealer		1,564,668	1,575,000	
858912 AG 3	Stericycle Inc Sr Nt 3.875% 01/15/29		03/12/2021	Barclays Capital Inc		3,122,438	3,150,000	37,922
86074Q AP 7	Stillwater Mining Co Sr Nt		11/09/2021	Direct		422,620	425,000	
86074Q AQ 5	Stillwater Mining Co Sr Nt		11/09/2021	Direct		723,956	730,000	
86765L AN 7	Sunoco Finance Corp Sr Nt		10/25/2021	Bank of America BISD Dealer		1,061,219	1,005,000	6,807
86765L AT 4	Sunoco Finance Corp Sr Nt		10/26/2021	Bank of America BISD Dealer		1,282,050	1,260,000	25,673
86765L AU 1	Sunoco Finance Corp Sr Nt		10/05/2021	Citigroup		646,000	646,000	
87264A BW 4	T-Mobile USA Inc Sr Nt		03/16/2021	Credit Suisse Securities LLC		1,575,000	1,575,000	
87264A CB 9	T-Mobile USA Inc 1st Lien		06/30/2021	Barclays Capital Inc		1,471,243	1,450,000	14,071
87264A CB 9	T-Mobile USA Inc 1st Lien		05/27/2021	Tax Free Exchange		2,569,507	2,500,000	18,063
88033G DN 7	Tenet Healthcare Corp 1st Lien		11/16/2021	Goldman Sachs & Company		2,500,000	2,500,000	
880349 AT 2	Tenneco Automotive Inc 1st Lien		03/04/2021	Barclays Capital Inc		478,193	477,000	
89177B AA 3	Towd Point Mortgage Tr RMBS Ser 2019-1 C		01/28/2021	Nationwide Indemnity		4,657,292	4,682,353	13,169
893647 BL 0	Transdigm Group Inc Sr Sub Nt		10/07/2021	Various		2,802,495	2,712,000	59,119
89469A AD 6	TreeHouse Foods Inc Sr Nt		10/06/2021	Various		2,659,115	2,711,000	10,597
89613J AC 4	Tricon American Homes RMBS Ser 2020-SFR2		06/16/2021	Barclays Capital Inc		2,241,914	2,250,000	1,947
90265E AP 5	UDR Inc Sr Nt 4.400% 01/26/29		04/27/2021	Various		1,910,098	1,670,000	18,905
90265E AQ 3	UDR Inc Sr Nt 3.200% 01/15/30		01/14/2021	Wells Fargo Securities LLC		2,756,150	2,500,000	889
90290M AE 1	US Foods Inc Sr Nt 4.625% 06/01/30		11/17/2021	Various		14,071,250	14,000,000	
904764 AS 6	Unilever Cap Corp Sr Nt		01/28/2021	Nationwide Indemnity		4,971,507	5,000,000	76,639
907818 FT 0	Union Pacific Corp Sr Nt		05/17/2021	Citigroup		629,817	630,000	
90931E AA 2	United Air Lines LBASS EETC Ser 2019-1 C		03/23/2021	Barclays Capital Inc		392,182	369,113	1,400
90931V AA 4	United Air Lines PTC Ser 2018-1 A		10/14/2021	RW Pressprich & Co		1,066,692	1,038,140	5,015
90932K AA 7	United Airlines LBASS Ser 2019-2 B PTT		03/23/2021	Barclays Capital Inc		1,354,130	1,387,073	19,419
911363 AM 1	United Rentals Inc Sr Nt		03/18/2021	Various		696,938	700,000	2,599
91324P EE 8	UnitedHealth Group Inc Sr Nt		06/30/2021	Barclays Capital Inc		916,493	870,000	3,169
91831A AC 5	VRX Escrow Corp Sr Nt 6.125% 04/15/25		03/15/2021	JP Morgan Securities LLC		292,078	286,000	7,396
91913Y AW 0	Valero Energy Corp Sr Nt		09/17/2021	Various		4,602,159	4,140,000	76,862

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
91914J AB 8	Valero Energy Corp Sr Nt		09/16/2021	Suntrust Robinson Humprey Inc		914,946	806,000	333
92277G AU 1	Ventas Realty LP Sr Nt		09/15/2021	Barclays Capital Inc		2,113,860	2,000,000	10,333
92277G AV 9	Ventas Realty LP Sr Nt		06/30/2021	Barclays Capital Inc		1,730,923	1,450,000	8,992
92338B AN 5	Verde CLO Ltd CLO Ser 2019-1A Cl AR		04/13/2021	Goldman Sachs & Company		5,700,000	5,700,000	
92338B AQ 8	Verde CLO Ltd CLO Ser 2019-1A Cl BR		04/13/2021	Goldman Sachs & Company		1,850,000	1,850,000	
92338B AS 4	Verde CLO Ltd CLO Ser 2019-1A Cl CR		04/13/2021	Goldman Sachs & Company		3,500,000	3,500,000	
92343V GB 4	Verizon Communications Inc Sr Nt		03/12/2021	Various		2,972,317	3,000,000	
92343V GJ 7	Verizon Communications Inc Sr Nt		03/11/2021	Morgan Stanley & Co LLC		2,514,622	2,525,000	
92343V GK 4	Verizon Communications Inc Sr Nt		03/11/2021	Morgan Stanley & Co LLC		2,998,260	3,000,000	
92552V AK 6	Viasat Inc Sr Nt 5.625% 09/15/25		03/29/2021	JP Morgan Securities LLC		714,000	700,000	1,750
92552V AN 0	Viasat Inc Sr Nt 6.500% 07/15/28		10/07/2021	Bank of America BISD Dealer		1,586,250	1,500,000	23,563
92556H AD 9	Viacomcbs Inc Sr Nt 4.200% 05/19/32		06/30/2021	Barclays Capital Inc		1,009,992	870,000	4,365
92556V AF 3	Viatris Inc Sr Nt 4.000% 06/22/50		11/03/2021	Tax Free Exchange		2,684,731	2,500,000	36,667
92840V AB 8	Vistra Operations Co LLC Sr Nt		03/15/2021	JP Morgan Securities LLC		984,571	947,000	4,735
92840V AE 2	Vistra Operations Co LLC 1st Lien		09/15/2021	Various		5,177,126	4,800,000	62,315
92840V AG 7	Vistra Operations Co LLC 1st Lein		05/05/2021	Various		2,920,784	2,820,000	27,469
92936U AF 6	WP Carey Inc Sr Nt 3.850% 07/15/29		09/16/2021	MarketAxess		336,588	300,000	2,085
92936U AH 2	WP Carey Inc Sr Nt 2.250% 04/01/33		06/29/2021	Various		6,790,300	7,000,000	31,500
92936U AJ 8	WP Carey Inc Sr Nt 2.450% 02/01/32		10/06/2021	Various		4,953,240	5,000,000	
92940P AG 9	Westrock Company Sr Nt		06/30/2021	Barclays Capital Inc		915,927	870,000	1,233
949746 RF 0	Wells Fargo & Co Sub Nt		01/28/2021	Nationwide Indemnity		4,747,477	4,684,000	9,482
94974B GT 1	Wells Fargo & Co MT Sub Nt		01/28/2021	Nationwide Indemnity		4,994,680	5,000,000	26,889
95040Q AM 6	Welltower Inc Sr Nt 2.800% 06/01/31		03/16/2021	Various		7,169,472	7,200,000	
963320 AY 2	Whirlpool Corp Sr Nt 2.400% 05/15/31		06/30/2021	Barclays Capital Inc		880,571	870,000	3,654
96950F AQ 7	Williams Partners LP Sr Nt		09/02/2021	Various		8,148,625	7,500,000	42,250
98956P AB 8	Zimmer Hldgs Inc Sr Nt		03/25/2021	Morgan Stanley & Co LLC		586,521	450,000	8,553
000000 00 0	48 Forty DDTL Nt1 11.500% 05/31/27		04/29/2021	Direct		73,259	74,375	
000000 00 0	Yukon IV Nt 6.000% 12/31/29		12/31/2021	Direct		2,164,674	1,865,134	
000000 00 0	Gran Tierra Energy Inc Sr Nt	A	06/29/2021	Direct		340,080	390,000	6,213
00908P AB 3	Air Canada LBASS PTT Ser 2017-1A	A	10/22/2021	JP Morgan Securities LLC		923,084	947,968	9,441
134808 AD 6	Canacol Energy Ltd Sr Nt	A	11/15/2021	Direct		590,000	590,000	
136385 AC 5	Canadian Natural Resources Sr Nt	A	05/05/2021	Barclays Capital Inc		786,983	585,000	13,104
136385 AJ 0	Canadian Natural Resources Sr Nt	A	06/30/2021	Barclays Capital Inc		1,183,357	870,000	21,520
136385 BA 8	Canadian Natural Resources Sr Nt	A	04/29/2021	Barclays Capital Inc		1,009,820	1,000,000	8,850
13648T AA 5	Canadian Pacific Railway Sr Nt	A	06/30/2021	Barclays Capital Inc		1,449,101	1,450,000	9,661
29250N BE 4	Enbridge Inc Sr Nt 3.400% 08/01/51	A	06/30/2021	Barclays Capital Inc		587,824	580,000	219
29250N BF 1	Enbridge Inc Sr Nt 2.500% 08/01/33	A	06/30/2021	Barclays Capital Inc		582,442	580,000	161
335934 AT 2	First Quantum Minerals LTD Sr Nt	A	01/14/2021	Direct		217,000	200,000	4,125
588056 BB 6	Mercer Intl Inc Sr Nt 5.125% 02/01/29		10/05/2021	Various		1,638,910	1,605,000	14,742
78669Q AA 8	Sagicor Financial Co Sr Nt		05/06/2021	Direct		320,000	320,000	
89352H AM 1	TransCanada Pipelines Ltd Sr Nt	A	06/30/2021	Barclays Capital Inc		690,902	580,000	9,016
000000 00 0	Sunac China Holdings Ltd Sr Nt	D	12/02/2021	Direct		265,000	400,000	9,818
000000 00 0	Vendanta Resources Plc Sr Nt	D	06/25/2021	Direct		336,800	400,000	9,528
000000 00 0	International Bank Of AZ Sr Nt	D	02/09/2021	Direct		263,588	270,000	4,200
000000 00 0	Gran Tierra Energy Intl Sr Nt	D	12/03/2021	Direct		174,000	200,000	3,889
000000 00 0	Tullow Oil Plc Sr Nt 7.000% 03/01/25	D	08/24/2021	Direct		820,875	960,000	18,647
000000 00 0	Digicel Group 0.5 Ltd Sr Nt PIK	D	08/31/2021	Direct		266,288	315,000	2,202

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
000000 00 0	Digicel Group 0.5 Ltd Sr Nt PIK	D	10/01/2021	Interest Capitalization		13,251	13,251	
000000 00 0	Kaisa Group Holdings LTD Sec Nt	D	10/19/2021	Direct		455,750	700,000	28,750
000000 00 0	China Evergrande Group Sec Nt	D	10/08/2021	Direct		152,900	480,000	3,947
000000 00 0	YPF Sociedad Anonima Sr Nt	D	05/24/2021	Direct		324,075	435,000	12,120
000000 00 0	National Bank of Uzbekis Sr Nt	D	06/24/2021	Direct		748,884	720,000	10,407
000000 00 0	Ipoteka-Bank ATIB Sr Nt	D	09/30/2021	Direct		345,510	330,000	6,806
000000 00 0	Akbank TAS Sr Nt 6.800% 02/06/26	D	03/24/2021	Direct		636,038	640,000	6,044
000000 00 0	Yuzhou Group 1st Lien 7.850% 08/12/26	D	11/24/2021	Direct		409,750	800,000	12,386
000000 00 0	Emaar Sukuk Ltd Sr Nt MTN	D	06/25/2021	Direct		206,900	200,000	2,100
000000 00 0	MTN Mauritius Investments Sr Nt	D	08/24/2021	Direct		231,750	200,000	4,803
000000 00 0	NGD Holdings BV Sec Nt	D	06/04/2021	Direct		186,500	200,000	820
000000 00 0	NGD Holdings BV Sec Nt	D	05/17/2021	Taxable Exchange		166,173	189,772	
000000 00 0	Aydem Yenilenebilir Energy Nt	D	08/24/2021	Direct		209,213	210,000	1,085
000000 00 0	Turkiye Sinai Kalkinma Sub Nt Fix to Flo	D	01/07/2021	Direct		417,900	420,000	8,934
000000 00 0	Banco GNB Sudameris SA Sub Nt Fix to Flo	D	04/23/2021	Direct		345,100	340,000	1,473
000000 00 0	Leviathan Bond Ltd Sec Nt	D	03/18/2021	Direct		325,125	300,000	4,442
000000 00 0	Oleoducto Central SA Sr Nt	D	10/28/2021	Direct		349,860	340,000	4,042
000000 00 0	IHS Netherlands Holdco Sr Nt	D	08/17/2021	Direct		215,000	200,000	6,711
000000 00 0	Credit Bank of Moscow Sub Nt	D	08/24/2021	Direct		408,150	400,000	11,042
000000 00 0	DTEK Finance PLC Sr Nt	D	09/30/2021	Interest Capitalization		6,307	6,307	
000000 00 0	DTEK Finance PLC Sr Nt	D	05/17/2021	Taxable Exchange		303,507	486,286	
000000 00 0	Braskem Netherlands Sr Nt	D	12/20/2021	Direct		669,072	645,000	11,021
000000 00 0	Termocandelaria Power Sr Nt	D	01/28/2021	Direct		352,888	323,750	71
000000 00 0	Energean Israel Finance Sec Nt	D	04/12/2021	Direct		1,004,942	990,000	1,003
000000 00 0	Eastern & Southern AFRIC Sr Nt	D	09/30/2021	Direct		337,838	330,000	3,554
000000 00 0	Wynn Macau LTD Sr Nt 5.625% 08/26/28	D	01/14/2021	Direct		206,750	200,000	4,469
000000 00 0	Global Bank Corporation Sr Nt	D	08/20/2021	Direct		679,985	645,000	5,776
000000 00 0	Metinvest BV Sr Nt 7.750% 10/17/29	D	02/18/2021	Direct		221,000	200,000	4,090
000000 00 0	Melco Resorts Finance Sr Nt	D	01/21/2021	Direct		210,250	200,000	1,523
000000 00 0	Globo Comunicacoes Sr Nt	D	12/20/2021	Direct		337,238	345,000	7,008
000000 00 0	Turkiye Garanti Bankasi AS Sub Nt Fix to	D	02/19/2021	Direct		156,563	150,000	1,001
000000 00 0	Cable Onda SA Sr Nt 4.500% 01/30/30	D	04/21/2021	Direct		320,250	300,000	3,038
000000 00 0	Millicom Intl Cellular Sr Nt	D	08/19/2021	Direct		387,575	370,000	5,365
000000 00 0	JBS Finance Luxembourg Sr Nt	D	11/08/2021	Direct		499,550	485,000	7,081
000000 00 0	Odebrecht Finance LTD Sr Nt	D	12/27/2021	Interest Capitalization		60,305	60,305	
000000 00 0	Odebrecht Finance LTD Sr Nt	D	02/17/2021	Taxable Exchange		136,646	589,928	
000000 00 0	Office Cherifien Des Pho Sr Nt	D	08/19/2021	Direct		343,400	340,000	2,904
000000 00 0	SMC Global Power Hldgs Sr Nt Fix to Flt	D	05/25/2021	Direct		205,900	200,000	727
00434G 2B 5	Access Bank PLC Sr Nt 6.125% 09/21/26	D	09/14/2021	Direct		260,000	260,000	
00973R AE 3	Aker BP ASA Nt 3.000% 01/15/25	D	03/24/2021	Barclays Capital Inc		3,166,327	3,050,000	18,046
00973R AF 0	Aker BP ASA Nt 3.750% 01/15/30	D	09/15/2021	Various		2,368,692	2,200,000	21,534
02154C AF 0	Altice Financing SA Sec Nt	D	05/24/2021	Direct		327,938	330,000	6,004
02156L AC 5	Altice France SA 1st Lien	D	11/03/2021	Morgan Stanley & Co LLC		65,409	65,000	199
03847Q AA 1	Arabian Centres Sukuk II Sr Nt	D	03/30/2021	Direct		635,000	635,000	
054644 AA 7	Aydem Yenilenebilir Energy Nt	D	07/26/2021	Direct		486,036	490,000	
05578A AN 8	BPCE SA Sr Pref 2.700% 10/01/29	D	06/30/2021	Barclays Capital Inc		608,519	580,000	3,959

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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
05578Q AE 3	BPCE SA Sub Nt 4.875% 04/01/26	D	09/15/2021	Bank of America BISD Dealer		2,936,117	2,580,000	57,996
05583J AJ 1	BPCE SA Sub Nt Fixed to Float	D	01/12/2021	Citigroup		2,500,000	2,500,000	
05971A AG 6	Banco BTG Pactual Sr Nt	D	03/22/2021	Direct		680,778	700,000	2,091
067316 AH 2	Bacardi LTD Sr Nt 5.300% 05/15/48	D	01/05/2021	Jefferies & Company Inc		93,603	69,000	528
09659W 2K 9	BNP Paribas Sr Nt 3.052% 01/13/31	D	01/12/2021	BNP Paribas Securities Corp		1,607,475	1,500,000	127
10554N AB 4	Braskem Idesa SAPI Secured Nt	D	10/14/2021	Direct		474,715	475,000	
12642K AB 0	CSN Islands XI Corp Sr Nt	D	05/26/2021	Direct		347,625	320,000	4,268
18452N AB 0	Clean Renewable Power 1st Lien	D	03/18/2021	Direct		345,000	345,000	
21684A AB 2	Rabobank Nederland Sub Nt	D	06/30/2021	Barclays Capital Inc		825,810	580,000	2,872
225313 AK 1	Credit Agricole SA Sub Nt	D	01/07/2021	Credit Agricole USA was Calyon		222,912	200,000	22
225313 AM 7	Credit Agricole SA Sub Nt	D	01/12/2021	Various		2,916,664	2,700,000	
22535W AH 0	Credit Agricole SA Sr Nt	D	09/15/2021	Credit Agricole USA was Calyon		1,983,900	2,000,000	3,533
225401 AF 5	Credit Suisse Group Sr Nt	D	01/12/2021	Credit Suisse Securities LLC		2,802,525	2,500,000	537
225401 AU 2	Credit Suisse Group Sr Nt Fix to Float	D	05/24/2021	Various		1,994,034	1,980,000	453
225433 AC 5	Credit Suisse Group Fdg Ltd Sr Nt	D	09/02/2021	Credit Suisse Securities LLC		2,716,150	2,500,000	41,927
251566 AA 3	Deutsche Telekom AG Sr Nt	D	06/30/2021	Barclays Capital Inc		618,071	580,000	9,403
27889P AB 9	EcoBank Transnational Jr Nt	D	06/10/2021	Direct		203,376	205,000	
279158 AN 9	Ecopetrol SA Sr Nt 6.875% 04/29/30	D	08/18/2021	Direct		683,715	570,000	12,083
279158 AP 4	Ecopetrol SA Sr Nt 4.625% 11/02/31	D	10/27/2021	Direct		620,000	620,000	
29249F AA 4	Empresa Gen Elec Haina Sr Nt	D	11/01/2021	Direct		213,469	215,000	
36164Q NA 2	GE Capital Intl Funding Sr Nt	C	06/30/2021	Barclays Capital Inc		1,511,306	1,253,000	7,227
404280 CH 0	HSBC Holdings PLC Sr Nt Fix to Float	D	01/13/2021	Various		1,055,375	1,000,000	3,204
404280 CT 4	HSBC Holdings PLC Sr Nt Fix to Float	D	05/17/2021	HSBC Securities USA Inc		1,310,000	1,310,000	
40435W AB 6	HTA Group LTD Sr Nt 7.000% 12/18/25	D	05/25/2021	Direct		214,000	200,000	6,183
45410L AA 0	India Green Power Hold Sr Nt	D	02/09/2021	Direct		401,875	400,000	
456837 AV 5	ING Groep NV Sr Nt 1.726% 04/01/27	D	09/15/2021	Goldman Sachs & Company		2,028,300	2,000,000	15,918
456837 AW 3	ING Groep NV Sr Nt Fix to Float	D	06/30/2021	Various		6,401,038	6,350,000	9,995
456873 AD 0	Ingersoll-Rand Lux Finance Nt	D	06/30/2021	Barclays Capital Inc		1,642,212	1,450,000	15,459
46143N AB 6	Invest Energy Res Ltd Sec Nt	D	04/15/2021	Direct		290,000	290,000	
46653N AA 0	UZAUTO Motors AJ Sr Nt	D	06/30/2021	Direct		875,584	870,000	1,563
48855K AC 4	Kenbourne Invest SA Sr Nt	D	06/24/2021	Direct		832,070	830,000	4,684
62954H AD 0	NXP BV/NXP FDG/NXP USA Sr Nt	D	06/30/2021	Barclays Capital Inc		1,585,285	1,450,000	8,354
62954H AG 3	NXP BV/NXP FDG/NXP USA Sr Nt	D	05/04/2021	Citigroup		2,042,969	2,050,000	
632525 AS 0	National Australia BankLimited Sr Nt Fix	D	07/01/2021	Stifel Nicolaus & Co Inc		10,842,900	10,000,000	170,430
716473 AE 3	Petrofac Ltd Sec Nt 9.750% 11/15/26	D	11/29/2021	Tax Free Exchange		554,593	560,000	3,033
71647N BJ 7	Petrobras Global Finance Sr Nt	D	10/26/2021	Direct		1,052,303	1,136,000	21,170
71654Q BX 9	Petroleos Mexicanos Sr Nt	D	03/17/2021	Direct		562,255	695,000	6,081
71677W AA 0	Petrorio Luxembourg SARL Sr Nt	D	06/02/2021	Direct		565,000	565,000	
73181L AB 7	Polyus Finance PLC Sr Nt	D	10/07/2021	Direct		570,000	570,000	
822582 AY 8	Shell International Finance Sr Nt	C	06/30/2021	Barclays Capital Inc		1,095,226	870,000	15,394
822582 BE 1	Shell International Finance Sr Nt	D	07/15/2021	JP Morgan Securities LLC		4,810,080	4,000,000	31,167
822582 BQ 4	Shell International Finance Sr Nt	D	04/27/2021	Goldman Sachs & Company		1,889,572	1,670,000	31,359
82620K BE 2	Siemens Financieringsmat Sr Nt	D	03/02/2021	Morgan Stanley & Co LLC		3,220,679	3,225,000	
83051G AS 7	Skandinaviska Enskilda Sr Nt	D	08/31/2021	Morgan Stanley & Co LLC		14,978,700	15,000,000	
86389Q AG 7	Studio City Finance Ltd Sr Nt	D	01/05/2021	Direct		585,000	585,000	
88167A AE 1	Teva Pharmaceuticals NE Sr Nt	C	06/25/2021	Direct		911,875	970,000	3,022

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
88332E AA 1	Bidvest Group Sr Nt 3.625% 09/23/26	D	09/30/2021	Direct		685,500	685,000	222
902613 AE 8	UBS Group AG Sr Nt Fix to Float	D	06/30/2021	Barclays Capital Inc.		1,139,677	1,160,000	9,518
91823N 2A 0	Veon Holdings BV Sr Nt	D	05/25/2021	Direct		221,870	220,000	41
918374 AA 7	VTR Finance BV Sr Nt 6.375% 07/15/28	D	08/20/2021	Direct		451,888	420,000	1,767
98313R AH 9	Wynn Macau LTD Sr Nt 5.625% 08/26/28	D	04/22/2021	Direct		136,825	130,000	1,219
G6714R AD 9	Odebrecht Finance LTD Sr Nt	D	10/25/2021	Interest Capitalization		92,429	92,429	
G6714R AD 9	Odebrecht Finance LTD Sr Nt	D	02/17/2021	Taxable Exchange		139,786	1,823,119	
G6714U AA 8	Odebrecht Finance LTD Sr Nt - Holdco	D	02/17/2021	Taxable Exchange		39,014	2,949,279	
3899999. Total - Bonds - Industrial and Miscellaneous						1,167,909,227	1,138,150,921	5,831,326
Bonds - Unaffiliated Bank Loans								
000000 00 0	Quintiles IMS New Term Ln B Nt 1		08/13/2021	Tax Free Exchange		3,801,750	3,786,638	3,501
000000 00 0	Quintiles IMS Term Ln B-2 Nt 1		08/13/2021	Tax Free Exchange		856,132	852,629	893
000000 00 0	HCA Inc Term Ln B-14 Nt 1		11/12/2021	Bank of America BISD Dealer		344,270	344,270	
08579J BG 6	Berry Plastics Corp Term Ln Z Nt 1		03/04/2021	Tax Free Exchange		19,769,792	19,718,566	
14078@ AA 4	Capstone Logistics Acq 1st Lien Term Ln		05/05/2021	Direct		300,206	301,714	
14078@ AB 2	Capstone Logistics Acq Delayed Draw Term		11/19/2021	Direct		116,189	116,189	
18449E AE 0	Clean Harbors Inc Term Ln Nt 1		08/13/2021	Tax Free Exchange		3,841,970	3,842,580	3,534
29279U AB 2	Endure Digital Inc Term Ln Nt 1		04/23/2021	JP Morgan Securities LLC		5,487,610	5,515,186	
45174U AG 3	iHeart Communications Com Incremental Te		09/10/2021	Bank of America BISD Dealer		10,000,000	10,000,000	
52729K AP 1	Level 3 Financing Inc Term Ln B Nt 1		05/17/2021	Bank of America BISD Dealer		2,446,738	2,475,000	
552462 B# 9	Lytx Delayed Draw Term Ln Nt 2		07/27/2021	Direct		114,393	115,548	
552462 B# 9	Lytx Delayed Draw Term Ln Nt 3		12/17/2021	Direct		231,677	231,677	
83549# AB 6	Sonny's Enterprises LLC Delayed Draw Ter		12/30/2021	Direct		36,585	36,585	
88233F AK 6	Vistra Operations Co LLC Incremental Ter		01/11/2021	Goldman Sachs & Company		96,686	97,416	
88233F AK 6	Vistra Operations Co LLC Incremental Ter		01/11/2021	Credit Agricole USA was Calyon		23,706	23,885	
000000 00 0	Desarrolladora Energetica SA Term Loan	D	04/15/2021	Taxable Exchange		799,768	1,017,223	6,180
8299999. Total - Bonds - Unaffiliated Bank Loans						48,267,472	48,475,106	14,108
8399997. Total - Bonds - Part 3						1,488,713,614	1,461,896,740	6,646,940
8399998. Total - Bonds - Summary Item from Part 5						111,948,684	109,134,812	794,823
8399999. Total - Bonds						1,600,662,298	1,571,031,552	7,441,763
Preferred Stocks - Industrial and Miscellaneous Perpetual Preferred								
23281# 12 4	Cyprium Parallel Invs V LP Pfrd Units		12/07/2021	Direct	10,750.160	1,075,016		
000000 00 0	Al Ahli Bank Jr Sub Nt Fix to Float	D	05/24/2021	Direct	350,000.000	347,813		3,850
000000 00 0	Bangkok Bank PCL Jr Sub Nt	D	02/18/2021	Direct	220,000.000	234,124		4,461
000000 00 0	Cemex SAB DE CV Nt Fix to Float	D	10/15/2021	Direct	825,000.000	850,363		4,746
000000 00 0	Kasikornbank Pcl HK Jr Sub Nt Fix to Flo	D	03/23/2021	Direct	520,000.000	550,160		10,890
000000 00 0	Commercial Bank of Dubai Jr Sub Nt	D	01/29/2021	Direct	310,000.000	324,415		5,218
000000 00 0	DP World Salaam Jr Nt Fix to Float	D	08/26/2021	Direct	650,000.000	709,075		6,205
000000 00 0	Banco do Brasil (Cayman) Jr Sub Nt Fix t	D	12/02/2021	Direct	500,000.000	485,000		4,427
000000 00 0	Absa Group Ltd Jr Sub Nt Fix to Float	D	07/08/2021	Direct	700,000.000	718,000		5,578
000000 00 0	Rizal Commercial Banking Jr Nt Fix to Fl	D	08/20/2021	Direct	320,000.000	342,400		10,227
000000 00 0	Itau UniBanco Hldg SA/KY Jr Sub Nt	D	11/03/2021	Direct	680,000.000	681,700		5,648
000000 00 0	Digicel Group 0.5 Ltd Sub Nt	D	12/29/2021	Direct	405,000.000	318,150		
000000 00 0	Digicel Group 0.5 Ltd Sub Nt	D	10/01/2021	Interest Capitalization	18,874.000	18,874		
059597 AF 1	Banco General SA Jr Sub Nt Fix to Float	D	05/05/2021	Direct	350,000.000	350,600		
12504P AK 6	Credit Bank of Moscow Jr Nt Fix to Float	D	09/27/2021	Direct	575,000.000	575,000		

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
25381Y AC 5	Digicel Group 0.5 Ltd Sub Nt	D	10/01/2021	Interest Capitalization	11,999.340	11,999		
8499999. Total - Preferred Stocks - Industrial and Miscellaneous Perpetual Preferred						7,592,689	XXX	61,250
8999997. Total - Preferred Stocks - Part 3						7,592,689	XXX	61,250
8999998. Total - Preferred Stocks - Summary Item from Part 5						1,683,525	XXX	6,988
8999999. Total - Preferred Stocks						9,276,214	XXX	68,238
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded								
25271C 20 1	Diamond Offshore Drilling Inc Com		04/27/2021	Taxable Exchange	1,246,442.000	6,398,280	XXX	
G6610J 11 8	Noble Corp WTS 1		02/17/2021	Taxable Exchange	81,716.000	175,646	XXX	
G6610J 12 6	Noble Corp WTS 2		02/17/2021	Taxable Exchange	81,716.000	175,646	XXX	
9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						6,749,572	XXX	0
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other								
000000 00 0	Superior Energy Svcs Inc Cl A		02/02/2021	Taxable Exchange	333,882.000	8,520,150	XXX	
9199999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						8,520,150	XXX	0
9799997. Total - Common Stocks - Part 3						15,269,722	XXX	0
9799998. Total - Common Stocks - Summary Item from Part 5						43,209	XXX	
9799999. Total - Common Stocks						15,312,931	XXX	0
9899999. Total - Preferred and Common Stocks						24,589,145	XXX	68,238
9999999. Total - Bonds, Preferred and Common Stocks						1,625,251,443	XXX	7,510,001

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 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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 Contractual Maturity Date
Bonds - U.S. Government																				
455780 AG 1	Indonesia (Republic of) AID Sr Nt	..	06/01/2021.	Redemption 100.0000		50,000	50,000	54,500	50,278		(278)		(278)		50,000			0	2,225	06/01/2021.
62938L AA 8	NRRC-B Facilities Corp CTL GSA Backed	..	10/15/2021.	Redemption 100.0000		985,000	985,000	985,000	985,000				0		985,000			0	51,718	04/15/2022.
911760 HH 2	Vendee Mtg Tr RMBS REMIC Ser 1996-2 1Z	..	12/01/2021.	Paydown		158,965	158,965	158,175	158,491		474		474		158,965			0	5,523	06/15/2026.
911760 LQ 7	Vendee Mtg Tr RMBS REMIC Ser 1998-2 Cl 1	..	12/01/2021.	Paydown		32,984	32,984	34,634	33,580		(596)		(596)		32,984			0	1,124	06/15/2028.
912810 QY 7	U S Treasury Bd 2.750% 11/15/42	..	01/26/2021.	Citigroup		18,073,182	15,000,000	16,886,193	16,828,433		(4,774)		(4,774)		16,823,659		1,249,523	1,249,523	83,184	11/15/2042.
912828 S7 6	U S Treasury Nt 1.125% 07/31/21	..	07/31/2021.	Maturity		10,000,000	10,000,000	9,739,877	9,961,530		38,470		38,470		10,000,000			0	112,500	07/31/2021.
912828 U6 5	U S Treasury Nt 1.750% 11/30/21	..	11/30/2021.	Maturity		10,000,000	10,000,000	9,984,799	9,996,614		3,386		3,386		10,000,000			0	175,000	11/30/2021.
912828 ZQ 6	U S Treasury Nt 0.625% 05/15/30	..	03/17/2021.	Wells Fargo Securities LLC		27,511,989	30,000,000	30,330,589	30,317,349		(6,947)		(6,947)		30,310,402		(2,798,413)	(2,798,413)	63,709	05/15/2030.
0599999.	Total - Bonds - U.S. Government					66,812,120	66,226,949	68,173,767	68,331,275	0	29,735	0	29,735	0	68,361,010	0	(1,548,890)	(1,548,890)	494,983	XXX
Bonds - All Other Government																				
000000 00 0	Argentina (Republic of) Nt	D	07/19/2021.	Direct		41,032	115,505	51,082	42,159	10,030	1,721		11,751		53,910		(12,878)	(12,878)	45	01/09/2038.
040114 HX 1	Argentina (Republic of) Sr Nt	D	08/23/2021.	Direct		13,890	35,253	17,671	15,291	2,943	1,267		4,210		19,501		(5,611)	(5,611)	344	07/09/2029.
1099999.	Total - Bonds - All Other Government					54,922	150,758	68,753	57,450	12,973	2,988	0	15,961	0	73,411	0	(18,489)	(18,489)	389	XXX
Bonds - U.S. States, Territories and Possessions																				
25476F DG 0	District Columbia GO Ser B	..	06/01/2021.	Maturity		9,915,000	9,915,000	10,929,999	9,954,456		(39,456)		(39,456)		9,915,000			0	260,269	06/01/2021.
1799999.	Total - Bonds - U.S. States, Territories & Possessions					9,915,000	9,915,000	10,929,999	9,954,456	0	(39,456)	0	(39,456)	0	9,915,000	0	0	0	260,269	XXX
Bonds - U.S. Political Subdivisions of States																				
230342 AR 8	Culver City Calif Sch Facs GO Uni Sch Di	..	08/01/2021.	Maturity		1,335,000	1,335,000	1,500,180	1,343,359		(8,359)		(8,359)		1,335,000			0	73,425	08/01/2021.
512804 QZ 1	Lakota OH Loc Sch Dist GO Ref Ser A	..	12/01/2021.	Maturity		2,855,000	2,855,000	3,177,929	2,879,825		(24,825)		(24,825)		2,855,000			0	149,888	12/01/2021.
791639 KJ 5	St Louis MO Brd of Ed GO Direct Dep Prog	..	04/01/2021.	Maturity		7,000,000	7,000,000	7,528,360	7,012,351		(12,351)		(12,351)		7,000,000			0	175,000	04/01/2021.
2499999.	Total - Bonds - U.S. Political Subdivisions of States					11,190,000	11,190,000	12,206,469	11,235,535	0	(45,535)	0	(45,535)	0	11,190,000	0	0	0	398,313	XXX
Bonds - U.S. Special Revenue and Special Assessment																				
083778 DU 1	Bergen County NJ Impt Auth Rev LBASS Cnt	..	11/15/2021.	Maturity		3,460,000	3,460,000	3,762,093	3,482,209		(22,209)		(22,209)		3,460,000			0	173,000	11/15/2021.
123550 GG 4	Butler Cnty OH Hosp Facs Rev Kettering H	..	04/01/2021.	Call 100.0000		5,000,000	5,000,000	4,780,700	4,856,766		2,567		2,567		4,859,333		140,667	140,667	131,250	04/01/2031.
3128HJ AG 1	FHLMC Gold PC Pool #W30007	..	12/01/2021.	Paydown		1,405,539	1,405,539	1,609,782	1,538,314		(132,774)		(132,774)		1,405,539			0	49,405	08/15/2028.
312905 KJ 0	FHLMC REMIC Ser 1060-X	..	02/01/2021.	Paydown		228	228	233	228				0		228			0	2	03/15/2021.
3133T3 Q2 7	FHLMC REMIC Ser 1674-Z	..	12/01/2021.	Paydown		8,416	8,416	8,707	8,476		(60)		(60)		8,416			0	296	02/15/2024.
3133T3 X8 6	FHLMC REMIC Ser 1683 Z	..	12/01/2021.	Paydown		77,188	77,188	77,673	77,140		48		48		77,188			0	2,458	02/15/2024.
3133TC 6P 8	FHLMC Structured Ser 2008 M	..	12/01/2021.	Paydown		31,684	31,684	32,882	32,167		(483)		(483)		31,684			0	1,155	11/20/2027.
31358K 7A 0	FNMA REMIC Ser 1991-164PX	..	12/01/2021.	Paydown		4,419	4,419	4,589	4,417		2		2		4,419			0	137	12/25/2021.
31358L VM 5	FNMA REMIC Ser G92-14Z	..	10/01/2021.	Paydown		830	830	843	827		2		2		830			0	18	02/25/2022.
31359B DN 4	FNMA REMIC Ser 1993-115G	..	12/01/2021.	Paydown		12,523	12,523	11,520	12,342		181		181		12,523			0	344	07/25/2023.
31359B ZK 6	FNMA REMIC Ser 1993-119GA	..	12/01/2021.	Paydown		8,437	8,437	8,326	8,390		47		47		8,437			0	274	07/25/2023.
3138YG XE 7	FNMA Pool #AY3376 3.500% 04/25/45	..	12/01/2021.	Paydown		3,401,978	3,401,978	3,494,203	3,488,729		(86,751)		(86,751)		3,401,978			0	52,547	04/25/2045.
3138YP A2 8	FNMA Pool #AY9024 3.000% 05/25/45	..	12/01/2021.	Paydown		4,543,973	4,543,973	4,616,393	4,611,655		(67,681)		(67,681)		4,543,973			0	67,623	05/25/2045.
3138YY DT 7	FNMA Pool #AZ6413 3.000% 11/25/45	..	12/01/2021.	Paydown		2,454,146	2,454,146	2,487,211	2,485,327		(31,181)		(31,181)		2,454,146			0	36,764	11/25/2045.
3140E8 FP 8	FNMA Pool #BA3773 3.000% 11/25/45	..	12/01/2021.	Paydown		3,888,156	3,888,156	3,958,933	3,954,599		(66,443)		(66,443)		3,888,156			0	48,683	11/25/2045.
3140HB FS 2	FNMA Pool #BJ9176 4.000% 05/25/48	..	12/01/2021.	Paydown		5,461,614	5,461,614	5,570,207	5,566,729		(105,114)		(105,114)		5,461,614			0	99,392	05/25/2048.
3140J5 LM 9	FNMA Pool #BM1231 3.500% 11/25/31	..	12/01/2021.	Paydown		1,471,738	1,471,738	1,533,769	1,525,400		(53,662)		(53,662)		1,471,738			0	26,036	11/25/2031.
3140KD LJ 7	FNMA Pool #BP5728 2.500% 06/25/50	..	12/01/2021.	Paydown		9,285,483	9,285,483	9,617,366	9,613,909		(328,427)		(328,427)		9,285,483			0	111,127	06/25/2050.
3140Q8 3K 9	FNMA Pool #CA1701 4.000% 05/25/48	..	12/01/2021.	Paydown		3,906,575	3,906,575	3,985,927	3,982,878		(76,303)		(76,303)		3,906,575			0	68,168	05/25/2048.

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 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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 Contractual Maturity Date
31417D LN 1	FNMA Pool #AB6632 3.500% 10/25/42		12/01/2021	Paydown		7,141,349	7,141,349	7,471,636	7,444,684		(303,335)		(303,335)		7,141,349			0	100,415	10/25/2042
34074M PG 0	Florida St Hsg Fin Corp Rev Txbl Ref Hom		12/01/2021	Call 100.0000		1,070,024	1,070,024	1,070,024	1,070,024				0		1,070,024			0	14,349	01/01/2043
442348 4P 0	Houston TX Arpt Sys Rev AMT-Ref-Sub Lien		07/01/2021	Redemption 100.0000		7,500,000	7,500,000	7,670,850	7,510,595		(10,595)		(10,595)		7,500,000			0	375,000	07/01/2022
442348 4Q 8	Houston TX Arpt Sys Rev AMT-Ref-Sub Lien		07/01/2021	Redemption 100.0000		1,500,000	1,500,000	1,515,180	1,500,946		(946)		(946)		1,500,000			0	75,000	07/01/2023
462462 BM 3	Iowa Hsg Fin Auth Rev LBASS MF FHA Ins M		04/01/2021	Maturity		50,000	50,000	43,240	49,881		119		119		50,000			0	1,500	04/01/2021
56036Y AP 0	Main St Natural Gas Inc GA Rev Ser B		03/15/2021	Maturity		5,000,000	5,000,000	4,774,750	4,995,289		4,711		4,711		5,000,000			0	125,000	03/15/2021
677377 2M 4	Ohio St Hsg Fin Agy SF Mtg Rev LBASS Txb		06/01/2021	Call 100.0000		3,875,000	3,875,000	3,875,000	3,875,000				0		3,875,000			0	50,127	11/01/2041
759136 MJ 0	Regional Tran Dist CO Sale Rev Tax Ref S		11/01/2021	Maturity		8,355,000	8,355,000	9,012,204	8,405,562		(50,562)		(50,562)		8,355,000			0	438,638	11/01/2021
915137 K2 8	University TX Rev Fin Sys Ser C		08/15/2021	Maturity		13,000,000	13,000,000	13,817,830	13,047,664		(47,664)		(47,664)		13,000,000			0	650,000	08/15/2021
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					91,914,300	91,914,300	94,812,071	93,150,147	0	(1,376,513)	0	(1,376,513)	0	91,773,633	0	140,667	140,667	2,698,708	XXX
Bonds - Industrial and Miscellaneous																				
000000 00 0	Hikma Pharmaceutic Sr Nt		02/04/2021	Direct		313,350	300,000	308,250	307,931		(173)		(173)		307,758		5,592	5,592	5,660	07/09/2025
000759 CV 0	American Business Fin Svcs Inc RMBS Ser		12/01/2021	Paydown		375,649	395,478	308,188	308,188				0		308,188		67,461	67,461	3,725	09/15/2033
00115B AA 5	AEP Texas Central Trans Fund LBASS Ser 2		08/01/2021	Paydown		3,159,189	3,159,189	3,159,184	3,159,139		50		50		3,159,189			0	48,793	02/01/2027
00163G BC 0	ALM Loan Funding CLO Ser 2012-7A Cl A2R2		06/22/2021	Call 100.0000		25,000,000	25,000,000	25,000,000	25,000,000				0		25,000,000			0	360,070	07/15/2029
00441X AD 6	ACE Securities Corp RMBS Ser 2006-NC2 Cl		12/27/2021	Paydown		209,060	209,060	98,872	98,155	716	110,188		110,904		209,060			0	1,956	07/25/2036
009158 BC 9	Air Prods & Chems Inc Sr Nt		11/18/2021	HSBC Securities USA Inc.		1,751,995	1,750,000	1,747,620	1,747,772		193		193		1,747,966		4,029	4,029	36,573	05/15/2030
01082# AA 3	Alameda Cnty CA CTL Ser 2002-A		06/15/2021	Redemption 100.0000		1,106,207	1,106,207	1,172,579	1,109,401		(3,194)		(3,194)		1,106,207			0	39,721	06/15/2021
01448Y AE 3	ALESCO Pfd Fdg Ltd ABS Mezz Nt Ser A7 Cl		07/21/2021	Various		4,912,956	13,044,588	3,883,446	3,879,572	3,874	994,038		997,912		4,877,484		35,472	35,472	130,687	07/23/2035
018522 H# 2	Allete Inc 1st Mtg Bd 3.020% 09/15/21		09/15/2021	Maturity		6,000,000	6,000,000	6,000,000	6,000,000				0		6,000,000			0	181,200	09/15/2021
02209S AL 7	Altria Group Inc Co Gtd Nt		05/05/2021	Maturity		3,000,000	3,000,000	2,987,250	2,999,458		542		542		3,000,000			0	71,250	05/05/2021
02377D AA 0	American Airlines Inc LBASS EETC Ser 201		10/15/2021	Redemption 100.0000		303,318	303,318	303,318	256,428	46,890			46,890		303,318			0	8,417	04/15/2027
02377U AB 0	American Airlines Inc LBASS EETC Ser 201		07/15/2021	Redemption 100.0000		291,241	291,241	304,400	277,515	16,681	(2,955)		13,726		291,241			0	13,742	01/15/2023
03072S L9 4	Ameriquest Mtg Sec Inc RMBS Ser 2005-R8		07/25/2021	Paydown		1,398,161	1,398,161	1,233,659	1,387,638		10,523		10,523		1,398,161			0	3,775	10/25/2035
031162 CX 6	Amgen Inc Sr Nt 2.770% 09/01/53		05/19/2021	Tax Free Exchange		2,421,955	2,500,000	2,421,075	2,421,368		588		588		2,421,955			0	52,322	09/01/2053
03464R AA 1	Angel Oak Mortgage Trust RMBS Series 202		12/01/2021	Paydown		1,463,740	1,463,740	1,463,714	1,462,588		1,153		1,153		1,463,740			0	17,756	12/25/2059
045054 AD 5	Ashtead Capital Inc 2nd Lien Nt		08/18/2021	Call 102.0630		3,827,363	3,750,000	3,590,625	3,640,120		13,577		13,577		3,653,697		96,303	96,303	233,339	08/15/2025
05348E AQ 2	AvalonBay Communities Inc Sr Nt		09/11/2021	Call 102.6994		3,080,982	3,000,000	2,780,730	2,953,494		18,495		18,495		2,971,990		28,010	28,010	168,498	09/15/2022
05529S AC 3	Barclays Comm Mort Sec CMBS Ser 2013-TYS		09/01/2021	Paydown		5,926,286	5,926,286	6,104,058	5,933,109		(6,822)		(6,822)		5,926,286			0	164,418	09/05/2032
05529S AJ 8	Barclays Comm Mort Sec CMBS Ser 2013-TYS		09/01/2021	Paydown		3,000,000	3,000,000	3,087,632	3,007,209		(7,209)		(7,209)		3,000,000			0	91,006	09/05/2032
05948K X7 9	Bank of America Alt Loan Tr RMBS Ser 200		01/01/2021	Paydown		2,749,768	2,818,206	2,653,741	2,653,741				0		2,653,741		96,027	96,027	13,504	01/25/2036
05950T AF 2	Banc of America Mtg Securities RMBS Ser		12/01/2021	Paydown		71,858	75,001	70,052	70,731		61		61		70,793		1,066	1,066	1,664	11/20/2046
07331Q AA 5	Bayview Opport Mast Fund Trust RMBS Ser		12/28/2021	Paydown		1,906,959	1,906,959	1,962,453	1,928,938		(21,979)		(21,979)		1,906,959			0	41,280	06/28/2053
084659 AS 0	Berkshire Hathaway Energy Sr Nt		03/08/2021	Tax Free Exchange		5,993,732	6,000,000	5,992,260	5,993,479		253		253		5,993,732			0	96,525	04/15/2025
09261W AN 4	Blackrock DLF IX CLO Ser 2020-1 Cl W		10/21/2021	Paydown		94,328	94,328	94,328	94,328				0		94,328			0	1,289	07/21/2030
11134L AD 1	Broadcom Crp/ Caymn Fi Sr Nt		01/20/2021	Call 102.4200		3,072,600	3,000,000	2,990,275	2,997,313		132		132		2,997,445		2,555	2,555	118,850	01/15/2022
117017 AA 1	Brunswick & Glynn Co Dev Auth CTL Rev Le		10/15/2021	Redemption 100.0000		411,125	411,125	411,125	411,125				0		411,125			0	22,425	10/15/2022
117017 AB 9	Brunswick & Glynn Co Dev Auth CTL Rev Le		08/15/2021	Redemption 100.0000		234,827	234,827	234,827	234,827				0		234,827			0	11,075	02/15/2023
117017 AC 7	Brunswick & Glynn Co Dev Auth CTL Rev Le		07/15/2021	Redemption 100.0000		363,852	363,852	363,852	363,852				0		363,852			0	16,395	01/15/2024
1248EP BR 3	CCO Holdings LLC Sr Nt		09/01/2021	Call 102.7500		770,625	750,000	750,000	750,000				0		750,000			0	55,000	05/01/2026
12515G AE 7	CD Commercial Mortgage Tr CD 2017-CD3 AA		12/01/2021	Paydown		87	87	89	88		(1)		(1)		87			0	3	02/10/2050
12527G AC 7	CF Industries Inc Nt 3.450% 06/01/23		09/10/2021	Call 105.1810		1,929,020	1,834,000	1,832,294	1,833,537		129		129		1,833,666		334	334	144,056	06/01/2023

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 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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 Contractual Maturity Date
12567A AP 2	Citimortgage Alternative Ln Tr RMBS Ser		12/01/2021	Paydown		21,362	34,513	29,143	29,143				0		29,143		(7,781)	(7,781)	812	03/25/2022
12591U AD 5	Comm Mortgage Trust CMBS Ser 2014-UBS2 C...		12/01/2021	Paydown		3,255,655	3,255,655	3,353,199	3,275,202		(19,547)		(19,547)		3,255,655			0	64,445	03/10/2047
12593J BE 5	Comm Mortgage Trust CMBS Ser 2015-CR24 C...		10/01/2021	Paydown		479,226	479,226	483,996	480,593		(129)		(129)		480,464		(1,238)	(1,238)	8,034	08/10/2055
12593Y BC 6	Comm Mortgage Trust CMBS Ser 2016-CR28 C...		12/01/2021	Paydown		560,947	560,947	577,760	566,698		(5,751)		(5,751)		560,947			0	10,942	02/10/2049
12594P AW 1	Credit Suisse Mortgage Trust CMBS Ser 20		12/01/2021	Paydown		75,572	75,572	77,839	76,524		(952)		(952)		75,572			0	2,694	12/15/2049
12624K AC 0	Commercial Mortgage PTC CMBS Ser 2012-CR...		06/01/2021	Paydown		672,925	672,925	660,256	671,655		1,271		1,271		672,925			0	5,007	08/15/2045
12638P AB 5	Credit Suisse Mtg Cap Cft RMBS Ser 2007-		12/01/2021	Paydown		198,863	198,863	93,255	83,291	9,963	105,608		115,571		198,863			0	1,784	04/25/2037
12644* AC 1	CTL Cap Tr CTL Ser 2002-3 Anchorage		12/15/2021	Redemption 100.0000		154,763	154,763	154,763	154,763				0		154,763			0	6,117	12/15/2026
12644@ AX 3	CTL Cap Tr CTL Lowes 7.070% 08/15/21		08/14/2021	Redemption 100.0000		179,518	179,518	179,518	179,518				0		179,518			0	9,574	08/15/2021
126650 BP 4	CVS Health Corp LBASS PTC Nt		12/10/2021	Redemption 100.0000		316,714	316,714	358,134	339,814		(23,100)		(23,100)		316,714			0	10,450	12/10/2028
126650 BQ 2	CVS Health Corp LBASS PTC Nt		12/10/2021	Various		146,716	146,716	151,676	149,476		(2,760)		(2,760)		146,716			0	5,576	01/10/2030
126650 BS 8	CVS Health Corp LBASS PTC Nt		12/10/2021	Redemption 100.0000		65,505	65,505	83,267	76,980		(11,475)		(11,475)		65,505			0	2,694	01/10/2032
12668B EJ 8	CWMBS Inc RMBS Ser 2005-85CB Cl 2A4		12/01/2021	Paydown		577,359	594,885	531,836	531,836				0		531,836		45,523	45,523	18,079	02/25/2036
14042R BT 7	Capital One NA Sr Nt 2.250% 09/13/21		08/13/2021	Call 100.0000		1,500,000	1,500,000	1,497,675	1,499,661		298		298		1,499,959		41	41	30,938	09/13/2021
144527 AB 4	Carrington Mtg Loan Tr RMBS Ser 2007-FRE		03/25/2021	Paydown		450,360	450,360	450,224	450,224		136		136		450,360			0	210	02/25/2037
16163Y AC 8	Chase Mortgage Finance Corpora RMBS Ser		12/01/2021	Paydown		910,447	910,447	921,653	913,842		(3,395)		(3,395)		910,447			0	32,060	04/25/2045
16165V AM 0	Chaseflex Tr RMBS Ser 2007-1 Cl 2A9		12/01/2021	Paydown		46,355	45,634	33,591	27,181	6,981	(37)		6,944		34,125		12,230	12,230	1,274	02/25/2037
171798 AC 5	Cimarex Energy Co Sr Nt		10/07/2021	Tax Free Exchange		2,502,500	2,500,000	2,500,000	2,500,000				0		2,500,000		2,500	2,500	92,969	06/01/2024
17275R BH 4	Cisco Sys Inc Sr Nt 2.200% 09/20/23		07/01/2021	Goldman Sachs & Company		13,634,010	13,000,000	12,973,220	12,989,117		107		107		12,989,225		644,785	644,785	88,183	09/20/2023
17275R BJ 0	Cisco Sys Inc Sr Nt 1.850% 09/20/21		08/20/2021	Redemption 100.0000		10,000,000	10,000,000	9,998,600	9,999,792		208		208		10,000,000			0	169,583	09/20/2021
17291E AX 9	Citigroup Comm Mtg Tr CMBS Ser 2016-P6 C		12/01/2021	Paydown		32	32	33	32				0		32			0	1	12/10/2049
17323M AA 3	Citigroup Mtg Loan Tr RMBS Ser 2015A Cl		12/01/2021	Paydown		716,199	716,199	720,228	719,977		(3,778)		(3,778)		716,199			0	11,637	06/25/2058
17323T AA 8	Citigroup Mtg Loan Tr RMBS Ser 2015-RP2		12/01/2021	Paydown		1,185,012	1,185,012	1,178,148	1,180,775		4,236		4,236		1,185,012			0	19,626	01/25/2053
17326Q AA 1	Citigroup Mortage Ln Trust Inc RMBS Ser		12/01/2021	Paydown		1,673,871	1,673,871	1,751,679	1,747,951		(74,081)		(74,081)		1,673,871			0	27,925	09/25/2064
18055# AL 6	Clarion Lion Prop Hlds LP Sr Nt Ser C		02/14/2021	Maturity		7,000,000	7,000,000	7,017,080	7,000,987		(987)		(987)		7,000,000			0	139,786	02/14/2021
191216 BZ 2	Coca-Cola Co Sr Nt 2.250% 09/01/26		05/20/2021	Various		31,535,463	29,500,000	28,875,380	29,116,663		23,762		23,762		29,140,426		359,574	359,574	2,495,932	09/01/2026
228189 AB 2	Crown Amer / Cap Corp VI High Yield Corp		10/14/2021	Call 104.8078		2,178,955	2,079,000	2,117,880	2,092,212		(4,967)		(4,967)		2,087,246		(8,246)	(8,246)	216,639	01/15/2023
233331 AR 8	DTE Energy Co Sr Nt 3.850% 12/01/23		08/02/2021	Various		16,183,200	15,000,000	16,476,450	15,624,300		(121,797)		(121,797)		15,502,502		(502,502)	(502,502)	1,569,804	12/01/2023
233331 AS 6	DTE Energy Co Sr Nt 3.500% 06/01/24		07/07/2021	Call 108.3850		2,167,700	2,000,000	1,998,672	1,999,382		88		88		1,999,470		530	530	209,700	06/01/2024
233851 BE 3	Daimler Fin NA LLC Sr Nt		03/10/2021	Maturity		8,400,000	8,400,000	8,384,124	8,399,533		467		467		8,400,000			0	120,750	03/10/2021
233851 DN 1	Daimler Fin NA LLC Sr Nt		11/05/2021	Maturity		1,500,000	1,500,000	1,505,685	1,503,156		(3,156)		(3,156)		1,500,000			0	56,250	11/05/2021
247361 ZV 3	Delta Airlines Inc PTC Ser 2020-AA		12/10/2021	Redemption 100.0000		657,733	657,733	657,733	657,733				0		657,733			0	9,866	12/10/2029
247361 ZW 1	Delta Airlines Inc PTC Ser 2020-A		12/10/2021	Redemption 100.0000		180,718	180,718	180,718	180,718				0		180,718			0	3,388	12/10/2029
25271C AL 6	Diamond Offshore Drilling Inc Nt		04/27/2021	Taxable Exchange		638,280	3,546,000	376,763	376,763				0		376,763		261,518	261,518		10/15/2039
25271C AN 2	Diamond Offshore Drilling Inc Sr Nt		04/27/2021	Various		5,760,000	32,000,000	4,040,160	3,920,000	120,160			120,160		4,040,160		1,719,840	1,719,840		11/01/2043
25470D AF 6	Discovery Communications Nt		08/01/2021	Call 102.3551		4,094,203	4,000,000	3,774,080	3,959,068		17,135		17,135		3,976,202		23,798	23,798	188,069	05/15/2022
260543 CT 8	Dow Chemical Co Sr Nt 3.150% 05/15/24		05/18/2021	Call 107.6030		10,760,300	10,000,000	10,002,096	10,001,551		(211)		(211)		10,001,340		(1,340)	(1,340)	920,425	05/15/2024
29250R AU 0	Enbridge Energy Partners LP Sr Nt		06/15/2021	Call 100.0000		8,200,000	8,200,000	8,705,082	8,248,244		(30,973)		(30,973)		8,217,271		(17,271)	(17,271)	258,300	09/15/2021
29273R AQ 2	Energy Transfer Partners Sr Nt		11/01/2021	Call 100.0000		5,000,000	5,000,000	4,987,900	4,998,391		1,232		1,232		4,999,623		377	377	325,000	02/01/2022
31620M AR 7	Fidelity Natl Info Serv Inc Sr Nt		04/01/2021	Call 116.3366		5,816,828	5,000,000	5,556,800	5,424,126		(21,616)		(21,616)		5,402,510		(402,510)	(402,510)	932,106	10/15/2025
31620M AT 3	Fidelity Natl Info Serv Inc Sr Nt		04/01/2021	Call 109.4920		5,474,598	5,000,000	5,045,300	5,036,216		(1,539)		(1,539)		5,034,677		(34,677)	(34,677)	568,764	08/15/2026
32052W AC 3	First Horizon Mtg PT Tr RMBS Ser 2007-FA		12/01/2021	Paydown		157,121	166,058	111,468	111,468				0		111,468		45,653	45,653	5,898	08/25/2037

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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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 Contractual Maturity Date
345397 XA 6	Ford Motor Cr Co Sr Nt		06/22/2021.	Bank of America BISD Dealer		5,555,000	5,500,000	5,500,000	5,500,000				0		5,500,000		55,000	55,000	169,668	01/09/2022.
35729T AD 4	Fremont Home Loan Owner Tr RMBS Ser 2006		12/27/2021.	Paydown		212,335	212,335	109,213	109,213		103,122		103,122		212,335			0	329	10/25/2036.
361448 AL 7	GATX Corp Sr Nt 4.850% 06/01/21		04/01/2021.	Call 100.7540		10,075,400	10,000,000	11,051,500	10,070,994		(42,314)		(42,314)		10,028,680		(28,680)	(28,680)	237,067	06/01/2021.
36228F C3 8	GS Mortgage Securities Corp RMBS Ser 200		12/01/2021.	Paydown		1,656	1,656	1,656	1,654		3		3		1,656			0	45	11/25/2033.
362341 Q6 9	GSAA Home Equity Tr RMBS Ser 2005-9F Cl1		12/01/2021.	Paydown		248,105	253,981	233,251	233,251				0		233,251		14,854	14,854	6,523	12/25/2035.
375558 AU 7	Gilead Sciences Inc Sr Nt		09/01/2021.	Call 100.0000		4,748,000	4,748,000	5,198,862	4,802,665		(39,705)		(39,705)		4,762,960		(14,960)	(14,960)	156,684	12/01/2021.
38143U 8F 1	Goldman Sachs Group LP Sr Nt		02/08/2021.	Call 100.0000		4,000,000	4,000,000	3,993,360	3,999,788		146		146		3,999,935		65	65	52,069	02/25/2021.
38148Y AC 2	Goldman Sachs Group Inc Sr Nt		10/31/2021.	Call 100.0000		3,000,000	3,000,000	3,043,980	3,024,348		(24,348)		(24,348)		3,000,000			0	86,280	10/31/2022.
38218D AA 7	Goodgreen Trust LBASS Ser 2019-1A Cl A		12/15/2021.	Paydown		1,277,919	1,277,919	1,296,909	1,295,663		(17,744)		(17,744)		1,277,919			0	29,934	10/15/2054.
38218G AA 0	Goodgreen Trust LBASS Ser 2018-1A Cl A		12/15/2021.	Paydown		128,028	128,028	134,391	133,885		(5,857)		(5,857)		128,028			0	3,014	10/15/2053.
39538W CZ 9	Greenpoint Mtg Funding Tr RMBS Ser 2005-		12/15/2021.	Paydown		12,262	12,262	6,853	6,853		5,409		5,409		12,262			0	17	09/15/2030.
39539M AA 7	Greenpoint Mtg Funding Tr RMBS Ser 2007-		12/27/2021.	Paydown		438,851	438,851	409,630	409,630		29,221		29,221		438,851			0	843	06/25/2037.
41164Y AB 7	Harborview Mtg Loan Tr RMBS Ser 2007-4 C		12/20/2021.	Paydown		462,900	462,900	451,183	454,184		8,716		8,716		462,900			0	854	07/19/2047.
423452 AC 5	Helmerich & Payne Sr Nt		10/27/2021.	Call 111.5819		1,394,774	1,250,000	1,270,499	1,264,691		(2,824)		(2,824)		1,261,867		(11,867)	(11,867)	209,680	03/15/2025.
437084 PZ 3	Home Equity Asset Tr RMBS Ser 2005-8 Cl		12/27/2021.	Paydown		6,716,036	6,716,036	6,065,420	6,675,986		40,050		40,050		6,716,036			0	19,114	02/25/2036.
446150 AJ 3	Huntington Bancshares Sr Nt		02/14/2021.	Call 100.0000		7,500,000	7,500,000	7,485,225	7,499,370		385		385		7,499,755		245	245	98,438	03/14/2021.
45254N MY 0	IMPAC CMB Tr RMBS Ser 2005-2 Cl 1A1		12/27/2021.	Paydown		292,840	292,840	285,179	285,179		7,661		7,661		292,840			0	895	04/25/2035.
456652 AA 4	Indymac Indx Mtg Ln Tr RMBS Ser 2007-A1		10/01/2021.	Paydown		50,439	50,341	34,041	30,030	4,012			4,012		34,041		16,398	16,398	2,073	08/25/2037.
46185H AA 0	Invitation Homes Tr RMBS Ser 2018-SFR2 C		12/17/2021.	Paydown		83,904	83,904	83,904	83,904				0		83,904			0	365	06/17/2037.
46639N AR 2	JPMBB Comm Mtg Sec Tr CMBS Ser 2013-C12		12/01/2021.	Paydown		5,435,515	5,435,515	5,598,548	5,447,709		(12,194)		(12,194)		5,435,515			0	93,412	07/15/2045.
478375 AF 5	Johnson Control Intl plc Sr Nt		09/01/2021.	Call 100.0000		102,000	102,000	106,862	102,731		(731)		(731)		102,000			0	2,869	12/01/2021.
494550 BC 9	Kinder Morgan Energy - LP Sr Nt		03/01/2021.	Maturity		20,000,000	20,000,000	19,959,200	19,999,207		793		793		20,000,000			0	580,000	03/01/2021.
50026* AA 3	Kohls Corp CTL Shelby MI		09/02/2021.	Call 105.0505		298,925	284,554	300,622	286,519		(653)		(653)		285,866		(1,312)	(1,312)	29,798	12/15/2022.
50026* AA 3	Kohls Corp CTL Shelby MI		08/15/2021.	Redemption 100.0000		131,854	131,854	139,300	132,765		(911)		(911)		131,854			0	3,780	12/15/2022.
52467@ AH 8	Legg Mason Mtg Cap Corp CTL		01/19/2021.	Redemption 100.0000		11,264	11,264	11,814	11,267		(2)		(2)		11,264			0	5	01/15/2021.
542514 HT 4	Long Beach Mtg Loan Tr RMBS Ser 2004-4 C		12/25/2021.	Paydown		1,577,437	1,577,437	1,474,903	1,508,405		69,032		69,032		1,577,437			0	8,977	10/25/2034.
55275B AD 9	Master Asset Bkd Sec Tr RMBS Ser 2006-NC		12/27/2021.	Paydown		204,019	204,019	115,998	115,998		88,021		88,021		204,019			0	512	08/25/2036.
55275S AR 1	MASTR Alternative Loans Tr RMBS Ser 2007		10/01/2021.	Paydown		100,141	206,248	163,074	105,731	87,989	1,066		89,055		194,785		(94,644)	(94,644)	2,223	01/27/2022.
55818P AN 0	Madison Park Funding LTD CLO Ser 2014-12		07/20/2021.	Paydown		6,500,000	6,500,000	6,500,000	6,500,000				0		6,500,000			0	66,770	07/20/2026.
585503 AA 3	Mello Warehouse Sec Tr RMBS Ser 2019-1 C		05/17/2021.	Call 100.0000		13,300,000	13,300,000	13,300,000	13,300,000				0		13,300,000			0	47,722	06/25/2052.
585503 AB 1	Mello Warehouse Sec Tr RMBS Ser 2019-1 C		05/17/2021.	Call 100.0000		3,570,000	3,570,000	3,570,000	3,570,000				0		3,570,000			0	15,586	06/25/2052.
59020U YN 9	Merrill Lynch Mortgage Tr RMBS Ser 2005-		12/01/2021.	Paydown		457,691	457,691	441,672	448,573		9,118		9,118		457,691			0	7,150	06/25/2035.
59166E AA 3	Metlife Securitization Trust RMBS Ser 20		12/01/2021.	Paydown		308,717	308,717	313,112	312,223		(3,506)		(3,506)		308,717			0	5,970	04/25/2058.
59980Y AB 1	Mill City Mortgage Trust RMBS Ser 2018-4		12/01/2021.	Paydown		3,864,673	3,864,673	4,066,662	4,039,068		(174,396)		(174,396)		3,864,673			0	71,993	04/25/2066.
61691G AQ 3	Morgan Stanley BAML Tr CMBS Ser 2016-C32		12/01/2021.	Paydown		40,901	40,901	42,126	41,453		(552)		(552)		40,901			0	1,435	12/15/2049.
61762M BU 4	Morgan Stanley BAML Tr CMBS Ser 2013-C10		12/01/2021.	Paydown		1,088,620	1,088,620	1,121,263	1,092,433		(3,813)		(3,813)		1,088,620			0	24,399	07/15/2046.
61764J AD 8	Morgan Stanley Cap I Tr CMBS Ser 2014-MP		05/01/2021.	Paydown		13,500,000	13,500,000	13,788,734	13,526,575		(26,575)		(26,575)		13,500,000			0	207,731	08/11/2029.
61764X BG 9	Morgan Stanley BAML Tr CMBS Ser 2015-C21		12/01/2021.	Paydown		2,922,029	2,922,029	3,009,564	2,944,906		(22,877)		(22,877)		2,922,029			0	63,480	03/15/2048.
626717 AF 9	Murphy Oil Corp Sr Nt 4.950% 12/01/22		04/04/2021.	Call 107.3982		17,296,479	16,105,000	15,823,163	16,002,104		13,172		13,172		16,015,276		89,724	89,724	1,463,855	12/01/2022.
64828M AA 5	New Residential Mtg Ln Tr RMBS Ser 2017-		12/01/2021.	Paydown		420,649	420,649	425,316	424,139		(3,490)		(3,490)		420,649			0	9,123	04/25/2057.
64828Y AQ 4	New Residential Mtg Ln Tr RMBS Ser 2014-		12/01/2021.	Paydown		312,038	312,038	318,864	316,640		(4,603)		(4,603)		312,038			0	5,890	05/25/2054.

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 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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 Contractual Maturity Date
64828Y AR 2	New Residential Mtg Ln Tr RMBS Ser 2014-	..	12/01/2021.	Paydown		534,922	534,922	547,752	543,276		(8,354)		(8,354)		534,922			0	10,097	05/25/2054.
64829C AD 0	New Residential Mtg Ln Tr RMBS Ser 2015-	..	12/01/2021.	Paydown		548,619	548,619	561,869	556,561		(7,942)		(7,942)		548,619			0	10,178	04/25/2052.
64830B AA 5	New Residential Mtg Ln Tr RMBS Ser 2017-	..	12/01/2021.	Paydown		1,301,619	1,301,619	1,345,531	1,333,987		(32,367)		(32,367)		1,301,619			0	28,076	08/27/2057.
64830D AB 9	New Residential Mtg Ln Tr RMBS Ser 2019-	..	12/01/2021.	Paydown		3,106,842	3,106,842	3,321,893	3,296,053		(189,212)		(189,212)		3,106,842			0	65,027	12/25/2057.
64830G AB 2	New Residential Mtg Ln Tr RMBS Ser 2018-	..	12/01/2021.	Paydown		2,516,385	2,516,385	2,605,650	2,596,454		(80,069)		(80,069)		2,516,385			0	54,165	12/25/2057.
64830H AA 2	New Residential Mtg Ln Tr RMBS Ser 2019-	..	12/01/2021.	Paydown		2,790,031	2,790,031	2,827,447	2,818,580		(28,548)		(28,548)		2,790,031			0	50,769	02/25/2049.
64830K AA 5	New Residential Mtg Ln Tr RMBS Ser 2018-	..	12/01/2021.	Paydown		1,787,318	1,787,318	1,913,547	1,895,095		(107,778)		(107,778)		1,787,318			0	44,681	05/25/2058.
64830T AD 0	New Residential Mtg Ln Tr RMBS Ser 2020-	..	12/01/2021.	Paydown		1,290,120	1,290,120	1,326,847	1,322,484		(32,364)		(32,364)		1,290,120			0	23,944	10/25/2059.
64830W AD 3	New Residential Mtg Ln Tr RMBS Ser 2019-	..	12/01/2021.	Paydown		1,826,948	1,826,948	1,880,617	1,867,830		(40,882)		(40,882)		1,826,948			0	33,684	12/25/2058.
653240 AA 9	Newtown CTL Ser 2002 6.082% 05/15/23	..	12/15/2021.	Redemption 100.0000		290,362	290,362	290,352	290,360		2		2		290,362			0	9,757	05/15/2023.
65339K BQ 2	Nextera Energy Capital Sr Nt	..	12/22/2021.	Call 104.2737		1,564,105	1,500,000	1,497,870	1,498,181		390		390		1,498,571		1,429	1,429	111,199	05/01/2025.
654740 AS 8	Nissan Motor Acceptance Corp Sr Nt	..	09/14/2021.	Maturity		5,000,000	5,000,000	4,990,500	4,998,617		1,383		1,383		5,000,000			0	95,000	09/14/2021.
655044 AH 8	Noble Energy Inc Sr Nt	..	01/06/2021.	Tax Free Exchange		4,993,439	5,000,000	4,984,750	4,993,417		22		22		4,993,439			0	27,625	11/15/2024.
65535V CN 6	Nomura Asset Sec Corp RMBS Ser 2004-AP1	..	12/01/2021.	Paydown		5,276	5,276	5,276	5,272		4		4		5,276			0	162	03/25/2034.
65535V US 5	Nomura Asset Sec Corp RMBS Ser 2006-AR2	..	12/27/2021.	Paydown		73,351	73,351	22,921	22,921		50,430		50,430		73,351			0	489	04/25/2036.
667294 AW 2	Northwest Airlines LBASS EETC Ser 2001-1	..	10/01/2021.	Paydown		322,884	322,884	367,281	317,094	16,741	(10,951)		5,790		322,884			0	20,520	10/01/2023.
667294 AW 2	Northwest Airlines LBASS EETC Ser 2001-1	..	06/23/2021.	Redemption 100.0000		378,557	378,557	430,609	371,769	19,628	(12,839)		6,789		378,557			0	34,487	10/01/2023.
67020B AA 8	NRRC-D Facilities Corp CTL GSA Rev Bd Ls	..	12/07/2021.	Redemption 100.0000		305,227	305,227	305,227	305,227				0		305,227			0	10,853	11/07/2023.
70069F MS 3	Park Place Securities Inc RMBS Ser 2005-	..	09/25/2021.	Paydown		1,294,156	1,294,156	1,185,770	1,286,028		8,128		8,128		1,294,156			0	3,998	09/25/2035.
70163# AA 0	Parliament Funding (Owl Rock) Nt	..	08/26/2021.	Redemption 100.0000		423,866	423,866	423,866	423,866				0		423,866			0	9,603	07/15/2030.
70176@ AA 7	Parmer 31 (Austin TX) CTL Pass CTL Ser A	..	12/15/2021.	Redemption 100.0000		452,701	452,701	456,096	455,275		(2,574)		(2,574)		452,701			0	8,592	01/15/2032.
74041N AL 9	Preferred Term Sec Ltd VI LBASS Ltd Ser	..	12/24/2021.	Paydown		400,200	400,200	336,248	361,595		38,605		38,605		400,200			0	213	12/24/2033.
74042C AA 6	Preferred Term Sec Ltd LBASS Sr Nt Cl A-	..	12/22/2021.	Paydown		1,053,433	1,053,433	1,053,433	1,053,433				0		1,053,433			0	9,766	03/22/2038.
74042T AC 5	Preferred Term Sec Ltd LBASS Nt Cl A-2 P	..	06/22/2021.	Paydown		53,094	53,094	39,935	39,935		13,159		13,159		53,094			0	116	12/22/2037.
74043A AD 3	Preferred Term Sec Ltd LBASS XXIII Nt Cl	..	12/22/2021.	Paydown		422,748	422,748	402,993	411,523		11,224		11,224		422,748			0	1,354	12/22/2036.
741382 AA 3	Preferred Term Sec Ltd VI ABS Combo Nt P	..	06/26/2021.	Paydown		111,134	111,134	97,775	97,780		13,354		13,354		111,134			0	215	09/26/2034.
741382 AA 3	Preferred Term Sec Ltd VI ABS Combo Nt P	..	06/28/2021.	Redemption 100.0000		69,638	69,638	61,267	61,270		8,368		8,368		69,638			0	2,805	09/26/2034.
74138N AA 7	Preferred Term Sec Ltd XIX LBASS Combo N	..	09/23/2021.	Paydown		15,638	15,638	9,976	9,965	65	5,607		5,672		15,638			0	119	12/22/2036.
75115L AA 5	Residential Accredit Loans Inc RMBS Ser	..	12/27/2021.	Paydown		436,210	436,210	373,849	373,849		62,361		62,361		436,210			0	867	08/25/2037.
75970J AB 2	Renaissance Home Equity Ln Tr RMBS Ser 2	..	12/27/2021.	Paydown		45,121	45,121	5,086	5,086		40,035		40,035		45,121			0	127	04/25/2037.
761143 AD 8	Residential Asset Sec Tr RMBS Ser 2007-A	..	12/01/2021.	Paydown		12,468	36,427	20,491	20,491				0		20,491		(8,023)	(8,023)	1,228	09/25/2037.
78412F AP 9	SESI LLC Sr Nt 7.125% 12/15/21	..	02/02/2021.	Various		8,520,150	21,570,000	5,701,800	5,701,800				0		5,701,800		2,818,350	2,818,350		12/15/2021.
78442G GG 5	SLM Student Loan Tr LBASS Ser 2003-4 Cl	..	12/15/2021.	Paydown		323,044	323,044	322,859	322,979		65		65		323,044			0	1,962	03/15/2033.
785592 AH 9	Sabine Pass Liquefaction 1st Lien Nt	..	12/15/2021.	Call 100.3114		2,507,784	2,500,000	2,687,500	2,544,978		(33,389)		(33,389)		2,511,589		(11,589)	(11,589)	194,485	03/15/2022.
80386W AA 3	Sasol Financing USA LLC Sr Nt	..	08/17/2021.	Direct		1,361,853	1,290,000	862,028	914,539		45,189		45,189		959,727		402,125	402,125	62,682	03/27/2024.
81745Y AA 3	Sequoia Mortgage Tr RMBS Ser 2013-12 Cl	..	07/01/2021.	Paydown		1,439,137	1,439,137	1,465,896	1,437,934		1,204		1,204		1,439,137			0	28,464	12/25/2043.
81746H AB 7	Sequoia Mtg Tr RMBS Ser 2017-CH1 Cl A2	..	12/01/2021.	Paydown		474,201	474,201	481,067	479,118		(4,917)		(4,917)		474,201			0	7,481	10/25/2047.
82967N BE 7	Sirius XM Radio Inc Sr Nt	..	08/16/2021.	Call 102.3130		4,419,922	4,320,000	4,337,463	4,331,358		(2,687)		(2,687)		4,328,672		(8,672)	(8,672)	316,927	07/15/2024.
842400 GF 4	Southern CA Edison Co 1st Mtg Bd	..	08/01/2021.	Paydown		642,857	642,857	642,857	642,857				0		642,857			0	8,896	02/01/2022.
863576 FK 5	Structured Asset Sec Corp RMBS Ser 2006-	..	12/27/2021.	Paydown		11,447,179	11,447,179	9,544,086	11,203,894		243,285		243,285		11,447,179			0	41,014	02/25/2036.
86359B JU 6	Structured Asset Sec Corp RMBS Ser 2004-	..	12/01/2021.	Paydown		646	646	646	645		1		1		646			0	10	03/25/2034.
872227 AA 1	TBW Mtg Backed RMBS PTC Ser 2007-2 Cl A1	..	12/01/2021.	Paydown		325,158	325,158	200,216	162,537	37,679	124,942		162,621		325,158			0	3,538	07/25/2037.

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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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 Contractual Maturity Date
87264A BJ 3	T-Mobile USA Inc 1st Lien	..	05/27/2021.	Tax Free Exchange		2,569,507	2,500,000	2,573,150	2,572,097		(2,590)		(2,590)		2,569,507			0	58,969	02/15/2031.
883556 BX 9	Thermo Fisher Scientific Inc Sr Nt	..	12/30/2021.	Call 109.1700		2,183,400	2,000,000	1,985,260	1,989,716		1,407		1,407		1,991,123		8,877	8,877	271,400	08/15/2027.
89054X AD 7	Topaz Solar Farms LLC Nt	..	09/30/2021.	Call 100.7735		92,800	92,088	93,495	93,457		(53)		(53)		93,404		(1,316)	(1,316)	4,489	09/30/2039.
89173F AA 8	Towd Point Mortgage Tr RMBS Ser 2017-1 C	..	12/01/2021.	Paydown		3,151,595	3,151,595	3,088,563	3,112,437		39,157		39,157		3,151,595			0	45,235	10/25/2056.
89175M AA 1	Towd Point Mortgage Tr RMBS Ser 2018-3 C	..	12/01/2021.	Paydown		1,333,805	1,333,805	1,407,685	1,401,265		(67,460)		(67,460)		1,333,805			0	25,958	05/25/2058.
89178B AA 2	Towd Point Mortgage Tr RMBS Ser 2019-4 C	..	12/01/2021.	Paydown		1,658,670	1,658,670	1,674,751	1,671,621		(12,951)		(12,951)		1,658,670			0	26,075	07/25/2059.
89613J AA 8	Tricon American Homes RMBS Ser 2020-SFR2	..	12/01/2021.	Paydown		2,397	2,397	2,397	2,397				0		2,397			0	30	11/17/2027.
90270R BF 0	UBS-Barclays Comm Mort Tr CMBS Ser 2012-	..	12/01/2021.	Paydown		3,076,763	3,076,763	3,050,563	3,072,155		4,608		4,608		3,076,763			0	43,972	12/10/2045.
90332U AS 2	US Airways Pass-Thru Tr ABS Ser 2000-3C	..	03/01/2021.	Redemption 100.0000		1,893,617	1,893,617	1,801,303	1,763,851	117,018	12,748		129,766		1,893,617			0	79,437	09/01/2023.
90783V AA 3	Union Pacific RR ABS PTC Ser 2005-1	..	07/02/2021.	Redemption 100.0000		81,154	81,154	78,280	80,268		885		885		81,154			0	2,066	01/02/2029.
90931V AA 4	United Air Lines PTC Ser 2018-1 A	..	09/01/2021.	Redemption 100.0000		297,391	297,391	297,391	297,391				0		297,391			0	8,253	09/01/2031.
90932J AA 0	United Airlines LBASS Ser 2019-2 AA PTT	..	11/01/2021.	Redemption 100.0000		198,612	198,612	198,612	198,612				0		198,612			0	4,060	11/01/2033.
91324P CU 4	UnitedHealth Group Inc Sr Nt	..	03/15/2021.	Maturity		7,500,000	7,500,000	7,477,125	7,499,044		956		956		7,500,000			0	79,688	03/15/2021.
91533B AF 7	Upjohn Inc Sr Nt 4.000% 06/22/50	..	11/03/2021.	Tax Free Exchange		2,684,731	2,500,000	2,688,450	2,687,904		(3,173)		(3,173)		2,684,731			0	86,667	06/22/2050.
91736# AA 4	United States of America BIA CTL GSA Gtd	..	09/29/2021.	Call 107.4682		420,213	391,011	391,011	391,011				0		391,011			0	52,478	03/15/2024.
91736# AA 4	United States of America BIA CTL GSA Gtd	..	09/15/2021.	Redemption 100.0000		141,412	141,412	141,412	141,412				0		141,412			0	6,106	03/15/2024.
92343V BR 4	Verizon Communications Inc Sr Nt	..	05/28/2021.	Call 110.3160		5,515,800	5,000,000	5,391,700	5,125,859		(17,896)		(17,896)		5,107,963		(107,963)	(107,963)	696,765	09/15/2023.
92837D AA 5	Visio RMBS Ser 2019-2 Cl A1	..	12/01/2021.	Paydown		3,076,054	3,076,054	3,085,227	3,083,926		(7,872)		(7,872)		3,076,054			0	48,665	11/25/2054.
92837D AB 3	Visio RMBS Ser 2019-2 Cl A2	..	12/01/2021.	Paydown		432,903	432,903	432,892	432,799		104		104		432,903			0	7,361	11/25/2054.
939348 AE 8	Washington Mutual MSC Mtg PT RMBS Ser 20	..	12/01/2021.	Paydown		320,167	275,513	211,787	211,787				0		211,787		108,380	108,380	4,860	04/25/2037.
94978# AT 4	Wells Fargo Bank Northwest NA CTL Ser 20	..	12/01/2021.	Redemption 100.0000		81,548	81,548	81,548	81,548				0		81,548			0	2,976	08/01/2027.
94978# AU 1	Wells Fargo Bank Northwest NA CTL MWRA L	..	12/15/2021.	Redemption 100.0000		55,638	55,638	58,253	56,916		(1,278)		(1,278)		55,638			0	2,249	05/15/2032.
94978# AX 5	Wells Fargo Bank Northwest NA CTL CVS Co	..	12/10/2021.	Redemption 100.0000		316,564	316,564	316,564	316,564				0		316,564			0	27,216	10/10/2024.
94989E AH 0	Wells Fargo Comm Mtg Tr CMBS Ser 2015-LC	..	12/01/2021.	Paydown				210,802	89,907		(89,907)		(89,907)					0	18,525	04/15/2050.
95000C BC 6	Wells Fargo Comm Mtg Tr CMBS Ser 2016-NX	..	12/01/2021.	Paydown		1,785,297	1,785,297	1,838,842	1,803,452		(18,155)		(18,155)		1,785,297			0	35,463	01/15/2059.
976657 AL 0	Wisconsin Energy Corp Sr Nt	..	12/17/2021.	Call 107.3581		1,932,446	1,800,000	1,844,244	1,822,968		(4,670)		(4,670)		1,818,298		(18,298)	(18,298)	196,701	06/15/2025.
98212B AE 3	WPX Energy Inc Sr Nt 5.250% 09/15/24	..	06/10/2021.	Tax Free Exchange		3,915,535	4,000,000	3,820,000	3,900,901		10,635		10,635		3,911,535		4,000	4,000	154,583	09/15/2024.
98881@ AA 4	ZC Specialty Ins Co CTL Ser 2002-31	..	12/10/2021.	Redemption 108.9490		1,369,242	1,256,773	1,256,773	1,256,773		112,469		112,469		1,369,242			0	123,171	12/23/2022.
P06076 AA 4	AES El Salvador Trust II Sr Nt	..	02/12/2021.	Direct		481,013	505,000	465,231	482,280	5,769	835		6,604		488,884		(7,871)	(7,871)	12,859	03/28/2023.
00908P AA 5	Air Canada LBASS EETC Ser 2017-1AA	A	07/15/2021.	Redemption 100.0000		102,400	102,400	102,400	102,400				0		102,400			0	2,534	07/15/2031.
00908P AB 3	Air Canada LBASS PTT Ser 2017-1A	A	07/15/2021.	Redemption 100.0000		51,200	51,200	51,200	51,200				0		51,200			0	1,363	07/15/2031.
134808 AC 8	Canacol Energy Ltd Sr Nt	A	11/23/2021.	Call 101.5850		599,352	590,000	561,125	564,841		4,384		4,384		569,225		20,775	20,775	84,003	05/03/2025.
335934 AL 9	First Quantum Minerals LTD Sr Nt	A	08/18/2021.	Direct		674,638	650,000	645,638	646,384		267		267		646,651		27,986	27,986	26,088	04/01/2025.
335934 AT 2	First Quantum Minerals LTD Sr Nt	A	03/08/2021.	Direct		322,500	300,000	300,000	300,000				0		300,000		22,500	22,500	9,109	10/15/2027.
58518N 2A 9	Meglobal Canada ULC Sr Nt	A	02/04/2021.	Direct		374,250	300,000	300,000	300,000				0		300,000		74,250	74,250	3,917	05/18/2030.
683715 AB 2	Open Text Corp Sr Nt 5.875% 06/01/26	A	12/09/2021.	Call 102.9375		2,058,750	2,000,000	2,080,000	2,071,135		(10,952)		(10,952)		2,060,182		(60,182)	(60,182)	178,861	06/01/2026.
000000 00 0	United Bank For Africa Sr Nt	D	09/16/2021.	Direct		309,900	300,000	303,000	302,537		(1,242)		(1,242)		301,295		8,605	8,605	18,213	06/08/2022.
000000 00 0	Banco BTG Pactual Sub Nt	D	01/08/2021.	Direct		316,500	300,000	314,625	313,070		(222)		(222)		312,848		3,652	3,652	4,983	09/28/2022.
000000 00 0	VTB Bank OJSC Sub Nt 6.950% 10/17/22	D	04/13/2021.	Direct		591,500	560,000	608,888	591,152		(4,817)		(4,817)		586,334		5,166	5,166	19,244	10/17/2022.
000000 00 0	Sberbank of Russia Sub Nt	D	04/15/2021.	Direct		301,963	290,000	306,965	300,843		(1,721)		(1,721)		299,122		2,841	2,841	7,018	10/29/2022.
000000 00 0	Petkim Petrokimya Holdings Sr Nt	D	07/29/2021.	Direct		328,160	320,000	325,600	325,410		(1,472)		(1,472)		323,937		4,223	4,223	19,113	01/26/2023.
000000 00 0	Cia Latino Americana 1st Lien	D	02/18/2021.	Direct		41,280	127,015	52,078	50,806	9,484	(1,621)		7,863		58,669		(17,389)	(17,389)	8,376	07/20/2023.

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 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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 Contractual Maturity Date
000000 00 0	Studio City Finance LTD Sr Nt	D	01/14/2021.	Call 103.9200		493,620	475,000	500,423	493,422		(382)		(382)		493,041		(18,041)	(18,041)	33,256	02/11/2024.
000000 00 0	MARB BondCo PLC Sr Nt 7.000% 03/15/24	D	01/15/2021.	Direct		204,800	200,000	206,100	204,686		(309)		(309)		204,378		423	423	4,861	03/15/2024.
000000 00 0	Ades International Sr Nt	D	07/08/2021.	Call 104.3130		531,996	510,000	510,000	510,000				0		510,000			0	53,032	04/24/2024.
000000 00 0	MTN Mauritius Investments Sr Nt	D	01/28/2021.	Direct		265,000	250,000	259,625	259,338		(193)		(193)		259,144		5,856	5,856	2,642	11/11/2024.
000000 00 0	DTEK Finance PLC 1st Lien PIK	D	05/17/2021.	Taxable Exchange		312,518	390,000	381,958	245,700	136,848	933		137,781		383,480		(70,962)	(70,962)		12/31/2024.
000000 00 0	Banco Do Brasil (Cayman) Sr Nt	D	01/15/2021.	Direct		388,350	360,000	379,690	377,193		(206)		(206)		376,987		11,363	11,363	8,556	01/15/2025.
000000 00 0	Turkiye Vakiflar Bankasi Sr Nt	D	09/20/2021.	Direct		598,800	600,000	555,000	558,977		6,161		6,161		565,137		33,663	33,663	34,679	02/05/2025.
000000 00 0	Dar Al-Arkan Sukuk Co Lt Sr Nt	D	08/17/2021.	Direct		314,400	300,000	309,600	301,200	6,997	(1,131)		5,866		307,066		7,334	7,334	20,475	02/15/2025.
000000 00 0	Akbank TAS Sr Nt 5.125% 03/31/25	D	03/24/2021.	Direct		612,800	640,000	560,982	570,746		3,103		3,103		573,849		38,951	38,951	16,036	03/31/2025.
000000 00 0	China Evergrande Group Sec Nt	D	05/04/2021.	Direct		169,894	205,000	183,475	169,747	17,889	1,057		18,946		188,693		(18,800)	(18,800)	6,378	06/28/2025.
000000 00 0	YPF Sociedad Anonima Sr Nt	D	02/08/2021.	Direct		368,250	500,000	424,328	389,410	43,674	1,198		44,872		434,282		(66,032)	(66,032)	22,667	07/28/2025.
000000 00 0	Office Cherifien Des Pho Sr Nt	D	06/23/2021.	Call 106.0000		561,800	530,000	559,256	557,179		(2,496)		(2,496)		554,682		(24,682)	(24,682)	71,166	10/22/2025.
000000 00 0	MHP Lux SA Sr Nt 6.950% 04/03/26	D	09/28/2021.	Direct		461,900	440,000	388,014	392,980		1,721		1,721		394,701		67,199	67,199	24,348	04/03/2026.
000000 00 0	Country Garden Holdings Co 1st Lien	D	01/14/2021.	Direct		460,463	410,000	427,425	423,609		(138)		(138)		423,472		36,991	36,991	8,340	04/08/2026.
000000 00 0	Yuzhou Group 1st Lien 7.850% 08/12/26	D	03/26/2021.	Direct		246,400	320,000	322,400	322,336		(70)		(70)		322,265		(75,865)	(75,865)	15,909	08/12/2026.
000000 00 0	MTN Mauritius Investments Sr Nt	D	11/17/2021.	Direct		334,088	295,000	314,181	311,312		(2,245)		(2,245)		309,067		25,021	25,021	21,093	10/13/2026.
000000 00 0	Kuwait Projects Co Spc L Euro MTN	D	03/02/2021.	Direct		305,350	310,000	283,650	285,717		552		552		286,269		19,081	19,081	7,401	02/23/2027.
000000 00 0	Dar Al-Arkan Sukuk Co Lt Sr Nt	D	11/18/2021.	Direct		209,250	200,000	160,250	162,074		4,053		4,053		166,126		43,124	43,124	17,035	02/26/2027.
000000 00 0	Turkiye Garanti Bankasi Sr Nt	D	04/14/2021.	Direct		636,438	645,000	603,631	608,368		1,289		1,289		609,657		26,781	26,781	15,308	05/24/2027.
000000 00 0	Oztel Holdings SPC Ltd Sec Nt	D	03/08/2021.	Direct		603,961	555,000	581,380	578,649		(393)		(393)		578,256		25,705	25,705	12,240	04/24/2028.
000000 00 0	Al Candelaria Spain SLU Sec Nt	D	05/12/2021.	Call 110.5000		309,400	280,000	308,420	307,027		(1,912)		(1,912)		305,115		(25,115)	(25,115)	51,975	12/15/2028.
000000 00 0	Metinvest BV Sr Nt 7.750% 10/17/29	D	06/16/2021.	Direct		223,250	200,000	197,500	197,594		90		90		197,684		25,566	25,566	9,085	10/17/2029.
000000 00 0	Braskem Netherlands Sr Nt	D	08/19/2021.	Direct		1,149,150	1,120,000	1,088,288	1,089,434		528		528		1,089,961		59,189	59,189	39,835	01/31/2030.
000000 00 0	Alfa Bank AO Via Alfa Bond Sub Nt	D	06/16/2021.	Direct		310,488	295,000	287,404	287,763		269		269		288,032		22,456	22,456	11,848	04/15/2030.
000000 00 0	Intl Airport Finance SA 1st Lien	D	08/16/2021.	Direct		139,426	129,699	101,165	102,236		1,113		1,113		103,349		36,077	36,077	14,397	03/15/2033.
000000 00 0	Bangkok Bank PCL Euro MTN	D	02/17/2021.	Direct		692,431	665,000	607,898	609,759		392		392		610,151		82,280	82,280	9,930	09/25/2034.
000000 00 0	ACWA Power Mgmt Invst Sec Nt	D	05/11/2021.	Direct		359,138	305,000	327,113	325,419		(664)		(664)		324,755		34,382	34,382	7,461	12/15/2039.
000000 00 0	Office Cherifien Des Pho Sr Nt	D	02/08/2021.	Direct		691,136	525,000	625,531	624,862		(241)		(241)		624,621		66,515	66,515	10,527	04/25/2044.
00105D AF 2	AES Gener SA Jr Sb Nt 7.125% 03/26/79	D	01/28/2021.	Direct		637,710	580,000	579,698	579,998				0		579,998		57,712	57,712	23,532	03/26/2079.
00654A AA 4	Adani Green Energy UP Sr Nt	D	07/13/2021.	Direct		531,400	480,000	480,000	480,000				0		480,000		51,400	51,400	17,188	12/10/2024.
059490 AB 8	Banco Continental SAE Sr Nt	D	01/20/2021.	Direct		417,563	425,000	425,000	422,875	2,125			2,125		425,000		(7,438)	(7,438)	1,364	12/10/2025.
05969B AD 5	Banco Santander Mexico Sr Nt	D	01/25/2021.	Direct		343,875	300,000	300,000	300,000				0		300,000		43,875	43,875	4,479	04/17/2025.
05971A AE 1	Banco BTG Pactual Sr Nt	D	01/14/2021.	Direct		387,020	370,000	367,910	368,321		19		19		368,339		18,681	18,681	8,741	01/10/2025.
06034L AB 6	Banistmo SA Sr Nt 4.250% 07/31/27	D	03/03/2021.	Direct		631,560	600,000	595,518	595,750		82		82		595,832		35,728	35,728	14,483	07/31/2027.
12642K AB 0	CSN Islands XI Corp Sr Nt	D	11/05/2021.	Direct		211,400	200,000	202,590	202,552		(368)		(368)		202,184		9,216	9,216	17,288	01/28/2028.
12686L AA 7	Cable Onda SA Sr Nt 4.500% 01/30/30	D	01/14/2021.	Direct		385,630	350,000	346,483	346,785		14		14		346,799		38,831	38,831	7,394	01/30/2030.
151290 BV 4	Cemex SAB de CV Sec Nt	D	08/16/2021.	Direct		423,019	385,000	398,320	397,061		(953)		(953)		396,108		26,911	26,911	15,679	11/19/2029.
151290 BW 2	Cemex SAB de CV Sr Sec Nt	D	08/16/2021.	Direct		225,000	200,000	200,000	200,000				0		200,000		25,000	25,000	10,366	06/05/2027.
15236F AB 6	Centrais Eletricas Brasilier Sr Nt	D	06/16/2021.	Direct		667,875	650,000	660,395	659,702		(409)		(409)		659,293		8,582	8,582	26,221	02/04/2030.
15238X AB 5	Central American Bottling Corp Sr Nt	D	01/22/2021.	Direct		535,931	505,000	534,938	522,798		(266)		(266)		522,531		13,400	13,400	14,196	01/31/2027.
19533P AC 4	Colombia Telecom Sr Nt	D	05/06/2021.	Direct		420,390	405,000	417,800	417,471		(395)		(395)		417,076		3,314	3,314	16,316	07/17/2030.
20445P AG 0	Cia Latino Americana 1st Lien	D	02/18/2021.	Direct		537,224	1,652,998	1,530,016	661,199	883,132	(2,049)		881,083		1,542,282		(1,005,058)	(1,005,058)	109,006	07/20/2023.

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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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 Contractual Maturity Date
25381Y AB 7	Digicel Group 0.5 Ltd Sr Nt	D	01/08/2021.	Direct		2,393	4,162	509	582		11		11		594		1,800	1,800		04/01/2025.
25381Y AD 3	Digicel Group 0.5 Ltd 1st Lien PIK	D	10/19/2021.	Direct		314,673	333,288	218,293	227,558		7,112		7,112		234,669		80,004	80,004	8,455	04/01/2024.
37959D AB 0	Globo Comunicacoes Sr Nt	D	08/23/2021.	Direct		707,750	690,000	650,188	651,899		2,100		2,100		653,999		53,751	53,751	36,613	01/22/2030.
39530V AB 4	Greenko Solar Mauritius Sr Nt	D	02/08/2021.	Direct		216,310	200,000	200,000	200,000				0		200,000		16,310	16,310	6,314	07/29/2026.
40052C AC 0	Grupo Kuo SAB De CV Sr Nt	D	05/28/2021.	Direct		314,550	300,000	294,750	295,915		218		218		296,133		18,417	18,417	15,573	07/07/2027.
404280 AK 5	HSBC Holdings PLC Sr Nt	C	04/05/2021.	Maturity		9,000,000	9,000,000	8,980,470	8,999,365		635		635		9,000,000			0	229,500	04/05/2021.
40435W AB 6	HTA Group LTD Sr Nt 7.000% 12/18/25	D	02/04/2021.	Direct		321,450	300,000	302,404	302,251		(76)		(76)		302,175		19,275	19,275	2,917	12/18/2025.
44963L AB 2	IHS Netherlands Holdco Sr Nt	D	08/17/2021.	Direct		207,250	200,000	200,000	200,000				0		200,000		7,250	7,250	15,777	03/18/2025.
44963L AB 2	IHS Netherlands Holdco Sr Nt	D	11/26/2021.	Call 103.5630		346,936	335,000	335,000	335,000				0		335,000			0	40,579	03/18/2025.
48300T AD 4	Kaisa Group Holdings LTD Sec Nt	D	01/15/2021.	Direct		210,500	200,000	213,750	209,355		(251)		(251)		209,104		1,396	1,396	5,842	10/22/2022.
49989A AC 3	Koc Holdings AS Sr Nt 6.500% 03/11/25	D	03/25/2021.	Direct		670,240	630,000	646,195	643,765		(809)		(809)		642,956		27,284	27,284	20,114	03/11/2025.
55388R AA 4	MV24 Capital BV 1st Lien	D	04/20/2021.	Direct		599,401	567,792	567,792	567,792				0		567,792		31,609	31,609	15,007	06/01/2034.
65504L AD 9	Noble Hldg Intl Co Gtd Nt	C	02/17/2021.	Various		229,500	15,300,000	306,000	306,000				0		306,000		(76,500)	(76,500)		08/01/2040.
65504L AG 2	Noble Hldg Intl Co Gtd Nt	C	02/17/2021.	Taxable Exchange		165,000	11,000,000	55,000	55,000				0		55,000		110,000	110,000		03/01/2041.
680617 AC 1	Oleoducto Central SA Sr Nt	D	01/11/2021.	Direct		332,069	305,000	302,703	302,836		9		9		302,846		29,223	29,223	6,066	07/14/2027.
692733 AB 4	Oztel Holdings SPC Ltd Sec Nt	D	03/08/2021.	Direct		69,520	64,000	46,880	47,919		264		264		48,183		21,337	21,337	1,602	04/24/2028.
71645W AQ 4	Petrobras Intl Fin Co Sr Nt	D	03/15/2021.	Direct		582,660	520,000	624,000	623,602		(654)		(654)		622,948		(40,288)	(40,288)	23,535	01/20/2040.
71647N BD 0	Petrobras Global Finance Sr Nt	D	10/26/2021.	Direct		326,503	305,000	292,800	292,913		113		113		293,026		33,477	33,477	23,325	03/19/2049.
71647N BE 8	Petrobras Global Finance Sr Nt	D	08/16/2021.	Direct		1,428,273	1,323,000	1,367,071	1,365,990		(1,625)		(1,625)		1,364,366		63,907	63,907	63,791	01/15/2030.
71654Q AZ 5	Petroleos Mexicanos Sr Nt	D	03/17/2021.	Direct		618,550	695,000	570,356	571,254		499		499		571,753		46,797	46,797	13,427	06/02/2041.
71654Q DG 4	Petroleos Mexicanos Sr Nt	D	12/08/2021.	Direct		386,575	350,000	348,908	348,947		180		180		349,128		37,447	37,447	27,672	10/16/2025.
74365P AE 8	Prosus NV Sr Nt 3.832% 02/08/51	D	01/19/2021.	Direct		272,020	280,000	279,978	279,978				0		279,978		(7,958)	(7,958)	1,282	02/08/2051.
75975A AA 8	Renew Power Pvt Ltd 1st Lien Nt	D	02/08/2021.	Direct		215,842	200,000	200,000	200,000				0		200,000		15,842	15,842	6,234	03/05/2027.
80007R AG 0	Sands China Ltd Sr Nt 4.375% 06/18/30	D	01/08/2021.	Direct		474,694	435,000	433,173	433,266		5		5		433,270		41,423	41,423	1,269	06/18/2030.
82481L AB 5	Shire Acq Inv Ireland DA Sr Nt	D	01/22/2021.	Call 101.2320		5,525,243	5,458,000	5,452,105	5,457,103		71		71		5,457,174		826	826	110,543	09/23/2021.
83006L AB 9	Sixsigma Networks Mexico Sr Nt	D	05/27/2021.	Direct		89,563	105,000	105,000	97,388	7,613			7,613		105,000		(15,438)	(15,438)	4,423	05/02/2025.
830505 AT 0	Skandinaviska Enskilda Banken Sr Nt	D	09/13/2021.	Maturity		15,000,000	15,000,000	14,935,950	14,990,711		9,289		9,289		15,000,000			0	281,250	09/13/2021.
88167A AC 5	Teva Pharmaceuticals NE Sr Nt	C	07/21/2021.	Maturity		2,073,000	2,073,000	2,069,580	2,067,818	4,784	398		5,182		2,073,000			0	45,606	07/21/2021.
88167A AD 3	Teva Pharmaceuticals NE Sr Nt	C	11/12/2021.	Call 98.0000		7,840,000	8,000,000	7,973,280	7,920,800	68,832	3,426		72,258		7,993,058			0	380,008	07/21/2023.
88167A AE 1	Teva Pharmaceuticals NE Sr Nt	C	01/19/2021.	Direct		972,500	1,000,000	849,430	887,456		918		918		888,375		84,125	84,125	9,625	10/01/2026.
90015W AK 9	Turkiye Vakiflar Bankasi Sr Nt	D	06/15/2021.	Direct		206,000	200,000	198,916	198,916		110		110		199,026		6,974	6,974	6,825	01/08/2026.
90015Y AA 7	Turkiye Sinai Kalkinma Sr Nt	D	01/06/2021.	Direct		222,530	220,000	218,832	219,026		4		4		219,030		3,500	3,500	6,050	01/23/2025.
918367 AA 1	VTR Comunicaciones SPA Sr Nt	D	01/20/2021.	Direct		213,500	200,000	200,000	200,000				0		200,000		13,500	13,500	5,723	01/15/2028.
G27649 AG 0	Digicel Limited Sr Nt 6.750% 03/01/23	D	12/07/2021.	Direct		290,250	300,000	206,250	206,250				0		206,250		84,000	84,000	25,763	03/01/2023.
G5825A AB 8	MARB BondCo PLC Sr Nt 6.875% 01/19/25	D	01/15/2021.	Direct		181,125	175,000	162,440	166,023		95		95		166,118		15,007	15,007	6,049	01/19/2025.
G6710E AL 4	Odebrecht Finance LTD Sr Nt	D	02/17/2021.	Taxable Exchange		155,696	1,090,000	70,850	43,611	27,239			27,239		70,850		84,846	84,846		06/26/2042.
G6710E AP 5	Odebrecht Finance LTD Sr Nt	D	02/17/2021.	Taxable Exchange		159,750	3,550,000	143,775	142,000	1,775			1,775		143,775		15,975	15,975		04/25/2025.
L6388G AB 6	Millicom Intl Cellular Sr Nt	D	08/19/2021.	Direct		1,108,260	1,056,000	1,069,519	1,064,734		(777)		(777)		1,063,957		44,303	44,303	48,769	01/15/2028.
L6388G AB 6	Millicom Intl Cellular Sr Nt	D	02/22/2021.	Call 100.0000		64,000	64,000	63,600	63,700		5		5		63,705		295	295	1,977	01/15/2028.
M8903B AS 1	Turkcell Iletisim Hizmet Sr Nt	D	01/28/2021.	Direct		214,000	200,000	176,500	178,142		192		192		178,334		35,666	35,666	3,544	04/11/2028.
P6460M AJ 3	Mastellone Hermanos SA Sr Nt	D	02/09/2021.	Direct		530,903	651,000	729,382	554,984	107,393	(2,175)		105,218		660,202		(129,299)	(129,299)	48,623	07/03/2021.

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 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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 Contractual Maturity Date
P7354P AA 2	OI SA Sr Nt - PIK 10.000% 07/27/25	D	09/14/2021.	Direct		286,500	300,000	313,425	313,280		(1,737)		(1,737)		311,542		(25,042)	(25,042)	39,236	07/27/2025.
02150W AB 9	Countrywide Alternative Ln Tr RMBS Ser 2	..	10/29/2021.	Additional Income									0					0	4,442	03/25/2047.
P8704L AB 4	Sixsigma Networks Mexico Sr Nt	D	05/18/2021.	Direct		172,500	200,000	194,000	185,500	9,764	355		10,119		195,619		(23,119)	(23,119)	8,250	05/02/2025.
3899999.	Total - Bonds - Industrial and Miscellaneous					566,967,727	638,461,189	552,045,194	549,461,221	1,821,715	959,653	0	2,781,368	0	552,242,585	0	6,190,868	6,190,868	20,865,444	XXX
Bonds - Unaffiliated Bank Loans																				
000000 00 0	HCA Inc Term Ln B-12 Nt 1	..	06/30/2021.	Redemption 100.0000		3,650,078	3,650,078	3,650,078	3,650,078				0		3,650,078			0	34,191	03/13/2025.
000000 00 0	Sensata Technologies New #2 1st Lien Ter	..	12/31/2021.	Redemption 100.0000		29,810	29,810	29,940	29,919		(109)		(109)		29,810			0	340	09/20/2026.
08579J BE 1	Berry Plastics Corp Term Ln X Nt 1	..	03/04/2021.	Tax Free Exchange		22,123,664	22,066,338	22,149,933	21,952,564	174,389	(3,289)		171,100		22,123,664			0	109,958	01/19/2024.
14078@ AA 4	Capstone Logistics Acq 1st Lien Term Ln	..	12/31/2021.	Redemption 100.0000		16,960	16,960	16,790	16,795		165		165		16,960			0	630	12/15/2024.
14852D AC 5	Castle US Holding Corp Term Ln Nt 1	..	10/20/2021.	Various		2,081,515	2,094,606	2,095,399	2,048,525	46,834	(47)		46,787		2,095,312		(13,797)	(13,797)	66,701	01/31/2027.
14852D AC 5	Castle US Holding Corp Term Ln Nt 1	..	12/31/2021.	Redemption 100.0000		26,831	26,831	26,898	26,241	651	(61)		590		26,831			0	604	01/31/2027.
18449E AD 2	Clean Harbors Inc New Term Ln 2 Nt 1	..	06/30/2021.	Redemption 100.0000		20,118	20,118	20,112	20,043	72	4		76		20,118			0	142	06/30/2024.
18449E AD 2	Clean Harbors Inc New Term Ln 2 Nt 1	..	08/13/2021.	Tax Free Exchange		3,862,085	3,862,699	3,861,475	3,848,214	13,745	126		13,871		3,862,085			0	45,749	06/30/2024.
24702N BE 9	Dell International LLC Term Ln B-1 Nt 1	..	01/04/2021.	Redemption 100.0000		2,496,576	2,496,576	2,495,476	2,495,489		1,086		1,086		2,496,576			0	763	09/19/2025.
24702N BE 9	Dell International LLC Term Ln B-1 Nt 1	..	02/18/2021.	Tax Free Exchange		5,229,149	5,231,366	5,229,063	5,229,090		59		59		5,229,149			0	19,581	09/19/2025.
28414B AF 3	Elanco Animal Health Inc Term Ln Nt 1	..	12/31/2021.	Redemption 100.0000		26,773	26,773	26,773	26,773				0		26,773			0	307	08/01/2027.
44969C BF 6	Quintiles IMS New Term Ln B Nt 1	..	08/13/2021.	Tax Free Exchange		3,991,127	3,975,262	4,010,869	3,946,441	48,394	(3,708)		44,686		3,991,127			0	47,102	03/06/2024.
44969C BH 2	Quintiles IMS Term Ln B-2 Nt 1	..	06/30/2021.	Redemption 100.0000		4,770	4,770	4,809	4,736	58	(23)		35		4,770			0	34	01/18/2025.
44969C BH 2	Quintiles IMS Term Ln B-2 Nt 1	..	08/13/2021.	Tax Free Exchange		922,089	918,316	925,772	911,658	11,098	(667)		10,431		922,089			0	10,994	01/18/2025.
44989* AA 1	IQNavigator Inc 1st Lien TL Nt 1	..	12/31/2021.	Redemption 100.0000		171,642	171,642	169,067	169,975		1,666		1,666		171,642			0	11,603	08/20/2024.
45778E AG 9	Innophos Holdings Term Ln Nt 1	..	12/31/2021.	Redemption 100.0000		21,000	21,000	20,895	20,906		94		94		21,000			0	491	02/07/2027.
552462 B# 9	Lytx Delayed Draw Term Ln Nt 1	..	12/31/2021.	Redemption 100.0000		1,161	1,161	1,150	1,137	13	11		24		1,161			0	102	02/28/2026.
552462 B@ 1	Lytx Term Ln Nt 1 7.000% 02/28/26	..	12/31/2021.	Redemption 100.0000		13,355	13,355	13,108	13,081	55	218		273		13,355			0	639	02/28/2026.
60367* AA 9	Community Brands Incremental DD Term Ln	..	12/31/2021.	Redemption 100.0000		10,810	10,810	10,810	10,270	540			540		10,810			0	388	12/02/2022.
60367* AB 7	Community Brands Incremental Term Ln Nt	..	12/31/2021.	Redemption 100.0000		56,461	56,461	56,178	53,638	2,699	124		2,823		56,461			0	2,025	12/02/2022.
70466@ AA 6	Peach State Labs Inc Sr Sec Term Ln Nt 1	..	12/31/2021.	Redemption 100.0000		118,465	118,465	117,963	118,383		82		82		118,465			0	6,346	01/01/2023.
71579U AF 2	Petco Animal Supplies New Term Ln B-1 Nt	..	03/04/2021.	Redemption 100.0000		4,302,702	4,302,702	2,968,864	2,968,864		1,333,838		1,333,838		4,302,702			0	56,739	01/26/2023.
79546K AE 0	Sally Beauty Holdings New Term Ln B-1 Nt	..	12/31/2021.	Redemption 100.0000		24,000	24,000	24,110	23,760	304	(64)		240		24,000			0	340	07/05/2024.
83549# AA 8	Sonny's Enterprises LLC Term Ln Nt 1	..	12/31/2021.	Redemption 100.0000		23,780	23,780	23,305	23,330		450		450		23,780			0	1,299	08/31/2026.
83549# AB 6	Sonny's Enterprises LLC Delayed Draw Ter	..	12/31/2021.	Redemption 100.0000		3,659	3,659	3,659	3,659				0		3,659			0	208	08/31/2026.
88233F AK 6	Vistra Operations Co LLC Incremental Ter	..	12/31/2021.	Redemption 100.0000		85,117	85,117	84,384	84,394		724		724		85,117			0	998	12/31/2025.
90347B AH 1	Axalta Coating Systems New Term Ln B Nt	..	12/31/2021.	Redemption 100.0000		224,967	224,967	226,668	222,858	3,082	(973)		2,109		224,967			0	2,776	06/01/2024.
90351H AB 4	US Foods Inc New Term Ln Nt 1	..	06/30/2021.	Redemption 100.0000		740,111	740,111	744,598	727,899	14,485	(2,273)		12,212		740,111			0	5,200	06/27/2023.
90351H AB 4	US Foods Inc New Term Ln Nt 1	..	08/13/2021.	Tax Free Exchange		6,644,832	6,629,426	6,669,622	6,520,040	129,749	(4,957)		124,792		6,644,832			0	78,550	06/27/2023.
000000 00 0	Burger King Term Ln B-4 Nt 1	A	12/31/2021.	Redemption 100.0000		8,917	8,917	8,958	8,758	193	(35)		158		8,917			0	105	11/14/2026.
68371Y AJ 2	Open Text Corp Term Ln Nt 1	A	12/31/2021.	Redemption 100.0000		82,224	82,224	82,145	82,167		57		57		82,224			0	964	05/30/2025.
000000 00 0	Desarrolladora Energetica SA Term Ln 1L	D	04/15/2021.	Call 100.0000		600,810	600,810	390,526	360,486	30,040			30,040		390,526		210,283	210,283		05/01/2021.
000000 00 0	Desarrolladora Energetica SA Term Ln 1L	D	04/15/2021.	Taxable Exchange		805,948	1,311,095	852,212	786,657	65,555			65,555		852,212		(46,264)	(46,264)		05/01/2021.
8299999.	Total - Bonds - Unaffiliated Bank Loans					58,421,506	58,850,205	57,011,609	56,406,828	541,956	1,322,498	0	1,864,454	0	58,271,283	0	150,222	150,222	505,869	XXX
8399997.	Total - Bonds - Part 4					805,275,575	876,708,401	795,247,862	788,596,912	2,376,644	853,370	0	3,230,014	0	791,826,922	0	4,914,378	4,914,378	25,223,975	XXX
8399998.	Total - Bonds - Summary Item from Part 5					110,941,770	109,134,812	111,948,684			(714,945)		(714,945)		111,233,735		(1,478,042)	(1,478,042)	3,775,506	XXX
8399999.	Total - Bonds					916,217,345	985,843,213	907,196,546	788,596,912	2,376,644	138,425	0	2,515,069	0	903,060,657	0	3,436,336	3,436,336	28,999,481	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 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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 Contractual Maturity Date
Preferred Stocks - Industrial and Miscellaneous Perpetual Preferred																				
23281# 12 4	Cyprium Parallel Invs V LP Pfrd Units	..	09/09/2021.	Redemption 100.0000	3,685.880	368,588		368,588	415,841	(47,253)			(47,253)		368,588			0		XXX
000000 00 0	Gazprom Sub Nt Fix to Float	D	03/19/2021.	Direct	290,000.000	293,263		290,000	290,000				0		290,000		3,263	3,263	5,445	XXX
000000 00 0	Royal Capital BV Sr Nt	D	11/19/2021.	Call 104.4500	575,000.000	600,588		570,600	569,400	1,200			1,200		570,600		4,400	4,400	54,709	XXX
000000 00 0	DIB Tier 1 Sukuk 3 Ltd Jr Sub Nt	D	01/29/2021.	Direct	300,000.000	325,125		318,300	318,300				0		318,300		6,825	6,825	9,896	XXX
8499999.	Total - Preferred Stocks - Industrial and Miscellaneous Perpetual Preferred					1,587,564	XXX	1,547,488	1,593,541	(46,053)	0	0	(46,053)	0	1,547,488	0	14,488	14,488	70,050	XXX
8999997.	Total - Preferred Stocks - Part 4					1,587,564	XXX	1,547,488	1,593,541	(46,053)	0	0	(46,053)	0	1,547,488	0	14,488	14,488	70,050	XXX
8999998.	Total - Preferred Stocks - Summary Item from Part 5					1,659,994	XXX	1,683,525					0		1,683,525		(23,531)	(23,531)	54,601	XXX
8999999.	Total - Preferred Stocks					3,247,558	XXX	3,231,013	1,593,541	(46,053)	0	0	(46,053)	0	3,231,013	0	(9,043)	(9,043)	124,651	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																				
589331 10 7	Merck & Co Inc Com	..	07/28/2021.	Additional Income			XXX						0					0	19	XXX
9099999.	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					0	XXX	0	0	0	0	0	0	0	0	0	0	0	19	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other																				
313400 30 1	FHLMC Com	..	08/25/2021.	Additional Income			XXX						0					0	9,225	XXX
9199999.	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other					0	XXX	0	0	0	0	0	0	0	0	0	0	0	9,225	XXX
9799997.	Total - Common Stocks - Part 4					0	XXX	0	0	0	0	0	0	0	0	0	0	0	9,244	XXX
9799998	Total - Common Stocks - Summary Item from Part 5					431,999	XXX	43,209					0		43,209		388,791	388,791		XXX
9799999.	Total - Common Stocks					431,999	XXX	43,209	0	0	0	0	0	0	43,209	0	388,791	388,791	9,244	XXX
9899999.	Total - Preferred and Common Stocks					3,679,557	XXX	3,274,222	1,593,541	(46,053)	0	0	(46,053)	0	3,274,222	0	379,748	379,748	133,895	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					919,896,902	XXX	910,470,768	790,190,453	2,330,591	138,425	0	2,469,016	0	906,334,879	0	3,816,084	3,816,084	29,133,376	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 Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	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
Bonds - All Other Government																				
900123 CL 2	Turkey (Republic of) Sr Nt	D	03/25/2021	Direct	06/15/2021	Direct	210,000	203,963	215,145	204,146		183		183			10,999	10,999	2,870	140
1099999.	Total - Bonds - All Other Government						210,000	203,963	215,145	204,146	0	183	0	183	0	0	10,999	10,999	2,870	140
Bonds - U.S. Political Subdivisions of States																				
791639 KJ 5	St Louis MO Brd of Ed GO Direct Dep Prog	..	01/28/2021	Nationwide Indemnity	04/01/2021	Maturity	6,500,000	6,508,028	6,500,000	6,500,000		(8,028)		(8,028)				0	162,500	105,625
2499999.	Total - Bonds - U.S. Political Subdivisions of States						6,500,000	6,508,028	6,500,000	6,500,000	0	(8,028)	0	(8,028)	0	0	0	0	162,500	105,625
Bonds - U.S. Special Revenue and Special Assessment																				
3132DW A6 0	FHLMC Pool #SD8129 2.500% 02/25/51	..	01/20/2021	Morgan Stanley & Co LLC	12/01/2021	Paydown	1,988,418	2,094,131	1,988,418	1,988,418		(105,712)		(105,712)				0	31,471	2,762
3132DW BC 6	FHLMC Pool #SD8135 2.500% 03/25/51	..	03/02/2021	Morgan Stanley & Co LLC	12/01/2021	Paydown	2,054,265	2,139,202	2,054,265	2,054,265		(84,937)		(84,937)				0	26,568	285
3140Q8 3K 9	FNMA Pool #CA1701 4.000% 05/25/48	..	01/28/2021	Nationwide Indemnity	12/01/2021	Paydown	4,995,356	5,093,173	4,995,356	4,995,356		(97,817)		(97,817)				0	82,718	14,986
3140X9 6Y 6	FNMA Pool #FM6286 2.500% 01/25/51	..	03/02/2021	JP Morgan Securities LLC	12/01/2021	Paydown	1,150,393	1,199,734	1,150,393	1,150,393		(49,341)		(49,341)				0	14,741	160
31418D WR 9	FNMA Pool #MA4255 2.000% 02/25/51	..	01/20/2021	JP Morgan Securities LLC	12/01/2021	Paydown	951,896	982,052	951,896	951,896		(30,156)		(30,156)				0	11,757	1,058
31418D XJ 6	FNMA Pool #MA4280 1.500% 03/25/51	..	03/02/2021	Nomura Securities Intl LLC	12/01/2021	Paydown	253,704	250,374	253,704	253,704		3,330		3,330				0	1,794	21
31418D XL 1	FNMA Pool #MA4282 2.500% 03/25/51	..	03/02/2021	Morgan Stanley & Co LLC	12/01/2021	Paydown	962,519	1,001,998	962,519	962,519		(39,478)		(39,478)				0	12,452	134
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments						12,356,553	12,760,664	12,356,551	12,356,551	0	(404,111)	0	(404,111)	0	0	0	0	181,501	19,406
Bonds - Industrial and Miscellaneous																				
00206R MD 1	AT&T Inc Sr Nt 3.550% 09/15/55	..	05/20/2021	Morgan Stanley & Co LLC	09/09/2021	Tax Free Exchange	1,475,000	1,363,044	1,363,651	1,363,651		606		606				0	25,309	7,438
01448Y AE 3	ALESCO Pfd Fdg Ltd ABS Mezz Nt Ser A7 Cl	..	03/23/2021	Interest Capitalization	07/21/2021	Redemption 37.6628	56,903	56,903	21,431	56,903				0			(35,472)	(35,472)	322	
023761 AA 7	American Airlines Inc LBASS EETC Ser 201	..	07/08/2021	Credit Suisse Securities LLC	08/15/2021	Redemption 100.0000	13,158	13,750	13,158	13,158		(592)		(592)				0	240	196
023765 AA 8	American Airlines Inc LBASS EETC Ser 16-	..	03/19/2021	Morgan Stanley & Co LLC	12/15/2021	Redemption 100.0000	21,375	21,428	21,375	21,375		(53)		(53)				0	513	186
02376U AA 3	American Airlines Inc LBASS EETC Ser 201	..	03/17/2021	Morgan Stanley & Co LLC	07/15/2021	Redemption 100.0000	9,499	9,689	9,499	9,499		(190)		(190)				0	170	60
023771 R9 1	American Airlines Inc LBASS EETC Ser 201	..	03/19/2021	Jefferies & Company Inc.	10/15/2021	Redemption 100.0000	16,258	16,441	16,258	16,258		(183)		(183)				0	365	214
02377L AA 2	American Airlines Inc Secured Ser AA	..	01/28/2021	Nationwide Indemnity	08/15/2021	Redemption 100.0000	209,319	209,319	209,319	209,319				0				0	5,221	2,985
084659 AS 0	Berkshire Hathaway Energy Sr Nt	..	01/28/2021	Nationwide Indemnity	03/08/2021	Tax Free Exchange	5,000,000	4,994,652	4,994,777	4,994,777		125		125				0	80,438	57,938
1248EP CJ 0	CCO Holdings LLC Sr Nt	..	03/05/2021	Various	05/13/2021	Tax Free Exchange	1,524,000	1,578,379	1,577,258	1,577,258		(1,121)		(1,121)				0	36,576	22,803
14879E AH 1	Catalent Pharma Solution Sr Nt	..	03/12/2021	Various	11/30/2021	Various	2,500,000	2,492,575	2,395,013	2,493,162		587		587			(98,149)	(98,149)	59,592	458
205887 CC 4	ConAgra Foods Inc Sr Nt	..	06/30/2021	Barclays Capital Inc.	11/23/2021	Goldman Sachs & Company	1,450,000	1,731,315	1,667,413	1,716,451		(14,863)		(14,863)			(49,038)	(49,038)	40,046	11,916
210795 PZ 7	Continental Airlines Inc LBASS EETC Ser	..	04/23/2021	Jefferies & Company Inc.	10/11/2021	Paydown	59,678	62,771	59,678	59,678		(3,094)		(3,094)				0	1,550	616
25179M AX 1	Devon Energy Corp Sr Nt	..	09/02/2021	Various	12/31/2021	Tax Free Exchange	5,000,000	5,557,850	5,452,158	5,452,158		(105,692)		(105,692)				0	210,000	125,417
25179M AX 1	Devon Energy Corp Sr Nt	..	06/10/2021	Tax Free Exchange	12/31/2021	Tax Free Exchange	4,000,000	3,911,535	3,926,092	3,926,092		14,557		14,557				0	168,000	49,583
36263V AB 3	GS Mortgage-Backed Securities RMBS Ser 2	..	12/03/2021	Goldman Sachs & Company	12/27/2021	Paydown	117,404	117,807	117,404	117,404		(404)		(404)				0	245	351
41983P AA 7	Hawaiian Airlines PTC Ser 2020-1A	..	04/22/2021	Jefferies & Company Inc.	11/04/2021	Call 120.0000	2,633,547	2,992,368	3,160,257	2,968,810		(23,558)		(23,558)			(335,263)	(335,263)	650,258	22,120
41983P AA 7	Hawaiian Airlines PTC Ser 2020-1A	..	04/22/2021	Jefferies & Company Inc.	09/15/2021	Redemption 100.0000	170,726	193,988	170,726	170,726		(23,261)		(23,261)				0	6,296	1,434
46653Q AC 9	JP Morgan Mtg Tr RMBS Ser 2021-14 Cl A3	..	11/23/2021	JP Morgan Securities LLC	12/01/2021	Paydown	104,379	103,841	104,379	104,379		538		538				0	217	210
49271V AN 0	Keurig Dr Pepper Sr Nt	..	03/01/2021	JP Morgan Securities LLC	11/16/2021	JP Morgan Securities LLC	6,310,000	6,290,376	6,203,172	6,291,569		1,193		1,193			(88,397)	(88,397)	95,833	

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 Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	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
58733R AF 9	Mercadolibre Inc Sr Nt		01/07/2021	Direct	01/11/2021	Direct	260,000	260,000	261,976	260,000				0			1,976	1,976		
667294 AW 2	Northwest Airlines LBASS EETC Ser 2001-1		01/28/2021	Nationwide Indemnity	10/01/2021	Paydown	968,653	999,032	968,653	968,653		(30,379)		(30,379)				0	61,562	22,166
667294 AW 2	Northwest Airlines LBASS EETC Ser 2001-1		01/28/2021	Nationwide Indemnity	06/23/2021	Redemption 100.0000	1,135,671	1,171,289	1,135,671	1,135,671		(35,617)		(35,617)				0	103,461	25,988
69352P AQ 6	PPL Capital Funding Inc Sr Nt		01/12/2021	Jefferies & Company Inc.	06/30/2021	Call 113.6770	1,600,000	1,882,304	1,818,832	1,869,070		(13,234)		(13,234)			(269,070)	(269,070)	313,582	16,317
70163# AA 0	Parliament Funding (Owl Rock) Nt		05/17/2021	Direct	08/26/2021	Redemption 100.0000	96,134	96,134	96,134	96,134				0				0	1,294	
73019# AA 0	PNC Equip Finc LLC LBASS Priv Pl Nt Ser		08/03/2021	Seaport Global Securities LLC	09/13/2021	Redemption 100.0000	156,308	163,641	156,308	156,308		(7,332)		(7,332)				0	2,345	1,824
73019# AC 6	PNC Equip Finc LLC LBASS Priv Pl Nt Ser		08/03/2021	Seaport Global Securities LLC	09/13/2021	Redemption 100.0000	148,157	155,107	148,157	148,157		(6,950)		(6,950)				0	2,222	1,729
78442G GG 5	SLM Student Loan Tr LBASS Ser 2003-4 Cl		01/28/2021	Nationwide Indemnity	12/15/2021	Paydown	369,193	369,119	369,193	369,193		73		73				0	2,243	436
82653L AA 9	Sierracol Energy Andina Sr Nt		06/14/2021	Direct	10/13/2021	Direct	420,000	417,060	413,228	417,163		103		103			(3,936)	(3,936)	7,875	
87264A BT 1	T-Mobile USA Inc Sr Nt		03/15/2021	Various	12/01/2021	Various	5,275,000	5,115,913	5,208,513	5,125,642		9,730		9,730			82,871	82,871	129,616	25,205
89177B AA 3	Towd Point Mortgage Tr RMBS Ser 2019-1 C		01/28/2021	Nationwide Indemnity	12/01/2021	Paydown	1,623,045	1,614,358	1,623,045	1,623,045		8,687		8,687				0	30,543	4,565
90931E AA 2	United Air Lines LBASS EETC Ser 2019-1 C		03/23/2021	Barclays Capital Inc.	08/25/2021	Redemption 100.0000	10,382	11,030	10,382	10,382		(649)		(649)				0	236	39
90932K AA 7	United Airlines LBASS Ser 2019-2 B PTT.		03/23/2021	Barclays Capital Inc.	11/01/2021	Redemption 100.0000	199,864	195,117	199,864	199,864		4,747		4,747				0	5,246	2,798
91831A AC 5	VRX Escrow Corp Sr Nt 6.125% 04/15/25		03/15/2021	JP Morgan Securities LLC	09/02/2021	Redemption 102.0420	64,000	65,360	65,307	65,307		(53)		(53)				0	3,265	1,655
98956P AT 9	Zimmer Hldgs Inc Sr Nt		06/30/2021	Various	12/01/2021	Call 107.7610	2,730,000	3,029,792	2,941,875	3,006,665		(23,127)		(23,127)			(276,665)	(276,665)	312,462	29,897
000000 00 0	Cia Latino Americana 1st Lien	D	01/20/2021	Interest Capitalization	02/18/2021	Direct	7,303	7,303	2,373	7,303				0			(4,930)	(4,930)	62	
000000 00 0	Saka Energi Indonesia PT Sr Nt	D	06/25/2021	Direct	09/13/2021	Direct	320,000	284,344	314,400	287,401		3,057		3,057			26,999	26,999	5,142	1,345
000000 00 0	MTN Mauritius Investments Sr Nt	D	03/29/2021	Direct	08/24/2021	Direct	200,000	210,500	211,750	209,387		(1,113)		(1,113)			2,363	2,363	7,529	3,672
000000 00 0	DTEK Finance PLC 1st Lien PIK	D	03/01/2021	Direct	05/17/2021	Taxable Exchange	210,000	163,538	168,279	165,750		2,213		2,213			2,529	2,529		
000000 00 0	Petroleos Mexicanos Sr Nt	D	02/19/2021	Direct	12/08/2021	Direct	270,000	299,430	298,215	294,691		(4,739)		(4,739)			3,524	3,524	21,347	6,548
000000 00 0	Office Cherifien Des Pho Sr Nt	D	02/09/2021	Direct	06/23/2021	Call 106.0000	250,000	274,350	265,000	272,546		(1,804)		(1,804)			(22,546)	(22,546)	22,531	3,406
000000 00 0	Volcan Cia Minera Sr Nt	D	02/10/2021	Direct	04/06/2021	Direct	330,000	336,105	338,036	335,888		(217)		(217)			2,147	2,147	2,286	40
000000 00 0	Akbank TAS Sub Nt Fix to Float	D	03/22/2021	Direct	05/05/2021	Direct	350,000	337,750	354,813	337,948		198		198			16,864	16,864	3,570	560
000000 00 0	Nexa Resources SA Sr Nt	D	03/25/2021	Direct	12/16/2021	Direct	600,000	658,500	637,125	653,147		(5,353)		(5,353)			(16,022)	(16,022)	30,369	10,884
000000 00 0	Leviathan Bond Ltd Sec Nt	D	03/18/2021	Direct	04/12/2021	Direct	300,000	325,125	337,125	324,893		(232)		(232)			12,232	12,232	5,633	4,442
000000 00 0	Turkiye Garanti Bankasi AS Sub Nt Fix to	D	02/19/2021	Direct	11/19/2021	Direct	350,000	365,313	356,836	362,682		(2,631)		(2,631)			(5,846)	(5,846)	22,680	2,336
000000 00 0	JSM Global Sarl Sr Nt 4.750% 10/20/30	D	01/13/2021	Direct	08/23/2021	Direct	305,000	328,485	316,819	327,235		(1,250)		(1,250)			(10,416)	(10,416)	12,838	3,984
000000 00 0	Country Garden Hld Co 1st Lien	D	01/14/2021	Direct	10/19/2021	Direct	700,000	685,563	647,790	686,447		885		885			(38,657)	(38,657)	17,177	449
000000 00 0	Cemex SAB DE CV 1st Lien	D	08/16/2021	Direct	10/14/2021	Direct	290,000	298,338	291,450	298,187		(150)		(150)			(6,737)	(6,737)	3,028	1,155
000000 00 0	Intl Airport Finance SA 1st Lien	D	03/10/2021	Direct	08/16/2021	Direct	199,537	196,544	214,502	196,600		57		57			17,902	17,902	22,149	11,773
000000 00 0	Office Cherifien Des Pho Sr Nt	D	02/24/2021	Direct	08/19/2021	Direct	200,000	251,250	244,600	250,677		(573)		(573)			(6,077)	(6,077)	11,382	4,622
00870W AA 4	AI Candelaria Spain SLU Sec Nt	D	05/10/2021	Direct	05/11/2021	Direct	280,000	280,000	280,700	280,000				0			700	700		
00971Y AJ 9	Akbank TAS Sub Nt Fix to Float	D	06/15/2021	Direct	11/10/2021	Direct	805,000	805,000	799,125	805,000				0			(5,875)	(5,875)	21,415	
00973R AG 8	Aker BP ASA Sr Nt 2.875% 01/15/26	D	02/18/2021	Barclays Capital Inc.	11/16/2021	Barclays Capital Inc.	1,350,000	1,409,819	1,403,581	1,400,951		(8,868)		(8,868)			2,631	2,631	32,667	3,845

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 Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	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
03847Q AA 1	Arabian Centres Sukuk II Sr Nt	D	03/30/2021	Direct	04/22/2021	Direct	200,000	200,000	206,250	200,000				0			6,250	6,250	594	
151290 BZ 5	Cemex SAB de CV Sec Nt	D	01/07/2021	Direct	10/15/2021	Direct	535,000	535,000	537,005	535,000				0			2,005	2,005	15,930	
200447 AH 3	Comision Fed De Electric Sr Nt	D	02/02/2021	Direct	04/23/2021	Direct	265,000	265,000	256,056	265,000				0			(8,944)	(8,944)	1,922	
20445P AG 0	Cia Latino Americana 1st Lien	D	01/22/2021	Interest Capitalization	02/18/2021	Direct	95,047	95,047	30,890	95,047				0			(64,157)	(64,157)	803	
21218M AB 1	Continuum Energy Levante Sec Nt	D	02/02/2021	Direct	06/18/2021	Direct	355,000	355,000	365,650	355,000				0			10,650	10,650	5,877	
225433 AC 5	Credit Suisse Group Fdg Ltd Sr Nt	D	09/02/2021	Credit Suisse Securities LLC	11/10/2021	Credit Suisse Securities LLC	5,000,000	5,432,300	5,342,300	5,409,545		(22,755)		(22,755)			(67,245)	(67,245)	119,271	83,854
22547A AD 3	Credito Real Sab De CV Sr Nt	D	01/11/2021	Direct	01/20/2021	Direct	265,000	265,000	273,348	265,000				0			8,348	8,348	59	
25381Y AD 3	Digicel Group 0.5 Ltd 1st Lien PIK	D	10/01/2021	Interest Capitalization	10/19/2021	Direct	5,050	5,050	5,014	5,050				0			(36)	(36)	173	
36164Q NA 2	GE Capital Intl Funding Sr Nt	C	06/30/2021	Barclays Capital Inc.	12/01/2021	Call 120.0240	1,067,000	1,286,962	1,280,656	1,281,762		(5,201)		(5,201)			(214,762)	(214,762)	239,321	6,154
37363B AB 4	Georgian Railway JSC Sr Nt	D	06/10/2021	Direct	06/16/2021	Direct	200,000	200,000	202,250	200,000				0			2,250	2,250	22	
400666 AA 1	Guara Norte Sarl Sr Nt	D	02/08/2021	Direct	03/18/2021	Direct	240,000	239,988	237,600	239,974		(14)		(14)			(2,374)	(2,374)	1,421	
45410L AA 0	India Green Power Hold Sr Nt	D	02/08/2021	Direct	08/18/2021	Direct	100,000	100,000	100,660	100,000				0			660	660	2,011	
49836A AC 8	Klabin Austria GMBH Sr Nt	D	01/06/2021	Direct	03/22/2021	Direct	370,000	370,000	353,350	370,000				0			(16,650)	(16,650)	2,368	
53227Q AB 4	Light Servicos Energia Sr Nt	D	06/15/2021	Direct	10/14/2021	Direct	825,000	825,000	822,908	825,000				0			(2,093)	(2,093)	11,336	
55292W AA 8	MC Brazil Dwnstrm Nt 7.250% 06/30/31	D	07/13/2021	Direct	10/12/2021	Direct	650,000	650,000	663,843	650,000				0			13,843	13,843	7,630	
566007 AC 4	MARB BondCo PLC Sr Nt 3.950% 01/29/31	D	01/14/2021	Direct	05/24/2021	Direct	385,000	385,000	370,755	385,000				0			(14,245)	(14,245)	4,942	
59132V AB 4	Metalsa SA DE CV Sr Nt	D	04/22/2021	Direct	11/15/2021	Direct	665,000	665,000	652,274	665,000				0			(12,726)	(12,726)	10,569	
603374 AF 6	Minerva Luxembourg SA Sr Nt	D	03/03/2021	Direct	04/13/2021	Direct	415,000	410,858	405,111	410,884		25		25			(5,773)	(5,773)	1,362	
62459L AA 7	Movida Europe SA Sr Nt	D	01/28/2021	Direct	04/14/2021	Direct	735,000	735,000	711,113	735,000				0			(23,888)	(23,888)	7,289	
65557F AA 4	Nordea Bank AB Sub Bk Nt	C	01/28/2021	Nationwide Indemnity	05/13/2021	Maturity	5,000,000	4,985,574	5,000,000	5,000,000		14,426		14,426				0	121,875	50,781
67624L 2A 5	OQ SAOC Sr Nt 5.125% 05/06/28	D	04/28/2021	Direct	09/15/2021	Direct	620,000	620,000	632,431	620,000				0			12,431	12,431	10,283	
68373N AA 3	OP Servicios Mega Sr Nt	D	03/25/2021	Direct	04/21/2021	Direct	360,000	365,850	357,300	365,773		(77)		(77)			(8,473)	(8,473)	5,940	4,043
71647N BD 0	Petrobras Global Finance Sr Nt	D	03/15/2021	Direct	10/26/2021	Direct	520,000	561,340	557,480	560,999		(341)		(341)			(3,519)	(3,519)	39,767	17,741
747242 AA 3	Petrofac Ltd Sec Nt 9.750% 11/15/26	D	10/29/2021	Direct	11/29/2021	Tax Free Exchange	560,000	554,557	554,593	554,593		36		36				0	3,033	
82883P AA 2	Simpar Europe SA Sr Nt	D	01/14/2021	Direct	01/21/2021	Direct	245,000	244,998	246,225	244,998				0			1,227	1,227	177	
899415 AG 8	Tullow Oil Plc Sec Nt 10.250% 05/15/26	D	05/06/2021	Direct	06/16/2021	Direct	430,000	430,000	451,600	430,000				0			21,600	21,600	3,795	
90014T AG 6	TC Ziraat Bankasi AS Sr Nt	D	01/26/2021	Direct	09/20/2021	Direct	410,000	407,725	402,825	408,003		278		278			(5,178)	(5,178)	14,080	
90015Y AB 5	Turkiye Sinai Kalkinma Sr Nt	D	01/07/2021	Direct	06/15/2021	Direct	285,000	283,481	286,853	283,594		113		113			3,259	3,259	7,116	
90471M AD 4	Unifin Financiera SA DE Sr Nt	D	01/25/2021	Direct	04/21/2021	Direct	365,000	365,000	374,581	365,000				0			9,581	9,581	8,510	
98379X AA 2	XP Inc Sr Nt 3.250% 07/01/26	D	06/24/2021	Direct	12/02/2021	Direct	495,000	489,367	469,013	489,814		447		447			(20,801)	(20,801)	6,927	
984848 AN 1	Yapi Ve Kredi Bankasi AS Sub Nt Fix to F	D	01/14/2021	Direct	11/12/2021	Direct	475,000	475,000	492,219	475,000				0			17,219	17,219	30,548	
P7354P AA 2	OI SA Sr Nt - PIK 10.000% 07/27/25	D	02/03/2021	Direct	09/14/2021	Direct	170,000	178,075	161,075	177,111		(964)		(964)			(16,036)	(16,036)	10,436	
P8704L AB 4	Sixsigma Networks Mexico Sr Nt	D	03/02/2021	Direct	05/27/2021	Direct	200,000	177,500	167,500	178,606		1,106		1,106			(11,106)	(11,106)	8,708	5,083
3899999.	Total - Bonds - Industrial and Miscellaneous						75,551,590	77,939,216	77,353,403	77,656,367	0	(282,847)	0	(282,847)	0	0	(1,489,041)	(1,489,041)	3,303,043	663,261
Bonds - Unaffiliated Bank Loans																				
000000 00 0	US Foods Inc New Term Ln Nt 1	..	08/13/2021	Tax Free Exchange	11/22/2021	Redemption 100.0000	6,629,426	6,644,832	6,629,426	6,629,426		(15,406)		(15,406)				0	37,636	6,129
000000 00 0	Quintiles IMS New Term Ln B Nt 1	..	08/13/2021	Tax Free Exchange	09/14/2021	Redemption 100.0000	188,624	189,377	188,624	188,624		(753)		(753)				0	491	174
000000 00 0	Quintiles IMS Term Ln B-2 Nt 1	..	08/13/2021	Tax Free Exchange	09/14/2021	Redemption 100.0000	65,687	65,957	65,687	65,687		(270)		(270)				0	171	69
000000 00 0	HCA Inc Term Ln B-14 Nt 1	..	11/12/2021	Bank of America BISD Dealer	12/31/2021	Redemption 100.0000	865	865	865	865				0				0	2	
08579J BG 6	Berry Plastics Corp Term Ln Z Nt 1	..	03/04/2021	Tax Free Exchange	06/14/2021	Redemption 100.0000	2,347,772	2,353,872	2,347,772	2,347,772		(6,099)		(6,099)				0	12,218	

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 Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	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
14078@ AA 4	Capstone Logistics Acq 1st Lien Term Ln.	..	05/05/2021	Direct	12/31/2021	Redemption 100.0000	2,286	2,274	2,286	2,286		11		11				0	57	
14078@ AB 2	Capstone Logistics Acq Delayed Draw Term	..	11/19/2021	Direct	12/31/2021	Redemption 100.0000	291	291	291	291				0				0	4	
18449E AE 0	Clean Harbors Inc Term Ln Nt 1	..	08/13/2021	Tax Free Exchange	12/31/2021	Redemption 100.0000	20,118	20,115	20,118	20,118		3		3				0	111	19
24702N BF 6	Dell International LLC Term Ln B-2 Nt 1	..	02/18/2021	Tax Free Exchange	11/01/2021	Redemption 100.0000	5,231,366	5,229,149	5,231,366	5,231,366		2,217		2,217				0	74,197	
29279U AB 2	Endure Digital Inc Term Ln Nt 1	..	04/23/2021	JP Morgan Securities LLC	12/31/2021	Redemption 100.0000	27,715	27,576	27,715	27,715		139		139				0	674	
552462 B# 9	Lytx Delayed Draw Term Ln Nt 2	..	07/27/2021	Direct	12/31/2021	Redemption 100.0000	581	575	581	581		6		6				0	13	
552462 B# 9	Lytx Delayed Draw Term Ln Nt 3	..	12/17/2021	Direct	12/31/2021	Redemption 100.0000	581	581	581	581				0				0	2	
88233F AK 6	Vistra Operations Co LLC Incremental Ter	..	01/11/2021	Goldman Sachs & Company	12/31/2021	Redemption 100.0000	1,359	1,349	1,359	1,359		10		10				0	16	
8299999.	Total - Bonds - Unaffiliated Bank Loans						14,516,670	14,536,813	14,516,671	14,516,671	0	(20,142)	0	(20,142)	0	0	0	0	125,592	6,391
8399998.	Total - Bonds						109,134,812	111,948,684	110,941,770	111,233,735	0	(714,945)	0	(714,945)	0	0	(1,478,042)	(1,478,042)	3,775,506	794,823
Preferred Stocks - Industrial and Miscellaneous Perpetual Preferred																				
23281# 12 4	Cyprium Parallel Invs V LP Pfrd Units	..	06/22/2021	Direct	09/09/2021	Redemption 100.0000	494.000	49,400	49,400	49,400				0				0		
000000 00 0	R	D	02/23/2021	Direct	11/03/2021	Direct	600,000.000	669,125	648,750	669,125				0			(20,375)	(20,375)	47,550	6,988
059501 AD 8	Banco Davivienda SA Jr Sub Nt	D	04/15/2021	Direct	05/05/2021	Direct	360,000.000	360,000	363,150	360,000				0			3,150	3,150	998	
87251L AA 4	Tinkoff Bk Jr Sub Nt Fix to Float	D	09/13/2021	Direct	11/19/2021	Direct	605,000.000	605,000	598,694	605,000				0			(6,306)	(6,306)	6,053	
8499999.	Total - Preferred Stocks - Industrial and Miscellaneous Perpetual Preferred							1,683,525	1,659,994	1,683,525	0	0	0	0	0	0	(23,531)	(23,531)	54,601	6,988
8999998.	Total - Preferred Stocks							1,683,525	1,659,994	1,683,525	0	0	0	0	0	0	(23,531)	(23,531)	54,601	6,988
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other																				
G6610J 20 9	Noble Corp Com	..	02/17/2021	Taxable Exchange	08/10/2021	TJM Capital	20,102.000	43,209	431,999	43,209				0			388,791	388,791		
9199999.	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other							43,209	431,999	43,209	0	0	0	0	0	0	388,791	388,791	0	0
9799998.	Total - Common Stocks							43,209	431,999	43,209	0	0	0	0	0	0	388,791	388,791	0	0
9899999.	Total - Preferred and Common Stocks							1,726,734	2,091,993	1,726,734	0	0	0	0	0	0	365,260	365,260	54,601	6,988
9999999.	Total - Bonds, Preferred and Common Stocks							113,675,418	113,033,763	112,960,469	0	(714,945)	0	(714,945)	0	0	(1,112,782)	(1,112,782)	3,830,107	801,811

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	9	Stock of Such Company Owned by Insurer on Statement Date 10	11
CUSIP Identification	Description Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code	ID Number	NAIC Valuation Method	Book/Adjusted Carrying Value	Total Amount of Goodwill Included in Book/Adjusted Carrying Value	Nonadmitted Amount	Number of Shares	% of Outstanding
Common Stocks - Non-Insurer Which Controls Insurer										
63862@ 10 3	Nationwide Corporation		00000	31-4416546	8biii	360,660,466			649,510.000	4.8
1599999. Total - Common Stocks - Non-Insurer Which Controls Insurer						360,660,466	0	0	XXX	XXX
Common Stocks - Other Affiliates										
G7538* 10 9	Retention Alternatives, LTD	D	00000	82-0549218	8biv	29,440,043		29,440,043	120,000.000	100.0
1799999. Total - Common Stocks - Other Affiliates						29,440,043	0	29,440,043	XXX	XXX
1899999. Total - Common Stocks						390,100,509	0	29,440,043	XXX	XXX
1999999. Total - Preferred and Common Stock						390,100,509	0	29,440,043	XXX	XXX

1. Total amount of goodwill nonadmitted $

SCHEDULE D - PART 6 - SECTION 2

1	2	3	4	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date 5	6
CUSIP Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company	Total Amount of Goodwill Included in Amount Shown in Column 8, Section 1	Number of Shares	% of Outstanding
Common Stocks					
	Nationwide Financial Services, Inc.	Nationwide Corporation		4.760	4.8
0299999. Total - Common Stock			0	XXX	XXX
0399999. Total - Preferred and Common Stock			0	XXX	XXX

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	Foreign	Date Acquired	Name of Vendor	Maturity Date	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 B./A.C.V.	Par Value	Actual Cost	Amount Due and Accrued December 31 of Current Year on Bond Not in Default	Nonadmitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest

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						

NONE

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Swaps - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Foreign Exchange																						
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.......	D-1........	Foreign Currency	Citibank NA......... E57ODZWZ7FF32TWEFA76..	03/13/2013	04/17/2023	....	14,920,000	4.44 USD (4.05 GBP)	....	....	105,041	1,388,000	.....	1,570,473	....	138,000	....	....	84,833	....	100 / QL......
1019999999. Total-Swaps-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108-Foreign Exchange..................										0	0	105,041	1,388,000	XXX	1,570,473	0	138,000	0	0	84,833	XXX	XXX
1049999999. Total-Swaps-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108..										0	0	105,041	1,388,000	XXX	1,570,473	0	138,000	0	0	84,833	XXX	XXX
Total - Swaps																						
1379999999. Total-Swaps-Foreign Exchange..										0	0	105,041	1,388,000	XXX	1,570,473	0	138,000	0	0	84,833	XXX	XXX
1409999999. Total-Swaps..										0	0	105,041	1,388,000	XXX	1,570,473	0	138,000	0	0	84,833	XXX	XXX
Totals																						
1689999999. Total-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108..										0	0	105,041	1,388,000	XXX	1,570,473	0	138,000	0	0	84,833	XXX	XXX
1759999999. TOTAL...										0	0	105,041	1,388,000	XXX	1,570,473	0	138,000	0	0	84,833	XXX	XXX

(a)

Code	Description of Hedged Risk(s)
1	REBALANCES PORTFOLIO DURATION
2	MANAGES CASH FLOW RISK
3	HEDGES THE EQUITY RISK OF A LIABILITY
4	HEDGES THE INTEREST RATE RISK OF AN ASSET
5	HEDGES THE INTEREST RATE RISK OF A LIABILITY
6	HEDGES THE CREDIT RISK OF AN ASSET
7	REPLICATION OF AN INDEX
8	HEDGES THE CURRENCY RISK OF AN ASSET
9	HEDGES THE CURRENCY RISK OF A LIABILITY

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
QL	Qualitative Approach for Assessing Hedge Effectiveness

Sch. DB - Pt. A - Sn. 2
NONE

Sch. DB - Pt. B - Sn. 1
NONE

Sch. DB - Pt. B - Sn. 2
NONE

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1		2	3	Counterparty Offset 4	Counterparty Offset 5	Book Adjusted Carrying Value 6	Book Adjusted Carrying Value 7	Book Adjusted Carrying Value 8	Fair Value 9	Fair Value 10	Fair Value 11	12	13
Description of Exchange, Counterparty or Central Clearinghouse		Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Present Value of Financing Premium	Contracts with Book/Adjusted Carrying Value > 0	Contracts with Book/Adjusted Carrying Value < 0	Exposure Net of Collateral	Contracts with Fair Value > 0	Contracts with Fair Value < 0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
Over-the-Counter NAIC 1 Designation													
Citibank NA	E57ODZWZ7FF32TWEFA76	Y	Y	1,689,278		1,388,000		0	1,570,473		0	84,833	0
0299999999. Total NAIC 1 Designation				1,689,278	0	1,388,000	0	0	1,570,473	0	0	84,833	0
0999999999. Gross Totals				1,689,278	0	1,388,000	0	0	1,570,473	0	0	84,833	0

	Book Adjusted Carrying Value 6	Book Adjusted Carrying Value 7
1. Offset per SSAP No. 64		
2. Net after right of offset per SSAP No. 64	1,388,000	0

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

1		2	3	4	5	6	7	8	9
Exchange Counterparty or Central Clearinghouse		Type of Asset Pledged	CUSIP Identification	Description	Fair Value	Par Value	Book/Adjusted Carrying Value	Maturity Date	Type of Margin (I, V or IV)
Collateral Pledged by Reporting Entity									
Citibank NA - OTC	E57ODZWZ7FF32TWEFA76	Cash		Cash					V
0199999999. Totals					0	0	0	XXX	XXX
Collateral Pledged to Reporting Entity									
Citibank NA - OTC	E57ODZWZ7FF32TWEFA76	Cash		Cash	1,689,278		XXX		V
0299999999. Totals					1,689,278	0	XXX	XXX	XXX

SCHEDULE DB - PART E

Derivatives Hedging Variable Annuity Guarantees as of December 31 of Current Year

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

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

NONE

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

(Securities lending collateral assets reported in aggregate on one Line 10 of the Assets page and not included on Schedules A, B, BA, D, DB and E.)

1			2	3	4	5	6	7
CUSIP Identification			Description	Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Fair Value	Book/Adjusted Carrying Value	Maturity Date
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities								
362351	AA	6	GSAA Home Equity Tr RMBS Ser 2006-20 Cl		1.D FM	179,516	179,516	12/25/2046
590212	AB	2	Merrill Lynch Mortgage Tr RMBS Ser 2006-		1.D FM	57,598	57,598	06/25/2037
81378E	AA	1	Securitized AB Receivables LLC RMBS Ser		1.D FM	1,344,505	1,344,505	05/25/2037
3399999.			Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities			1,581,619	1,581,619	XXX
3899999.			Total - Industrial & Miscellaneous (Unaffiliated)			1,581,619	1,581,619	XXX
Totals								
6499999.			Total - Residential Mortgage-Backed Securities			1,581,619	1,581,619	XXX
7099999.			Subtotal - Bonds			1,581,619	1,581,619	XXX
Cash Equivalents (Schedule E Part 2 Type)								
000000	00	0	Overnight Repos SEC LENDING ONLY		1.A	11,457,432	11,457,432	01/03/2022
9199999.			Total - Cash Equivalents (Schedule E Part 2 Type)			11,457,432	11,457,432	XXX
9999999.			Totals			13,039,051	13,039,051	XXX

General Interrogatories:

1. The activity for the year: Fair Value $.....9,953,712 Book/Adjusted Carrying Value $.....9,916,439
2. Average balance for the year: Fair Value $.....11,139,284 Book/Adjusted Carrying Value $.....11,177,750

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

Line Number						
3A.	1A	11,457,432	1B	0	1C	0
			1D	1,581,619	1E	0
			1F	0	1G	0
3B.	2A	0	2B	0	2C	0
3C.	3A	0	3B	0	3C	0
3D.	4A	0	4B	0	4C	0
3E.	5A	0	5B	0	5C	0
3F.	6	0				

SCHEDULE DL - PART 2

SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

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

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Fair Value	Book/Adjusted Carrying Value	Maturity Date

General Interrogatories:

1. The activity for the year: Fair Value $..........0 Book/Adjusted Carrying Value $..........0
2. Average balance for the year: Fair Value $..........0 Book/Adjusted Carrying Value $..........0

NONE

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 *
Open Depositories							
Bank of New York Mellon	New York, NY					373,667	XXX
Citibank	Columbus, OH					938	XXX
0199999. Total - Open Depositories		XXX	XXX	0	0	374,606	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	374,606	XXX
0599999. Total Cash		XXX	XXX	0	0	374,606	XXX

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

1. January	3,572,386	4. April	3,123,510	7. July	207,867	10. October	559,929
2. February	857,526	5. May	4,597,899	8. August	764,054	11. November	834,564
3. March	2,636,548	6. June	2,335,464	9. September	1,064,683	12. December	374,606

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 & Accrued	9 Amount Received During Year
Exempt Money Market Mutual Funds as Identified by the SVO								
825252 40 6	S/T Investment Co Treasury Trust (AIM)		12/31/2021	0.010		5,694,895	51	19
8599999. Total - Exempt Money Market Mutual Funds as Identified by the SVO						5,694,895	51	19
Qualified Cash Pools Under SSAP No. 2R								
	Nationwide Cash Management Co.		12/31/2021	0.030		158,709,278		4,596
8799999. Total - Qualified Cash Pools Under SSAP No. 2R						158,709,278	0	4,596
9999999. Total - Cash Equivalents						164,404,173	51	4,615

Line Nuber	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/Adjusting Carrying Value	Fair Value	Book/Adjusting Carrying Value	Fair Value
1. Alabama AL						
2. Alaska AK						
3. Arizona AZ						
4. Arkansas AR	B	For protection of state's ph's			150,513	170,285
5. California CA	B	Workers compensation			2,535,351	3,056,502
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE	B	Workers compensation			152,442	177,559
9. District of Columbia DC						
10. Florida FL						
11. Georgia GA	B	For protection of state's ph's			176,463	199,645
12. Hawaii HI						
13. Idaho ID	B	For protection of all ph's	29,848	32,784		
14. Illinois IL						
15. Indiana IN						
16. Iowa IA						
17. Kansas KS						
18. Kentucky KY						
19. Louisiana LA						
20. Maine ME						
21. Maryland MD						
22. Massachusetts MA	B	Multiple			186,844	211,389
23. Michigan MI						
24. Minnesota MN						
25. Mississippi MS						
26. Missouri MO						
27. Montana MT	B	Workers compensation			34,646	40,354
28. Nebraska NE						
29. Nevada NV						
30. New Hampshire NH						
31. New Jersey NJ						
32. New Mexico NM	B	For protection of state's ph's			313,404	344,236
33. New York NY	ST	Workers compensation			10,000	10,000
34. North Carolina NC	B	For protection of state's ph's			415,751	484,252
35. North Dakota ND						
36. Ohio OH	B	For protection of all ph's	2,595,051	2,935,955		
37. Oklahoma OK						
38. Oregon OR	B	Workers compensation			700,664	792,708
39. Pennsylvania PA						
40. Rhode Island RI						
41. South Carolina SC						
42. South Dakota SD						
43. Tennessee TN						
44. Texas TX						
45. Utah UT						
46. Vermont VT						
47. Virginia VA						
48. Washington WA						
49. West Virginia WV						
50. Wisconsin WI						
51. Wyoming WY						
52. American Samoa AS						
53. Guam GU						
54. Puerto Rico PR						
55. US Virgin Islands VI	B	For protection of state's ph's			692,919	807,087
56. Northern Mariana Islands MP						
57. Canada CAN						
58. Aggregate Alien and Other OT	XXX	XXX	0	0	227,011	286,164
59. Total	XXX	XXX	2,624,899	2,968,739	5,596,008	6,580,181

DETAILS OF WRITE-INS

5801. United States	B	Workers Compensation			227,011	286,164
5802.						
5803.						
5898. Summary of remaining write-ins for line 58 from overflow page	XXX	XXX	0	0	0	0
5899. Total (Lines 5801 thru 5803+5898) (Line 58 above)	XXX	XXX	0	0	227,011	286,164