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 INSURANCE COMPANY

NAIC Group Code..... 0140, 0140 (Current Period) (Prior Period) | NAIC Company Code..... 23787 | Employer's ID Number..... 31-4177100

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

Incorporated/Organized..... December 6, 1925 | Commenced Business..... April 14, 1926

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

NOTARIAL SEAL STATE OF OHIO

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

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	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	1,340,595,795	4.5	1,340,595,796		1,340,595,796	4.5
1.02 All Other Governments	6,663,058	0.0	6,663,058		6,663,058	0.0
1.03 U.S. States, Territories and Possessions, etc., Guaranteed	140,744,936	0.5	140,744,937		140,744,937	0.5
1.04 U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed	284,755,483	1.0	284,755,484		284,755,484	1.0
1.05 U.S. Special Revenue and Special Assessment Obligations, etc., Non-Guaranteed	1,671,020,322	5.6	1,671,020,320		1,671,020,320	5.7
1.06 Industrial and Miscellaneous	8,413,292,200	28.2	8,413,292,178	2,507,738	8,415,799,916	28.5
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	768,693,491	2.6	768,693,490		768,693,490	2.6
1.11 Total Long-Term Bonds	12,625,765,285	42.3	12,625,765,263	2,507,738	12,628,273,001	42.7
2. Preferred Stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and Misc. (Unaffiliated)	34,535,461	0.1	34,535,462		34,535,462	0.1
2.02 Parent, Subsidiaries and Affiliates		0.0			0	0.0
2.03 Total Preferred Stock	34,535,461	0.1	34,535,462	0	34,535,462	0.1
3. Common Stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and Miscellaneous Publicly Traded (Unaffiliated)	37,168,136	0.1	37,168,135		37,168,135	0.1
3.02 Industrial and Miscellaneous Other (Unaffiliated)	25,055,229	0.1	25,055,229		25,055,229	0.1
3.03 Parent, Subsidiaries and Affiliates Publicly Traded		0.0			0	0.0
3.04 Parent, Subsidiaries and Affiliates Other	9,507,287,074	31.8	9,486,267,575		9,486,267,575	32.1
3.05 Mutual Funds	118,687	0.0	118,686		118,686	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	9,569,629,126	32.0	9,548,609,625	0	9,548,609,625	32.3
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	1,439,571,147	4.8	1,439,571,146		1,439,571,146	4.9
4.04 Mezzanine Real Estate Loans	71,600,822	0.2	71,600,822		71,600,822	0.2
4.05 Total Valuation Allowance	(12,815,825)	(0.0)	(12,815,825)		(12,815,825)	(0.0)
4.06 Total Mortgage Loans	1,498,356,144	5.0	1,498,356,143	0	1,498,356,143	5.1
5. Real Estate (Schedule A):						
5.01 Properties Occupied by Company	340,927,029	1.1	340,927,029		340,927,029	1.2
5.02 Properties Held for Production of Income	27,033,699	0.1	27,033,699		27,033,699	0.1
5.03 Properties Held for Sale	2,700,000	0.0	2,700,000		2,700,000	0.0
5.04 Total Real Estate	370,660,728	1.2	370,660,728	0	370,660,728	1.3
6. Cash, Cash Equivalents, and Short-Term Investments::						
6.01 Cash (Schedule E, Part 1)	(429,661,145)	(1.4)	(429,661,144)		(429,661,144)	(1.5)
6.02 Cash Equivalents (Schedule E, Part 2)	553,406,182	1.9	553,406,182	29,879,003	583,285,185	2.0
6.03 Short-Term Investments (Schedule DA)	26,022,260	0.1	26,022,260		26,022,260	0.1
6.04 Total Cash, Cash Equivalents, and Short-Term Investments	149,767,297	0.5	149,767,298	29,879,003	179,646,301	0.6
7. Contract Loans		0.0			0	0.0
8. Derivatives (Schedule DB)	3,700,810	0.0	3,700,810		3,700,810	0.0
9. Other Invested Assets (Schedule BA)	5,578,720,358	18.7	5,294,875,358		5,294,875,358	17.9
10. Receivables for Securities		0.0			0	0.0
11. Securities Lending (Schedule DL, Part 1)	32,386,741	0.1	32,386,741	XXX	XXX	XXX
12. Other Invested Assets (Page 2, Line 11)	15,827,210	0.1	15,827,210		15,827,210	0.1
13. Total Invested Assets	29,879,349,160	100.0	29,574,484,638	32,386,741	29,574,484,638	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		438,198,403
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)	25,895,059	25,895,059
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		25,965,266
5.	Deduct amounts received on disposals, Part 3, Column 15		78,070,477
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	350,000	350,000
8.	Deduct current year's depreciation:		
	8.1 Totals, Part 1, Column 11	39,007,215	
	8.2 Totals, Part 3, Column 9	1,970,306	40,977,521
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)		370,660,730
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		370,660,730

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		1,341,484,544
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	505,798,808	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	15,318,010	521,116,818
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12	7,213,049	
	3.2 Totals, Part 3, Column 11	285,552	7,498,601
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		354,897,634
8.	Deduct amortization of premium and mortgage interest points and commitment fees		3,278
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	4,027,083	4,027,083
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		1,511,171,967
12.	Total valuation allowance		(12,815,825)
13.	Subtotal (Line 11 plus Line 12)		1,498,356,142
14.	Deduct total nonadmitted amounts		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		1,498,356,142

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		4,671,996,996
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	399,407,668	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	581,056,144	980,463,812
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	651,116,296	
	5.2 Totals, Part 3, Column 9	(5,128,541)	645,987,755
6.	Total gain (loss) on disposals, Part 3, Column 19		(5,118,378)
7.	Deduct amounts received on disposals, Part 3, Column 16		686,614,911
8.	Deduct amortization of premium and depreciation		23,956,472
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17	(4,152,396)	
	9.2 Totals, Part 3, Column 14	100,622	(4,051,774)
10.	Deduct current year's other-than-temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15		
	10.2 Totals, Part 3, Column 11	(13,328)	(13,328)
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		5,578,720,356
12.	Deduct total nonadmitted amounts		283,844,999
13.	Statement value at end of current period (Line 11 minus Line 12)		5,294,875,357

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		20,111,530,890
2.	Cost of bonds and stocks acquired, Part 3, Column 7		5,119,495,077
3.	Accrual of discount		21,254,822
4.	Unrealized valuation increase (decrease):		
	4.1 Part 1, Column 12	63,073,823	
	4.2 Part 2, Section 1, Column 15	2,087,006	
	4.3 Part 2, Section 2, Column 13	657,431,942	
	4.4 Part 4, Column 11	4,624,378	727,217,149
5.	Total gain (loss) on disposals, Part 4, Column 19		(10,909,715)
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7		3,702,742,826
7.	Deduct amortization of premium		49,731,350
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1 Part 1, Column 15	(6,274,537)	
	8.2 Part 2, Section 1, Column 19		
	8.3 Part 2, Section 2, Column 16		
	8.4 Part 4, Column 15	(93,280)	(6,367,817)
9.	Deduct current year's other-than-temporary impairment recognized:		
	9.1 Part 1, Column 14	868,294	
	9.2 Part 2, Section 1, Column 17		
	9.3 Part 2, Section 2, Column 14	362,174	
	9.4 Part 4, Column 13		1,230,468
10.	Total investment income recognized as a result of prepayment and/or acceleration fees, Note 5Q, Line 2		21,414,148
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		22,229,929,910
12.	Deduct total nonadmitted amounts		21,019,501
13.	Statement value at end of current period (Line 11 minus Line 12)		22,208,910,409

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	1,340,595,795	1,474,803,776	1,242,855,868	1,188,373,729
Governments (Including all obligations	2. Canada	5,670,093	5,561,875	5,439,028	5,539,289
guaranteed by governments)	3. Other Countries	992,965	992,965	1,048,614	2,958,281
	4. Totals	1,347,258,853	1,481,358,616	1,249,343,510	1,196,871,299
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	140,744,936	149,688,009	146,728,678	136,295,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	284,755,483	321,274,771	299,667,295	279,135,000
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	1,671,020,322	1,851,989,198	1,725,279,369	1,614,482,557
Industrial and Miscellaneous,	8. United States	7,799,916,845	8,055,021,257	7,830,406,898	7,774,932,368
SVO Identified Funds, Unaffiliated Bank Loans	9. Canada	203,374,146	217,964,537	204,832,399	202,531,892
and Hybrid Securities (Unaffiliated)	10. Other Countries	1,178,694,738	1,208,883,231	1,188,990,369	1,168,916,955
	11. Totals	9,181,985,729	9,481,869,025	9,224,229,666	9,146,381,215
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	12,625,765,323	13,286,179,619	12,645,248,518	12,373,165,071
PREFERRED STOCKS	14. United States	19,706,490	20,468,211	16,530,457	
Industrial and Miscellaneous (Unaffiliated)	15. Canada				
	16. Other Countries	14,828,971	14,828,971	14,420,336	
	17. Totals	34,535,461	35,297,182	30,950,793	
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks	34,535,461	35,297,182	30,950,793	
COMMON STOCKS	20. United States	62,340,656	62,340,656	65,174,368	
Industrial and Miscellaneous (Unaffiliated)	21. Canada	1,396	1,396	92,480	
	22. Other Countries				
	23. Totals	62,342,052	62,342,052	65,266,848	
Parent, Subsidiaries and Affiliates	24. Totals	9,507,287,074	9,507,287,074	6,679,176,426	
	25. Total Common Stocks	9,569,629,126	9,569,629,126	6,744,443,274	
	26. Total Stocks	9,604,164,587	9,604,926,308	6,775,394,067	
	27. Total Bonds and Stocks	22,229,929,910	22,891,105,927	19,420,642,585	

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	31,207,962	520,811,226	581,899,292		206,677,316	XXX	1,340,595,796	10.6	1,114,946,993	10.6	1,340,595,796	
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	31,207,962	520,811,226	581,899,292	0	206,677,316	XXX	1,340,595,796	10.6	1,114,946,993	10.6	1,340,595,796	0
2. **All Other Governments**												
2.1 NAIC 1		3,221,967	2,448,126			XXX	5,670,093	0.0	5,651,687	0.1	5,670,093	
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		201,481	444,847	346,637		XXX	992,965	0.0	1,157,757	0.0	992,965	
2.6 NAIC 6						XXX	0	0.0		0.0		
2.7 Totals	0	3,423,448	2,892,973	346,637	0	XXX	6,663,058	0.1	6,809,444	0.1	6,663,058	0
3. **U.S. States, Territories and Possessions, etc., Guaranteed**												
3.1 NAIC 1	10,978,176	88,883,738	26,208,023	14,675,000		XXX	140,744,937	1.1	131,896,423	1.3	140,744,937	
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	10,978,176	88,883,738	26,208,023	14,675,000	0	XXX	140,744,937	1.1	131,896,423	1.3	140,744,937	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**												
4.1 NAIC 1	19,640,697	118,804,168	85,512,938	30,978,134		XXX	254,935,937	2.0	210,941,491	2.0	254,935,937	
4.2 NAIC 2			10,359,902			XXX	10,359,902	0.1	10,391,666	0.1	10,359,902	
4.3 NAIC 3		19,459,645				XXX	19,459,645	0.2	19,591,589	0.2	19,459,645	
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	19,640,697	138,263,813	95,872,840	30,978,134	0	XXX	284,755,484	2.3	240,924,746	2.3	284,755,484	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**												
5.1 NAIC 1	104,344,440	684,815,296	495,602,544	228,552,680	46,873,674	XXX	1,560,188,634	12.3	1,348,551,225	12.8	1,560,188,634	
5.2 NAIC 2	19,868,499	53,521,011	11,733,295		21,736,000	XXX	106,858,805	0.8	93,302,510	0.9	106,858,805	
5.3 NAIC 3		3,972,880				XXX	3,972,880	0.0	5,945,892	0.1	3,972,880	
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	124,212,939	742,309,187	507,335,839	228,552,680	68,609,674	XXX	1,671,020,319	13.2	1,447,799,627	13.8	1,671,020,319	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 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	658,968,173	2,128,080,916	1,238,305,113	306,212,291	122,047,567	XXX	4,453,614,060	35.2	4,013,367,658	38.2	2,177,649,723	2,275,964,337
6.2 NAIC 2	144,261,496	1,384,843,853	1,262,196,453	356,060,496	204,541,749	XXX	3,351,904,047	26.5	2,369,325,962	22.6	2,297,063,263	1,054,840,784
6.3 NAIC 3	42,079,321	231,862,063	135,502,960	24,835,416	19,061,802	XXX	453,341,562	3.6	380,036,073	3.6	195,995,728	257,345,834
6.4 NAIC 4	27,070,013	95,191,845	37,664,135	846,673		XXX	160,772,666	1.3	104,499,363	1.0	74,914,596	85,858,070
6.5 NAIC 5	202,829	5,020,442	11,286,707	51,300	1,577,080	XXX	18,138,358	0.1	23,535,531	0.2	14,546,724	3,591,634
6.6 NAIC 6	445,723	902,639	72,516		122,873	XXX	1,543,751	0.0	1,001,441	0.0	1,348,461	195,290
6.7 Totals	873,027,555	3,845,901,758	2,685,027,884	688,006,176	347,351,071	XXX	8,439,314,444	66.7	6,891,766,028	65.7	4,761,518,495	3,677,795,949
7. **Hybrid Securities**												
7.1 NAIC 1						XXX	0	0.0	1,497,653	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	1,497,653	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		54,911,236	48,046,889			XXX	102,958,125	0.8	5,162,360	0.0	3,067,998	99,890,127
10.2 NAIC 2		59,046,886	17,977,235	6,147,971		XXX	83,172,092	0.7	93,110,891	0.9	65,108,860	18,063,232
10.3 NAIC 3	3,498,624	201,272,629	65,532,995	2,235,626		XXX	272,539,874	2.2	300,246,004	2.9	231,356,317	41,183,557
10.4 NAIC 4	11,817,574	177,749,024	92,681,603			XXX	282,248,201	2.2	234,706,746	2.2	249,205,558	33,042,643
10.5 NAIC 5		22,652,591	3,052,845			XXX	25,705,436	0.2	26,291,446	0.3	15,907,812	9,797,624
10.6 NAIC 6		2,069,764				XXX	2,069,764	0.0	2,399,647	0.0	1,051,422	1,018,342
10.7 Totals	15,316,198	517,702,130	227,291,567	8,383,597	0	XXX	768,693,492	6.1	661,917,094	6.3	565,697,967	202,995,525

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) 825,139,448	3,599,528,547	2,478,022,925	580,418,105	375,598,557	0	7,858,707,582	62.1	XXX	XXX	5,482,853,118	2,375,854,464
11.2 NAIC 2	(d) 164,129,995	1,497,411,750	1,302,266,885	362,208,467	226,277,749	0	3,552,294,846	28.1	XXX	XXX	2,479,390,830	1,072,904,016
11.3 NAIC 3	(d) 45,577,945	456,567,217	201,035,955	27,071,042	19,061,802	0	749,313,961	5.9	XXX	XXX	450,784,570	298,529,391
11.4 NAIC 4	(d) 38,887,587	272,940,869	130,345,738	846,673	0	0	443,020,867	3.5	XXX	XXX	324,120,154	118,900,713
11.5 NAIC 5	(d) 202,829	27,874,514	14,784,399	397,937	1,577,080	0	(c) 44,836,759	0.4	XXX	XXX	31,447,501	13,389,258
11.6 NAIC 6	(d) 445,723	2,972,403	72,516	0	122,873	0	(c) 3,613,515	0.0	XXX	XXX	2,399,883	1,213,632
11.7 Totals	1,074,383,527	5,857,295,300	4,126,528,418	970,942,224	622,638,061	0	(b) 12,651,787,530	100.0	XXX	XXX	8,770,996,056	3,880,791,474
11.8 Line 11.7 as a % of Col. 7	8.5	46.3	32.6	7.7	4.9	0.0	100.0	XXX	XXX	XXX	69.3	30.7
12. **Total Bonds Prior Year**												
12.1 NAIC 1	914,407,549	2,801,694,070	2,363,941,912	556,355,473	195,616,486		XXX	XXX	6,832,015,490	65.1	4,711,662,718	2,120,352,772
12.2 NAIC 2	143,984,697	1,247,002,705	916,543,646	130,791,651	127,808,330		XXX	XXX	2,566,131,029	24.4	1,774,405,555	791,725,474
12.3 NAIC 3	50,792,864	439,015,564	193,418,492	19,533,736	3,058,902		XXX	XXX	705,819,558	6.7	513,204,382	192,615,176
12.4 NAIC 4	23,634,632	171,213,975	143,059,694	1,297,808			XXX	XXX	339,206,109	3.2	284,077,927	55,128,182
12.5 NAIC 5	1,433,315	36,499,096	8,758,221	3,893,350	400,752		XXX	XXX	(c) 50,984,734	0.5	30,582,809	20,401,925
12.6 NAIC 6	360,742	680,096			2,360,250		XXX	XXX	(c) 3,401,088	0.0	1,411,693	1,989,395
12.7 Totals	1,134,613,799	4,696,105,506	3,625,721,965	711,872,018	329,244,720	0	XXX	XXX	(b) 10,497,558,008	100.0	7,315,345,084	3,182,212,924
12.8 Line 12.7 as a % of Col. 9	10.8	44.7	34.5	6.8	3.1	0.0	XXX	XXX	100.0	XXX	69.7	30.3
13. **Total Publicly Traded Bonds**												
13.1 NAIC 1	425,649,732	2,452,842,654	1,838,901,481	437,964,078	327,495,173		5,482,853,118	43.3	4,711,662,718	44.9	5,482,853,118	XXX
13.2 NAIC 2	93,244,254	985,356,508	942,207,744	259,649,995	198,932,329		2,479,390,830	19.6	1,774,405,555	16.9	2,479,390,830	XXX
13.3 NAIC 3	12,875,572	291,360,797	110,588,773	16,897,626	19,061,802		450,784,570	3.6	513,204,382	4.9	450,784,570	XXX
13.4 NAIC 4	23,913,524	201,694,919	98,364,618	147,093			324,120,154	2.6	284,077,927	2.7	324,120,154	XXX
13.5 NAIC 5	202,829	17,456,345	12,144,278	397,937	1,246,112		31,447,501	0.2	30,582,809	0.3	31,447,501	XXX
13.6 NAIC 6	445,723	1,954,061			99		2,399,883	0.0	1,411,693	0.0	2,399,883	XXX
13.7 Totals	556,331,634	3,950,665,284	3,002,206,894	715,056,729	546,735,515	0	8,770,996,056	69.3	7,315,345,084	69.7	8,770,996,056	XXX
13.8 Line 13.7 as a % of Col. 7	6.3	45.0	34.2	8.2	6.2	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	4.4	31.2	23.7	5.7	4.3	0.0	69.3	XXX	XXX	XXX	69.3	XXX
14. **Total Privately Placed Bonds**												
14.1 NAIC 1	399,489,716	1,146,685,893	639,121,444	142,454,027	48,103,384		2,375,854,464	18.8	2,120,352,772	20.2	XXX	2,375,854,464
14.2 NAIC 2	70,885,741	512,055,242	360,059,141	102,558,472	27,345,420		1,072,904,016	8.5	791,725,474	7.5	XXX	1,072,904,016
14.3 NAIC 3	32,702,373	165,206,420	90,447,182	10,173,416			298,529,391	2.4	192,615,176	1.8	XXX	298,529,391
14.4 NAIC 4	14,974,063	71,245,950	31,981,120	699,580			118,900,713	0.9	55,128,182	0.5	XXX	118,900,713
14.5 NAIC 5		10,418,169	2,640,121		330,968		13,389,258	0.1	20,401,925	0.2	XXX	13,389,258
14.6 NAIC 6		1,018,342	72,516		122,774		1,213,632	0.0	1,989,395	0.0	XXX	1,213,632
14.7 Totals	518,051,893	1,906,630,016	1,124,321,524	255,885,495	75,902,546	0	3,880,791,474	30.7	3,182,212,924	30.3	XXX	3,880,791,474
14.8 Line 14.7 as a % of Col. 7	13.3	49.1	29.0	6.6	2.0	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	4.1	15.1	8.9	2.0	0.6	0.0	30.7	XXX	XXX	XXX	XXX	30.7

(a) Includes $.....2,783,892,383 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $.....111,850,531 current year of bonds with Z designations and $.....112,836,511 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 $.....17,477,705 current year of bonds with 5GI designations, $.....8,796,152 prior year of bonds with 5GI designations and $.....2,095,296 current year, $.....0 prior year of bonds with 6* designations. "5GI" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 $.....26,022,260; 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	30,219,850	520,088,343	581,803,761		206,677,316	XXX	1,338,789,270	10.6	1,111,718,626	10.6	1,338,789,270	
1.02 Residential Mortgage-Backed Securities	988,112	722,883	95,531			XXX	1,806,526	0.0	3,228,368	0.0	1,806,526	
1.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
1.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
1.05 Totals	31,207,962	520,811,226	581,899,292	0	206,677,316	XXX	1,340,595,796	10.6	1,114,946,994	10.6	1,340,595,796	0
2. **All Other Governments**												
2.01 Issuer Obligations		3,423,448	2,892,974	346,637		XXX	6,663,059	0.1	6,809,444	0.1	6,663,059	
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	3,423,448	2,892,974	346,637	0	XXX	6,663,059	0.1	6,809,444	0.1	6,663,059	0
3. **U.S. States, Territories and Possessions, Guaranteed**												
3.01 Issuer Obligations	10,978,176	88,883,738	26,208,023	14,675,000		XXX	140,744,937	1.1	131,896,423	1.3	140,744,937	
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	10,978,176	88,883,738	26,208,023	14,675,000	0	XXX	140,744,937	1.1	131,896,423	1.3	140,744,937	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**												
4.01 Issuer Obligations	19,640,697	138,263,813	95,872,840	30,978,134		XXX	284,755,484	2.3	240,924,746	2.3	284,755,484	
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	19,640,697	138,263,813	95,872,840	30,978,134	0	XXX	284,755,484	2.3	240,924,746	2.3	284,755,484	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**												
5.01 Issuer Obligations	55,256,312	590,961,528	457,750,949	193,641,699	66,986,000	XXX	1,364,596,488	10.8	1,118,656,346	10.7	1,364,596,488	
5.02 Residential Mortgage-Backed Securities	56,242,577	112,740,694	45,106,719	18,328,718	1,623,674	XXX	234,042,382	1.8	279,812,821	2.7	234,042,382	
5.03 Commercial Mortgage-Backed Securities						XXX	0	0.0	22,297	0.0		
5.04 Other Loan-Backed and Structured Securities	12,714,049	38,606,966	4,478,171	16,582,263		XXX	72,381,449	0.6	49,308,164	0.5	72,381,449	
5.05 Totals	124,212,938	742,309,188	507,335,839	228,552,680	68,609,674	XXX	1,671,020,319	13.2	1,447,799,628	13.8	1,671,020,319	0
6. **Industrial and Miscellaneous (unaffiliated)**												
6.01 Issuer Obligations	421,184,471	2,772,496,376	1,885,162,003	572,961,989	317,883,052	XXX	5,969,687,891	47.2	4,542,424,893	43.3	3,882,437,450	2,087,250,441
6.02 Residential Mortgage-Backed Securities	171,057,603	387,636,031	104,744,483	37,971,958	7,186,397	XXX	708,596,472	5.6	724,052,489	6.9	125,314,050	583,282,422
6.03 Commercial Mortgage-Backed Securities	102,031,298	380,777,226	318,747,067			XXX	801,555,591	6.3	762,200,968	7.3	645,042,777	156,512,814
6.04 Other Loan-Backed and Structured Securities	178,754,183	304,992,124	376,374,331	77,072,229	22,281,623	XXX	959,474,490	7.6	863,087,675	8.2	108,724,217	850,750,273
6.05 Totals	873,027,555	3,845,901,757	2,685,027,884	688,006,176	347,351,072	XXX	8,439,314,444	66.7	6,891,766,025	65.7	4,761,518,494	3,677,795,950
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	1,497,653	0.0		
7.05 Totals	0	0	0	0	0	XXX	0	0.0	1,497,653	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	15,316,198	517,702,129	227,291,566	8,383,596		XXX	768,693,489	6.1	661,917,093	6.3	565,697,967	202,995,522
10.03 Totals	15,316,198	517,702,129	227,291,566	8,383,596	0	XXX	768,693,489	6.1	661,917,093	6.3	565,697,967	202,995,522
11. **Total Bonds Current Year**												
11.01 Issuer Obligations	537,279,506	4,114,117,246	3,049,690,550	812,603,459	591,546,368	XXX	9,105,237,129	72.0	XXX	XXX	7,017,986,688	2,087,250,441
11.02 Residential Mortgage-Backed Securities	228,288,292	501,099,608	149,946,733	56,300,676	8,810,071	XXX	944,445,380	7.5	XXX	XXX	361,162,958	583,282,422
11.03 Commercial Mortgage-Backed Securities	102,031,298	380,777,226	318,747,067	0	0	XXX	801,555,591	6.3	XXX	XXX	645,042,777	156,512,814
11.04 Other Loan-Backed and Structured Securities	191,468,232	343,599,090	380,852,502	93,654,492	22,281,623	XXX	1,031,855,939	8.2	XXX	XXX	181,105,666	850,750,273
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	15,316,198	517,702,129	227,291,566	8,383,596	0	XXX	768,693,489	6.1	XXX	XXX	565,697,967	202,995,522
11.08 Totals	1,074,383,526	5,857,295,299	4,126,528,418	970,942,223	622,638,062	0	12,651,787,528	100.0	XXX	XXX	8,770,996,056	3,880,791,472
11.09 Line 11.08 as a % of Col. 7	8.5	46.3	32.6	7.7	4.9	0.0	100.0	XXX	XXX	XXX	69.3	30.7
12. **Total Bonds Prior Year**												
12.01 Issuer Obligations	578,923,265	3,075,045,924	2,669,045,170	542,322,697	287,093,422	XXX	XXX	XXX	7,152,430,478	68.1	5,503,724,190	1,648,706,288
12.02 Residential Mortgage-Backed Securities	188,993,230	484,196,414	234,454,656	91,520,925	7,928,453	XXX	XXX	XXX	1,007,093,678	9.6	467,269,613	539,824,065
12.03 Commercial Mortgage-Backed Securities	144,998,880	377,483,389	239,740,480	516		XXX	XXX	XXX	762,223,265	7.3	568,615,324	193,607,941
12.04 Other Loan-Backed and Structured Securities	219,557,103	339,383,394	244,422,984	78,027,880	32,502,131	XXX	XXX	XXX	913,893,492	8.7	198,282,019	715,611,473
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	2,141,321	419,996,385	238,058,673		1,720,714	XXX	XXX	XXX	661,917,093	6.3	577,453,938	84,463,155
12.08 Totals	1,134,613,799	4,696,105,506	3,625,721,963	711,872,018	329,244,720	0	XXX	XXX	10,497,558,006	100.0	7,315,345,084	3,182,212,922
12.09 Line 12.08 as a % of Col. 9	10.8	44.7	34.5	6.8	3.1	0.0	XXX	XXX	100.0	XXX	69.7	30.3
13. **Total Publicly Traded Bonds**												
13.01 Issuer Obligations	294,601,280	3,064,066,175	2,455,088,656	659,648,072	544,582,505	XXX	7,017,986,688	55.5	5,503,724,190	52.4	7,017,986,688	XXX
13.02 Residential Mortgage-Backed Securities	94,335,155	165,320,789	75,935,886	23,418,118	2,153,010	XXX	361,162,958	2.9	467,269,613	4.5	361,162,958	XXX
13.03 Commercial Mortgage-Backed Securities	94,224,729	263,241,428	287,576,620			XXX	645,042,777	5.1	568,615,324	5.4	645,042,777	XXX
13.04 Other Loan-Backed and Structured Securities	57,854,270	76,106,868	23,537,584	23,606,944		XXX	181,105,666	1.4	198,282,019	1.9	181,105,666	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	15,316,198	381,930,026	160,068,147	8,383,596		XXX	565,697,967	4.5	577,453,938	5.5	565,697,967	XXX
13.08 Totals	556,331,632	3,950,665,286	3,002,206,893	715,056,730	546,735,515	0	8,770,996,056	69.3	7,315,345,084	69.7	8,770,996,056	XXX
13.09 Line 13.08 as a % of Col. 7	6.3	45.0	34.2	8.2	6.2	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	4.4	31.2	23.7	5.7	4.3	0.0	69.3	XXX	XXX	XXX	69.3	XXX
14. **Total Privately Placed Bonds**												
14.01 Issuer Obligations	242,678,226	1,050,051,071	594,601,894	152,955,387	46,963,863	XXX	2,087,250,441	16.5	1,648,706,288	15.7	XXX	2,087,250,441
14.02 Residential Mortgage-Backed Securities	133,953,137	335,778,819	74,010,847	32,882,558	6,657,061	XXX	583,282,422	4.6	539,824,065	5.1	XXX	583,282,422
14.03 Commercial Mortgage-Backed Securities	7,806,569	117,535,798	31,170,447			XXX	156,512,814	1.2	193,607,941	1.8	XXX	156,512,814
14.04 Other Loan-Backed and Structured Securities	133,613,962	267,492,222	357,314,918	70,047,548	22,281,623	XXX	850,750,273	6.7	715,611,473	6.8	XXX	850,750,273
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		135,772,103	67,223,419			XXX	202,995,522	1.6	84,463,155	0.8	XXX	202,995,522
14.08 Totals	518,051,894	1,906,630,013	1,124,321,525	255,885,493	75,902,547	0	3,880,791,472	30.7	3,182,212,922	30.3	XXX	3,880,791,472
14.09 Line 14.08 as a % of Col. 7	13.3	49.1	29.0	6.6	2.0	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	4.1	15.1	8.9	2.0	0.6	0.0	30.7	XXX	XXX	XXX	XXX	30.7

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	33,532,121	33,532,121			
2. Cost of short-term investments acquired	49,518,780	49,518,780			
3. Accrual of discount	0				
4. Unrealized valuation increase (decrease)	0				
5. Total gain (loss) on disposals	(441,359)	(441,359)			
6. Deduct consideration received on disposals	56,532,121	56,532,121			
7. Deduct amortization of premium	55,161	55,161			
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)	26,022,260	26,022,260	0	0	0
11. Deduct total nonadmitted amounts	0				
12. Statement value at end of current period (Line 10 minus Line 11)	26,022,260	26,022,260	0	0	0

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

SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 10, prior year)				(3,800,999)
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				615
6.	Considerations received/(paid) on terminations, Section 2, Column 15				615
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			6,796,208	
	9.2 Section 2, Column 20				6,796,208
10.	Book/Adjusted Carrying Value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 + 7 + 8 + 9)				2,995,210
11.	Deduct nonadmitted assets				
12	Statement value at end of current period (Line 10 minus Line 11)				2,995,210

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	(991,537)			
	3.14 Section 1, Column 18, prior year	(895,607)	(95,929)	(95,929)	
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	(991,537)			
	3.24 Section 1, Column 19, prior year plus	(895,607)			
	3.25 SSAP No. 108 Adjustments		(95,929)	(95,929)	
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)		9,076,817		
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)	9,076,817			
	4.23 SSAP No. 108 Adjustments		9,076,817		
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	2,995,210	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote-Total Ending Cash Balance		
3.	Total (Line 1 plus Line 2)		2,995,210
4.	Part D, Section 1, Column 6	3,700,810	
5.	Part D, Section 1, Column 7	(705,600)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0
			Fair Value Check
7.	Part A, Section 1, Column 16	(10,328,464)	
8.	Part B, Section 1, Column 13	(600,600)	
9.	Total (Line 7 plus Line 8)		(10,929,064)
10.	Part D, Section 1, Column 9	2,511,084	
11.	Part D, Section 1, Column 10	(13,440,148)	
12.	Total (Line 9 minus Line 10 minus Line 11)		0
			Potential Exposure Check
13.	Part A, Section 1, Column 21	4,760,486	
14.	Part B, Section 1, Column 20	8,763,729	
15.	Part D, Section 1, Column 12	13,524,216	
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	1,077,212,240		13,032,591	1,064,179,649
2. Cost of cash equivalents acquired	23,542,302,592		1,540,322,433	22,001,980,159
3. Accrual of discount	0			
4. Unrealized valuation increase (decrease)	(3)		(3)	
5. Total gain (loss) on disposals	0			
6. Deduct consideration received on disposals	24,066,108,647		1,531,380,142	22,534,728,505
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)	553,406,182	0	21,974,879	531,431,303
11. Deduct total nonadmitted amounts	0			
12. Statement value at end of current period (Line 10 minus Line 11)	553,406,182	0	21,974,879	531,431,303

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

SCHEDULE A - PART 1

Showing all Real Estate OWNED December 31 of Current Year

1	2	Location		5	6	7	8	9	10	Change in Book/Adjusted Carrying Value Less Encumbrances					16	17
		3	4							11	12	13	14	15		
Description of Property	Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Fair Value Less Encumbrances	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B./A.C.V. (13 - 11 - 12)	Total Foreign Exchange Change in B./A.C.V	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs, and Expenses Incurred
Properties Occupied by the Reporting Entity - Administrative																
One Nationwide Plaza, Home Office		Columbus	OH	01/01/1976.	12/19/2019.	218,331,512		89,321,377	95,040,000	11,310,243			(11,310,243)		25,611,428	11,701,028
Plaza 2, 280 N. High St, Office		Columbus	OH	01/01/1996.	12/19/2019.	49,242,748		17,424,244	25,905,000	2,451,029			(2,451,029)		7,135,199	2,415,711
Plaza 3, 245 N. High St, Office		Columbus	OH	01/01/1989.	12/19/2019.	133,741,375		55,210,940	59,059,000	5,295,351			(5,295,351)		17,036,196	7,545,265
Plaza 3, Atrium		Columbus	OH	01/01/1989.	12/19/2019.	14,802,153		6,798,942	5,841,000	263,875			(263,875)		73,743	513,430
215 N. Front St, Office		Columbus	OH	01/01/1998.	12/19/2019.	30,195,954		16,707,680	9,625,000	1,193,279			(1,193,279)		3,038,503	1,141,465
High St Walkway		Columbus	OH	10/12/2011.	12/19/2019.	950,877		53,009	3,465,000	9,053			(9,053)		127,641	196,978
3945 Bridgeway Ave, Airport Hangar		Columbus	OH	01/01/2002.	12/19/2019.	15,369,064		4,648,525	5,208,900	544,330			(544,330)		1,656,008	768,016
100 Green Meadows Dr, Hotel & Conference Ctr		Lewis Center	OH	01/01/1960.	12/19/2019.	38,229,714		18,708,933	21,437,700	1,880,112			(1,880,112)		6,931,472	5,762,641
281 East Powell Rd, Data Center North		Lewis Center	OH	06/30/1986.	12/19/2019.	59,938,968		10,287,921	10,961,200	1,465,899			(1,465,899)		6,072,708	3,286,316
9191 Columbus Pike, Office, Delaware Bank		Lewis Center	OH	01/01/1998.	12/19/2019.	2,505,572		1,327,112	901,300	77,954			(77,954)		176,885	64,577
1100 Locust St, Office		Des Moines	IA	04/30/2001.	12/19/2019.	118,330,055		72,153,263	93,000,000	8,004,909			(8,004,909)		14,727,055	8,513,694
1200 Locust St, Office		Des Moines	IA	12/30/2001.	12/19/2019.	52,538,204		34,093,544	48,000,000	1,866,454			(1,866,454)		7,478,340	3,887,181
1100 Walnut St, Garage		Des Moines	IA	04/30/2001.	12/19/2019.	6,525,526		4,496,159	19,000,000	140,496			(140,496)		248,327	1,099,571
1200 Mulberry St, Garage		Des Moines	IA	06/01/2007.	12/19/2019.	12,834,731		9,695,379	10,600,000	2,081,669			(2,081,669)			690,650
0299999. Properties Occupied by the Reporting Entity - Administrative						753,536,453	0	340,927,028	408,044,100	36,584,653	0	0	(36,584,653)	0	90,313,505	47,586,523
0399999. Total - Properties Occupied by the Reporting Entity						753,536,453	0	340,927,028	408,044,100	36,584,653	0	0	(36,584,653)	0	90,313,505	47,586,523
Properties Held for the Production of Income																
1300 Locust St., Parking		Des Moines	IA	12/17/2007.	12/19/2019.	499,472		431,826	251,100	4,807			(4,807)			37,628
285 N. Front St, Garage		Columbus	OH	01/01/1998.	09/18/2018.	48,910,271		21,591,375	47,100,000	1,847,713			(1,847,713)		315,087	1,769,078
202 N. Marconi, Hickory Garage		Columbus	OH	01/01/1978.	09/18/2018.	8,842,197		4,767,974	6,500,000	570,042			(570,042)		64,685	361,685
9201 Columbus Pike (23 & Powell Rd), Office		Lewis Center	OH	02/20/2009.	12/19/2019.	242,524		242,524	950,000				0			72,013
0499999. Total - Properties Held for the Production of Income						58,494,464	0	27,033,699	54,801,100	2,422,562	0	0	(2,422,562)	0	379,772	2,240,404
Properties Held for Sale																
204 12th St. Office		Des Moines	IA	02/08/2008.	11/06/2018.	5,052,982		2,700,000	3,006,500				0			230,737
0599999. Total - Properties Held for Sale						5,052,982	0	2,700,000	3,006,500	0	0	0	0	0	0	230,737
0699999. Totals						817,083,899	0	370,660,727	465,851,700	39,007,215	0	0	(39,007,215)	0	90,693,277	50,057,664

SCHEDULE A - PART 2

Showing all Real Estate ACQUIRED and Additions Made During the Year

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Acquired by Purchase								
One Nationwide Plaza, Home Office	Columbus	OH	01/01/1976.					6,538,080
Plaza 2, 280 N. High St, Office	Columbus	OH	01/01/1996.					544,370
Plaza 3, 245 N. High St, Office	Columbus	OH	01/01/1989.					7,071,758
100 Green Meadows Dr, Hotel & Conference Ctr	Lewis Center	OH	01/01/1960.					82,360
281 East Powell Rd, Data Center North	Lewis Center	OH	06/30/1986.					(56,436)
1100 Locust St, Office	Des Moines	IA	04/30/2001.					3,814,474
1200 Locust St, Office	Des Moines	IA	12/30/2001.					1,163,170
1200 Mulberry St, Garage	Des Moines	IA	06/01/2007.					6,082,724
9903 Nationwide Dr, Office	San Antonio	TX	02/24/2011.					(126,000)
1300 Walnut St., Office	Des Moines	IA	03/18/2011.					(16,142)
285 N. Front St, Garage	Columbus	OH	01/01/1980.					796,701
0199999. Total - Acquired by Purchase					0	0	0	25,895,059
0399999. Totals					0	0	0	25,895,059

SCHEDULE A - PART 3

Showing all Real Estate DISPOSED During the Year, Including Payments During the Final Year on "Sales under Contract"

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B./A.C.V. (11 - 9 - 10)	Total Foreign Exchange Change in B./A. C. V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs and Expenses Incurred
Property Disposed																			
1300 Walnut St., Office	Des Moines	IA	10/28/2021.	Oakwood Investments,LLC, an Iowa Limited Liability Co.	3,087,635		2,355,877	80,599			(80,599)			2,240,618		(18,518)	(18,518)	260,867	109,505
1321 Mulberry St, Land	Des Moines	IA	10/28/2021.	Oakwood Investments,LLC, an Iowa Limited Liability Co.	200,000		200,000				0			470,746		270,746	270,746		34,590
9903 Nationwide Dr, Office	San Antonio	TX	12/07/2021.	Reserve Capital Management LLC, A Texas Limited Texas	62,721,141		39,791,156	1,300,013			(1,300,013)			38,040,255		(302,701)	(302,701)	6,827,341	4,185,387
204 12th St. Office	Des Moines	IA			5,052,982				350,000		(350,000)						0		
8877 N. Gainey Center Dr, Office	Scottsdale	AZ	08/06/2021.	Dansons Gainey, LLC, a Delaware limited liability company	42,139,656		11,597,966	589,694			(589,694)		11,303,119	37,318,858		26,015,739	26,015,739	5,120,506	3,504,315
0199999. Total - Property Disposed					113,201,414	0	53,944,999	1,970,306	350,000	0	(2,320,306)	0	11,303,119	78,070,477	0	25,965,266	25,965,266	12,208,714	7,833,797
0399999. Totals					113,201,414	0	53,944,999	1,970,306	350,000	0	(2,320,306)	0	11,303,119	78,070,477	0	25,965,266	25,965,266	12,208,714	7,833,797

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														
00-1001038		ITHACA	NY		10/01/2002.	6.78	6,419,825						17,655,884	08/01/2007
00-1101810		HIGHLAND PARK	IL		10/12/2018.	3.20	116,518						14,330,000	02/13/2012
00-1101824		BURLINGTON	KY		08/06/2012.	3.80	578,889						14,290,000	05/22/2012
00-1101854		PORTAGE	IN		10/12/2018.	4.30	2,807,447						6,400,000	09/05/2012
00-1101907		COLUMBUS	OH		10/12/2018.	4.25	10,581,590						21,400,000	09/24/2012
00-1101939		KIRKLAND	WA		10/12/2018.	3.20	3,986,037						8,490,000	01/10/2013
00-1101969		JACKSONVILLE	FL		09/12/2013.	3.95	2,716,564						12,980,000	08/19/2013
00-1102024		LAS VEGAS	NV		10/11/2013.	4.38	908,540						2,646,423	10/03/2013
00-1102034		SAUK RAPIDS	MN		10/12/2018.	3.30	4,652,959						12,200,000	09/04/2013
00-1102039		FT WORTH	TX		09/10/2013.	3.94	17,267,716						25,520,000	09/04/2013
00-1102058		MANCHESTER	CT		10/12/2018.	3.80	2,737,307						21,150,000	10/29/2013
00-1102076		MISSION VIEJO	CA		11/19/2013.	3.96	12,639,106						18,002,892	11/01/2013
00-1102131		HOUSTON	TX		10/12/2018.	4.84	7,210,294						13,420,000	01/21/2014
00-1102163		STERLING	VA		06/04/2014.	3.97	22,465,705						32,459,072	05/27/2014
00-1102241		NORTH BETHESDA	MD		10/12/2018.	4.02	8,096,492						13,810,000	10/07/2014
00-1102262		DALLAS	TX		06/30/2021.	3.94	8,861,207						27,020,000	11/10/2014
00-1102398		RENTON	WA		08/06/2015.	3.39	1,868,129						10,400,000	07/29/2015
00-1102417		NATICK	MA		09/30/2015.	3.68	2,967,202						21,600,000	08/14/2015
00-1102456		ALLENTOWN	PA		01/14/2016.	2.93	7,721,626						23,750,000	12/11/2015
00-1102463		MIRA LOMA	CA		10/12/2018.	3.65	1,504,153						3,129,000	10/28/2015
00-1102464		RANCHO CUCAMONGA	CA		10/12/2018.	3.65	2,924,743						5,774,000	10/28/2015
00-1102466		WILMINGTON	NC		10/12/2018.	4.26	6,906,232						11,170,000	12/02/2015
00-1102470		COLUMBUS	OH		10/12/2018.	3.82	6,436,408						9,810,000	11/16/2015
00-1102486		CHELSEA	MA		12/10/2015.	3.64	5,816,254						11,190,000	11/16/2015
00-1102550		FAIRBORN	OH		10/12/2018.	3.46	8,401,098						21,720,000	04/29/2016
00-1102588		CARLE PLACE	NY		10/12/2018.	3.12	2,806,831						52,781,000	11/04/2019
00-1102591		LEXINGTON	SC		10/12/2018.	3.44	6,903,375						11,350,000	06/07/2016
00-1102694		CHARLESTON	SC		10/12/2018.	3.71	3,543,912						5,778,000	06/26/2017
00-1102717		WASHINGTON	DC		01/28/2021.	3.89	14,587,095						24,986,000	04/27/2017
00-1102729		BOULDER	CO		04/07/2017.	1.80	31,350,000						46,320,000	03/31/2017
00-1102733		TALLAHASSEE	FL		09/28/2017.	3.84	23,500,000						35,330,000	08/02/2017
00-1102749		HOUSTON	TX		06/30/2021.	3.68	25,000,000						36,385,905	06/28/2017
00-1102750		NAPERVILLE	IL		06/29/2017.	3.74	10,000,000						15,848,605	06/08/2017
00-1102752		HOUSTON	TX		06/30/2021.	3.25	7,576,791						24,756,000	06/27/2017
00-1102757		BALTIMORE	MD		08/08/2017.	4.41	10,352,382				322,582		15,736,000	08/07/2017
00-1102779		FAIRFAX	VA		08/25/2017.	4.32	6,879,742						9,799,153	07/24/2017
00-1102788		STANTON	CA		10/11/2017.	4.45	1,857,479						21,706,000	09/13/2017
00-1102790		BETHESDA	MD		08/08/2017.	3.80	20,000,000						31,199,688	08/07/2017
00-1102791		DALLAS	TX		08/24/2017.	3.78	8,600,000						12,109,000	08/16/2017
00-1102793		BELLEVUE	WA		08/31/2017.	3.65	25,500,000						37,435,000	08/11/2017
00-1102798		WALTHAM	MA		11/30/2017.	3.59	14,716,515						22,729,000	10/23/2017
00-1102801		SANTA MONICA	CA		09/29/2017.	3.50	25,000,000						48,245,081	09/27/2017
00-1102803		NASHVILLE	TN		11/27/2017.	3.68	12,527,956						21,962,000	11/13/2017

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
00-1102809		CHICAGO	IL		11/01/2017	3.85	18,586,691						28,677,712	10/23/2017
00-1102816		WALNUT	CA		10/12/2018	3.51	7,885,961						14,530,000	11/20/2017
00-1102817		TORRANCE	CA		10/12/2018	3.51	16,674,303						28,038,000	11/30/2017
00-1102821		CHICAGO	IL		11/16/2017	4.01	13,710,703						22,016,000	11/02/2017
00-1102822		PORTLAND	OR		11/22/2017	3.51	15,000,000						26,116,344	11/15/2017
00-1102824		DORAL	FL		11/21/2017	3.49	25,000,000						36,379,171	11/17/2017
00-1102834		ATLANTA	GA		06/22/2018	2.15	19,911,569						53,165,048	03/22/2018
00-1102865		BIRMINGHAM	AL		06/29/2018	4.15	10,227,260						17,108,000	04/26/2018
00-1102873		LONG BEACH	CA		05/14/2018	4.01	30,000,000						44,415,000	04/30/2018
00-1102884		FARMERS BRANCH	TX		07/31/2018	4.63	3,878,402						6,796,000	07/27/2018
00-1102889		LEWISVILLE	TX		10/11/2018	4.12	19,833,716						28,680,000	09/26/2018
00-1102894		MOORESVILLE	NC		07/06/2018	4.36	4,603,434						6,905,803	06/14/2018
00-1102896		CHANDLER	AZ		05/18/2018	4.43	14,066,436						23,334,000	05/15/2018
00-1102901		MECHANICSBURG	PA		12/17/2018	4.46	14,523,171						25,834,108	12/04/2018
00-1102906		CANOGA PARK	CA		10/17/2018	4.64	6,643,300						12,200,000	07/31/2018
00-1102910		ALBUQUERQUE	NM		09/28/2018	4.31	10,168,845						17,093,000	08/20/2018
00-1102923		PHOENIX	AZ		10/12/2018	4.26	10,000,000						17,615,567	10/10/2018
00-1102935		NEW YORK	NY		02/28/2019	4.40	13,386,811						21,207,000	02/06/2019
00-1102954		HOUSTON	TX		12/20/2018	4.09	53,000,000						79,988,294	12/17/2018
00-1102959		WASHINGTON	DC		03/28/2019	3.96	3,853,539						33,555,000	03/25/2019
00-1102961		MIRAMAR	FL		02/08/2019	3.97	12,000,000						18,022,258	01/18/2019
00-1102989		OAKLAND	CA		07/31/2019	3.72	11,000,000						29,621,952	07/16/2019
00-1102998		SEATTLE	WA		05/23/2019	3.57	15,000,000						25,350,390	05/17/2019
00-1103009		PHOENIX	AZ		06/26/2019	3.76	4,000,000						6,088,444	06/25/2019
00-1103018		TORRANCE	CA		07/18/2019	3.57	5,000,000						10,543,448	07/12/2019
00-1103030		MORRIS PLAINS	NJ		07/29/2019	3.52	20,000,000						29,461,395	07/18/2019
00-1103032		CARLE PLACE	NY		12/05/2019	3.75	3,356,411						52,781,000	11/04/2019
00-1103050		SAN ANTONIO	TX		08/07/2019	3.29	20,000,000						26,689,963	08/02/2019
00-1103051		WARRENVILLE	IL		11/14/2019	3.25	5,154,999						11,346,600	10/31/2019
00-1103054		ASHBURN	VA		11/01/2019	3.50	19,000,000						30,155,923	10/09/2019
00-1103057		SCOTTSDALE	AZ	S	12/13/2019	4.00	9,862,764						14,861,190	11/06/2019
00-1103059		KINGWOOD	TX		11/08/2019	3.15	18,000,000						28,836,750	10/28/2019
00-1103076		PHOENIX	AZ		11/14/2019	3.37	11,900,000						17,675,531	10/14/2019
00-1103129		OVERLAND PARK	KS		02/13/2020	3.14	12,000,000						16,026,750	02/06/2020
00-1103150		GRAND HAVEN	MI		04/09/2020	2.90	14,000,000						28,632,000	04/02/2020
00-1103158		CHICAGO	IL		05/29/2020	3.25	10,000,000						14,658,824	05/05/2020
00-1103160		WEST SACRAMENTO	CA		05/27/2020	3.40	9,704,685						14,427,179	05/13/2020
00-1103164		MENOMONEE FALLS	WI		04/30/2020	3.00	7,989,436						18,035,308	04/24/2020
00-1103170		CHARLOTTE	NC		06/16/2020	3.25	6,525,000						11,343,271	05/29/2020
00-1103176		NORWOOD	OH		07/01/2020	4.25	9,401,198						15,175,963	06/29/2020
00-1103177		CINCINNATI	OH		07/01/2020	4.25	4,700,599						8,061,552	06/29/2020
00-1103178		DULUTH	GA		08/20/2020	3.07	12,240,000						22,110,000	08/11/2020
00-1103186		ST LOUIS	MO		09/02/2020	2.97	5,000,000						7,462,667	08/31/2020

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
00-1103188		SUFFOLK	VA		09/01/2020	2.70	12,156,000						17,113,530	08/19/2020
00-1103190		LEWISVILLE	TX		09/25/2020	3.40	3,740,000						5,359,000	09/21/2020
00-1103193		CHARLOTTE	NC		09/28/2020	2.50	10,000,000						15,002,400	09/18/2020
00-1103202		BOTHELL	WA		12/01/2020	2.64	15,000,000						29,167,000	11/19/2020
00-1103241		SAINT LOUIS	MO		04/28/2021	2.40	17,300,000						24,369,279	04/13/2021
00-1103253		DALLAS	TX		07/01/2021	2.49	20,000,000						28,785,057	06/07/2021
00-1103254		LOGAN	UT		04/29/2021	2.20	11,000,000						19,478,905	04/19/2021
00-1103255		WELDON SPRING	MO		04/22/2021	3.10	21,765,000						32,688,000	04/13/2021
00-1103256		EMERYVILLE	CA		06/21/2021	3.25	10,500,000						21,071,000	05/04/2021
00-1103259		SAUK RAPIDS	MN		06/03/2021	2.42	8,635,253						14,251,000	04/30/2021
00-1103261		HUNTINGTON BEACH	CA		05/18/2021	2.92	10,389,731						14,350,000	05/13/2021
00-1103264		FAYETTVILLE	NC		05/20/2021	2.82	17,996,773						33,716,000	05/04/2021
00-1103281		LAKE OSWEGO	OR		06/30/2021	2.95	6,800,000						9,309,000	05/19/2021
00-1103295		MILWAUKEE	WI		07/27/2021	3.17	13,000,000						17,769,000	07/13/2021
00-1103296		SAN JOSE	CA		06/09/2021	3.11	8,475,000						11,986,386	05/19/2021
00-1103297		BLUFFTON	SC		06/30/2021	2.05	26,000,000						34,471,000	06/24/2021
00-1103305		KAYSVILLE	UT		09/03/2021	2.26	4,781,318						6,410,000	09/01/2021
00-1103316		RENO	NV		08/13/2021	1.93	25,000,000						43,628,030	07/23/2021
00-1103321		PHOENIX	AZ		08/04/2021	2.55	18,500,000						29,393,000	07/22/2021
00-1103323		ONTARIO	CA		09/15/2021	2.59	7,721,452						12,678,000	09/12/2021
00-1103331		NORTH RICHLAND HILLS	TX		08/10/2021	2.41	21,625,000						30,214,826	08/04/2021
00-1103357		JERSEY CITY	NJ		11/23/2021	2.64	10,250,000						15,279,000	10/29/2021
00-1103358		BLAINE	MN		12/13/2021	2.55	13,600,000						30,661,000	11/22/2021
00-1103361		MEMPHIS	TN		11/04/2021	2.67	6,000,000						8,354,903	11/02/2021
00-1103367		MULTIPLE	PA		12/20/2021	2.99	20,000,000						28,273,740	12/07/2021
00-1103375		HOUSTON	TX		11/16/2021	2.65	29,000,000						38,937,000	11/05/2021
00-1103380		BOONE	NC		12/13/2021	2.95	20,000,000						32,029,304	12/03/2021
00-1103385		BRYAN	TX		12/15/2021	2.79	20,000,000						30,460,000	12/06/2021
00-1103386		WINTER GARDEN	FL		11/23/2021	2.74	25,000,000						39,010,915	11/20/2021
00-1103392		SAN ANTONIO	TX		12/16/2021	2.66	33,000,000						44,889,209	12/08/2021
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other							1,431,318,880	0	0	0	322,582	0	2,574,901,592	XXX
Mortgages in Good Standing - Mezzanine Loans														
99-0000082		CHANDLER	AZ		06/10/2020	11.50	30,912,657				3,033,540		99,500,000	05/28/2020
99-0000083		MONTVALE	NJ		08/07/2020	11.25	36,275,824				3,842,851		180,400,000	07/01/2020
99-0000089		NORTH MIAMI BEACH	FL		05/14/2021	10.00	4,412,341				14,076		144,000,000	04/22/2021
0699999. Total - Mortgages in Good Standing - Mezzanine Loans							71,600,822	0	0	0	6,890,467	0	423,900,000	XXX
0899999. Total - Mortgages in Good Standing							1,502,919,702	0	0	0	7,213,049	0	2,998,801,592	XXX
Mortgages with Overdue Interest over 90 Days, Not in Process of Foreclosure - Commercial Mortgages - All Other														
00-1101916		NEW YORK	NY		10/12/2018	3.60	3,746,424						15,560,000	10/17/2016
00-1102666		NEW YORK	NY		10/12/2018	3.60	4,505,844						15,560,000	10/17/2016
2199999. Total - Mortgages with Overdue Interest over 90 Days, Not in Process of Foreclosure - Comm. Mortgages - All Other							8,252,267	0	0	0	0	0	31,120,000	XXX
2499999. Total - Mortgages with Overdue Interest over 90 Days, Not in Process of Foreclosure							8,252,267	0	0	0	0	0	31,120,000	XXX
3399999. Totals							1,511,171,969	0	0	0	7,213,049	0	3,029,921,592	XXX

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

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 $.....24,757 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								
00-1102262	DALLAS	TX		06/30/2021	3.94	9,842,870		27,020,000
00-1102418	SEATTLE	WA		01/28/2021	3.35	20,000,000		34,980,000
00-1102717	WASHINGTON	DC		01/28/2021	3.89	14,890,146		24,986,000
00-1102749	HOUSTON	TX		06/30/2021	3.68	25,751,838		36,385,905
00-1102752	HOUSTON	TX		06/30/2021	3.25	8,358,954		24,756,000
00-1103241	SAINT LOUIS	MO		04/28/2021	2.40	17,300,000		24,369,279
00-1103253	DALLAS	TX		07/01/2021	2.49	20,000,000		28,785,057
00-1103254	LOGAN	UT		04/29/2021	2.20	11,000,000		19,478,905
00-1103255	WELDON SPRING	MO		04/22/2021	3.10	21,765,000		32,688,000
00-1103256	EMERYVILLE	CA		06/21/2021	3.25	10,500,000		21,071,000
00-1103259	SAUK RAPIDS	MN		06/03/2021	2.42	8,840,000		14,251,000
00-1103261	HUNTINGTON BEACH	CA		05/18/2021	2.92	10,500,000		14,350,000
00-1103264	FAYETTVILLE	NC		05/20/2021	2.82	18,250,000		33,716,000
00-1103281	LAKE OSWEGO	OR		06/30/2021	2.95	6,800,000		9,309,000
00-1103295	MILWAUKEE	WI		07/27/2021	3.17	13,000,000		17,769,000
00-1103296	SAN JOSE	CA		06/09/2021	3.11	8,475,000		11,986,386
00-1103297	BLUFFTON	SC		06/30/2021	2.05	26,000,000		34,471,000
00-1103305	KAYSVILLE	UT		09/03/2021	2.26	4,800,000		6,410,000
00-1103316	RENO	NV		08/13/2021	1.93	25,000,000		43,628,030
00-1103321	PHOENIX	AZ		08/04/2021	2.55	18,500,000		29,393,000
00-1103323	ONTARIO	CA		09/15/2021	2.59	7,750,000		12,678,000
00-1103331	NORTH RICHLAND HILLS	TX		08/10/2021	2.41	21,625,000		30,214,826
00-1103357	JERSEY CITY	NJ		11/23/2021	2.64	10,250,000		15,279,000
00-1103358	BLAINE	MN		12/13/2021	2.55	13,600,000		30,661,000
00-1103361	MEMPHIS	TN		11/04/2021	2.67	6,000,000		8,354,903
00-1103367	MULTIPLE	PA		12/20/2021	2.99	20,000,000		28,273,740
00-1103375	HOUSTON	TX		11/16/2021	2.65	29,000,000		38,937,000
00-1103380	BOONE	NC		12/13/2021	2.95	20,000,000		32,029,304
00-1103385	BRYAN	TX		12/15/2021	2.79	20,000,000		30,460,000
00-1103386	WINTER GARDEN	FL		11/23/2021	2.74	25,000,000		39,010,915
00-1103392	SAN ANTONIO	TX		12/16/2021	2.66	33,000,000		44,889,209
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other						505,798,808	0	800,591,461
Mortgages in Good Standing - Mezzanine Loans								
99-0000082	CHANDLER	AZ		06/10/2020	11.50		10,919,745	99,500,000
99-0000089	NORTH MIAMI BEACH	FL		05/14/2021	10.00	0	4,398,265	144,000,000
0699999. Total - Mortgages in Good Standing - Mezzanine Loans						0	15,318,010	243,500,000
0899999. Total - Mortgages in Good Standing						505,798,808	15,318,010	1,044,091,461
3399999. Totals						505,798,808	15,318,010	1,044,091,461

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																	
00-1000714	CLOSTER	NJ		11/08/2001.	12/03/2021.	236,085					0		236,085	236,085			0
00-1000949	STOW	OH		12/22/2015.	05/28/2021.	141,143		(3,278)			(3,278)		137,865	137,865			0
00-1101820	CINCINNATI	OH		10/12/2018.	12/27/2021.	3,597,494					0		3,597,494	3,597,494			0
00-1102042	GRANDVIEW HEIGHTS	OH		10/12/2018.	10/15/2021.	5,015,950					0		5,015,950	5,015,950			0
00-1102151	DENVER	CO		09/18/2014.	09/29/2021.	14,500,000					0		14,500,000	14,500,000			0
00-1102207	CINCINNATI	OH		01/05/2015.	08/05/2021.	5,485,560					0		5,485,560	5,485,560			0
00-1102320	FOX POINT	WI		10/12/2018.	10/27/2021.	6,713,804					0		6,713,804	6,713,804			0
00-1102418	SEATTLE	WA		01/28/2021.	11/01/2021.						0		20,000,000	20,000,000			0
00-1102424	AUSTIN	TX		08/31/2015.	09/13/2021.	19,965,000					0		19,965,000	19,965,000			0
00-1102437	CAMBRIDGE	MA		09/30/2015.	06/03/2021.	6,500,000					0		6,500,000	6,500,000			0
00-1102438	CAMBRIDGE	MA		09/30/2015.	06/03/2021.	7,500,000					0		7,500,000	7,500,000			0
00-1102505	SEATTLE	WA		10/12/2018.	05/07/2021.	4,789,300					0		4,789,300	4,789,300			0
00-1102579	PHOENIX	AZ		07/19/2016.	07/26/2021.	11,912,328					0		11,912,328	11,912,328			0
00-1102701	PLANO	TX		02/14/2017.	03/05/2021.	32,150,000					0		32,150,000	32,150,000			0
00-1102732	SAN ANTONIO	TX		05/02/2017.	02/24/2021.	27,300,000					0		27,300,000	27,300,000			0
00-1102738	MILWAUKEE	WI		06/01/2017.	10/01/2021.	38,500,000					0		38,500,000	38,500,000			0
00-1102807	BRENTWOOD	TN		10/12/2018.	08/18/2021.	19,550,000					0		19,550,000	19,550,000			0
00-1102850	FREMONT	CA		02/09/2018.	07/27/2021.	15,000,000					0		15,000,000	15,000,000			0
00-1102853	CHARLOTTE	NC		01/31/2018.	02/05/2021.	10,000,000					0		10,000,000	10,000,000			0
00-1102895	SUNNYVALE	CA		07/16/2018.	07/01/2021.	25,000,001					0		25,000,001	25,000,001			0
00-1102925	NASHVILLE	TN		09/25/2018.	10/06/2021.	32,000,000					0		32,000,000	32,000,000			0
99-0000062	BOERNE	TX		05/02/2018.	04/20/2021.	7,681,519				285,552	285,552		7,967,072	7,967,072			0
0199999. Total - Mortgages Closed by Repayment						293,538,184	0	(3,278)	0	285,552	282,274	0	313,820,458	313,820,458	0	0	0
Mortgages With Partial Repayments																	
00-1001038	ITHACA	NY		10/01/2002.		6,762,254					0		342,428	342,428			0
00-1101810	HIGHLAND PARK	IL		10/12/2018.		802,741					0		686,223	686,223			0
00-1101824	BURLINGTON	KY		08/06/2012.		1,325,558					0		746,669	746,669			0
00-1101854	PORTAGE	IN		10/12/2018.		3,006,690					0		199,243	199,243			0
00-1101907	COLUMBUS	OH		10/12/2018.		10,889,219					0		307,629	307,629			0
00-1101916	NEW YORK	NY		10/12/2018.		3,819,196					0		72,772	72,772			0
00-1101939	KIRKLAND	WA		10/12/2018.		4,115,706					0		129,668	129,668			0
00-1101969	JACKSONVILLE	FL		09/12/2013.		3,360,243					0		643,679	643,679			0
00-1102024	LAS VEGAS	NV		10/11/2013.		1,018,610					0		110,070	110,070			0
00-1102034	SAUK RAPIDS	MN		10/12/2018.		5,250,191					0		597,233	597,233			0
00-1102058	MANCHESTER	CT		10/12/2018.		3,373,409					0		636,103	636,103			0
00-1102076	MISSION VIEJO	CA		11/19/2013.		12,895,896					0		256,790	256,790			0
00-1102131	HOUSTON	TX		10/12/2018.		7,631,568					0		421,275	421,275			0
00-1102163	STERLING	VA		06/04/2014.		22,905,736					0		440,030	440,030			0
00-1102241	NORTH BETHESDA	MD		10/12/2018.		8,399,114					0		302,621	302,621			0
00-1102262	DALLAS	TX		06/30/2021.							0		981,663	981,663			0
00-1102398	RENTON	WA		08/06/2015.		2,327,526					0		459,397	459,397			0
00-1102417	NATICK	MA		09/30/2015.		3,301,814					0		334,612	334,612			0

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
00-1102456	ALLENTOWN	PA		01/14/2016.		7,938,181					0		216,555	216,555			0
00-1102463	MIRA LOMA	CA		10/12/2018.		1,558,060					0		53,907	53,907			0
00-1102464	RANCHO CUCAMONGA	CA		10/12/2018.		3,029,562					0		104,819	104,819			0
00-1102466	WILMINGTON	NC		10/12/2018.		7,066,453					0		160,221	160,221			0
00-1102470	COLUMBUS	OH		10/12/2018.		6,596,385					0		159,976	159,976			0
00-1102486	CHELSEA	MA		12/10/2015.		6,126,846					0		310,592	310,592			0
00-1102550	FAIRBORN	OH		10/12/2018.		8,803,818					0		402,719	402,719			0
00-1102588	CARLE PLACE	NY		10/12/2018.		3,384,586					0		577,756	577,756			0
00-1102591	LEXINGTON	SC		10/12/2018.		7,144,860					0		241,485	241,485			0
00-1102666	NEW YORK	NY		10/12/2018.		4,593,367					0		87,524	87,524			0
00-1102686	CHICAGO	IL		12/22/2016.		15,278,459					0		801,404	801,404			0
00-1102694	CHARLESTON	SC		10/12/2018.		3,682,564					0		138,652	138,652			0
00-1102717	WASHINGTON	DC		01/28/2021.							0		303,050	303,050			0
00-1102749	HOUSTON	TX		06/30/2021.							0		751,838	751,838			0
00-1102752	HOUSTON	TX		06/30/2021.							0		782,163	782,163			0
00-1102757	BALTIMORE	MD		08/08/2017.		10,164,165					0		134,366	134,366			0
00-1102779	FAIRFAX	VA		08/25/2017.		6,901,980					0		22,238	22,238			0
00-1102788	STANTON	CA		10/11/2017.		1,894,808					0		37,329	37,329			0
00-1102798	WALTHAM	MA		11/30/2017.		15,000,000					0		283,485	283,485			0
00-1102803	NASHVILLE	TN		11/27/2017.		12,916,491					0		388,536	388,536			0
00-1102809	CHICAGO	IL		11/01/2017.		18,950,911					0		364,220	364,220			0
00-1102816	WALNUT	CA		10/12/2018.		8,048,784					0		162,824	162,824			0
00-1102817	TORRANCE	CA		10/12/2018.		17,000,000					0		325,697	325,697			0
00-1102821	CHICAGO	IL		11/16/2017.		14,118,935					0		408,232	408,232			0
00-1102834	ATLANTA	GA		06/22/2018.		30,000,000					0		10,088,430	10,088,430			0
00-1102865	BIRMINGHAM	AL		06/29/2018.		10,300,000					0		72,740	72,740			0
00-1102884	FARMERS BRANCH	TX		07/31/2018.		3,980,134					0		101,732	101,732			0
00-1102889	LEWISVILLE	TX		10/11/2018.		20,228,292					0		394,575	394,575			0
00-1102894	MOORESVILLE	NC		07/06/2018.		4,728,501					0		125,067	125,067			0
00-1102896	CHANDLER	AZ		05/18/2018.		14,300,000					0		233,564	233,564			0
00-1102901	MECHANICSBURG	PA		12/17/2018.		14,777,023					0		253,853	253,853			0
00-1102906	CANOGA PARK	CA		10/17/2018.		6,764,612					0		121,312	121,312			0
00-1102910	ALBUQUERQUE	NM		09/28/2018.		10,443,646					0		274,801	274,801			0
00-1102935	NEW YORK	NY		02/28/2019.		13,691,262					0		304,450	304,450			0
00-1102959	WASHINGTON	DC		03/28/2019.		4,297,685					0		444,146	444,146			0
00-1103032	CARLE PLACE	NY		12/05/2019.		3,758,625					0		402,214	402,214			0
00-1103051	WARRENVILLE	IL		11/14/2019.		5,584,355					0		429,356	429,356			0
00-1103057	SCOTTSDALE	AZ	S	12/13/2019.		10,000,000					0		137,235	137,235			0
00-1103160	WEST SACRAMENTO	CA		05/27/2020.		9,903,228					0		198,543	198,543			0
00-1103164	MENOMONEE FALLS	WI		04/30/2020.		8,633,253					0		643,817	643,817			0
00-1103176	NORWOOD	OH		07/01/2020.		10,000,000					0		598,802	598,802			0
00-1103177	CINCINNATI	OH		07/01/2020.		5,000,000					0		299,401	299,401			0
00-1103259	SAUK RAPIDS	MN		06/03/2021.							0		204,747	204,747			0

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
00-1103261	HUNTINGTON BEACH	CA		05/18/2021.							0		110,269	110,269			0
00-1103264	FAYETTVILLE	NC		05/20/2021.							0		253,227	253,227			0
00-1103305	KAYSVILLE	UT		09/03/2021.							0		18,682	18,682			0
00-1103323	ONTARIO	CA		09/15/2021.							0		28,548	28,548			0
0299999. Total - Mortgages With Partial Repayments						467,775,299	0	0	0	0	0	0	30,627,203	30,627,203	0	0	0
Mortgages Transferred																	
00-1102686	CHICAGO	IL		12/22/2016.	08/31/2021.	15,278,459			4,027,083		(4,027,083)		10,449,973	10,449,973			0
0499999. Total - Mortgages Transferred						15,278,459	0	0	4,027,083	0	(4,027,083)	0	10,449,973	10,449,973	0	0	0
0599999. Total Mortgages						776,591,942	0	(3,278)	4,027,083	285,552	(3,744,809)	0	354,897,634	354,897,634	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																			
	Alcentra European Direct Lending Fund II (fka: Clareant)		Kirchberg	LUX	Alcentra Limited		09/17/2015	2	23,915,776	25,607,992	25,607,992	510,336	-	-	-	-	2,258,833	25,883,946	4.460
	Alcentra European DLF Investor Feeder LP (fka: Clareant)		St. Heilier, Jersey (Channel Islands)	JEY	Alcentra Limited		11/13/2014	2	963,966	1,564,933	1,564,933	919,308	-	-	-	-	314,817	38,002,242	4.270
	Ares Capital Europe V		Wilmington	DE	Ares Management		06/09/2021	2	15,589,142	16,372,087	16,372,087	782,945	-	-	-	-	121,070	34,203,084	0.550
	Ares Private Credit Solutions II (Sub Debt)		Wilmington	DE	Ares Management		11/16/2021	2	2,794,532	2,794,532	2,794,532	-	-	-	-	-	-	12,205,468	0.370
	Ares Private Credit Solutions, L.P		Wilmington	DE	Ares Private Credit Solutions		06/23/2017	2	22,690,562	24,447,428	24,447,428	1,426,994	-	-	-	-	1,949,441	19,032,095	1.600
	BlackRock DLF IX 2020-1 CLO, LLC		New York	CA	BlackRock		12/31/2020	2	1,367,024	1,373,176	1,373,176	6,152	-	-	-	-	-	-	0.140
	GSO Capital Opportunities Fund III		Wilmington	DE	Blackstone Credit		06/03/2016	2	14,130,533	14,386,023	14,386,023	255,490	-	-	-	-	3,002,159	9,315,835	0.450
	GSO Capital Solutions Fund II LP		Wilmington	NY	Blackstone Credit		06/06/2013	3	5,882,398	2,524,141	2,524,141	1,082,250	-	-	-	-	-	10,338,941	0.490
	GSO European Senior Debt Fund LP		Wilmington	DE	GSO European Senior Debt Associates LLC		11/25/2014	2	31,417,180	31,417,180	31,417,180	2,920,874	-	-	-	-	1,511,584	13,862,243	4.330
	Guggenheim Private Debt Fund 2.0-I, LLC		Wilmington	DE	Guggenheim Capital, LLC		06/03/2016	2	21,451,386	21,985,990	21,985,990	534,604	-	-	-	-	3,016,208	15,345,998	5.330
	HPS Specialty Loan Fund V, L.P		New York	NY	HPS Investment Partners		01/25/2021	2	20,384,973	20,761,121	20,761,121	376,148	-	-	-	-	469,568	11,520,000	0.640
	HPS Specialty Loan Fund V-L, L.P		New York	NY	HPS Investment Partners		01/25/2021	2	9,670,164	9,776,098	9,776,098	105,934	-	-	-	-	641,126	10,500,000	0.400
	ICG SDP Fund 3B		Grand Duchy	LUX	Intermediate Capital Managers Limited		03/22/2018	2	22,484,002	23,242,087	23,242,087	34,981	-	-	-	-	1,445,784	6,142,796	1.200
	ICG SDP Fund 4B		Grand Duchy	LUX	Intermediate Capital Group		03/31/2020	2	19,290,023	20,328,029	20,328,029	609,001	-	-	-	-	495,763	38,283,196	1.460
	Kayne Anderson Mezzanine Partners, L.P		Los Angeles	CA	Kayne Anderson		08/31/2010	2	249,094	238,586	238,586	35,095	-	-	-	-	-	356,250	5.000
	Kayne Senior Credit II Offshore Fund, L.P		Wilmington	DE	Kayne Anderson		06/23/2014	2	6,180,118	6,180,118	6,180,118	1,325,618	-	-	-	-	16,149	3,491,068	30.630
	MCP Private Capital Fund II, L.P		Luxembourg City	LUX	Metric Capital Partners LLP		05/07/2014	2	5,604,037	5,937,670	5,937,670	528,388	-	-	-	(470,318)	46,002	3,170,770	2.540
	Newstone Capital Partners II		Wilmington	CA	Newstone Capital Partners		12/29/2010	2	3,485,094	3,771,370	3,771,370	240,655	-	-	-	-	-	1,247,766	3.750
	Newstone Capital Partners III, L.P		Wilmington	DE	Newstone Capital Partners		09/20/2016	2	8,705,799	11,433,815	11,433,815	2,728,016	-	-	-	-	2,312,261	1,177,911	2.430
	Newstone Capital Partners IV, L.P		Dallas	TX	Newstone Capital Partners		06/02/2019	2	4,135,386	4,135,386	4,135,386	(178,149)	-	-	-	-	1,994,831	16,695,112	2.820
	NW Private Debt, LLC		Los Angeles	CA	Kayne Anderson		01/01/2016	2	15,113,869	19,169,383	19,169,383	6,655,097	-	-	-	-	862,808	5,002,947	100.000
	Oaktree Opportunities Fund X, L.P		Grand Cayman	CYM	Oaktree Capital Management		05/12/2015	3	6,285,322	11,463,233	11,463,233	2,292,609	-	-	-	-	-	2,550,000	0.460
	Oaktree Opportunities Fund Xb, L.P		Grand Cayman	CYM	Oaktree Capital Management		06/18/2018	3	21,000,000	28,500,172	28,500,172	6,311,526	-	-	-	-	-	14,000,000	0.440
	Oaktree Opportunities Fund XI, L.P		Grand Cayman	CYM	Oaktree Capital Management		01/15/2021	3	12,023,963	14,091,133	14,091,133	2,067,170	-	-	-	-	-	27,976,037	0.270
	Owl Rock Diversified Lending Insurance Fund L.P		New York	NY	Owl Rock Capital Corporation		12/20/2021	2	787,692	787,692	787,692	-	-	-	-	-	-	9,212,308	30.770
	Owl Rock First Lien Fund, L.P		New York	NY	Owl Rock Capital Corporation		03/28/2019	3	8,080,877	8,582,240	8,582,240	551,049	-	-	-	-	305,838	-	0.780
	Prudential Capital Partners III		Chicago	IL	Prudential Private Capital		10/15/2008	2	-	235,587	235,587	6,310	-	-	-	-	4,555	1,367,925	1.030
	TCW Direct Lending VII LLC		Los Angeles	CA	TCW Direct Lending		05/14/2018	2	28,425,869	28,591,410	28,591,410	165,541	-	-	-	-	3,830,272	14,222,937	3.280
	TCW Rescue Financing Fund LP		Los Angeles	CA	TCW Direct Lending		10/13/2021	3	4,415,652	4,415,652	4,415,652	-	-	-	-	-	-	19,584,348	2.400
	Vista Credit Opportunities Fund II, L.P		Wilmington	DE	Vista Equity Partners		05/10/2017	2	2,044,548	2,060,870	2,060,870	16,322	-	-	-	-	389,203	2,051,349	0.780
	Vista Credit Opportunities Fund II-B, L.P		San Francisco	CA	Vista Equity Partners		06/01/2016	2	6,496,123	6,523,349	6,523,349	27,226	-	-	-	-	637,189	3,465,694	12.200
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									345,065,104	372,698,483	372,698,483	32,337,490	0	0	0	(470,318)	25,625,461	370,208,266	XXX
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) - Affiliated																			
	1492 Capital LLC		Columbus	OH	Nationwide Mutual Insurance Co		07/23/2008		13,711,781	19,677,423	19,677,423	4,190,084	-	-	-	-	-	-	100.000
1899999. Total - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Fixed Income -NAIC Desig Not Assigned - Affiliated									13,711,781	19,677,423	19,677,423	4,190,084	0	0	0	0	0	0	XXX
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Unaffiliated																			
	Actis Global 4, L.P		London	GBR	Actis		12/15/2011	3	18,513,571	19,924,000	19,924,000	283,171	-	-	-	-	1,366,382	2,319,301	2.100
	Activa Capital Fund II		Paris	FRA	Activa Capital		04/23/2007	3	2,225,797	893,247	893,247	457,055	-	-	-	(59,172)	-	329,728	1.560

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
	Advent Central & Eastern Europe IV, L.P.		Boston	MA	Advent International		02/19/2008	3	903,123	58,618	58,618	1,740	-	-	-	(4,801)	-	684,657	0.500
	Advent International GPE IX, L.P.		Grand Cayman	CYM	Advent International		10/21/2019	3	9,936,964	27,249,233	27,249,233	15,935,193	-	-	-	-	1,007,972	8,091,746	0.280
	Advent International GPE VIII-B		Wilmington	DE	Advent International		01/28/2016	3	11,934,038	22,517,834	22,517,834	2,348,363	-	-	-	-	8,440,037	816,001	0.630
	Aequim Arbitrage Fund LP		Dover	DE	Aequim Alternative Investments LLC		05/27/2021	7	35,000,000	35,261,824	35,261,824	261,824	-	-	-	-	-	-	4.750
	Affinity Asia Pacific Fund III		Grand Cayman	CYM	Affinity Equity Partners		12/15/2006	3	4,228,713	688,238	688,238	2,866	-	-	-	-	-	639,016	0.610
	AIF Capital Asia III, L.P.		Port-Louis	MUS	AIF Capital, Ltd.		12/15/2006	3	339,778	616,260	616,260	519,324	-	-	-	-	-	53,179	1.370
	Alphadyne International Partners LP		New York	NY	Alphadyne Capital LLC		03/01/2020	4	50,000,000	44,119,858	44,119,858	(11,885,309)	-	-	-	-	-	-	0.940
	AlpInvest Co-Investment Fund (Onshore) VIII, L.P.		Wilmington	DE	AlpInvest		10/11/2021	3	4,417,354	4,417,354	4,417,354	-	-	-	-	-	-	17,582,646	0.730
	Altaris Health Partners V, L.P.		New York	NY	Altaris Capital Partners, LLC		04/22/2021	3	2,883,148	2,881,333	2,881,333	(1,815)	-	-	-	-	-	9,092,924	0.480
	Ampersand 2018 Limited Partnership		Boston	MA	Ampersand Capital		10/30/2018	3	19,304,068	29,441,955	29,441,955	6,607,593	-	-	-	-	-	1,505,000	4.660
	Ampersand 2020, L.P.		Boston	MA	Ampersand Capital		11/12/2020	3	8,065,762	8,244,656	8,244,656	178,894	-	-	-	-	-	14,434,238	3.160
	Apax Europe VII-B, L.P.		New York	NY	Apax Partners		03/10/2007	3	5,389,395	269,630	269,630	114,714	-	-	-	(19,186)	-	474,286	0.490
	ArcLight Energy Partners Fund V, L.P.		Wilmington	DE	ArcLight Capital Partners		09/30/2011	3	7,048,716	7,200,747	7,200,747	763,851	-	-	-	-	58,489	4,472,184	0.910
	ArcLight Energy Partners Fund VI, L.P.		Wilmington	DE	ArcLight Capital Partners		07/02/2015	3	11,128,503	10,024,738	10,024,738	291,671	-	-	-	-	-	2,241,526	0.290
	Ares Corporate Opportunities Fund V, L.P.		Los Angeles	CA	Ares Corporate Opportunities Fund V, GP LLC		06/22/2017	3	33,660,276	37,238,000	37,238,000	6,553,523	-	-	-	-	7,498,406	3,769,391	0.510
	Azure Midstream Co-Investment LLC		Dover	DE	Energy Spectrum Capital		11/12/2013	3	15,000,000	7,941,000	7,941,000	(424,500)	-	-	-	-	-	-	3.000
	BIF IV Renewable Sidecar-B, LP		Toronto	CAN	Brookfield Asset Management		03/20/2020	3	3,292,449	3,537,683	3,537,683	245,234	-	-	-	-	81,443	3,381,186	0.700
	BioMotiv, LLC		Cleveland	OH	BioMotiv, LLC		07/12/2013	1	5,174,559	2,209,419	2,209,419	(4,243,891)	-	-	-	-	-	2,167,941	5.140
	BlackRock Strategic Equity Hedge Fund Ltd.		Grand Cayman	CYM	BlackRock Investment Management (UK) Ltd.		05/01/2019	5	25,000,000	55,042,183	55,042,183	5,462,310	-	-	-	-	-	-	0.610
	Blackstone Infrastructure Partners		New York	NY	Blackstone Infrastructure		03/14/2019	3	14,078,065	15,371,075	15,371,075	1,660,515	-	-	-	-	158,647	1,544,910	0.350
	Blackstone Infrastructure Partners (Supplemental Account II) L.P.		New York	NY	Blackstone Private Equity		04/13/2020	3	1,457,127	1,296,496	1,296,496	(46,940)	-	-	-	-	-	1,577,088	0.040
	Brevan Howard Fund Ltd.		London	GBR	Brevan Howard Asset Management LLP		10/28/2020	4	35,000,000	36,830,804	36,830,804	1,607,672	-	-	-	-	-	-	3.500
	Bridgepoint Europe III		Edinburgh	GBR	Bridgepoint Capital		04/27/2005	3	8,878,428	5,770,203	5,770,203	(777,038)	-	-	-	-	(472,942)	1,039,758	0.900
	Bridgepoint Europe IV LP		Frankfurt	DEU	Bridgepoint Capital		11/22/2007	3	9,279,187	5,406,932	5,406,932	1,189,007	-	-	-	-	(177,603)	2,076,324	0.520
	Brookfield Infrastructure Fund IV		Toronto	CAN	Brookfield Asset Management		11/05/2019	3	10,346,451	11,471,951	11,471,951	730,316	-	-	-	-	466,229	6,086,056	0.080
	Capula Global Relative Value Fund LP		Grand Cayman	CYM	Capula Investment Mangament LLP		12/01/2018	7	26,326,092	36,245,623	36,245,623	587,602	-	-	-	-	-	-	0.310
	Carlyle Asia Partners V		Washington	DC	The Carlyle Group		12/26/2018	3	6,965,344	8,584,521	8,584,521	1,260,031	-	-	-	-	906,938	13,539,015	0.310
	Carlyle Europe Partners III, L.P.		New York	NY	The Carlyle Group		02/05/2007	3	695,508	204,634	204,634	624,512	-	-	-	1,637,049	148,705	221,235	0.250
	Catalyst Fund Limited Partnership V		Toronto	CAN	Catalyst Capital Group, Inc.		08/12/2015	3	17,589,613	18,046,222	18,046,222	5,685,989	-	-	-	-	928,498	10,845,704	1.960
	Catterton Partners VII, L.P.		Greenwich	CT	Catterton Partners		09/03/2013	3	12,480,681	14,106,131	14,106,131	1,625,450	-	-	-	-	3,371,087	3,783,726	1.070
	CBPE Capital Fund VIII, L.P.		London	GBR	CBPE Capital		03/03/2009	3	-	1,320,026	1,320,026	44,632	-	-	-	179,818	1,026,458	289,057	1.230
	Centiva Onshore Fund, LP		Wilmington	DE	Centiva Capital LP		07/29/2019	13	35,000,000	46,374,044	46,374,044	5,144,502	-	-	-	-	-	-	2.020
	CHG PPC Investor LLC		Dover	DE	Pritzker Private Capital		12/20/2021	3	4,444,000	4,444,000	4,444,000	-	-	-	-	-	-	-	0.280
	CHK Mid-Con Co-Invest Vehicle Royalty LP		Wilmington	DE	Blackstone Private Equity		03/26/2012	3	-	72,259	72,259	4,254,355	-	-	-	-	-	-	6.670
	Citadel Wellington LLC		Chicago	IL	Citadel Advisors LLC		04/01/2019	13	6,814,442	28,938,609	28,938,609	6,397,555	-	-	-	-	-	-	0.090
	Clearlake Capital Partners V		Santa Monica	CA	Clearlake Capital		12/05/2017	3	9,290,848	18,203,620	18,203,620	2,179,272	-	-	-	-	11,752,723	4,763,674	0.390
	Clearlake Capital Partners VI, L.P.		Santa Monica	CA	Clearlake Capital		05/22/2020	3	13,201,634	20,252,920	20,252,920	6,860,415	-	-	-	-	293,361	3,279,945	0.230
	Clearlake Flagship Plus Partners, L.P.		Santa Monica	CA	Clearlake Capital		02/05/2021	3	3,323,770	5,388,737	5,388,737	2,064,967	-	-	-	-	129,830	6,260,296	0.480
	CVC European Equity Partners IV L.P.		London	GBR	CVC Capital Partners		07/29/2005	3	799,318	11,959	11,959	(8,061)	-	-	-	(1,384)	-	922,583	0.120

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
	CVC IV Tandem Fund		London	GBR	CVC Capital Partners		01/02/2007	3	1,089,316	15,488	15,488	(3,777)	-	-	-	(1,385)	-	1,676,709	0.410
	D.E. Shaw Oculus Fund, LLC		New York	NY	D.E. Shaw & Co. LLC		02/01/2019	4	3,787,006	32,041,849	32,041,849	4,489,534	-	-	-	-	-	-	0.260
	Davidson Kempner Partners		New York	NY	MHD Management Co		04/01/2019	13	3,675,027	8,405,414	8,405,414	681,906	-	-	-	-	-	-	0.030
	Doughty Hanson & Co IV		London	GBR	DH Private Equity Partners		01/31/2005	3	2,023,025	87,552	87,552	(8,025)	-	-	-	(7,132)	-		0.670
	Dyal Capital Partners III Co-Invest Moonrise LP		New York	NY	Dyal Capital		07/25/2017	3	6,805,433	12,170,420	12,170,420	(546,739)	-	-	-	-	-	-	28.460
	Dyal Capital Partners III, L.P.		New York	NY	Dyal Capital		09/30/2016	3	16,902,654	24,419,824	24,419,824	5,265,360	-	-	-	-	2,745,233	18,728,115	0.560
	Dyal Capital Partners IV		New York	NY	Dyal Capital		06/11/2018	3	10,514,450	22,982,417	22,982,417	11,767,014	-	-	-	-	1,901,581	21,171,461	0.330
	EETF Sidecar I-A, L.P.		New York	NY	EnCap Investments		04/21/2021	3	6,005,951	6,005,951	6,005,951	-	-	-	-	-	1,590,795	3,864,936	0.780
	EJF Debt Opportunities Fund LP		Arlington	VA	EFJ Debt Opportunities GP LLC		03/01/2020	7	25,000,000	27,142,239	27,142,239	5,054,844	-	-	-	-	-	-	1.600
	Elliott Associates, L.P.		New York	NY	Elliott Capital Advisors, LP		04/01/2019	13	32,320,596	62,992,121	62,992,121	8,826,027	-	-	-	-	-	-	0.120
	EnCap Energy Capital Fund VII		Dallas	TX	EnCap Investments		09/28/2007	3	5,746,381	1,035,800	1,035,800	1,058,921	-	-	-	-	-	-	1.250
	EnCap Energy Capital Fund VIII Co-Investors, L.P.		Houston	TX	EnCap Investments		12/08/2011	3	7,732,059	2,964,978	2,964,978	1,270,760	-	-	-	-	-	1	1.430
	EnCap Energy Capital Fund VIII, L.P.		Houston	TX	EnCap Investments		12/15/2010	3	11,090,028	5,755,193	5,755,193	2,591,428	-	-	-	-	-	84,610	0.500
	EnCap Energy Capital Fund X, L.P.		Wilmington	TX	EnCap Investments		03/31/2015	3	10,750,028	12,450,793	12,450,793	4,795,425	-	-	-	-	1,320,668	956,448	0.220
	EnCap Energy Capital Fund XI, L.P.		Houston	TX	EnCap Investments		07/17/2017	3	5,477,928	5,339,126	5,339,126	1,194,686	-	-	-	-	-	4,483,239	0.140
	EnCap Energy Transition Co-Investment Fund I-A, L.P.		New York	NY	EnCap Investments		04/21/2021	3	2,481,510	2,481,510	2,481,510	-	-	-	-	-	519,457	4,008,107	0.530
	EnCap Energy Transition Fund I-A, L.P.		Houston	TX	EnCap Investments		04/21/2021	3	7,327,915	7,327,915	7,327,915	-	-	-	-	-	828,453	11,406,126	1.600
	EnCap Flatrock Midstream Fund III		Houston	TX	EnCap Flatrock Midstream		04/30/2014	3	8,101,737	8,101,737	8,101,737	1,039,608	-	-	-	-	538,409	606,909	0.390
	Energy Spectrum Partners VI LP		Dallas	TX	Energy Spectrum Capital		02/28/2011	3	7,022,425	6,142,380	6,142,380	(138,030)	-	-	-	-	-	2,828,968	3.190
	Energy Spectrum Partners VII LP		Dallas	TX	Energy Spectrum Capital		11/03/2014	3	19,555,339	16,572,623	16,572,623	1,980,845	-	-	-	-	-	1,262,387	2.450
	Energy Spectrum VIII LP		Dallas	TX	Energy Spectrum Capital		04/08/2019	3	4,493,775	3,765,605	3,765,605	(207,717)	-	-	-	-	-	7,507,896	1.240
	Energy Trust Partners IV LP		Dallas	TX	Energy Trust Partners		08/30/2013	3	9,404,917	2,108,036	2,108,036	(967,516)	-	-	-	-	-	1,708,794	14.100
	EQT Infrastructure V		Stockholm		EQT Partners		08/13/2021	3	7,461,796	6,935,526	6,935,526	(526,269)	-	-	-	-	-	17,501,018	0.140
	Forrest Holdings I LP		Dover	DE	Whitehorse Liquidity		03/15/2021	3	282,617	773,033	773,033	490,416	-	-	-	-	-	168,528	27.350
	FP Solar Finance LP		New York	NY	Fundamental Advisors		07/30/2020	3	19,953,468	20,635,524	20,635,524	682,056	-	-	-	-	-	15,000,000	30.430
	Fundamental Partners III, L.P.		Wilmington	DE	Fundamental Advisors		05/18/2017	3	10,011,106	11,885,462	11,885,462	1,511,238	-	-	-	-	1,440,081	2,203,759	1.310
	Global Infrastructure Partners		New York	NY	Global Infrastructure Partners		12/14/2007	3	207,988	237,712	237,712	(2,026)	-	-	-	-	-	2,823,055	0.430
	Global Infrastructure Partners IV, L.P.		New York	NY	Global Infrastructure Partners		10/23/2019	3	3,908,684	3,076,867	3,076,867	(285,092)	-	-	-	-	-	14,078,068	0.080
	Green Mountain Partners III, L.P.		Quechee	VT	Green Mountain Advisors, Inc		10/01/2002	2	4,110,502	4,331,085	4,331,085	(401,001)	-	-	-	-	1,205,422		9.470
	GTCR Fund XII		New York	NY	GTCR		05/04/2018	3	16,841,324	23,720,170	23,720,170	5,020,289	-	-	-	-	4,266,283	4,009,213	0.410
	GTCR Fund XIII		New York	NY	GTCR		09/07/2021	3	1,749,400	2,398,099	2,398,099	648,699	-	-	-	-	151,901	19,992,000	0.330
	HarbourVest Partners VI - Partnership		New York	NY	HarbourVest Partners		12/31/2000	1	-	12,955	12,955	(75)	-	-	-	-	-	70,000	0.120
	Harlem Capital Partners Venture Fund II, LP		New York	NY	Harlem Capital		07/01/2021	1	500,000	460,397	460,397	(39,603)	-	-	-	-	-	4,500,000	3.700
	Health2047 Capital Partners Fund I, L.P.		Silicon Valley	CA	Health2047 Capital Partners		05/17/2021	1	1,286,925	1,130,199	1,130,199	(156,726)	-	-	-	-	-	1,213,075	2.500
	HgCapital 5 LP		London	GBR	HgCapital		01/17/2006	3	-	10,732	10,732	152,350	-	-	-	362,025	-	515,201	0.720
	Highland Capital Partners VI, L.P.		Lexington	MA	Highland Capital Partners		10/22/2001	1	783,626	355,555	355,555	207,935	-	-	-	-	-	-	1.980
	Highland Capital Partners VII, L.P.		Lexington	MA	Highland Capital Partners		10/28/2005	1	491,476	527,703	527,703	22,937	-	-	-	-	623,203	-	1.010
	ICG Europe Fund VI (No.1) Limited Partnership		St Helier	JEY	Intermediate Capital Group		06/26/2015	2	14,193,555	22,192,245	22,192,245	1,876,620	-	-	-	(2,593,173)	8,436,441	7,112,950	1.030
	ICG Europe Fund VII, L.P.		St Helier	JEY	Intermediate Capital Group		08/24/2018	2	18,507,646	26,888,282	26,888,282	5,029,053	-	-	-	(1,843,608)	742,252	8,100,445	0.570
	ICG Europe Fund VIII SCSp		St Helier		Intermediate Capital Group		09/24/2021	2	2,315,738	1,667,465	1,667,465	(648,273)	-	-	-	(62,300)	-	24,987,248	6.000
	ICG Europe Mid-Market Fund		Grand Duchy	LUX	Intermediate Capital Managers Limited		04/09/2020	2	9,111,203	10,177,240	10,177,240	1,520,660	-	-	-	(493,835)	-	13,546,627	2.000

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
	Ironwood Power Services LLC		Wilmington	DE	Cyprium Investment Partners LLC		08/26/2021	2	3,175,712	3,175,712	3,175,712	-	-	-	-	-	-	-	5.750
	J. Goldman, L.P.		New York	NY	J. Goldman Capital GP		06/01/2019	5	30,000,000	59,523,226	59,523,226	7,384,123	-	-	-	-	-	-	3.880
	KH Aggregator LP		Wilmington	DE	Whitehorse Liquidity		11/25/2020	3	399,404	578,329	578,329	178,925	-	-	-	-	-	-	0.090
	L Catterton Growth Partners III, L.P.		Greenwich	CT	Catterton Partners		02/25/2016	3	6,001,906	15,219,236	15,219,236	3,271,961	-	-	-	-	2,324,714	1,259,870	1.300
	L Catterton IX Offshore, L.P.		Greenwich	CT	Catterton Partners		05/22/2020	3	10,303,010	13,233,898	13,233,898	2,632,864	-	-	-	-	2,532,466	17,606,752	0.570
	L Catterton VIII		Greenwich	CT	Catterton Partners		06/13/2017	3	19,062,173	24,256,588	24,256,588	(1,560,116)	-	-	-	-	7,761,891	10,462,818	1.090
	Landmark Equity Partners XVI, L.P.		Wilmington	DE	Landmark Partners		12/06/2018	3	3,901,415	8,674,570	8,674,570	3,397,035	-	-	-	-	29,683	11,361,629	0.410
	Laurion Capital LP		Dover	DE	Laurion Capital		07/01/2019	13	25,000,000	61,920,978	61,920,978	11,210,551	-	-	-	-	-	-	1.110
	LMR Fund Limited		Grand Cayman	CYM	LMR Partners LLC		02/01/2019	4	35,000,000	48,656,846	48,656,846	7,062,238	-	-	-	-	-	-	1.030
	MBK Partners Fund IV		Grand Cayman	CYM	MBK Partners		03/09/2017	3	18,197,778	33,194,100	33,194,100	4,908,575	-	-	-	-	-	1,534,372	0.580
	MBK Partners Fund V		Grand Cayman	CYM	MBK Partners		03/23/2021	3	6,050,314	7,278,586	7,278,586	1,228,272	-	-	-	-	-	17,949,686	0.370
	Mercato Partners Growth III, L.P.		Salt Lake City	UT	Mercato Partners		03/12/2015	3	18,427,856	38,462,366	38,462,366	13,254,105	-	-	-	-	-	-	8.130
	Mercato Partners Traverse IV QP, L.P.		Salt Lake City	UT	Mercato Partners		04/16/2021	3	5,958,333	8,559,053	8,559,053	2,600,720	-	-	-	-	-	19,000,000	8.330
	Mercato Traverse Prime Core Co-Invest, LLC		Dover	DE	Mercato Partners		07/19/2021	3	1,677,632	3,074,284	3,074,284	1,396,652	-	-	-	-	-	-	5.480
	Millennium USA LP		New York	NY	Millennium Management LLC		02/01/2019	13	-	25,306,380	25,306,380	4,369,314	-	-	-	-	-	-	0.010
	MW Global Opportunities Fund		Dublin	IRL	Marshall Wace Funds PLC		12/01/2018	5	9,658,006	20,176,302	20,176,302	(611,892)	-	-	-	-	-	-	0.530
	MW TOPS Fund		Dublin	IRL	Marshall Wace Funds PLC		12/01/2018	5	11,844,540	17,278,135	17,278,135	2,417,294	-	-	-	-	-	-	0.310
	Navis Asia Fund V		Kuala Lumpur	MYS	Navis		02/01/2007	3	2,175,235	1,958,820	1,958,820	(110,119)	-	-	-	-	-	-	1.010
	Navis Asia Fund VII, L.P.		Grand Cayman	CYM	Navis		01/29/2014	3	25,979,083	34,240,985	34,240,985	4,060,666	-	-	-	-	175,636	1,681,000	1.760
	Navis Asia Fund VIII, L.P.		Grand Cayman	CYM	Navis		05/08/2019	3	4,912,630	4,275,690	4,275,690	306,656	-	-	-	-	-	19,060,000	3.130
	NB Specialty Finance Fund II, LP		Wilmington	DE	Neuberger Berman		12/20/2021	3	4,483,075	4,483,075	4,483,075	-	-	-	-	-	-	25,500,000	3.000
	NCT Ventures Fund I, L.P.		Columbus	OH	NCT Ventures		06/20/2008	1	2,113,429	1,879,588	1,879,588	(2,012)	-	-	-	-	-	-	22.450
	NCT Ventures Fund II, L.P.		Wilmington	DE	NCT Ventures		06/20/2008	1	1,515,066	1,438,892	1,438,892	155,023	-	-	-	-	-	-	7.300
	Nirvana Holdings I LP		Dover	DE	Whitehorse Liquidity		06/29/2021	3	206,185	291,314	291,314	85,128	-	-	-	-	-	341,875	0.120
	Northleaf Infrastructure Capital Partners (US) III LP		Toronto		Northleaf Infrastructure Capital Partners		07/28/2021	3	10,410,709	11,379,822	11,379,822	969,113	-	-	-	-	-	-	1.760
	Northstar Mezzanine Partners V L.P.		Minneapolis	MN	Northstar Capital LLC		02/12/2008	2	2,059,114	2,090,453	2,090,453	(802,725)	-	-	-	-	1,562,474	1,537,001	3.880
	Olkhan Co-Investors, LLC		Dover	DE	ZMC		03/04/2020	3	1,666,666	1,660,403	1,660,403	(6,263)	-	-	-	-	-	-	6.670
	One Rock Capital Partners II, L.P.		New York	NY	One Rock Capital Partners		10/30/2017	3	24,150,958	40,765,595	40,765,595	10,394,353	-	-	-	-	-	5,941,478	3.320
	One Rock Capital Partners III, L.P.		New York	NY	One Rock Capital Partners		06/22/2021	3	5,474,323	3,835,217	3,835,217	(1,639,106)	-	-	-	-	-	21,387,445	1.340
	One Rock Capital Partners, LP		New York	NY	One Rock Capital Partners		01/30/2014	3	-	11,373,508	11,373,508	2,074,289	-	-	-	-	45,975	6,292,872	4.630
	Orbit Private Investments, L.P.		Dover	DE	Siris Capital		12/20/2021	3	5,714,286	5,714,286	5,714,286	-	-	-	-	-	-	-	13.610
	ORCP III Triton Co-Investors, L.P.		New York	NY	One Rock Capital Partners		03/29/2021	3	1,172,929	1,169,344	1,169,344	(3,585)	-	-	-	-	-	-	0.530
	Paine and Partners Capital Fund III, LP(fka Fox Paine Capital Fund III)		Foster City	CA	Paine Schwartz Partners, LLC		08/15/2006	3	5,198,655	4,232,118	4,232,118	1,117,712	-	-	-	-	-	-	1.270
	Parallax Fund, LP		San Francisco	CA	Parallax Volatility Advisers, L.P.		01/01/2019	9	25,057,930	31,169,460	31,169,460	1,119,369	-	-	-	-	-	-	1.260
	Peppertree Capital Fund IV, LP		Wilmington	OH	Peppertree Capital Management		09/30/2013	3	-	4,121,600	4,121,600	1,838,121	-	-	-	-	-	-	11.000
	Peppertree Capital Fund VI, LP		Wilmington	DE	Peppertree Capital Management		05/05/2016	3	10,252,314	21,783,499	21,783,499	5,856,492	-	-	-	-	-	-	8.010
	Peppertree Capital Fund VII, LP		Wilmington	DE	Peppertree Capital Management		11/28/2018	3	19,520,000	27,519,699	27,519,699	6,030,676	-	-	-	-	-	480,000	4.070
	Peppertree Capital Fund VIII QP, LP		Chagrin Falls	OH	Peppertree Capital Management		01/27/2020	3	21,840,000	25,417,660	25,417,660	3,313,140	-	-	-	-	-	4,160,000	2.640
	Permira IV		New York	NY	Permira		07/18/2006	3	2,190,660	4,328,276	4,328,276	2,709,131	-	-	-	(229,278)	-	-	0.110

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
	Pharo Gaia Fund, Ltd		Grand Cayman	CYM	Pharo Global Advisors Ltd		12/01/2018	4	8,433,311	13,506,175	13,506,173	(1,225,673)	-	-	-	-	-	-	0.270
	Pharo Macro Fund, Ltd		Grand Cayman	CYM	Pharo Global Advisors Ltd		12/01/2018	4	1,681,583	8,147,012	8,147,012	(747,091)	-	-	-	-	-	-	0.180
	Pharo Trading Fund, Ltd		Channel Islands	CYM	Pharo Global Advisors Ltd		12/01/2018	4	15,000,000	16,459,944	16,459,944	(2,347,058)	-	-	-	-	-	-	3.050
	Porcupine Holdings LP		Dover	DE	Whitehorse Liquidity		12/29/2021	3	541,113	541,113	541,113	-	-	-	-	-	-	276,951	0.120
	PPC III LP		Dover	DE	Pritzker Private Capital		09/21/2021	3	13,181,703	15,049,345	15,049,345	1,867,642	-	-	-	-	-	11,950,460	0.960
	Providence Equity Partners VIII L.P		Providence	RI	Providence Equity Partners		07/17/2019	3	11,315,151	14,192,228	14,192,228	3,448,046	-	-	-	-	89,511	7,774,360	0.320
	Prudential Capital Partners II, L.P		Chicago	IL	Prudential Private Capital		04/28/2005	2	35,591	110,357	110,357	248,261	-	-	-	-	343,749	1,102,178	1.290
	Ranger Lexipol Holdings, LLC		Dover	DE	Riverside		12/27/2021	3	1,899,829	1,899,829	1,899,829	-	-	-	-	-	-	-	0.230
	Renaissance Institutional Diversified Alpha Fund LLC.		New York	NY	Renaissance Technologies LLC		04/01/2019	9	12,046,065	9,785,667	9,785,667	722,339	-	-	-	-	-	-	0.230
	Rev1 Fund I, LLC		Columbus	OH	Rev1 Ventures		06/30/2016	1	2,702,419	4,256,673	4,256,673	895,405	-	-	-	-	37,048	244,482	24.900
	Rev1 Fund II, LLC		Columbus	OH	Rev1 Ventures		07/15/2021	1	195,000	172,654	172,654	(22,346)	-	-	-	-	-	2,805,000	15.000
	RiverGlade Capital, L.P		Chicago	IL	RiverGlade Capital		07/31/2019	3	12,799,237	14,399,031	14,399,031	1,144,161	-	-	-	-	4,341,517	11,796,171	6.150
	Riverside Strategic Capital Fund I, L.P		New York	NY	Riverside		05/23/2017	2	11,662,009	13,202,936	13,202,936	2,846,762	-	-	-	-	-	3,839,726	5.050
	Sierra Private Investments L.P		Wakefield	MA	Siris Capital Group, LLC		03/10/2017	3	5,303,819	32,056,300	32,056,300	12,035,762	-	-	-	-	-	-	1.130
	Silver Lake Partners II		Menlo Park	CA	Silver Lake		07/28/2004	3	146,066	171	171	(8,948)	-	-	-	-	-	-	0.420
	Silver Lake Partners IV, L.P		Menlo Park	CA	Silver Lake		04/02/2013	3	25,168,551	62,840,280	62,840,280	15,844,988	-	-	-	-	3,865,899	975,474	0.310
	Silver Lake Partners V, L.P		Wilmington	DE	Silver Lake		06/12/2018	3	31,033,024	51,845,051	51,845,051	5,176,931	-	-	-	-	5,924,237	5,639,947	0.240
	Silver Lake Partners VI, L.P		Wilmington	DE	Silver Lake		01/06/2021	3	8,493,136	10,611,428	10,611,428	2,118,292	-	-	-	-	19,652	13,026,516	0.110
	Siris Partners III, L.P		Wilmington	DE	Siris Capital Group, LLC		12/02/2014	3	3,634,473	4,937,909	4,937,909	51,235	-	-	-	-	736,916	1,075,678	0.370
	Siris Partners IV, L.P		New York	NY	Siris Capital		03/15/2019	3	12,895,662	19,179,508	19,179,508	6,638,520	-	-	-	-	211,668	10,213,724	0.700
	SL SPV-3, L.P		New York	NY	Silver Lake		12/17/2020	3	1,447,251	1,572,748	1,572,748	125,497	-	-	-	-	-	-	0.750
	Sorenson Capital Partners III, L.P		Wilmington	DE	Sorenson Partners, LLC		05/31/2014	3	21,987,027	37,062,267	37,062,267	8,371,233	-	-	-	-	6,362,815	2,870,237	8.250
	SPE I Partners LP		Greenwich	CT	ESL Investments		07/26/2007	3	-	159,288	159,288	-	-	-	-	-	-	-	0.130
	Stonehenge Opportunity Fund III, LP		Columbus	OH	Stonehenge Partners, Inc		11/30/2010	2	26,748	595,470	595,470	479,149	-	-	-	-	527,573	1,400,000	5.000
	Stratus Feeder LLC		Wilmington	DE	CFM North America Inc		06/01/2019	9	15,660,000	18,728,340	18,728,340	2,423,786	-	-	-	-	-	-	0.300
	SVB Capital Partners III, L.P		Silicon Valley	CA	SVB Capital Partners III LLC		01/31/2014	1	5,083,624	10,327,024	10,327,024	993,876	-	-	-	-	1,292,355	214,400	3.890
	SVB Capital Partners IV, L.P		Silicon Valley	CA	SVB Capital Partners, LLC		12/06/2017	1	7,710,700	10,269,994	10,269,994	2,500,638	-	-	-	-	-	589,300	3.690
	SVB Capital Partners V, L.P		Silicon Valley	CA	SVB Capital		03/25/2021	1	8,707,500	9,436,808	9,436,808	729,308	-	-	-	-	-	6,292,500	5.660
	SVB Venture Overage Fund, L.P		Wilmington	DE	SVB Capital Partners III LLC		06/17/2015	1	-	7,278,791	7,278,791	5,768,980	-	-	-	-	-	472,804	3.000
	Tamarind Hill Fund II, LLC		Ann Arbor	MI	Tamarind Hill Management		01/08/2021	1	225,000	170,419	170,419	(54,581)	-	-	-	-	-	3,775,000	12.500
	Tamarind Hill Fund, LLC		Ann Arbor	MI	Tamarind Hill Management		06/29/2018	1	626,248	1,171,028	1,171,028	544,779	-	-	-	-	-	300,000	10.000
	TDR Capital II 'C' L.P		London	GBR	Tudor Investment Corporation		06/26/2006	3	510,761	420,269	420,269	(593,000)	-	-	-	104,829	1,813,654	313,362	0.550
	Tenor Opportunity Fund, L.P		New York	NY	Tenor Opportunity Associates, LLC		01/01/2020	9	35,000,000	44,018,129	44,018,129	4,178,560	-	-	-	-	-	-	1.850
	TPG Asia VI, L.P		Grand Cayman	CYM	TPG Capital		04/07/2014	3	17,043,858	28,291,900	28,291,900	8,668,502	-	-	-	-	2,305,457	2,916,195	0.760
	TPG Asia VII		Fort Worth	TX	TPG Capital		07/26/2018	3	17,728,447	24,524,809	24,524,809	6,030,590	-	-	-	-	1,482,033	7,228,215	0.520
	TPG Healthcare Partners, L.P		Fort Worth	TX	TPG Capital		10/01/2019	3	8,183,284	13,733,308	13,733,308	6,059,630	-	-	-	-	386,959	12,909,355	0.780
	TPG Partners VII, L.P		Fort Worth	TX	TPG Capital		05/27/2015	3	25,343,163	27,924,723	27,924,723	(966,543)	-	-	-	-	18,446,517	7,213,920	0.380
	TPG Partners VIII, L.P		Fort Worth	TX	TPG Capital		10/01/2019	3	8,592,038	10,884,272	10,884,272	2,941,204	-	-	-	-	495,182	10,670,944	0.170
	TPG VIII Croc CI I, L.P		Dover	DE	TPG Capital		04/12/2021	3	4,609,020	5,542,828	5,542,828	933,808	-	-	-	-	-	-	0.810
	Trident IV, L.P		Greenwich	CT	Stone Point Capital		05/21/2007	3	1,522,869	5,885,465	5,885,465	3,507,758	-	-	-	-	-	3,307,327	1.590

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
	Trident V, L.P.		Greenwich	CT	Stone Point Capital		12/20/2010	3	7,316,397	9,895,786	9,895,786	1,031,029	-	-	-	-	1,037,851	712,952	0.730
	True North Fund V LLP, fka (IVF V)		Port Louis, Mauritius.	MUS	India Value Fund Advisors		03/18/2015	3	17,402,303	25,406,746	25,406,746	4,550,030	-	-	-	-	2,312,931	-	3.430
	Two Sigma Spectrum US Fund, LP		New York	NY	Two Sigma Principals, LLC		04/01/2019	9	5,332,350	29,365,892	29,365,892	1,494,063	-	-	-	-	-	-	0.360
	Upfront VII, L.P.		New York	NY	Upfront GP VII, LLC		12/31/2021	1	651,516	651,516	651,516	-	-	-	-	-	-	4,351,046	1.920
	VEPF V Co-Invest 1, L.P.		Dover	DE	Vista Equity Partners		12/04/2014	3	11,050,501	22,720,737	22,720,737	4,648,242	-	-	-	-	-	-	4.420
	VEPF V Co-Invest 2, L.P.		Wilmington	DE	Vista Equity Partners		02/29/2016	3	2,572,955	5,664,381	5,664,381	2,005,351	-	-	-	-	-	-	4.080
	Veritas Capital Fund VI, L.P.		Wilmington	DE	Veritas Capital		06/15/2017	3	12,196,020	47,388,434	47,388,434	20,019,256	-	-	-	-	5,211,043	1,615,424	0.460
	Veritas Capital Fund VII		New York	NY	Veritas Capital		04/15/2020	3	20,567,718	30,750,889	30,750,889	10,593,292	-	-	-	-	-	9,432,282	0.460
	Veritas Capital Vantage Fund, L.P.		Wilmington	DE	Veritas Capital		07/01/2021	3	2,557,709	2,321,904	2,321,904	(235,805)	-	-	-	-	-	19,442,291	1.760
	Vista Equity Endeavor Fund I, L.P.		Grand Cayman	CYM	Vista Equity Partners		06/01/2017	3	8,724,234	9,599,499	9,599,499	337,389	-	-	-	-	-	326,479	2,710,173	1.790
	Vista Equity Endeavor Fund II, L.P.		Grand Cayman	CYM	Vista Equity Partners		09/19/2019	3	1,810,735	1,792,528	1,792,528	64,840	-	-	-	-	-	-	7,189,265	0.920
	Vista Equity Partners Fund VI, L.P.		Dover	DE	Vista Equity Partners		02/29/2016	3	21,123,580	38,073,265	38,073,265	6,048,407	-	-	-	-	3,085,436	4,637,245	0.360
	Vista Equity Partners Fund VII, L.P.		Austin	TX	Vista Equity Partners		01/24/2019	3	17,783,486	22,104,465	22,104,465	4,052,953	-	-	-	-	101,708	6,300,808	0.150
	Vista Foundation Fund IV, L.P.		Dover	DE	Vista Equity Partners		07/24/2020	3	5,545,240	5,290,110	5,290,110	(64,362)	-	-	-	-	-	8,552,610	0.320
	Voloridge Fund, LP		Jupitar	FL	Voloridge Investment Managment LLC		01/27/2021	9	15,000,000	14,563,050	14,563,050	(436,950)	-	-	-	-	-	-	0.270
	Western Asset Macro Opportunities Direct Feeder Fund, LLC		Wilmington	DE	Western Asset Managment Company		06/17/2013	4	20,000,000	32,974,000	32,974,000	162,000	-	-	-	-	-	-	0.240
	Whitehorse Liquidity Partners III LP		Wilmington	DE	Whitehorse Liquidity		10/30/2019	3	3,907,895	5,190,338	5,190,338	535,351	-	-	-	-	1,039,139	1,624,843	0.370
	Whitehorse Liquidity Partners IV LP		Wilmington	DE	Whitehorse Liquidity		11/25/2020	3	3,717,891	5,311,086	5,311,086	1,593,195	-	-	-	-	2,808	3,854,047	0.270
	Yukon Capital Partners (IC) Parallel IV, L.P.		Minneapolis	MN	Yukon Partners		12/30/2021	2	1,886,806	1,886,806	1,886,806	-	-	-	-	-	-	5,713,194	6.070
	Yukon Capital Partners II, L.P.		Minneapolis	MN	Yukon Partners		11/05/2013	2	8,902,709	10,199,070	10,199,070	(1,045,537)	-	-	-	-	1,778,736	2,329,983	7.380
	Yukon Capital Partners III, L.P.		Minneapolis	MN	Yukon Partners		07/18/2017	2	15,879,499	16,715,875	16,715,875	836,376	-	-	-	-	2,477,769	5,913,041	6.440
	Yukon Capital Partners, L.P.		Minneapolis	MN	Yukon Partners		06/15/2011	2	4,398,837	4,398,837	4,398,837	(89,455)	-	-	-	-	1,103,470	7,540,618	16.780
	ZMC III, L.P.		New York	NY	ZMC		01/03/2020	3	4,665,108	4,171,922	4,171,922	(243,640)	-	-	-	-	-	12,472,381	2.210
	ZP Utility Fund, LP		New York	NY	Zimmer Partners GP, LLC		04/01/2019	5	20,000,000	42,031,246	42,031,246	4,460,877	-	-	-	-	-	-	1.310
1999999. Total - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Unaffiliated									1,780,361,371	2,579,201,564	2,579,201,564	390,058,290	0	0	0	(3,682,078)	145,538,335	760,191,137	XXX
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Affiliated																			
	E-Risk Services, LLC		Columbus	OH	Nationwide Mutual Insurance Co		01/01/2019		178,101,949	238,427,264	238,427,264	1,907,263	-	-	-	-	-	-	100.000
	Nationwide Asset Management, LLC		Columbus	OH	Nationwide Mutual Insurance Co		08/31/2007		2,000,000	9,562,171	9,562,171	2,066,521	-	-	-	-	-	-	100.000
	Nationwide Lloyds		Columbus	OH	Nationwide Mutual Insurance Co		12/31/2000		30,810,019	31,468,330	31,468,330	494,742	-	-	-	-	-	-	100.000
	Nationwide Mutual Capital LLC		Columbus	OH	Nationwide Strategic Investments		07/31/2002		17,679,091	6,365,031	6,365,031	(149,185)	-	-	-	-	-	-	100.000
	Nationwide Private Equity Fund, LLC		Columbus	OH	Nationwide Mutual Insurance Co		10/14/2004	3	-	28,039,858	28,039,858	(1,830,186)	-	-	-	-	199,518	-	100.000
	Nationwide Ventures, LLC		Columbus	OH	Nationwide Mutual Insurance Co		06/30/2007	1	118,075,714	163,741,672	163,741,672	31,518,051	-	-	-	-	-	-	100.000
	NNOV8, LLC		Columbus	OH	Nationwide Mutual Insurance Co		08/30/2013		134,666,997	3,118,980	3,118,980	(43,247,852)	-	-	-	-	-	-	100.000
2099999. Total - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Affiliated									481,333,770	480,723,306	480,723,306	(9,240,646)	0	0	0	0	199,518	0	XXX
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Unaffiliated																			
	Almanac Realty Securities VIII, L.P.		Dover	DE	Almanac Realty Investors		12/21/2018		6,803,282	7,148,188	7,148,188	679,961	-	-	-	-	362,525	13,054,582	1.140
	Ares US Real Estate Opportunity Fund III, L.P.		Wilmington	DE	Ares Management		04/15/2021		2,509,233	2,765,980	2,765,980	256,747	-	-	-	-	64,042	5,490,767	0.540
	Bell Institutional Fund VII, LLC		Dover	DE	Bell Partners		10/30/2019		5,710,741	5,736,394	5,736,394	212,524	-	-	-	-	101,378	6,217,188	1.260
	CCP NI Master Tenant LLC		Santa Monica	CA	CCP NI Owner LLC		07/31/2015		9,480,345	752,032	752,032	-	(29,233)	-	-	-	-	-	50.000
	Crow Holdings Realty Partners IX LP		Dover	DE	Crow Holdings Capital Partners		10/14/2020		15,533,184	15,533,184	15,533,184	-	-	-	-	-	137,592	9,615,050	1.360

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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
	Crow Holdings Realty Partners VIII, L.P.		Dover	DE	Crow Holdings Capital Partners		09/24/2018		3,199,810	3,199,810	3,199,810	-	-	-	-	-	3,116,546	1,258,719	1.000
	Crow Holdings Retail Fund, L.P.		Dover	DE	Crow Holdings Capital Partners, LLC		04/01/2015		14,002,741	16,265,648	16,265,648	2,087,120	-	-	-	-	1,162,337	1,320,767	5.080
	Dermody Properties Industrial Co-Invest Fund II, LP		Dover	DE	Dermody Properties		08/28/2020		233,091	1,191,908	1,191,908	292,641	-	-	-	-	-	13,037	1.490
	Dermody Properties Industrial Fund II, L.P.		Dover	DE	Dermody Properties		12/27/2018		-	4,666,531	4,666,531	3,989,545	-	-	-	-	2,646,309	510,809	1.290
	Dermody Properties Industrial Fund III, LP		Dover	DE	Dermody Properties		06/10/2021		11,909,470	11,304,092	11,304,092	(605,378)	-	-	-	-	-	28,169,825	4.000
	Dermody Properties Industrial Ontario Ranch Co-Invest Fund, L.P.		Ontario	CA	Dermody Properties		11/08/2021		4,137,568	4,137,568	4,137,568	-	-	-	-	-	-	-	2.530
	DivcoWest Fund V, LP		Dover	DE	Divco West, LLC		06/23/2017		11,876,470	13,282,631	13,282,631	1,406,161	-	-	-	-	783,596	3,891,584	1.140
	DivcoWest Fund VI-A, LP		Dover	DE	Divco West, LLC		11/06/2020		2,709,692	2,403,729	2,403,729	(305,963)	-	-	-	-	-	9,189,838	0.530
	Exeter Industrial Value Fund III, LP		Conshohocken	PA	EQT Exeter		03/27/2014		-	505,804	505,804	(2,028,104)	-	-	-	-	5,779,848	600,364	2.430
	Exeter Industrial Value Fund IV, L.P.		Dover	DE	EQT Exeter		10/24/2016		1,562,663	1,562,663	1,562,663	(4,961,812)	-	-	-	-	20,348,835	1,113,725	1.570
	Exeter Industrial Value fund V, L.P.		Dover	DE	EQT Exeter		10/23/2020		21,000,000	26,398,548	26,398,548	5,398,548	-	-	-	-	-	9,000,000	1.540
	FMC Pier 2 Sublessor LLC		San Francisco	CA	Fort Mason Center		08/15/2014		7,795,349	481,491	481,491	-	-	-	-	-	-	-	99.000
	FrontRange Co-GP Property Fund, LP		Dover	DE	FrontRange Co-GP Property Fund		04/30/2021		1,153,064	1,140,422	1,140,422	(12,642)	-	-	-	-	-	9,000,000	2.500
	GEM Realty Fund VI, L.P.		Wilmington	DE	GEM Realty Capital		04/15/2016		12,227,358	14,272,971	14,272,971	2,397,453	-	-	-	-	1,889,303	11,398,595	2.370
	Harrison Street Real Estate Partners VI, L.P.		Dover	DE	Harrison Street		08/09/2017		4,498,291	6,302,509	6,302,509	864,299	-	-	-	-	166,529	862,858	0.840
	Harrison Street Real Estate Partners VII, L.P.		Dover	DE	Harrison Street		03/12/2019		7,200,993	7,583,247	7,583,247	541,705	-	-	-	-	-	1,526,164	0.740
	Harrison Street Real Estate Partners VIII, L.P.		Dover	DE	Harrison Street		03/29/2021		9,999,751	9,665,198	9,665,198	(334,553)	-	-	-	-	-	8,003,047	0.900
	Helios Infraco LLC		Washington	DC	Sol Systems LLC		12/22/2017		46,844,337	24,185,184	24,185,184	(8,583,139)	-	-	-	-	-	11,457,644	30.000
	HSREP VI Co-Investment 3, L.P.		Dover	DE	Harrison Street		05/02/2018		2,170,611	4,280,753	4,280,753	1,154,519	-	-	-	-	77,698	166,438	3.720
	HSREP VII Co-Investment, L.P.		New York	NY	Harrison Street		05/02/2019		3,038,566	3,936,787	3,936,787	795,575	-	-	-	-	-	1,421,616	2.930
	HSREP VIII Co-Investment, L.P.		Dover	DE	Harrison Street		08/11/2021		933,174	926,714	926,714	(6,460)	-	-	-	-	-	9,066,736	1.970
	Impact Community Capital, LLC		San Francisco	CA	Impact Community Capital, LLC		05/30/2001		402,466	303,630	303,630	-	-	-	-	-	-	-	11.410
	Madison Realty Capital Debt Fund IV LP		Dover	DE	Madison Realty Capital		04/22/2019		12,328,983	13,729,814	13,729,814	227,793	-	-	-	-	1,062,085	4,113,573	1.410
	Madison Realty Capital Debt Fund V LP		Dover	DE	Madison Realty Capital		03/27/2020		17,697,902	18,425,521	18,425,521	580,104	-	-	-	-	34,106	8,290,884	1.250
	Metropolitan Real Estate Partners V, LP		New York	NY	BentallGreenOak		04/16/2007		3,679,817	1,245,080	1,245,080	(1,004,348)	-	-	-	-	-	1,728,758	9.180
	Model Tobacco Development Group LLC		Vienna	VA	Model Tobacco Master Tenant LLC		10/27/2020		3,727,113	920,417	920,417	-	(2,291,986)	-	-	-	-	-	0.320
	Nationwide Sol 1 LLC		Washington	DC	Sol Systems LLC		07/21/2016		38,998,510	4,548,080	4,548,080	-	(418,612)	-	-	-	-	-	50.000
	Nationwide Sol 2 LLC		Washington	DC	Sol Systems LLC		07/19/2017		6,156,262	638,019	638,019	-	-	-	-	-	-	-	32.030
	Oak Street Real Estate Capital Fund V, LP		Dover	DE	Oak Street Real Estate Capital, LLC		11/16/2020		8,865,544	9,872,548	9,872,548	1,007,004	-	-	-	-	789,660	13,027,200	0.960
	PCCP Credit IX, LP		Dover	DE	PCCP		03/28/2017		19,457,793	20,196,074	20,196,074	504,423	-	-	-	-	1,494,076	32,049,600	4.800
	PCCP Credit X, LP		Dover	DE	PCCP		08/17/2021		15,674,070	15,783,486	15,783,486	109,416	-	-	-	-	-	18,827,301	2.330
	PCCP Equity VII		Dover	DE	PCCP		05/10/2016		8,316,141	11,132,700	11,132,700	1,173,723	-	-	-	-	2,283,535	3,269,850	2.500
	PCCP Equity VIII		Dover	DE	PCCP		09/18/2018		5,269,538	5,944,169	5,944,169	237,370	-	-	-	-	1,122,579	2,689,277	0.800
	Pretium Residential Real Estate Fund II, L.P.		New York	NY	Pretium Partners		09/01/2016	3	-	8,157,411	8,157,411	9,550,146	-	-	-	-	-	22,123,876	2.510
	Prime Property Fund, LLC		New York	NY	Morgan Stanley		03/31/2015		83,566,594	99,332,773	99,332,773	7,329,867	-	-	-	-	3,689,504	-	0.210
	Related Real Estate Fund III, LP		Dover	DE	Related Real Estate		08/27/2020		1,953,101	2,307,532	2,307,532	287,822	-	-	-	-	-	6,072,885	0.420
	Stonehenge REV I LLC		Columbus	OH	Stonehenge Capital Company LLC		12/22/2015		17,215,141	1,970,832	1,970,832	-	(379,352)	-	-	-	-	-	44.950
	Stonehenge REV II LLC		Columbus	OH	Stonehenge Capital Company LLC		04/26/2016		13,184,236	997,746	997,746	-	(222,332)	-	-	-	-	-	49.950
	U.S. Strategic Industrial Fund II LP		Delaware	DE	U.S. Strategic Industrial Fund II GP LLC		06/10/2021		1,399,963	1,745,153	1,745,153	345,190	-	-	-	-	-	8,602,520	2.290

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
	US Office Development Program, L.P.		Wilmington	DE	USAA Real Estate Company		12/02/2014		19,884,730	25,890,117	25,890,117	2,191,122	-	-	-	-		13,734,520	7.140
	US Regional Logistics Program II, L.P.		Dover	DE	US RLP GP, LLC		01/12/2018		27,487,817	35,999,677	35,999,677	5,178,628	-	-	-	-		22,492,183	49.980
	US Regional Logistics Program III, L.P.		Dover	DE	US RLP GP, LLC		01/27/2021		31,500,000	38,747,769	38,747,769	7,247,769	-	-	-	-		88,500,000	30.000
	Walton Street Real Estate Fund VIII, L.P.		Wilmington	DE	Walton Street Capital		04/15/2016		10,736,753	18,385,977	18,385,977	3,996,879	-	-	-	-		17,378,029	2.280
	Waterton Residential Property Venture XIII, L.P.		Dover	DE	Waterton Residential		06/02/2017		9,334,305	12,887,487	12,887,487	4,001,644	-	-	-	-	665,874	100,298	1.090
	Waterton Residential Property Venture XIV, L.P.		Dover	DE	Waterton Residential		12/10/2020		1,773,371	2,018,608	2,018,608	245,237	-	-	-	-	-	6,226,623	0.680
	Westport Capital Partners Fund II		Westport	CT	Westport Capital Partners, LLC		07/17/2008	3	4,509,608	5,742,337	5,742,337	(613,125)	-	-	-	-	-	-	6.380
2199999. Total - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Unaffiliated									569,649,542	546,552,943	546,552,943	45,835,411	(3,341,515)	0	0	0	47,777,957	411,576,730	XXX
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Affiliated																			
	Nationwide Realty Investors, LLC		Columbus	OH	Nationwide Mutual Insurance Co		12/31/2000		369,901,668	968,088,976	968,088,976	119,386,524	-	-	-	-	-	-	97.070
	NMIC REO Holdings, LLC		Columbus	OH	Nationwide Mutual Insurance Company		04/12/2018		10,449,973	10,449,973	10,449,973	-	-	-	-	-	-	-	100.000
	NW REI, LLC		Columbus	OH	Nationwide Mutual Insurance Co		02/08/2008		178,473,340	168,393,019	168,393,019	95,635,371	-	-	-	-	24,355,219	-	100.000
2299999. Total - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Affiliated									558,824,981	1,146,931,968	1,146,931,968	215,021,895	0	0	0	0	24,355,219	0	XXX
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Other - Unaffiliated																			
	Ashmore SICAV EM Corporate Debt Fund		Luxembourg	LUX	Ashmore Emerging Markets		10/31/2017	12	137,968,432	148,232,347	148,232,347	(3,391,892)	-	-	-	-	-	-	8.000
	Columbus Collaboratory, LLC		Columbus	OH	Columbus Collaboratory, LLC		03/20/2014		6,250,000	1,011,948	1,011,948	-	-	-	-	-	-	-	
	CyberAcuView LLC		Wilmington	DE	CyberAcuView LLC		08/12/2021		740,000	740,000	740,000	-	-	-	-	-	-	-	12.500
	Geneva RE Partners, LLC		Columbus	OH	Geneva RE Partners, LLC		07/01/2019		86,000,000	43,510,274	43,510,274	(24,897,748)	-	-	-	-	-	-	25.000
	MA P&C Ins. Co. Community & Economic Development Intiative LLC		Boston	MA	The Property and Casualty Initiative LLC		08/08/2013		72,433	73,582	73,582	(1,082)	-	-	-	-	1,173	-	0.040
	N2G, LLC		Columbus	OH	N2G, LLC		03/05/2020		7,000,000	4,893,056	4,893,056	(1,406,778)	-	-	-	-	-	-	50.000
	Pretium Mortgage Credit Partners I, L.P.		Wilmington	DE	Pretium Partners		11/25/2014	3	-	3,621,020	3,621,020	2,016,853	-	-	-	-	-	25,000,000	2.800
	Pretium Residential Credit Fund II, LP		New York	NY	Pretium Partners		04/20/2021	3	30,345,556	30,958,855	30,958,855	613,299	-	-	-	-	287,874	24,750,000	4.400
	Prisma Diversified Opportunities, LLC (fka Riverview Diversified Opps)		Redbank	NJ	Gartmore Riverview, LLC		05/31/2005		863,241	1	1	12,501	-	-	-	-	-	-	57.730
	Tenaron Capital Macro Partners LP		New York	NY	Tenaron Capital		01/01/2021	4	-	1	1	1	-	-	-	-	-	-	1.750
	Tenaron Capital Relative Value Partners LP		New York	NY	Tenaron Capital		05/28/2020	7	-	1	1	516,933	-	-	-	-	-	-	1.750
	Vista Foundation Fund III		Dover	DE	Vista Equity Partners		05/12/2016	3	12,019,679	17,572,199	17,572,199	750,368	-	-	-	-	8,675,042	4,422,150	0.740
2599999. Total - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Other - Unaffiliated									281,259,341	250,613,284	250,613,284	(25,787,545)	0	0	0	0	8,964,089	54,172,150	XXX
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Other - Affiliated																			
	Danforth LLC		Columbus	OH	Nationwide Mutual Insurance Company		06/29/2020		50,041,599	48,363,973	48,363,973	(1,298,683)	-	-	-	-	-	-	100.000
	NCS Arizona LLC		Columbus	OH	Nationwide Mutual Insurance Company		07/01/2021		800,000	800,000	800,000	-	-	-	-	-	-	-	100.000
	Prisma Polyphony Fund LLC		Rumson	NJ	Riverview Alternative Investment Advisors LLC.		05/28/2004		13,160,554	4,563,331	4,563,331	-	-	-	-	-	-	-	100.000
2699999. Total - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Other - Affiliated									64,002,153	53,727,304	53,727,304	(1,298,683)	0	0	0	0	0	0	XXX
Surplus Debentures - Affiliated																			
	Colonial County Mutual Surplus Note		Austin	TX	Colonial County Mutual Insurance Company		08/31/2010		9,000,000	9,000,000	9,000,000	-	-	-	-	-	-	-	
2899999. Total - Surplus Debentures - Affiliated									9,000,000	9,000,000	9,000,000	0	0	0	0	0	0	0	XXX
Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated																			
	Alliant Tax Credit Fund 82 Ltd.		Palm Beach	FL	Alliant GP 82 LLC		03/31/2015		40,862,483	18,302,741	18,302,741	-	(3,635,043)	-	-	-	-	752,527	50.000
	Alliant Tax Credit Fund 84 Ltd.		Palm Beach	FL	Alliant GP 84 LLC		12/21/2015		11,814,815	5,709,473	5,709,473	-	(1,010,996)	-	-	-	-	642,114	15.600
	Nationwide Affordable Housing Fund 33 LLC		Cleveland	OH	Red Capital Partners		11/01/2006		43,410,760	3,208,024	3,208,024	-	(91,783)	-	-	-	-	-	5.000

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
	Nationwide Affordable Housing Fund 36: Apollo Tax Credit Fund 62 LLC		Columbus	OH	Apollo Housing Capital		03/14/2008		65,767,276	895,522	895,522	-	(32,469)	-	-	-	-	75,764	5.000
	Nationwide Affordable Housing Fund 53 - RBC Tax Credit Fund - 90 LLC		Cleveland	OH	RBC Tax Credit IV LLC		10/30/2014		65,002,125	26,092,535	26,092,535	-	(5,702,837)	-	-	-	-	1,074,246	49.990
	Nationwide Affordable Housing Fund 54 - Red Stone Equity Fund - 49 LLC		Cleveland	OH	RESP MM LLC		11/24/2015		20,614,311	11,462,816	11,462,816	-	(1,864,237)	-	-	-	-	207,561	49.990
	Nationwide Affordable Housing Fund 55 RBC Tax Credit Fund 95 LLC		Cleveland	OH	RBC Tax Credit IV LLC		02/12/2016		26,354,420	13,079,637	13,079,637	-	(2,129,325)	-	-	-	-	454,376	50.000
	Nationwide Ohio ARRA Fund LLC		Columbus	OH	Ohio Equity Fund, Inc.		12/18/2009		63,867,615	3,008,542	3,008,542	-	(806,440)	-	-	-	-	787,425	100.000
	OEF Nationwide Fund IV LLC		Columbus	OH	Ohio Equity Fund Inc		09/22/2016		5,247,257	2,814,299	2,814,299	-	(511,666)	-	-	-	-	623,887	50.000
	Ohio Equity Fund for Housing Limited Partnership XXV		Columbus	OH	Ohio Equity Fund GP XXV LLC		04/06/2015		16,298,145	5,297,108	5,297,108	-	(1,282,454)	-	-	-	-	2,368,961	50.000
	Ohio Equity Fund for Housing Limited Partnership XXVI		Columbus	OH	Ohio Equity Fund GP XXVI LLC		07/22/2016		13,259,145	7,280,330	7,280,330	-	(1,340,250)	-	-	-	-	1,743,668	4.820
	Ohio Equity Fund for Housing LP XVIII		Columbus	OH	Ohio Equity Fund GP I, LLC		07/31/2008		34,149,885	1,576,236	1,576,236	-	(287,658)	-	-	-	-	-	22.610
	Raymond James Housing Opportunities Fund 35, LLC.		St Petersburg	FL	Raymond James Tax Credit Funds, Inc.		12/08/2014		11,335,334	660,186	660,186	-	(1,011,247)	-	-	-	-	173,173	49.990
	WNC Institutional Tax Credit Fund NW 2015 LP		Irvine	CA	WNC Advisors LLC		05/15/2015		18,547,215	9,033,929	9,033,929	-	(1,419,904)	-	-	-	-	88,875	49.990
3799999. Total - Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated									436,530,786	108,421,378	108,421,378	0	(21,126,309)	0	0	0	0	8,992,577	XXX
Non-Guaranteed Federal Low Income Housing Tax Credit - Affiliated																			
	NTCIF-2011		Columbus	OH	Nationwide Mutual Insurance Co		04/03/2012		44,347,178	5,131,805	5,131,805	-	(3,175,809)	-	-	-	-	-	50.000
3899999. Total - Non-Guaranteed Federal Low Income Housing Tax Credit - Affiliated									44,347,178	5,131,805	5,131,805	0	(3,175,809)	0	0	0	0	0	XXX
Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated																			
	Enhanced Capital Nebraska NMTC Investor II LLC		New Orleans	LA	Enhanced Community Development LLC		10/30/2018		1,838,117	706,095	706,095	-	(602,258)	-	-	-	-	-	0.440
	Nationwide State Tax Credit Fund II RBC Tax Credit Fund 101 LLC		Cleveland	OH	RBC Tax Credit IV LLC		10/26/2018		8,533,781	5,334,925	5,334,925	-	(576,212)	-	-	-	-	-	1.000
4199999. Total - Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated									10,371,898	6,041,020	6,041,020	0	(1,178,470)	0	0	0	0	0	XXX
4899999. Subtotal - Unaffiliated									3,423,238,042	3,863,528,672	3,863,528,672	442,443,646	(25,646,294)	0	0	(4,152,396)	227,905,842	1,605,140,860	XXX
4999999. Subtotal - Affiliated									1,171,219,863	1,715,191,806	1,715,191,806	208,672,650	(3,175,809)	0	0	0	24,554,737	0	XXX
5099999. Totals									4,594,457,905	5,578,720,478	5,578,720,478	651,116,296	(28,822,103)	0	0	(4,152,396)	252,460,579	1,605,140,860	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			
1B.	2A 0	2B 0	2C 0							
1C.	3A 0	3B 0	3C 0							
1D.	4A 0	4B 0	4C 0							
1E.	5A 0	5B 0	5C 0							
1F.	6 0									

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
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 Capital Europe V	Wilmington	DE	Ares Management	06/09/2021.	2	15,589,142			0.550
	Ares Private Credit Solutions II (Sub Debt)	Wilmington	DE	Ares Management	11/16/2021.	2	2,794,532			0.370
	Ares Private Credit Solutions, L.P	Wilmington	DE	Ares Private Credit Solutions	06/23/2017.	2		3,207,478		1.600
	GSO Capital Opportunities Fund III	Wilmington	DE	Blackstone Credit	06/03/2016.	2		1,304,840		0.450
	GSO Capital Solutions Fund II LP	Wilmington	NY	Blackstone Credit	06/06/2013.	3		99,832		0.490
	GSO European Senior Debt Fund LP	Wilmington	DE	GSO European Senior Debt Associates LLC	11/25/2014.	2		20,839,324		4.330
	HPS Specialty Loan Fund V, L.P	New York	NY	HPS Investment Partners	01/25/2021.	2	20,653,184			0.640
	HPS Specialty Loan Fund V-L, L.P	New York	NY	HPS Investment Partners	01/25/2021.	2	9,670,164			0.400
	ICG SDP Fund 3B	Grand Duchy	LUX	Intermediate Capital Managers Limited	03/22/2018.	2		2,958,692		1.200
	ICG SDP Fund 4B	Grand Duchy	LUX	Intermediate Capital Group	03/31/2020.	2		16,714,652		1.460
	Kayne Senior Credit II Offshore Fund, L.P	Wilmington	DE	Kayne Anderson	06/23/2014.	2		1,965,020		30.630
	MCP Private Capital Fund II, L.P	Luxembourg City	LUX	Metric Capital Partners LLP	05/07/2014.	2		77,309		2.540
	Newstone Capital Partners III, L.P	Wilmington	DE	Newstone Capital Partners	09/20/2016.	2		354,242		2.430
	Newstone Capital Partners IV, L.P	Dallas	TX	Newstone Capital Partners	06/02/2019.	2		2,336,620		2.820
	NW Private Debt, LLC	Los Angeles	CA	Kayne Anderson	01/01/2016.	2		84,170		100.000
	Oaktree Opportunities Fund Xb, L.P	Grand Cayman	CYM	Oaktree Capital Management	06/18/2018.	3		1,750,000		0.440
	Oaktree Opportunities Fund XI, L.P	Grand Cayman	CYM	Oaktree Capital Management	01/15/2021.	3	12,023,963			0.270
	Owl Rock Diversified Lending Insurance Fund L.P	New York	NY	Owl Rock Capital Corporation	12/20/2021.	2	787,692			30.770
	Prudential Capital Partners III	Chicago	IL	Prudential Private Capital	10/15/2008.	2		19,453		1.030
	TCW Direct Lending VII LLC	Los Angeles	CA	TCW Direct Lending	05/14/2018.	2		9,600,255		3.280
	TCW Rescue Financing Fund LP	Los Angeles	CA	TCW Direct Lending	10/13/2021.	3	4,415,652			2.400
	Vista Credit Opportunities Fund II, L.P	Wilmington	DE	Vista Equity Partners	05/10/2017.	2		95,190		0.780
	Vista Credit Opportunities Fund II-B, L.P	San Francisco	CA	Vista Equity Partners	06/01/2016.	2		192,887		12.200
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							65,934,329	61,599,964	0	XXX
Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Unaffiliated										
	Actis Global 4, L.P	London	GBR	Actis	12/15/2011.	3		1,181,829		2.100
	Advent International GPE IX, L.P	Grand Cayman	CYM	Advent International	10/21/2019.	3		3,609,561		0.280
	Aequim Arbitrage Fund LP	Dover	DE	Aequim Alternative Investments LLC	05/27/2021.	7	35,000,000			4.750
	AlpInvest Co-Investment Fund (Onshore) VIII, L.P	Wilmington	DE	AlpInvest	10/11/2021.	3	4,417,354			0.730
	Altaris Health Partners V, L.P	New York	NY	Altaris Capital Partners, LLC	04/22/2021.	3	2,907,076			0.480
	Ampersand 2018 Limited Partnership	Boston	MA	Ampersand Capital	10/30/2018.	3		4,515,000		4.660
	Ampersand 2020, L.P	Boston	MA	Ampersand Capital	11/12/2020.	3		6,009,783		3.160
	ArcLight Energy Partners Fund V, L.P	Wilmington	DE	ArcLight Capital Partners	09/30/2011.	3		1,399		0.910
	Ares Corporate Opportunities Fund V, L.P	Los Angeles	CA	Ares Corporate Opportunities Fund V, GP LLC	06/22/2017.	3		2,914,921		0.510
	BIF IV Renewable Sidecar-B, LP	Toronto	CAN	Brookfield Asset Management	03/20/2020.	3		1,801,478		0.700
	BioMotiv, LLC	Cleveland	OH	BioMotiv, LLC	07/12/2013.	1		1,019,559		5.140
	Blackstone Infrastructure Partners	New York	NY	Blackstone Infrastructure	03/14/2019.	3		10,601,796		0.350
	Blackstone Infrastructure Partners (Supplemental Account II) L.P	New York	NY	Blackstone Private Equity	04/13/2020.	3		1,054,089		0.040
	Bridgepoint Europe IV LP	Frankfurt	DEU	Bridgepoint Capital	11/22/2007.	3		(219,714)		0.520
	Brookfield Infrastructure Fund IV	Toronto	CAN	Brookfield Asset Management	11/05/2019.	3		4,965,908		0.080
	Carlyle Asia Partners V	Washington	DC	The Carlyle Group	12/26/2018.	3		3,713,343		0.310
	Carlyle Europe Partners III, L.P	New York	NY	The Carlyle Group	02/05/2007.	3		148,829		0.250
	Catalyst Fund Limited Partnership V	Toronto	CAN	Catalyst Capital Group, Inc	08/12/2015.	3		2,683,475		1.960

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
	Catterton Partners VII, L.P.	Greenwich	CT	Catterton Partners	09/03/2013.	3		235,140		1.070
	CHG PPC Investor LLC	Dover	DE	Pritzker Private Capital	12/20/2021.	3	4,444,000			0.280
	Clearlake Capital Partners V	Santa Monica	CA	Clearlake Capital	12/05/2017.	3		3,568,863		0.390
	Clearlake Capital Partners VI, L.P.	Santa Monica	CA	Clearlake Capital	05/22/2020.	3		9,177,250		0.230
	Clearlake Flagship Plus Partners, L.P.	Santa Monica	CA	Clearlake Capital	02/05/2021.	3	4,206,965			0.480
	Dyal Capital Partners III, L.P.	New York	NY	Dyal Capital	09/30/2016.	3		892,607		0.560
	Dyal Capital Partners IV	New York	NY	Dyal Capital	06/11/2018.	3		7,051,262		0.330
	EETF Sidecar I-A, L.P.	New York	NY	EnCap Investments	04/21/2021.	3	7,616,728			0.780
	EnCap Energy Capital Fund VII	Dallas	TX	EnCap Investments	09/28/2007.	3		192,277		1.250
	EnCap Energy Capital Fund X, L.P.	Wilmington	TX	EnCap Investments	03/31/2015.	3		1,030,588		0.220
	EnCap Energy Capital Fund XI, L.P.	Houston	TX	EnCap Investments	07/17/2017.	3		2,140,151		0.140
	EnCap Energy Transition Co-Investment Fund I-A, L.P.	New York	NY	EnCap Investments	04/21/2021.	3	3,290,562			0.530
	EnCap Energy Transition Fund I-A, L.P.	Houston	TX	EnCap Investments	04/21/2021.	3	10,493,304			1.600
	EnCap Flatrock Midstream Fund III	Houston	TX	EnCap Flatrock Midstream	04/30/2014.	3		186,200		0.390
	Energy Spectrum Partners VII LP	Dallas	TX	Energy Spectrum Capital	11/03/2014.	3		297,653		2.450
	Energy Spectrum VIII LP	Dallas	TX	Energy Spectrum Capital	04/08/2019.	3		2,090,921		1.240
	Energy Trust Partners IV LP	Dallas	TX	Energy Trust Partners	08/30/2013.	3		43,268		14.100
	EQT Infrastructure V	Stockholm		EQT Partners	08/13/2021.	3	7,673,251			0.140
	Forrest Holdings I LP	Dover	DE	Whitehorse Liquidity	03/15/2021.	3	667,023			27.350
	FP Solar Finance LP	New York	NY	Fundamental Advisors	07/30/2020.	3		15,432,600		30.430
	Fundamental Partners III, L.P.	Wilmington	DE	Fundamental Advisors	05/18/2017.	3		785,498		1.310
	Global Infrastructure Partners IV, L.P.	New York	NY	Global Infrastructure Partners	10/23/2019.	3		3,284,973		0.080
	GTCR Fund XII	New York	NY	GTCR	05/04/2018.	3		6,907,730		0.410
	GTCR Fund XIII	New York	NY	GTCR	09/07/2021.	3	2,408,000			0.330
	H.I.G. Europe Middle Market LBO Fund, L.P.	Grand Cayman	CYM	H.I.G. Global Capital Partners	06/18/2021.	3	653,060			1.050
	Harlem Capital Partners Venture Fund II, LP	New York	NY	Harlem Capital	07/01/2021.	1	500,000			3.700
	Health2047 Capital Partners Fund I, L.P.	Silicon Valley	CA	Health2047 Capital Partners	05/17/2021.	1	1,286,925			2.500
	HgCapital 5 LP	London	GBR	HgCapital	01/17/2006.	3		85,965		0.720
	ICG Europe Fund VI (No.1) Limited Partnership	St Helier	JEY	Intermediate Capital Group	06/26/2015.	2		209,584		1.030
	ICG Europe Fund VII, L.P.	St Helier	JEY	Intermediate Capital Group	08/24/2018.	2		6,254,367		0.570
	ICG Europe Fund VIII SCSp	St Helier		Intermediate Capital Group	09/24/2021.	2	3,093,557			6.000
	ICG Europe Mid-Market Fund	Grand Duchy	LUX	Intermediate Capital Managers Limited	04/09/2020.	2		8,440,157		2.000
	Ironwood Power Services LLC	Wilmington	DE	Cyprium Investment Partners LLC	08/26/2021.	2	3,277,592			5.750
	KH Aggregator LP	Wilmington	DE	Whitehorse Liquidity	11/25/2020.	3		29,894		0.090
	L Catterton Growth Partners III, L.P.	Greenwich	CT	Catterton Partners	02/25/2016.	3		376,980		1.300
	L Catterton IX Offshore, L.P.	Greenwich	CT	Catterton Partners	05/22/2020.	3		7,282,892		0.570
	L Catterton VIII	Greenwich	CT	Catterton Partners	06/13/2017.	3		1,159,733		1.090
	Landmark Equity Partners XVI, L.P.	Wilmington	DE	Landmark Partners	12/06/2018.	3		1,917,404		0.410
	MBK Partners Fund IV	Grand Cayman	CYM	MBK Partners	03/09/2017.	3		4,191,715		0.580
	MBK Partners Fund V	Grand Cayman	CYM	MBK Partners	03/23/2021.	3	6,050,314			0.370
	Mercato Partners Growth III, L.P.	Salt Lake City	UT	Mercato Partners	03/12/2015.	3		1,700,000		8.130
	Mercato Partners Traverse IV QP, L.P.	Salt Lake City	UT	Mercato Partners	04/16/2021.	3	5,958,333			8.330
	Mercato Traverse Prime Core Co-Invest, LLC	Dover	DE	Mercato Partners	07/19/2021.	3	1,677,632			5.480

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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
	Navis Asia Fund V	Kuala Lumpur	MYS	Navis	02/01/2007.	3		3,258		1.010
	Navis Asia Fund VII, L.P.	Grand Cayman	CYM	Navis	01/29/2014.	3		1,120,258		1.760
	Navis Asia Fund VIII, L.P.	Grand Cayman	CYM	Navis	05/08/2019.	3		1,740,000		3.130
	NB Specialty Finance Fund II, LP	Wilmington	DE	Neuberger Berman	12/20/2021.	3	4,523,679			3.000
	NCT Ventures Fund II, L.P.	Wilmington	DE	NCT Ventures	06/20/2008.	1		72,993		7.300
	Nirvana Holdings I LP	Dover	DE	Whitehorse Liquidity	06/29/2021.	3	491,569			0.120
	Northleaf Infrastructure Capital Partners (US) III LP	Toronto		Northleaf Infrastructure Capital Partners	07/28/2021.	3	10,580,174			1.760
	One Rock Capital Partners II, L.P.	New York	NY	One Rock Capital Partners	10/30/2017.	3		237,280		3.320
	One Rock Capital Partners III, L.P.	New York	NY	One Rock Capital Partners	06/22/2021.	3	8,228,081			1.340
	One Rock Capital Partners, LP	New York	NY	One Rock Capital Partners	01/30/2014.	3		133,687		4.630
	Orbit Private Investments, L.P.	Dover	DE	Siris Capital	12/20/2021.	3	5,714,286			13.610
	ORCP III Triton Co-Investors, L.P.	New York	NY	One Rock Capital Partners	03/29/2021.	3	4,060,621			0.530
	Peppertree Capital Fund VI, LP	Wilmington	DE	Peppertree Capital Management	05/05/2016.	3		324,000		8.010
	Peppertree Capital Fund VII, LP	Wilmington	DE	Peppertree Capital Management	11/28/2018.	3		570,000		4.070
	Peppertree Capital Fund VIII QP, LP	Chagrin Falls	OH	Peppertree Capital Management	01/27/2020.	3		12,324,000		2.640
	Porcupine Holdings LP	Dover	DE	Whitehorse Liquidity	12/29/2021.	3	559,456			0.120
	PPC III LP	Dover	DE	Pritzker Private Capital	09/21/2021.	3	13,181,703			0.960
	Providence Equity Partners VIII L.P.	Providence	RI	Providence Equity Partners	07/17/2019.	3		5,628,934		0.320
	Prudential Capital Partners II, L.P.	Chicago	IL	Prudential Private Capital	04/28/2005.	2		53,789		1.290
	Ranger Lexipol Holdings, LLC	Dover	DE	Riverside	12/27/2021.	3	1,899,829			0.230
	Rev1 Fund I, LLC	Columbus	OH	Rev1 Ventures	06/30/2016.	1		506,427		24.900
	Rev1 Fund II, LLC	Columbus	OH	Rev1 Ventures	07/15/2021.	1	195,000			15.000
	Ripley Cable Holdings I, L.P.	Grand Cayman	CYM	The Carlyle Group	08/22/2006.	3		(111,803)		2.030
	RiverGlade Capital, L.P.	Chicago	IL	RiverGlade Capital	07/31/2019.	3		8,418,701		6.150
	Riverside Strategic Capital Fund I, L.P.	New York	NY	Riverside	05/23/2017.	2		5,156,049		5.050
	Silver Lake Partners IV, L.P.	Menlo Park	CA	Silver Lake	04/02/2013.	3		582,195		0.310
	Silver Lake Partners V, L.P.	Wilmington	DE	Silver Lake	06/12/2018.	3		5,307,740		0.240
	Silver Lake Partners VI, L.P.	Wilmington	DE	Silver Lake	01/06/2021.	3	9,792,332			0.110
	Siris Partners III, L.P.	Wilmington	DE	Siris Capital Group, LLC	12/02/2014.	3		38,856		0.370
	Siris Partners IV, L.P.	New York	NY	Siris Capital	03/15/2019.	3		2,087,609		0.700
	SL SPV-3, L.P.	New York	NY	Silver Lake	12/17/2020.	3		10,131		0.750
	Sorenson Capital Partners III, L.P.	Wilmington	DE	Sorenson Partners, LLC	05/31/2014.	3		2,874,374		8.250
	SVB Capital Partners IV, L.P.	Silicon Valley	CA	SVB Capital Partners, LLC	12/06/2017.	1		1,365,350		3.690
	SVB Capital Partners V, L.P.	Silicon Valley	CA	SVB Capital	03/25/2021.	1	8,707,500			5.660
	SVB Venture Overage Fund, L.P.	Wilmington	DE	SVB Capital Partners III LLC	06/17/2015.	1		541,023		3.000
	Tamarind Hill Fund II, LLC	Ann Arbor	MI	Tamarind Hill Management	01/08/2021.	1	225,000			12.500
	Tamarind Hill Fund, LLC	Ann Arbor	MI	Tamarind Hill Management	06/29/2018.	1		120,000		10.000
	Terra Firma Deutsche Annington L.P.	St Peter Port	GGY	Terra Firma Capital Partners Ltd	05/24/2006.	3		2,951		0.640
	TPG Asia VI, L.P.	Grand Cayman	CYM	TPG Capital	04/07/2014.	3		(87,847)		0.760
	TPG Asia VII	Fort Worth	TX	TPG Capital	07/26/2018.	3		5,059,058		0.520
	TPG Healthcare Partners, L.P.	Fort Worth	TX	TPG Capital	10/01/2019.	3		3,561,312		0.780
	TPG Partners VII, L.P.	Fort Worth	TX	TPG Capital	05/27/2015.	3		2,041,909		0.380
	TPG Partners VIII, L.P.	Fort Worth	TX	TPG Capital	10/01/2019.	3		7,965,624		0.170
	TPG VIII Croc CI I, L.P.	Dover	DE	TPG Capital	04/12/2021.	3	4,609,020			0.810

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1	2	Location		5	6	7	8	9	10	11
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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
	Trident IV, L.P.	Greenwich	CT	Stone Point Capital	05/21/2007.	3		20,466		1.590
	Trident V, L.P.	Greenwich	CT	Stone Point Capital	12/20/2010.	3		81,962		0.730
	True North Fund V LLP, fka (IVF V)	Port Louis, Mauritius	MUS	India Value Fund Advisors	03/18/2015.	3		360,314		3.430
	Upfront VII, L.P.	New York	NY	Upfront GP VII, LLC	12/31/2021.	1	651,516			1.920
	Veritas Capital Fund VI, L.P.	Wilmington	DE	Veritas Capital	06/15/2017.	3		1,809,597		0.460
	Veritas Capital Fund VII	New York	NY	Veritas Capital	04/15/2020.	3		15,986,172		0.460
	Veritas Capital Vantage Fund, L.P.	Wilmington	DE	Veritas Capital	07/01/2021.	3	2,557,709			1.760
	Vista Equity Endeavor Fund I, L.P.	Grand Cayman	CYM	Vista Equity Partners	06/01/2017.	3		1,308,516		1.790
	Vista Equity Endeavor Fund II, L.P.	Grand Cayman	CYM	Vista Equity Partners	09/19/2019.	3		885,812		0.920
	Vista Equity Partners Fund VI, L.P.	Dover	DE	Vista Equity Partners	02/29/2016.	3		1,206,986		0.360
	Vista Equity Partners Fund VII, L.P.	Austin	TX	Vista Equity Partners	01/24/2019.	3		5,946,710		0.150
	Vista Foundation Fund IV, L.P.	Dover	DE	Vista Equity Partners	07/24/2020.	3		5,304,901		0.320
	Voloridge Fund, LP	Jupitar	FL	Voloridge Investment Managment LLC	01/27/2021.	9	15,000,000			0.270
	Whitehorse Liquidity Partners III LP	Wilmington	DE	Whitehorse Liquidity	10/30/2019.	3		1,366,197		0.370
	Whitehorse Liquidity Partners IV LP	Wilmington	DE	Whitehorse Liquidity	11/25/2020.	3		2,804,204		0.270
	Yukon Capital Partners (IC) Parallel IV, L.P.	Minneapolis	MN	Yukon Partners	12/30/2021.	2	1,886,806			6.070
	Yukon Capital Partners II, L.P.	Minneapolis	MN	Yukon Partners	11/05/2013.	2		850,800		7.380
	Yukon Capital Partners III, L.P.	Minneapolis	MN	Yukon Partners	07/18/2017.	2		819,267		6.440
	Yukon Capital Partners IV, L.P.	Minneapolis	MN	Yukon Partners	11/24/2020.	2		10,234,238		6.070
	Yukon Capital Partners, L.P.	Minneapolis	MN	Yukon Partners	06/15/2011.	2		173,607		16.780
	ZMC III, L.P.	New York	NY	ZMC	01/03/2020.	3		1,501,734		2.210
1999999. Total - Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Unaffiliated							198,485,957	247,276,269	0	XXX
Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Affiliated										
	Nationwide Private Equity Fund, LLC	Columbus	OH	Nationwide Mutual Insurance Co.	10/14/2004.	3		109,593		100.000
	Nationwide Services Company	Columbus	OH	Nationwide Mutual Insurance Co.	12/31/2000.			4,947,836		100.000
	Nationwide Ventures, LLC	Columbus	OH	Nationwide Mutual Insurance Co.	06/30/2007.	1		47,510,323		100.000
	NNOV8, LLC	Columbus	OH	Nationwide Mutual Insurance Co.	08/30/2013.			48,250,000		100.000
2099999. Total - Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Affiliated							0	100,817,752	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.			(223,046)		63.360
	Almanac Realty Securities VIII, L.P.	Dover	DE	Almanac Realty Investors	12/21/2018.			2,728,768		1.140
	Ares US Real Estate Opportunity Fund III, L.P.	Wilmington	DE	Ares Management	04/15/2021.		2,804,459			0.540
	Bell Institutional Fund VII, LLC	Dover	DE	Bell Partners	10/30/2019.			4,050,088		1.260
	Caritas Center LLC	Richmond	VA	CARITAS Structure Inc.	04/09/2019.			11,976		20.900
	Crow Holdings Realty Partners IX LP	Dover	DE	Crow Holdings Capital Partners	10/14/2020.			16,835,720		1.360
	Crow Holdings Realty Partners VIII, L.P.	Dover	DE	Crow Holdings Capital Partners	09/24/2018.			362,284		1.000
	Crow Holdings Retail Fund, L.P.	Dover	DE	Crow Holdings Capital Partners, LLC	04/01/2015.			527,706		5.080
	Dermody Properties Industrial Co-Invest Fund II, LP	Dover	DE	Dermody Properties	08/28/2020.			219,785		1.490
	Dermody Properties Industrial Fund II, L.P.	Dover	DE	Dermody Properties	12/27/2018.			452,125		1.290
	Dermody Properties Industrial Fund III, LP	Dover	DE	Dermody Properties	06/10/2021.		11,909,470			4.000
	Dermody Properties Industrial Ontario Ranch Co-Invest Fund, L.P.	Ontario	CA	Dermody Properties	11/08/2021.		4,137,568			2.530
	DivcoWest Fund V, LP	Dover	DE	Divco West, LLC	06/23/2017.			705,550		1.140
	DivcoWest Fund VI-A, LP	Dover	DE	Divco West, LLC	11/06/2020.			2,245,523		0.530

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		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
	Dominion Arms SP LLC	Norfolk	VA	Dominion Arms SP MM LLC	12/12/2018.			1,060		18.260
	Euclid Grand Apartment LLC	Cleveland	OH	Euclid Grand Manager LLC	09/27/2018.			148		0.300
	Exeter Industrial Value fund V, L.P.	Dover	DE	EQT Exeter	10/23/2020.			13,500,000		1.540
	FrontRange Co-GP Property Fund, LP	Dover	DE	FrontRange Co-GP Property Fund	04/30/2021.		1,153,064			2.500
	GEM Realty Fund VI, L.P.	Wilmington	DE	GEM Realty Capital	04/15/2016.			4,080,000		2.370
	Harrison Street Real Estate Partners VI, L.P.	Dover	DE	Harrison Street	08/09/2017.			80,000		0.840
	Harrison Street Real Estate Partners VII, L.P.	Dover	DE	Harrison Street	03/12/2019.			1,584,094		0.740
	Harrison Street Real Estate Partners VIII, L.P.	Dover	DE	Harrison Street	03/29/2021.		9,999,751			0.900
	Helios Infraco LLC	Washington	DC	Sol Systems LLC	12/22/2017.			325,368		30.000
	HSREP VII Co-Investment, L.P.	New York	NY	Harrison Street	05/02/2019.			933,803		2.930
	HSREP VIII Co-Investment, L.P.	Dover	DE	Harrison Street	08/11/2021.		933,174			1.970
	Madison Realty Capital Debt Fund IV LP	Dover	DE	Madison Realty Capital	04/22/2019.			704,225		1.410
	Madison Realty Capital Debt Fund V LP	Dover	DE	Madison Realty Capital	03/27/2020.			14,669,103		1.250
	Mayberry Solar LLC	Mount Airy	NC	O2 Energies Inc	08/15/2011.			6,207		99.000
	Metropolitan Real Estate Partners V, LP	New York	NY	BentallGreenOak	04/16/2007.			(3,420)		9.180
	Model Tobacco Development Group LLC	Vienna	VA	Model Tobacco Master Tenant LLC	10/27/2020.			39,071		0.320
	Nationwide Sol 1 LLC	Washington	DC	Sol Systems LLC	07/21/2016.			236,184		50.000
	Oak Street Real Estate Capital Fund V, LP	Dover	DE	Oak Street Real Estate Capital, LLC	11/16/2020.			4,896,000		0.960
	Oak Street Real Estate Capital Net Lease Property Fund, LP	Dover	DE	Oak Street Real Estate Capital, LLC	04/06/2021.		4,084			6.000
	PCCP Credit IX, LP	Dover	DE	PCCP	03/28/2017.			3,600,000		4.800
	PCCP Credit X, LP	Dover	DE	PCCP	08/17/2021.		20,892,284			2.330
	PCCP Equity VII	Dover	DE	PCCP	05/10/2016.			483,459		2.500
	PCCP Equity VIII	Dover	DE	PCCP	09/18/2018.			2,577,073		0.800
	Prime Property Fund, LLC	New York	NY	Morgan Stanley	03/31/2015.			3,689,504		0.210
	Related Real Estate Fund III, LP	Dover	DE	Related Real Estate	08/27/2020.			1,443,260		0.420
	U.S. Strategic Industrial Fund II LP	Delaware	DE	U.S. Strategic Industrial Fund II GP LLC	06/10/2021.		1,399,963			2.290
	US Office Development Program, L.P.	Wilmington	DE	USAA Real Estate Company	12/02/2014.			797,959		7.140
	US Regional Logistics Program II, L.P.	Dover	DE	US RLP GP, LLC	01/12/2018.			6,997,200		49.980
	US Regional Logistics Program III, L.P.	Dover	DE	US RLP GP, LLC	01/27/2021.		31,500,000			30.000
	Walton Street Real Estate Fund VIII, L.P.	Wilmington	DE	Walton Street Capital	04/15/2016.			88,916		2.280
	Waterton Residential Property Venture XIII, L.P.	Dover	DE	Waterton Residential	06/02/2017.			1,717,603		1.090
	Waterton Residential Property Venture XIV, L.P.	Dover	DE	Waterton Residential	12/10/2020.			1,720,968		0.680
219999. Total - Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Unaffiliated							84,733,817	92,084,264	0	XXX
Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Affiliated										
	Nationwide Realty Investors, LLC	Columbus	OH	Nationwide Mutual Insurance Co.	12/31/2000.			2,000,000		97.070
	NMIC REO Holdings, LLC	Columbus	OH	Nationwide Mutual Insurance Company	04/12/2018.			10,449,973		100.000
	NW REI, LLC	Columbus	OH	Nationwide Mutual Insurance Co.	02/08/2008.			61,714,572		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	74,164,545	0	XXX
Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Other - Unaffiliated										
	CyberAcuView LLC	Wilmington	DE	CyberAcuView LLC	08/12/2021.		740,000			12.500
	Pretium Mortgage Credit Partners I, L.P.	Wilmington	DE	Pretium Partners	11/25/2014.	3		160,114		2.800
	Pretium Residential Credit Fund II, LP	New York	NY	Pretium Partners	04/20/2021.	3	30,425,845			4.400
	Tenaron Capital Macro Partners LP	New York	NY	Tenaron Capital	01/01/2021.	4	17,213,720			1.750
	Vista Foundation Fund III	Dover	DE	Vista Equity Partners	05/12/2016.	3		2,725,688		0.740

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
2599999. Total - Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Other - Unaffiliated							48,379,565	2,885,802	0	XXX
Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Other - Affiliated										
	NCS Arizona LLC	Columbus	OH	Nationwide Mutual Insurance Company	07/01/2021.		800,000			100.000
2699999. Total - Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Other - Affiliated							800,000	0	0	XXX
Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated										
	Alliant Tax Credit Fund 82 Ltd	Palm Beach	FL	Alliant GP 82 LLC	03/31/2015.			165,980		50.000
	Alliant Tax Credit Fund 84 Ltd	Palm Beach	FL	Alliant GP 84 LLC	12/21/2015.			23,800		15.600
	Nationwide Affordable Housing Fund 36: Apollo Tax Credit Fund 62 LLC	Columbus	OH	Apollo Housing Capital	03/14/2008.			18,000		5.000
	Nationwide Affordable Housing Fund 53 - RBC Tax Credit Fund - 90 LLC	Cleveland	OH	RBC Tax Credit IV LLC	10/30/2014.			95,610		49.990
	Nationwide Affordable Housing Fund 54 - Red Stone Equity Fund - 49 LLC	Cleveland	OH	RESP MM LLC	11/24/2015.			55,613		49.990
	Nationwide Affordable Housing Fund 55 RBC Tax Credit Fund 95 LLC	Cleveland	OH	RBC Tax Credit IV LLC	02/12/2016.			203,930		49.990
	Nationwide Ohio ARRA Fund LLC	Columbus	OH	Ohio Equity Fund, Inc	12/18/2009.			340,192		100.000
	OEF Nationwide Fund IV LLC	Columbus	OH	Ohio Equity Fund Inc	09/22/2016.			152,046		50.000
	Ohio Equity Fund for Housing Limited Partnership XXV	Columbus	OH	Ohio Equity Fund GP XXV LLC	04/06/2015.			580,535		50.000
	Ohio Equity Fund for Housing Limited Partnership XXVI	Columbus	OH	Ohio Equity Fund GP XXVI LLC	07/22/2016.			457,010		4.820
	Raymond James Housing Opportunities Fund 35, LLC	St Petersburg	FL	Raymond James Tax Credit Funds, Inc	12/08/2014.			21,524		49.990
	WNC Institutional Tax Credit Fund NW 2015 LP	Irvine	CA	WNC Advisors LLC	05/15/2015.			69,564		49.990
	WNC Institutional Tax Credit Fund XXIV LLC	Irvine	CA	WNC Advisors, LLC	02/14/2007.			6,200		5.000
3799999. Total - Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated							0	2,190,004	0	XXX
Non-Guaranteed Federal Low Income Housing Tax Credit - Affiliated										
	Nationwide Life Tax Credit Partners 2009 - C LLC	Columbus	OH	Nationwide Life Insurance Company	12/31/2021.		820,000			99.990
	Nationwide Life Tax Credit Partners 2009 - D LLC	Columbus	OH	Nationwide Life Insurance Company	12/31/2021.		254,000			99.990
	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							1,074,000	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.			168		16.000
4199999. Total - Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated							0	168	0	XXX
4899999. Subtotal - Unaffiliated							397,533,668	406,036,471	0	XXX
4999999. Subtotal - Affiliated							1,874,000	175,019,673	0	XXX
5099999. Totals							399,407,668	581,056,144	0	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less 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																			
	Alcentra European Direct Lending Fund II (fka: Clareant)	Kirchberg	LUX	Distribution	09/17/2015.	12/23/2021.	5,521,306					0		5,521,306	5,521,306	-	-	0	
	Alcentra European DLF Investor Feeder LP (fka: Clareant)	St. Heilier, Jersey (Channel Islands)	JEY	Distribution	11/13/2014.	12/21/2021.	6,751,291					0		6,751,291	6,751,291	-	-	0	
	Ares Private Credit Solutions, L.P	Wilmington	DE..	Distribution	06/23/2017.	12/23/2021.	8,168,556					0		8,168,556	8,168,556	-	-	0	
	GSO Capital Opportunities Fund III	Wilmington	DE..	Distribution	06/03/2016.	12/23/2021.	6,013,414					0		6,013,414	6,013,414	-	-	0	
	GSO Capital Solutions Fund II LP	Wilmington	NY..	Distribution	06/06/2013.	12/22/2021.	978,292					0		978,292	978,292	-	-	0	
	GSO European Senior Debt Fund LP	Wilmington	DE..	Distribution	11/25/2014.	12/23/2021.	26,570,692					0		26,570,692	26,570,692	-	-	0	
	Guggenheim Private Debt Fund 2.0-I, LLC	Wilmington	DE..	Distribution	06/03/2016.	12/22/2021.	10,507,760					0		10,507,760	10,507,760	-	-	0	
	HPS Specialty Loan Fund V, L.P	New York	NY..	Distribution	01/25/2021.	11/30/2021.	268,211					0		268,211	268,211	-	-	0	
	ICG SDP Fund 3B	Grand Duchy	LUX	Distribution	03/22/2018.	11/10/2021.	1,951,807					0		1,951,807	1,951,807	-	-	0	
	ICG SDP Fund 4B	Grand Duchy	LUX	Distribution	03/31/2020.	10/28/2021.	1,732,048					0		1,732,048	1,732,048	-	-	0	
	Kayne Senior Credit II Offshore Fund, L.P	Wilmington	DE..	Distribution	06/23/2014.	12/30/2021.	11,846,115					0		11,846,115	11,846,115	-	-	0	
	MCP Private Capital Fund II, L.P	Luxembourg City	LUX	Distribution	05/07/2014.	10/15/2021.	220,347					0		220,347	228,341	7,994	-	7,994	
	Newstone Capital Partners III, L.P	Wilmington	DE..	Distribution	09/20/2016.	12/16/2021.	5,032,357					0		5,032,357	5,032,357	-	-	0	
	Newstone Capital Partners IV, L.P	Dallas	TX..	Distribution	06/02/2019.	12/22/2021.	6,232,951					0		6,232,951	6,232,951	-	-	0	
	NW Private Debt, LLC	Los Angeles	CA..	Distribution	01/01/2016.	09/15/2021.	3,456,907					0		3,456,907	3,456,907	-	-	0	
	Oaktree Opportunities Fund X, L.P	Grand Cayman	CYM	Distribution	05/12/2015.	10/29/2021.	3,660,000					0		3,660,000	3,660,000	-	-	0	
	OxAM Quant Fund (US) LLC	Grand Cayman	CYM	Fully Amortized	01/01/2019.	02/02/2021.	16,173	2,088	-	-	-	2,088	-	18,261	20,242	-	1,981	1,981	-
	Prudential Capital Partners III	Chicago	IL..	Distribution	10/15/2008.	10/26/2021.	57,278					0		57,278	57,278	-	-	0	
	TCW Direct Lending VII LLC	Los Angeles	CA..	Distribution	05/14/2018.	12/29/2021.	7,044,556					0		7,044,556	7,044,556	-	-	0	
	Vista Credit Opportunities Fund II, L.P	Wilmington	DE..	Distribution	05/10/2017.	11/09/2021.	1,716,633					0		1,716,633	1,716,633	-	-	0	
	Vista Credit Opportunities Fund II-B, L.P	San Francisco	CA..	Distribution	06/01/2016.	11/04/2021.	1,832,606					0		1,832,606	1,832,606	-	-	0	
1799999. Total - Joint Venture, Partnership or LLC Interests Which Underlying Assets Have Characteristics of Fixed Income -NAIC Desig Not Assigned - Unaffiliated							109,579,300	2,088	0	0	0	2,088	0	109,581,388	109,591,363	7,994	1,981	9,975	0
Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Unaffiliated																			
	3i India Infrastructure Fund LP	London	GBR	Distribution	02/27/2008.	11/19/2021.	-	-	-	-	-	0	-	-	107,566	-	107,566	107,566	-
	Advent International GPE IX, L.P	Grand Cayman	CYM	Distribution	10/21/2019.	06/30/2021.	471,290					0		471,290	471,290	-	-	0	
	Advent International GPE VIII-B	Wilmington	DE..	Distribution	01/28/2016.	12/13/2021.	3,249,961					0		3,249,961	3,249,961	-	-	0	
	AIF Capital Asia III, L.P	Port-Louis	MUS	Distribution	12/15/2006.	06/25/2021.	1,507,737					0		1,507,737	1,507,737	-	-	0	
	Altaris Health Partners V, L.P	New York	NY..	Distribution	04/22/2021.	12/30/2021.	23,928					0		23,928	23,928	-	-	0	
	ArcLight Energy Partners Fund V, L.P	Wilmington	DE..	Distribution	09/30/2011.	08/17/2021.	4,710,538					0		4,710,538	4,710,538	-	-	0	
	ArcLight Energy Partners Fund VI, L.P	Wilmington	DE..	Distribution	07/02/2015.	11/10/2021.	687,287					0		687,287	687,287	-	-	0	
	Ares Corporate Opportunities Fund V, L.P	Los Angeles	CA..	Distribution	06/22/2017.	12/23/2021.	2,663,497					0		2,663,497	2,663,497	-	-	0	
	BIF IV Renewable Sidecar-B, LP	Toronto	CAN	Distribution	03/20/2020.	12/15/2021.	386,279					0		386,279	386,279	-	-	0	
	Blackstone Infrastructure Partners	New York	NY..	Distribution	03/14/2019.	12/30/2021.	107,325					0		107,325	107,325	-	-	0	
	Blackstone Infrastructure Partners (Supplemental Account II) L.P.	New York	NY..	Distribution	04/13/2020.	03/15/2021.	6,177					0		6,177	6,177	-	-	0	
	Bridgepoint Europe IV LP	Frankfurt	DEU	Distribution	11/22/2007.	12/21/2021.	1,193,699					0		1,193,699	874,920	(318,779)	-	(318,779)	
	Brookfield Infrastructure Fund IV	Toronto	CAN	Distribution	11/05/2019.	12/15/2021.	2,365,110					0		2,365,110	2,365,110	-	-	0	
	Capula Global Relative Value Fund LP	Grand Cayman	CYM	Distribution	12/01/2018.	04/30/2021.	4,942,332					0		4,942,332	4,942,332	-	-	0	
	Carlyle Asia Partners V	Washington	DC..	Distribution	12/26/2018.	12/06/2021.	1,393,182					0		1,393,182	1,393,182	-	-	0	
	Carlyle Europe Partners II, L.P	New York	NY..	Fully Amortized	12/13/2004.	12/27/2021.	171,856	(2,941,613)	-	-	-	(2,941,613)	100,622	(2,669,135)	176,477	(114,911)	2,960,523	2,845,612	17,944

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
	Carlyle Europe Partners III, L.P.	New York	NY..	Distribution	02/05/2007.	11/29/2021.	3,276,685					0		3,276,685	1,585,644	(1,691,041)	-	(1,691,041)	
	Catalyst Fund Limited Partnership V	Toronto	CAN	Distribution	08/12/2015.	11/17/2021.	1,567,738					0		1,567,738	1,567,738	-	-	0	
	Catterton Partners VII, L.P.	Greenwich	CT..	Distribution	09/03/2013.	12/08/2021.	2,020,147					0		2,020,147	2,020,147	-	-	0	
	CBPE Capital Fund VIII, L.P.	London	GBR	Distribution	03/03/2009.	04/29/2021.	1,060,994					0		1,060,994	873,105	(187,889)	-	(187,889)	
	CHK Mid-Con Co-Invest Vehicle Royalty LP	Wilmington	DE..	Distribution	03/26/2012.	12/31/2021.	4,246,768					0		4,246,768	-	-	(4,246,768)	(4,246,768)	
	Citadel Wellington LLC	Chicago	IL..	Distribution	04/01/2019.	02/01/2021.	2,762,265					0		2,762,265	2,762,265	-	-	0	
	Clearlake Capital Partners V	Santa Monica	CA..	Distribution	12/05/2017.	12/29/2021.	5,223,295					0		5,223,295	5,223,295	-	-	0	
	Clearlake Capital Partners VI, L.P.	Santa Monica	CA..	Distribution	05/22/2020.	07/28/2021.	133,484					0		133,484	133,484	-	-	0	
	Clearlake Flagship Plus Partners, L.P.	Santa Monica	CA..	Distribution	02/05/2021.	10/04/2021.	883,195					0		883,195	883,195	-	-	0	
	Dyal Capital Partners III Co-Invest Moonrise LP	New York	NY..	Distribution	07/25/2017.	02/22/2021.	202,365					0		202,365	202,365	-	-	0	
	Dyal Capital Partners IV	New York	NY..	Distribution	06/11/2018.	10/18/2021.	4,553,019					0		4,553,019	4,553,019	-	-	0	
	EETF Sidecar I-A, L.P.	New York	NY..	Distribution	04/21/2021.	12/28/2021.	1,610,777					0		1,610,777	1,610,777	-	-	0	
	EnCap Energy Capital Fund VII	Dallas	TX..	Distribution	09/28/2007.	08/27/2021.	938,363					0		938,363	938,363	-	-	0	
	EnCap Energy Capital Fund VIII, L.P.	Houston	TX..	Distribution	12/15/2010.	04/16/2021.	329,011					0		329,011	329,011	-	-	0	
	EnCap Energy Capital Fund X, L.P.	Wilmington	TX..	Distribution	03/31/2015.	12/17/2021.	2,973,037					0		2,973,037	2,973,037	-	-	0	
	EnCap Energy Capital Fund XI, L.P.	Houston	TX..	Distribution	07/17/2017.	11/12/2021.	130,212					0		130,212	130,212	-	-	0	
	EnCap Energy Transition Co-Investment Fund I-A, L.P.	New York	NY..	Distribution	04/21/2021.	12/28/2021.	809,052					0		809,052	809,052	-	-	0	
	EnCap Energy Transition Fund I-A, L.P.	Houston	TX..	Distribution	04/21/2021.	12/28/2021.	3,165,389					0		3,165,389	3,165,389	-	-	0	
	EnCap Flatrock Midstream Fund III	Houston	TX..	Distribution	04/30/2014.	12/10/2021.	2,392,250					0		2,392,250	2,392,250	-	-	0	
	Energy Spectrum Partners VI LP	Dallas	TX..	Distribution	02/28/2011.	12/17/2021.	351,023					0		351,023	351,023	-	-	0	
	Energy Spectrum Partners VII LP	Dallas	TX..	Distribution	11/03/2014.	08/11/2021.	409,629					0		409,629	409,629	-	-	0	
	Energy Trust Partners IV LP	Dallas	TX..	Distribution	08/30/2013.	10/29/2021.	154,896					0		154,896	154,896	-	-	0	
	EQT Infrastructure V	Stockholm	SWE	Distribution	08/13/2021.	12/17/2021.	211,455					0		211,455	211,455	-	-	0	
	Forrest Holdings I LP	Dover	DE..	Distribution	03/15/2021.	12/30/2021.	384,407					0		384,407	384,407	-	-	0	
	Fundamental Partners III, L.P.	Wilmington	DE..	Distribution	05/18/2017.	12/23/2021.	720,041					0		720,041	720,041	-	-	0	
	Green Mountain Partners III, L.P.	Quechee	VT..	Distribution	10/01/2002.	10/15/2021.	476,884					0		476,884	476,884	-	-	0	
	GTCR Fund XII	New York	NY..	Distribution	05/04/2018.	12/03/2021.	2,867,179					0		2,867,179	2,867,179	-	-	0	
	GTCR Fund XIII	New York	NY..	Distribution	09/07/2021.	12/30/2021.	658,600					0		658,600	658,600	-	-	0	
	H.I.G. Europe Middle Market LBO Fund, L.P.	Grand Cayman	CYM	Distribution	06/18/2021.	06/18/2021.	-	-	-	-	-	0	-	653,060	-	(14,715)	(638,345)	(653,060)	-
	HgCapital 5 LP	London	GBR	Distribution	01/17/2006.	10/19/2021.	640,940					0		640,940	281,841	(359,099)	-	(359,099)	
	Highland Capital Partners VII, L.P.	Lexington	MA.	Distribution	10/28/2005.	10/25/2021.	967,206					0		967,206	967,206	-	-	0	
	ICG Europe Fund VI (No.1) Limited Partnership	St Helier	JEY	Distribution	06/26/2015.	12/23/2021.	8,923,174					0		8,923,174	9,030,551	107,377	-	107,377	
	ICG Europe Fund VII, L.P.	St Helier	JEY	Distribution	08/24/2018.	08/04/2021.	467,104					0		467,104	479,830	12,726	-	12,726	
	ICG Europe Fund VIII SCSp	St Helier	JEY	Distribution	09/24/2021.	12/14/2021.	715,519					0		715,519	690,116	(25,403)	-	(25,403)	
	ICG Europe Mid-Market Fund	Grand Duchy	LUX	Distribution	04/09/2020.	02/05/2021.	1,270					0		1,270	1,270	-	-	0	
	Ironwood Power Services LLC	Wilmington	DE..	Distribution	08/26/2021.	12/30/2021.	101,880					0		101,880	101,880	-	-	0	
	KH Aggregator LP	Wilmington	DE..	Distribution	11/25/2020.	12/30/2021.	143,563					0		143,563	143,563	-	-	0	
	L Catterton Growth Partners III, L.P.	Greenwich	CT..	Distribution	02/25/2016.	12/22/2021.	731,506					0		731,506	731,506	-	-	0	
	L Catterton IX Offshore, L.P.	Greenwich	CT..	Distribution	05/22/2020.	04/14/2021.	1,455,166					0		1,455,166	1,455,166	-	-	0	
	L Catterton VIII	Greenwich	CT..	Distribution	06/13/2017.	12/29/2021.	4,305,765					0		4,305,765	4,305,765	-	-	0	
	Landmark Equity Partners XVI, L.P.	Wilmington	DE..	Distribution	12/06/2018.	12/28/2021.	5,693,178					0		5,693,178	5,693,178	-	-	0	
	MBK Partners Fund IV	Grand Cayman	CYM	Distribution	03/09/2017.	09/27/2021.	1,535,739					0		1,535,739	1,535,739	-	-	0	

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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
	Millennium USA LP	New York	NY..	Distribution	02/01/2019.	01/19/2021.	7,717,998					0		7,717,998	7,717,998	-	-	0	
	Navis Asia Fund V	Kuala Lumpur	MYS	Distribution	02/01/2007.	05/11/2021.	58,758					0		58,758	58,758	-	-	0	
	Navis Asia Fund VII, L.P.	Grand Cayman	CYM	Distribution	01/29/2014.	10/26/2021.	811,622					0		811,622	811,622	-	-	0	
	Navis Asia Fund VIII, L.P.	Grand Cayman	CYM	Distribution	05/08/2019.	09/15/2021.	39,380					0		39,380	39,380	-	-	0	
	NB Specialty Finance Fund II, LP	Wilmington	DE..	Distribution	12/20/2021.	12/06/2021.	40,604					0		40,604	40,604	-	-	0	
	Nirvana Holdings I LP	Dover	DE..	Distribution	06/29/2021.	12/31/2021.	285,384					0		285,384	285,384	-	-	0	
	Northleaf Infrastructure Capital Partners (US) III LP	Toronto	CAN	Distribution	07/28/2021.	07/28/2021.	169,465					0		169,465	169,465	-	-	0	
	Northstar Mezzanine Partners III L.P.	Minneapolis	MN.	Fully Amortized	10/01/2002.	03/19/2021.	18,566	85,703	-	-	-	85,703	-	104,269	15,839	-	(88,430)	(88,430)	-
	Northstar Mezzanine Partners V L.P.	Minneapolis	MN.	Distribution	02/12/2008.	08/25/2021.	2,035,851					0		2,035,851	2,035,851	-	-	0	
	One Rock Capital Partners II, L.P.	New York	NY..	Distribution	10/30/2017.	02/22/2021.	4,167,195					0		4,167,195	4,167,195	-	-	0	
	One Rock Capital Partners III, L.P.	New York	NY..	Distribution	06/22/2021.	12/28/2021.	2,753,758					0		2,753,758	2,753,758	-	-	0	
	One Rock Capital Partners, LP	New York	NY..	Distribution	01/30/2014.	03/15/2021.	2,195,469					0		2,195,469	2,195,469	-	-	0	
	ORCP III Triton Co-Investors, L.P.	New York	NY..	Distribution	03/29/2021.	12/28/2021.	2,887,692					0		2,887,692	2,887,692	-	-	0	
	Paine and Partners Capital Fund III, LP(fka Fox Paine Capital Fund III)	Foster City	CA..	Distribution	08/15/2006.	12/30/2021.	1,972,575					0		1,972,575	1,972,575	-	-	0	
	Peppertree Capital Fund IV, LP	Wilmington	OH.	Distribution	09/30/2013.	12/28/2021.	8,372,668					0		8,372,668	8,372,668	-	-	0	
	Peppertree Capital Fund VI, LP	Wilmington	DE..	Distribution	05/05/2016.	12/29/2021.	7,476,967					0		7,476,967	7,476,967	-	-	0	
	Porcupine Holdings LP	Dover	DE..	Distribution	12/29/2021.	12/30/2021.	18,342					0		18,342	18,342	-	-	0	
	Providence Equity Partners VIII L.P.	Providence	RI...	Distribution	07/17/2019.	09/29/2021.	2,143,585					0		2,143,585	2,143,585	-	-	0	
	Prudential Capital Partners II, L.P.	Chicago	IL....	Distribution	04/28/2005.	11/12/2021.	580,864					0		580,864	580,864	-	-	0	
	Rev1 Fund I, LLC	Columbus	OH.	Distribution	06/30/2016.	03/09/2021.	459,994					0		459,994	459,994	-	-	0	
	Ripley Cable Holdings I, L.P.	Grand Cayman	CYM	Fully Amortized	08/22/2006.	01/13/2021.	138,980	(138,980)	-	-	-	(138,980)	-	(111,803)	-	-	111,803	111,803	35,312
	RiverGlade Capital, L.P.	Chicago	IL....	Distribution	07/31/2019.	11/19/2021.	2,819,088					0		2,819,088	2,819,088	-	-	0	
	Riverside Strategic Capital Fund I, L.P.	New York	NY..	Distribution	05/23/2017.	09/03/2021.	6,558,545					0		6,558,545	6,558,545	-	-	0	
	Sierra Private Investments L.P.	Wakefield	MA.	Distribution	03/10/2017.	05/24/2021.	4,718,098					0		4,718,098	4,718,098	-	-	0	
	Silver Lake Partners II	Menlo Park	CA..	Distribution	07/28/2004.	12/02/2021.	3,798					0		3,798	3,798	-	-	0	
	Silver Lake Partners IV, L.P.	Menlo Park	CA..	Distribution	04/02/2013.	12/13/2021.	830,402					0		830,402	830,402	-	-	0	
	Silver Lake Partners V, L.P.	Wilmington	DE..	Distribution	06/12/2018.	12/28/2021.	3,334,127					0		3,334,127	3,334,127	-	-	0	
	Silver Lake Partners VI, L.P.	Wilmington	DE..	Distribution	01/06/2021.	12/15/2021.	1,299,196					0		1,299,196	1,299,196	-	-	0	
	Siris Partners III, L.P.	Wilmington	DE..	Distribution	12/02/2014.	09/30/2021.	1,160,149					0		1,160,149	1,160,149	-	-	0	
	Siris Partners IV, L.P.	New York	NY..	Distribution	03/15/2019.	09/30/2021.	2,415,648					0		2,415,648	2,415,648	-	-	0	
	Sorenson Capital Partners III, L.P.	Wilmington	DE..	Distribution	05/31/2014.	12/09/2021.	5,348,787					0		5,348,787	5,348,787	-	-	0	
	Stonehenge Opportunity Fund III, LP	Columbus	OH.	Distribution	11/30/2010.	05/28/2021.	1,954,427					0		1,954,427	1,954,427	-	-	0	
	SVB Capital Partners III, L.P.	Silicon Valley	CA..	Distribution	01/31/2014.	12/14/2021.	715,719					0		715,719	715,719	-	-	0	
	SVB Venture Overage Fund, L.P.	Wilmington	DE..	Distribution	06/17/2015.	06/15/2021.	8,041,844					0		8,041,844	8,041,844	-	-	0	
	TA IX, LP	Boston	MA.	Distribution	12/31/2000.	06/15/2021.	-	-	-	-	-	0	-	-	(200)	-	(200)	(200)	200
	TDR Capital II 'C' L.P.	London	GBR	Distribution	06/26/2006.	12/22/2021.	7,078,907					0		7,078,907	6,364,651	(714,256)	-	(714,256)	
	Terra Firma Deutsche Annington L.P.	St Peter Port	GGY	Distribution	05/24/2006.	12/31/2021.	-	-	-	-	-	0	-	2,951	-	-	(2,951)	(2,951)	-
	TPG Asia VI, L.P.	Grand Cayman	CYM	Distribution	04/07/2014.	12/31/2021.	453,283					0		453,283	453,283	-	-	0	
	TPG Asia VII	Fort Worth	TX..	Distribution	07/26/2018.	12/29/2021.	1,213,303					0		1,213,303	1,213,303	-	-	0	
	TPG Healthcare Partners, L.P.	Fort Worth	TX..	Distribution	10/01/2019.	06/30/2021.	372,366					0		372,366	372,366	-	-	0	
	TPG Partners VII, L.P.	Fort Worth	TX..	Distribution	05/27/2015.	12/30/2021.	6,544,554					0		6,544,554	6,544,554	-	-	0	

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

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		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
	TPG Partners VIII, L.P.	Fort Worth	TX..	Distribution	10/01/2019.	12/30/2021.	2,005,406					0		2,005,406	2,005,406	-	-	0	
	TPG VII Ensemble Co-Invest, L.P. (Ellucian)	Fort Worth	TX..	Fully Amortized	09/18/2015.	09/28/2021.	8,507,677	(2,165,902)	-	-	-	(2,165,902)	-	6,341,775	6,732,995	-	391,220	391,220	6,181,346
	Trident IV, L.P.	Greenwich	CT..	Distribution	05/21/2007.	10/04/2021.	1,071,028					0		1,071,028	1,071,028	-	-	0	
	Trident V, L.P.	Greenwich	CT..	Distribution	12/20/2010.	10/01/2021.	33,115					0		33,115	33,115	-	-	0	
	True North Fund V LLP, fka (IVF V)	Port Louis, Mauritius	MUS	Distribution	03/18/2015.	12/17/2021.	2,757,845					0		2,757,845	2,757,845	-	-	0	
	Veritas Capital Fund VI, L.P	Wilmington	DE..	Distribution	06/15/2017.	10/29/2021.	5,341,066					0		5,341,066	5,341,066	-	-	0	
	Veritas Capital Fund VII	New York	NY..	Distribution	04/15/2020.	02/04/2021.	1,347,819					0		1,347,819	1,347,819	-	-	0	
	Vista Equity Endeavor Fund I, L.P.	Grand Cayman	CYM	Distribution	06/01/2017.	06/03/2021.	552,005					0		552,005	552,005	-	-	0	
	Vista Equity Partners Fund VI, L.P.	Dover	DE..	Distribution	02/29/2016.	12/17/2021.	2,773,811					0		2,773,811	2,773,811	-	-	0	
	Vista Foundation Fund IV, L.P.	Dover	DE..	Distribution	07/24/2020.	07/16/2021.	2,150					0		2,150	2,150	-	-	0	
	Whitehorse Liquidity Partners III LP	Wilmington	DE..	Distribution	10/30/2019.	12/29/2021.	1,695,995					0		1,695,995	1,695,995	-	-	0	
	Whitehorse Liquidity Partners IV LP	Wilmington	DE..	Distribution	11/25/2020.	12/30/2021.	1,515,346					0		1,515,346	1,515,346	-	-	0	
	Yukon Capital Partners II, L.P.	Minneapolis	MN.	Distribution	11/05/2013.	12/15/2021.	4,042,897					0		4,042,897	4,042,897	-	-	0	
	Yukon Capital Partners III, L.P.	Minneapolis	MN.	Distribution	07/18/2017.	12/14/2021.	4,778,952					0		4,778,952	4,778,952	-	-	0	
	Yukon Capital Partners IV, L.P.	Minneapolis	MN.	Distribution	11/24/2020.	12/30/2021.	4,454,623	-	-	-	-	0	-	14,688,861	14,688,861	-	-	0	1,183,665
	Yukon Capital Partners, L.P.	Minneapolis	MN.	Distribution	06/15/2011.	12/16/2021.	2,124,978					0		2,124,978	2,124,978	-	-	0	
1999999. Total - Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Unaffiliated							236,287,039	(5,160,792)	0	0	0	(5,160,792)	100,622	242,005,315	237,293,743	(3,305,990)	(1,405,582)	(4,711,572)	7,418,467
Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Affiliated																			
	Nationwide Mutual Capital LLC	Columbus	OH.	Disposition	07/31/2002.	09/30/2021.	132,168					0		132,168	132,168	-	-	0	
	Nationwide Private Equity Fund, LLC	Columbus	OH.	Distribution	10/14/2004.	12/31/2021.	807,800					0		807,800	807,800	-	-	0	
	Nationwide Services Company	Columbus	OH.	Dissolution	12/31/2000.	11/30/2021.	(4,887,338)	(7,358)	-	-	-	(7,358)	-	53,140	53,140	-	-	0	-
2099999. Total - Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Affiliated							(3,947,370)	(7,358)	0	0	0	(7,358)	0	993,108	993,108	0	0	0	0
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.	-	-	223,046	-	-	223,046	-	-	-	-	-	0	-
	Almanac Realty Securities VIII, L.P.	Dover	DE..	Distribution	12/21/2018.	12/03/2021.	69,150					0		69,150	69,150	-	-	0	
	Ares US Real Estate Opportunity Fund III, L.P.	Wilmington	DE..	Distribution	04/15/2021.	12/30/2021.	295,226					0		295,226	295,226	-	-	0	
	Bell Institutional Fund VII, LLC	Dover	DE..	Distribution	10/30/2019.	10/28/2021.	52,474					0		52,474	52,474	-	-	0	
	Caritas Center LLC	Richmond	VA..	Fully Amortized	04/09/2019.	12/31/2021.	-	-	(11,976)	-	-	(11,976)	-	-	-	-	-	0	-
	CCP NI Master Tenant 2 LLC	Santa Monica	CA..	Distribution	12/10/2015.	07/30/2021.	387,055	-	-	-	-	0	-	387,055	387,055	-	-	0	548,407
	CCP NI Master Tenant LLC	Santa Monica	CA..	Distribution	07/31/2015.	02/09/2021.	19,413					0		19,413	19,413	-	-	0	
	Centerline High Yield CMBS Fund II, LLC	Irving	TX..	Distribution	06/28/2004.	07/19/2021.	-	-	-	-	-	0	-	-	125	-	125	125	-
	Court Avenue District Housing Fund	Des Monies	IA...	Distribution	11/26/2008.	07/01/2021.	-	-	-	-	-	0	-	-	45,093	-	45,093	45,093	-
	Crow Holdings Realty Partners IX LP	Dover	DE..	Distribution	10/14/2020.	12/27/2021.	1,302,536					0		1,302,536	1,302,536	-	-	0	
	Crow Holdings Realty Partners VIII, L.P.	Dover	DE..	Distribution	09/24/2018.	12/29/2021.	4,579,414					0		4,579,414	4,579,414	-	-	0	
	Crow Holdings Retail Fund, L.P.	Dover	DE..	Distribution	04/01/2015.	12/16/2021.	599,525					0		599,525	599,525	-	-	0	
	Dermody Properties Industrial Co-Invest Fund II, LP	Dover	DE..	Distribution	08/28/2020.	10/15/2021.	1,420,965					0		1,420,965	1,420,965	-	-	0	
	Dermody Properties Industrial Fund II, L.P.	Dover	DE..	Distribution	12/27/2018.	12/22/2021.	7,489,191					0		7,489,191	7,489,191	-	-	0	
	DivcoWest Fund VI-A, LP	Dover	DE..	Distribution	11/06/2020.	06/25/2021.	195,930					0		195,930	195,930	-	-	0	
	Dominion Arms SP LLC	Norfolk	VA..	Fully Amortized	12/12/2018.	12/31/2021.	-	-	3,940	-	-	3,940	-	5,000	5,000	-	-	0	-
	Euclid Grand Apartment LLC	Cleveland	OH.	Fully Amortized	09/27/2018.	12/31/2021.	-	-	(148)	-	-	(148)	-	-	-	-	-	0	3,000
	Exeter Industrial Value Fund III, LP	Conshohocken	PA..	Distribution	03/27/2014.	11/10/2021.	5,444,339					0		5,444,339	5,444,339	-	-	0	

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		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
	Exeter Industrial Value Fund IV, L.P.	Dover	DE	Distribution	10/24/2016.	11/05/2021.	15,911,848					0		15,911,848	15,911,848			0	
	FMC Pier 2 Sublessor LLC	San Francisco	CA	Distribution	08/15/2014.	12/15/2021.	67,651					0		67,651	67,651			0	
	GEM Realty Fund VI, L.P.	Wilmington	DE	Distribution	04/15/2016.	12/30/2021.	900,964					0		900,964	900,964			0	
	Harrison Street Real Estate Partners VI, L.P.	Dover	DE	Distribution	08/09/2017.	12/23/2021.	2,006,448					0		2,006,448	2,006,448			0	
	Harrison Street Real Estate Partners VII, L.P.	Dover	DE	Distribution	03/12/2019.	12/16/2021.	565,264					0		565,264	565,264			0	
	Helios Devco LLC	Washington	DC	Fully Amortized	05/23/2018.	12/31/2021.	1,129	37,521				37,521		38,650			(38,650)	(38,650)	
	HSREP VI Co-Investment 3, L.P.	Dover	DE	Distribution	05/02/2018.	12/02/2021.	2,962,951					0		2,962,951	2,962,951			0	
	Laurel Hill Venture LLC	Madison	WI	Distribution	12/15/2015.	12/31/2021.						0						0	4,021
	Madison Realty Capital Debt Fund V LP	Dover	DE	Distribution	03/27/2020.	06/15/2021.	394,862					0		394,862	394,862			0	
	Mayberry Solar LLC	Mount Airy	NC	Fully Amortized	08/15/2011.	12/31/2021.			(6,207)			(6,207)						0	
	Nationwide Sol 1 LLC	Washington	DC	Distribution	07/21/2016.	10/29/2021.	769,298					0		769,298	769,298			0	
	Nationwide Sol 2 LLC	Washington	DC	Distribution	07/19/2017.	10/29/2021.	201,038					0		201,038	201,038			0	
	Oak Street Real Estate Capital Fund V, LP	Dover	DE	Distribution	11/16/2020.	12/23/2021.	2,072,105					0		2,072,105	2,072,105			0	
	Oak Street Real Estate Capital Net Lease Property Fund, LP	Dover	DE	Distribution	04/06/2021.	12/31/2021.						0		4,084			(4,084)	(4,084)	
	PCCP Credit IX, LP	Dover	DE	Distribution	03/28/2017.	12/22/2021.	12,105,600					0		12,105,600	12,105,600			0	
	PCCP Credit X, LP	Dover	DE	Distribution	08/17/2021.	12/30/2021.	5,218,215					0		5,218,215	5,218,215			0	
	PCCP Equity VII	Dover	DE	Distribution	05/10/2016.	09/30/2021.	1,818,361					0		1,818,361	1,818,361			0	
	PCCP Equity VIII	Dover	DE	Distribution	09/18/2018.	12/30/2021.	1,927,533					0		1,927,533	1,927,533			0	
	Pretium Residential Real Estate Fund II, L.P.	New York	NY	Distribution	09/01/2016.	12/27/2021.	17,516,743					0		17,516,743	17,516,743			0	
	Related Real Estate Fund III, LP	Dover	DE	Distribution	08/27/2020.	04/30/2021.	377,221					0		377,221	377,221			0	
	RockBridge Real Estate Fund II, LLC	Columbus	OH	Distribution	07/07/2003.	03/08/2021.						0						0	20,078
	RockBridge Real Estate Fund III	Columbus	OH	Distribution	06/12/2006.	01/07/2021.						0		44,652			44,652	44,652	
	RockBridge Real Estate Fund, LLC	Columbus	OH	Distribution	03/30/2000.	03/08/2021.						0						0	18,177
	Stonehenge REV I LLC	Columbus	OH	Distribution	12/22/2015.	02/12/2021.	5,689					0		5,689	5,689			0	
	Stonehenge REV II LLC	Columbus	OH	Distribution	04/26/2016.	02/12/2021.	57,026					0		57,026	57,026			0	
	Strata Fund 25 Lessee LLC	Chapel Hill	NC	Distribution	06/30/2015.	10/26/2021.	1,995,098					0		1,995,098	1,995,098			0	1,176,119
	US Regional Logistics Program II, L.P.	Dover	DE	Distribution	01/12/2018.	03/03/2021.	9,383					0		9,383	9,383			0	
	Walton Street Real Estate Fund VIII, L.P.	Wilmington	DE	Distribution	04/15/2016.	12/22/2021.	3,219,212					0		3,219,212	3,219,212			0	
	Waterton Residential Property Venture XIII, L.P.	Dover	DE	Distribution	06/02/2017.	12/14/2021.	356,227					0		356,227	356,227			0	
	Waterton Residential Property Venture XIV, L.P.	Dover	DE	Distribution	12/10/2020.	02/26/2021.	78					0		78	78			0	
2199999. Total - Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Unaffiliated							92,315,162	37,521	208,655	0	0	246,176	0	92,361,767	92,408,903	0	47,136	47,136	1,769,802
Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Affiliated																			
	NW REI, LLC	Columbus	OH	Distribution	02/08/2008.	12/31/2021.	155,843,800					0		155,843,800	155,843,800			0	
2299999. Total - Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Affiliated							155,843,800	0	0	0	0	0	0	155,843,800	155,843,800	0	0	0	0
Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Other - Unaffiliated																			
	Geneva RE Partners, LLC	Columbus	OH	Distribution	07/01/2019.	12/27/2021.	14,000,000					0		14,000,000	14,000,000			0	
	MA P&C Ins. Co. Community & Economic Development Intiative LLC	Boston	MA	Distribution	08/08/2013.	06/21/2021.	529					0		529	529			0	
	Pretium Mortgage Credit Partners I, L.P.	Wilmington	DE	Distribution	11/25/2014.	11/17/2021.	13,990,942					0		13,990,942	13,990,942			0	
	Pretium Residential Credit Fund II, LP	New York	NY	Distribution	04/20/2021.	11/12/2021.	80,289					0		80,289	80,289			0	
	Prisma Diversified Opportunities, LLC (fka Riverview Diversified Opps)	Redbank	NJ	Distribution	05/31/2005.	02/19/2021.	12,501					0		12,501	12,501			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
	Tenaron Capital Macro Partners LP	New York	NY	Distribution	01/01/2021.	07/23/2021.	17,213,720					0		17,213,720	17,348,928	-	135,208	135,208	
	Tenaron Capital Relative Value Partners LP	New York	NY	Distribution	05/28/2020.	07/23/2021.	35,000,000					0		35,000,000	34,400,875	-	(599,125)	(599,125)	
	Vista Foundation Fund III	Dover	DE	Distribution	05/12/2016.	09/23/2021.	4,607,999					0		4,607,999	4,607,999	-	-	0	
2599999. Total - Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Other - Unaffiliated							84,905,980	0	0	0	0	0	0	84,905,980	84,442,063	0	(463,917)	(463,917)	0
Non-Collateral Loans - Unaffiliated																			
	City of Dayton Loan	Dayton	OH	Distribution	02/04/2002.	10/12/2021.	-	-	-	(13,328)	-	13,328	-	13,328	13,328	-	-	0	-
3199999. Total - Non-Collateral Loans - Unaffiliated							0	0	0	(13,328)	0	13,328	0	13,328	13,328	0	0	0	0
Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated																			
	Nationwide Affordable Housing Fund 38 LLC	Columbus	OH	Fully Amortized	07/01/2008.	03/16/2021.	291,259	-	5,418,904	-	-	5,418,904	-	5,710,163	5,710,163	-	-	0	-
	Nationwide Affordable Housing Fund XX: NEF LLC	Chicago	IL	Distribution	12/30/2005.	12/31/2021.	-	-	-	-	-	0	-	-	-	-	-	0	47,995
	WNC Institutional Tax Credit Fund XXIV LLC	Irvine	CA	Fully Amortized	02/14/2007.	12/31/2021.	-	-	(6,200)	-	-	(6,200)	-	-	-	-	-	0	-
3799999. Total - Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated							291,259	0	5,412,704	0	0	5,412,704	0	5,710,163	5,710,163	0	0	0	47,995
Non-Guaranteed Federal Low Income Housing Tax Credit - Affiliated																			
	Nationwide Life Tax Credit Partners 2009 - C LLC	Columbus	OH	Dissolution	12/31/2021.	12/31/2021.	-	-	(682,950)	-	-	(682,950)	-	137,050	137,050	-	-	0	-
	Nationwide Life Tax Credit Partners 2009 - D LLC	Columbus	OH	Dissolution	12/31/2021.	12/31/2021.	-	-	(72,610)	-	-	(72,610)	-	181,390	181,390	-	-	0	-
3899999. Total - Non-Guaranteed Federal Low Income Housing Tax Credit - Affiliated							0	0	(755,560)	0	0	(755,560)	0	318,440	318,440	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.	-	-	(168)	-	-	(168)	-	-	-	-	-	0	-
4199999. Total - Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated							0	0	(168)	0	0	(168)	0	0	0	0	0	0	0
4899999. Subtotal - Unaffiliated							523,378,740	(5,121,183)	5,621,191	(13,328)	0	513,336	100,622	534,577,941	529,459,563	(3,297,996)	(1,820,382)	(5,118,378)	9,236,264
4999999. Subtotal - Affiliated							151,896,430	(7,358)	(755,560)	0	0	(762,918)	0	157,155,348	157,155,348	0	0	0	0
5099999. Totals							675,275,170	(5,128,541)	4,865,631	(13,328)	0	(249,582)	100,622	691,733,289	686,614,911	(3,297,996)	(1,820,382)	(5,118,378)	9,236,264

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
U.S. Government - Issuer Obligations																					
742651 DP 4	Private Export Funding Corp Nt Ser GG		..		1.A FE	9,826,585	103.003	10,475,395	10,170,000	10,023,801		54,601			2.450	3.043	JJ	114,893	249,165	03/28/2018.	07/15/2024.
742651 DT 6	Private Export Funding Corp Nt Ser KK		..		1.A FE	5,150,504	105.011	5,250,525	5,000,000	5,055,928		(26,236)			3.550	2.980	JJ	81,847	177,500	03/28/2018.	01/15/2024.
912810 EP 9	U S Treasury Bd		..		1.A	66,545,700	107.320	53,660,150	50,000,000	51,708,028		(1,356,224)			7.125	3.980	FA	1,345,618	3,562,500	05/07/2009.	02/15/2023.
912810 EQ 7	U S Treasury Bd	SD	..		1.A	10,040,923	109.008	9,365,950	8,592,000	8,915,808		(190,000)			6.250	3.831	FA	202,834	537,000	03/28/2018.	08/15/2023.
912810 PS 1	U S Treasury 01/15/2027 TIPS	SD	..		1.A	27,591,417	165.919	42,317,516	25,505,000	35,347,012	2,058,439	(52,024)			2.375	2.155	JJ	383,792	793,488	04/02/2009.	01/15/2027.
912810 QV 3	U S Treasury 02/15/2042 TIPS		..		1.A	105,717,922	154.632	131,437,262	85,000,000	125,870,546	21,013,387	(860,763)			0.750		FA	294,747	748,594	11/01/2012.	02/15/2042.
912810 RL 4	U S Treasury 02/15/2045 TIPS		..		1.A	71,650,734	151.209	109,112,480	72,160,000	80,806,769	4,740,613	134,050			0.750	0.974	FA	240,106	609,816	12/18/2018.	02/15/2045.
912828 2L 3	U S Treasury Inflation Index Nt		..		1.A	226,998,285	125.672	286,218,731	227,750,000	255,735,708	14,995,139	282,234			0.375	0.502	JJ	446,106	922,319	11/30/2017.	07/15/2027.
912828 2R 0	U S Treasury Nt	SD	..		1.A	15,225,064	104.961	16,793,744	16,000,000	15,490,865		82,337			2.250	2.867	FA	135,978	360,000	08/30/2018.	08/15/2027.
912828 3J 7	U S Treasury Nt	SD	..		1.A	7,808,207	103.359	8,268,752	8,000,000	7,904,322		26,703			2.125	2.051	MN	14,945	106,250	12/08/2021.	11/30/2024.
912828 4N 7	U S Treasury Nt		..		1.A	20,160,530	109.023	21,804,680	20,000,000	20,150,067		(10,463)			2.875	1.207	MN	74,655	287,500	06/30/2021.	05/15/2028.
912828 4V 9	U S Treasury Nt	SD	..		1.A	202,420,722	109.281	218,562,600	200,000,000	201,795,145		(247,651)			2.875	2.725	FA	2,171,875	5,750,000	04/05/2019.	08/15/2028.
912828 5M 8	U S Treasury Nt	SD	..		1.A	54,396,684	111.234	55,617,200	50,000,000	53,284,963		(440,198)			3.125	2.093	MN	202,866	1,562,500	06/06/2019.	11/15/2028.
912828 H4 5	U S Treasury 01/15/2025 TIPS	M	..		1.A	149,873,369	125.196	182,786,355	146,000,000	171,134,964	10,009,069	(183,514)			0.250	0.126	JJ	196,901	407,094	06/29/2020.	01/15/2025.
912828 N7 1	U S Treasury 01/15/2026 TIPS		..		1.A	62,525,562	127.995	76,797,027	60,000,000	71,304,025	4,150,716	(314,165)			0.625	0.105	JJ	201,651	416,912	06/29/2020.	01/15/2026.
912828 S5 0	U S Treasury 7/15/2026 TIPS		..		1.A	75,845,426	125.482	93,985,802	74,900,000	79,324,270	2,755,943	722,901			0.125	(1.653)	JJ	49,907	52,344	06/30/2021.	07/15/2026.
912828 TE 0	U S Treasury 07/15/2022 TIPS	SD	..		1.A	27,404,293	123.274	30,818,604	25,000,000	30,219,850	1,739,482	(235,374)			0.125	(0.805)	JJ	17,363	35,898	11/01/2012.	07/15/2022.
912828 UH 1	U S Treasury 01/15/2023 TIPS	LS	..		1.A	62,317,379	123.812	77,382,226	62,500,000	74,928,924	4,385,168	(32,112)			0.125	0.077	JJ	43,246	89,412	03/28/2018.	01/15/2023.
912828 X7 0	U S Treasury Nt		..		1.A	9,665,388	102.719	10,271,880	10,000,000	9,866,302		54,969			2.000	2.595	AO	34,254	200,000	03/28/2018.	04/30/2024.
912828 Y7 9	U S Treasury Nt		..		1.A	29,854,808	106.313	31,893,750	30,000,000	29,921,972		20,366			2.875	2.952	JJ	360,938	862,500	08/01/2018.	07/31/2025.
0199999. U.S. Government - Issuer Obligations						1,241,019,502	XXX	1,472,820,629	1,186,577,000	1,338,789,269	65,847,956	(2,570,563)	0	0	XXX	XXX	XXX	6,614,522	17,730,792	XXX	XXX
U.S. Government - Residential Mortgage-Backed Securities																					
36202C 4P 5	GNMA Pool #2630		..	4	1.A	3,498	110.453	3,677	3,329	3,426		(10)			6.500	5.016	MON	18	216	01/01/2003.	08/20/2028.
911760 GT 7	Vendee Mtg Tr RMBS REMIC Ser 1995-3 1Z		..	4	1.A	538,054	109.170	571,486	523,481	525,927		(803)			7.250	6.874	MON	3,163	37,952	01/30/2002.	09/15/2025.
911760 HH 2	Vendee Mtg Tr RMBS REMIC Ser 1996-2 1Z		..	4	1.A	698,711	109.428	768,404	702,202	700,330		223			6.750	6.894	MON	3,950	47,399	01/24/2002.	06/15/2026.
911760 LQ 7	Vendee Mtg Tr RMBS REMIC Ser 1998-2 Cl 1		..	4	1.A	596,103	112.658	639,580	567,717	576,843		(1,132)			6.750	6.078	MON	3,193	38,321	11/02/2001.	06/15/2028.
0299999. U.S. Government - Residential Mortgage-Backed Securities						1,836,366	XXX	1,983,147	1,796,729	1,806,526	0	(1,722)	0	0	XXX	XXX	XXX	10,324	123,888	XXX	XXX
0599999. Total - U.S. Government						1,242,855,868	XXX	1,474,803,776	1,188,373,729	1,340,595,795	65,847,956	(2,572,285)	0	0	XXX	XXX	XXX	6,624,846	17,854,680	XXX	XXX
All Other Governments - Issuer Obligations																					
135087 E6 7	Canada /Govt/ Bd CDN$	SD	..		1.A FE	3,213,429	101.259	3,205,153	3,165,308	3,221,967		(12,211)		22,088	1.500	1.083	JD	4,033	48,242	08/19/2016.	06/01/2026.
135087 K3 7	Canada /Govt/ Bd CDN$	SD	..		1.A FE	2,225,599	99.273	2,356,722	2,373,981	2,448,126		(7,644)		16,173	1.250	0.864	JD	2,520	30,158	03/25/2020.	06/01/2030.
040114 HS 2	Argentina (Republic of) Sr Nt		D		5.B FE	562,029	35.023	559,668	1,597,989	559,668	(866)		82,109		0.500	15.248	JJ	3,817	1,567	08/16/2021.	07/09/2030.
040114 HT 0	Argentina (Republic of) Sr Nt		D		5.B FE	486,585	31.853	433,297	1,360,292	433,297	(92,764)	36,855			1.125	8.686	JJ	7,312	1,441	01/04/2021.	07/09/2035.
0699999. All Other Governments - Issuer Obligations						6,487,642	XXX	6,554,840	8,497,570	6,663,058	(93,630)	17,000	82,109	38,261	XXX	XXX	XXX	17,682	81,408	XXX	XXX
1099999. Total - All Other Governments						6,487,642	XXX	6,554,840	8,497,570	6,663,058	(93,630)	17,000	82,109	38,261	XXX	XXX	XXX	17,682	81,408	XXX	XXX
U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																					
57582N H8 1	Massachusetts St GO Ref Ser C	SD	..		1.B FE	12,469,780	104.824	11,378,645	10,855,000	10,978,176		(129,475)			5.500	4.221	JD	49,752	597,025	01/24/2007.	12/01/2022.
57582N J2 2	Massachusetts St GO Ref Ser C	SD	..		1.B FE	11,613,000	114.815	11,481,530	10,000,000	10,362,799		(114,787)			5.500	4.165	JD	45,833	550,000	12/04/2007.	12/01/2024.
57582N XM 2	Massachusetts St GO Ref Ser B	SD	..		1.B FE	6,557,280	124.755	7,485,312	6,000,000	6,208,023		(32,058)			5.250	4.540	FA	131,250	315,000	06/15/2007.	08/01/2027.

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
57582P AE 0	Massachusetts St GO Ref Ser B				1.B FE	10,890,000	113.038	11,303,780	10,000,000	10,186,157		(59,752)			5.250	4.500	MS	175,000	525,000	06/21/2007.	09/01/2024.
605581 NF 0	Mississippi St GO Txbl Ref Ser A			1	1.C FE	10,000,000	97.337	9,733,740	10,000,000	10,000,000					1.482	1.482	MN	24,700	148,200	07/24/2020.	11/01/2030.
605581 NG 8	Mississippi St GO Txbl Ser A			1	1.C FE	10,000,000	97.837	9,783,710	10,000,000	10,000,000					1.632	1.632	MN	27,200	163,200	07/24/2020.	11/01/2031.
605581 NH 6	Mississippi St GO Txbl Ser A			1	1.C FE	8,750,000	97.918	8,567,834	8,750,000	8,750,000					1.732	1.732	MN	25,258	151,550	07/24/2020.	11/01/2032.
605581 NJ 2	Mississippi St GO Txbl Ser A			1	1.C FE	3,000,000	97.433	2,922,996	3,000,000	3,000,000					1.782	1.782	MN	8,910	53,460	07/24/2020.	11/01/2033.
70914P B6 8	Pennsylvania St GO First Ser				1.D FE	5,393,030	119.751	5,730,081	4,785,000	5,337,205		(55,824)			5.000	0.653	MS	70,446	119,625	06/30/2021.	09/15/2026.
70914P E7 3	Pennsylvania St GO Second Ser			2	1.D FE	44,520,800	114.606	45,842,320	40,000,000	42,263,121		(445,587)			4.000	2.710	MS	471,111	1,600,000	08/09/2016.	09/15/2031.
70914P E8 1	Pennsylvania St GO Second Ser			2	1.D FE	17,424,328	114.507	17,926,040	15,655,000	16,540,729		(174,392)			4.000	2.710	MS	184,381	626,200	08/10/2016.	09/15/2032.
882724 QM 2	Texas St GO Txbl-Ref-State of Tx Hwy Imp			2	1.A FE	2,925,000	105.929	3,098,432	2,925,000	2,925,000					2.884	2.884	AO	21,089	84,357	06/29/2020.	04/01/2033.
917542 QR 6	Utah St GO Bld Amer Bd Ser D			1	1.A FE	2,325,000	105.055	2,442,531	2,325,000	2,325,000					4.554	4.554	JJ	52,940	105,881	02/18/2013.	07/01/2024.
93974A 4V 3	Washington St GO Cap Apprec Ser C	@			1.B FE	860,460	99.553	1,991,058	2,000,000	1,868,726		87,442				4.850	N/A			10/20/2005.	06/01/2023.
1199999. U.S. States, Territories & Possessions - Issuer Obligations						146,728,678	XXX	149,688,009	136,295,000	140,744,936	0	(924,433)	0	0	XXX	XXX	XXX	1,287,870	5,039,498	XXX	XXX
1799999. Total - U.S. States, Territories & Possessions (Direct and Guaranteed)						146,728,678	XXX	149,688,009	136,295,000	140,744,936	0	(924,433)	0	0	XXX	XXX	XXX	1,287,870	5,039,498	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	668,572	100.000	635,000	635,000	635,000					5.000	4.470	JJ	15,875	31,750	08/08/2007.	01/01/2022.
114889 VF 2	Broward Cnty FL GO Ref Ser B			2	1.A FE	15,843,625	100.346	15,051,870	15,000,000	15,000,000					5.000	4.440	JJ	375,000	750,000	08/09/2007.	01/01/2023.
114889 VG 0	Broward Cnty FL GO Ref Ser B			2	1.A FE	21,830,624	100.345	20,445,375	20,375,000	20,375,000					5.000	4.299	JJ	509,375	1,018,750	08/09/2007.	01/01/2024.
164231 KQ 4	Cherokee Cnty GA Sch Sys GO Bld Amer Bd			1	1.B FE	3,000,000	115.640	3,469,206	3,000,000	3,000,000					5.870	5.870	FA	73,375	176,100	06/19/2009.	08/01/2028.
167501 2P 9	Chicago Ill Brd Ed Sch Ref GO Ser A				3.B FE	5,928,873	108.465	5,737,783	5,290,000	5,390,839		(49,401)			5.500	4.450	JD	24,246	290,950	08/07/2007.	12/01/2023.
167505 DC 7	Chicago Ill Brd Ed Sch Ref GO Ser A				3.A FE	14,936,523	104.280	14,494,851	13,900,000	14,068,805		(82,544)			5.250	4.580	JD	60,813	729,750	02/20/2008.	12/01/2023.
167505 ED 4	Chicago Ill Brd Ed Sch Ref GO Ser A MBIA				1.F FE	10,813,600	106.462	10,646,190	10,000,000	10,132,419		(64,807)			5.250	4.520	JD	43,750	525,000	03/11/2008.	12/01/2023.
167560 MQ 1	Chicago IL Met Wtr Rclm Dst GO Gtr Chica				1.C FE	5,529,000	104.331	5,216,545	5,000,000	5,040,823		(42,965)			5.000	4.081	JD	20,833	250,000	02/15/2007.	12/01/2022.
180848 FS 7	Clark Cnty NV GO Bld Amer Bd Ser A			1	1.B FE	5,269,150	150.503	7,525,130	5,000,000	5,208,222		(6,995)			6.754	6.343	JJ	168,850	337,700	01/26/2010.	07/01/2038.
186343 YS 2	Cleveland OH GO Ref Var Purp Ser C				1.E FE	2,295,632	113.367	2,312,695	2,040,000	2,095,665		(17,883)			5.250	4.230	MN	13,685	107,100	04/05/2007.	11/15/2024.
186343 YV 5	Cleveland OH GO Ref Var Purp Ser C				1.E FE	3,059,262	121.255	3,273,885	2,700,000	2,836,092		(20,006)			5.250	4.270	MN	18,113	141,750	04/05/2007.	11/15/2027.
207515 GF 8	Conneaut PA SD GO Ser B				1.F FE	1,950,501	103.830	1,863,745	1,795,000	1,806,155		(12,930)			5.000	4.230	MN	14,958	89,750	04/12/2007.	11/01/2022.
207515 GG 6	Conneaut PA SD GO Ser B				1.F FE	5,277,536	110.840	5,364,656	4,840,000	4,934,494		(30,781)			5.000	4.260	MN	40,333	242,000	04/12/2007.	11/01/2024.
207515 GH 4	Conneaut PA SD GO Ser B				1.F FE	6,675,535	117.940	7,194,358	6,100,000	6,289,724		(34,658)			5.000	4.280	MN	50,833	305,000	04/12/2007.	11/01/2026.
213185 KL 4	Cook Cnty IL GO Ref - Ser A			1	1.E FE	3,300,550	119.082	3,274,752	2,750,000	3,119,814		(35,456)			5.000	3.243	MN	17,569	137,500	06/15/2016.	11/15/2030.
213185 KM 2	Cook Cnty IL GO Ref - Ser A			1	1.E FE	2,985,600	118.998	2,974,945	2,500,000	2,840,117		(28,613)			5.000	3.368	MN	15,972	125,000	06/15/2016.	11/15/2031.
251129 Y9 7	Detroit Mich City Sch GO Ref Sch Bldg &				1.C FE	9,950,556	126.801	12,413,857	9,790,000	9,863,325		(8,888)			5.250	5.110	MN	85,663	513,975	01/29/2010.	05/01/2028.
251129 Z3 9	Detroit Mich City Sch GO Ref Sch Bldg &				1.C FE	7,882,950	132.663	9,949,755	7,500,000	7,693,226		(17,065)			5.250	4.870	MN	65,625	393,750	03/05/2008.	05/01/2030.
295173 KT 4	Erie Cnty PA GO Ser A				1.C FE	2,030,509	108.339	2,134,272	1,970,000	2,002,822		(18,625)			5.500	4.449	MS	36,117	108,350	06/29/2020.	09/01/2023.
303820 4M 3	Fairfax Cnty VA GO Ref Pub Imp Bld Amer			1	1.A FE	2,999,850	119.320	3,579,594	3,000,000	2,999,928		11			5.100	5.100	AO	38,250	153,000	02/18/2013.	10/01/2027.
38134L BQ 4	Golden West Sch Fng Auth CA GO Ref Bever				1.B FE	7,845,688	102.856	7,117,628	6,920,000	6,968,607		(80,716)			5.250	4.020	FA	151,375	363,300	02/14/2008.	08/01/2022.
442331 3G 7	Houston TX GO Txbl			2	1.D FE	5,000,000	111.893	5,594,650	5,000,000	5,000,000					3.845	1.735	MS	64,083	96,125	06/30/2021.	03/01/2031.
442331 3H 5	Houston TX GO Txbl			2	1.D FE	5,000,000	112.187	5,609,345	5,000,000	5,000,000					3.925	1.815	MS	65,417	98,125	06/30/2021.	03/01/2032.
512804 RA 5	Lakota OH Loc Sch Dist GO Ref Ser A				1.B FE	3,509,258	104.580	3,294,270	3,150,000	3,176,545		(27,882)			5.250	4.300	JD	13,781	165,375	10/24/2005.	12/01/2022.
592112 DR 4	Met Govt Nashville & D Cnty GO Bld Amer			1	1.C FE	7,500,000	128.323	9,624,225	7,500,000	7,500,000					5.707	5.707	JJ	214,013	428,025	06/04/2010.	07/01/2034.
659154 2T 4	North East ISD TX GO Ref				1.A FE	2,250,800	105.278	2,105,550	2,000,000	2,022,860		(20,211)			5.250	4.160	FA	43,750	105,000	03/29/2007.	02/01/2023.

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	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/Adjusted Carrying Value	12 Unrealized Valuation Increase (Decrease)	13 Current Year's (Amortization) / Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
659154 2W 7	North East ISD TX GO Ref	SD..	..		1.A FE	10,303,380	118.579	10,672,101	9,000,000	9,373,615		(82,404)			5.250	4.134	FA	196,875	472,500	11/20/2007.	02/01/2026.
659154 3E 6	North East ISD TX GO Ref	SD..	..		1.A FE	4,362,231	144.788	5,559,859	3,840,000	4,149,912		(19,144)			5.250	4.382	FA	84,000	201,600	08/13/2007.	02/01/2034.
669096 MX 4	Norwalk La Mirada CA USD GO Cap Apprec B	@....	..		1.E FE	2,160,935	96.005	2,784,142	2,900,000	2,323,973		109,608				4.890	N/A			06/29/2020.	08/01/2026.
681712 PP 4	Omaha NE GO Ref Omaha Conv Ctr Arena	SD..	..		1.C FE	6,837,662	115.418	6,555,754	5,680,000	6,004,012		(92,915)			5.250	3.380	AO	74,550	298,200	07/30/2014.	04/01/2025.
681712 PQ 2	Omaha NE GO Ref Omaha Conv Ctr Arena		..		1.C FE	3,924,743	119.524	4,183,347	3,500,000	3,666,550		(35,297)			5.250	4.020	AO	45,938	183,750	07/30/2014.	04/01/2026.
681712 PR 0	Omaha NE GO Ref Omaha Conv Ctr Arena		..		1.C FE	11,291,193	123.229	12,606,347	10,230,000	10,706,657		(79,524)			5.250	4.250	AO	134,269	537,075	07/30/2014.	04/01/2027.
717883 FC 1	Philadelphia PA Sch Dist GO Ref Ser A FS		..	1	1.E FE	12,642,360	121.287	14,554,380	12,000,000	12,240,104		(35,468)			5.000	4.579	JD	50,000	600,000	02/13/2008.	06/01/2027.
717883 FK 3	Philadelphia PA Sch Dist GO Ref Ser A FS		..	1	1.E FE	5,103,726	118.158	5,907,895	5,000,000	5,094,262		(9,464)			5.000	0.650	JD	20,833	125,000	06/30/2021.	06/01/2026.
742327 CD 9	Princeton OH City Sch Dist GO Ref Sch Im	SD..	..		2.B FE	10,689,400	129.558	12,955,790	10,000,000	10,359,902		(31,763)			5.250	4.750	JD	43,750	525,000	03/11/2008.	12/01/2030.
752147 EF 1	Rancho Santiago CA GO Cmnty College Dist		..		1.C FE	2,253,540	103.378	2,067,566	2,000,000	2,013,567		(19,804)			5.250	4.200	MS	35,000	105,000	08/04/2005.	09/01/2022.
758449 SF 0	Reedy Creek Impt Dist FL GO Txbl Ref Ser		..		1.D FE	2,620,000	101.211	2,651,715	2,620,000	2,620,000					2.497	2.497	JD	5,452	65,421	02/05/2020.	06/01/2034.
797355 WJ 9	San Diego CA Uni Sch Dist GO Ref 1998 Se	SD..	..		1.C FE	5,769,600	117.575	5,878,760	5,000,000	5,202,928		(52,713)			5.500	4.240	JJ	137,500	275,000	02/04/2008.	07/01/2025.
797355 WK 6	San Diego CA Uni Sch Dist GO Ref 1998 Se	SD..	..		1.C FE	15,188,904	121.859	17,060,232	14,000,000	14,361,106		(73,782)			5.500	3.410	JJ	385,000	660,000	06/30/2021.	07/01/2026.
797355 YY 4	San Diego CA Uni Sch Dist GO Ref 1998 Se	SD..	..		1.C FE	10,695,922	127.757	12,775,670	10,000,000	10,411,086		(39,394)			5.250	2.655	JJ	262,500	393,750	06/30/2021.	07/01/2028.
797355 ZF 4	San Diego CA Uni Sch Dist GO Ref 1998 Se	SD..	..		1.C FE	10,218,305	127.757	12,136,887	9,500,000	9,802,589		(39,042)			5.250	4.676	JJ	249,375	498,750	02/27/2008.	07/01/2028.
832432 AR 9	Smithsonian Institution GO		..		1.A FE	3,500,000	96.897	3,391,392	3,500,000	3,500,000					2.017	2.017	MS	23,532	70,595	06/11/2020.	09/01/2032.
832432 AS 7	Smithsonian Institution GO		..		1.A FE	4,500,000	96.336	4,335,138	4,500,000	4,500,000					2.067	2.067	MS	31,005	93,015	06/11/2020.	09/01/2033.
832432 AT 5	Smithsonian Institution GO		..		1.A FE	3,500,000	95.834	3,354,183	3,500,000	3,500,000					2.117	2.117	MS	24,698	74,145	06/11/2020.	09/01/2034.
840071 AT 1	South San Francisco CA GO Uni Sch Dist S		..		1.B FE	2,227,802	108.321	2,361,393	2,180,000	2,217,305		(10,497)			5.250	0.173	MS	33,699	57,225	06/30/2021.	09/15/2023.
85022K DX 5	Springboro OH Cmnty SD City GO Ref		..		1.D FE	3,964,993	113.341	3,915,914	3,455,000	3,565,883		(35,147)			5.250	4.071	JD	15,116	181,388	03/19/2007.	12/01/2024.
85022K DY 3	Springboro OH Cmnty SD City GO Ref		..		1.D FE	4,578,405	117.287	4,662,174	3,975,000	4,141,550		(38,493)			5.250	4.081	JD	17,391	208,688	03/19/2007.	12/01/2025.
1899999. U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations						299,667,295	XXX	321,274,771	279,135,000	284,755,483	0	(1,185,658)	0	0	XXX	XXX	XXX	4,112,137	13,309,227	XXX	XXX
2499999. Total - U.S. Political Subdivisions of States, Territories & Possessions						299,667,295	XXX	321,274,771	279,135,000	284,755,483	0	(1,185,658)	0	0	XXX	XXX	XXX	4,112,137	13,309,227	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																					
010268 AX 8	Alabama Fed Aid HW Fin AuthRev Ser A		..	2	1.B FE	5,545,782	119.939	5,996,970	5,000,000	5,395,829		(52,166)			5.000	1.566	MS	83,333	166,625	06/30/2021.	09/01/2033.
010268 AY 6	Alabama Fed Aid HW Fin AuthRev Ser A		..	2	1.B FE	5,529,987	119.939	5,996,970	5,000,000	5,384,607		(50,613)			5.000	1.592	MS	83,333	166,625	06/30/2021.	09/01/2034.
010268 BA 7	Alabama Fed Aid HW Fin AuthRev Spl Oblig		..	2	1.B FE	8,262,015	119.942	8,995,680	7,500,000	8,053,349		(72,685)			5.000	1.650	MS	125,000	250,000	06/30/2021.	09/01/2036.
010604 CC 8	Alabama St Port Auth Rev AMT Ref Docs Se		..	2	2.A FE	3,407,584	121.493	3,839,182	3,160,000	3,389,672		(17,912)			5.000	1.521	AO	39,500	79,000	06/30/2021.	10/01/2030.
02765U GC 2	American Mun Pwr Ohio Inc Rev Ref Ser A		..	2	1.F FE	11,383,800	109.586	10,958,570	10,000,000	10,360,148		(149,843)			5.000	3.230	FA	188,889	500,000	12/22/2014.	02/15/2029.
02765U MB 7	American Mun Pwr Ohio Inc Rev Comb Hydro		..	2	1.F FE	1,582,894	112.970	1,694,544	1,500,000	1,574,401		(8,493)			4.000	1.093	FA	22,667	30,000	06/30/2021.	02/15/2031.
04048R DT 0	Arizona Brd Regents AZ St Rev Bld Amer B		..	1	1.C FE	1,340,000	139.962	1,875,489	1,340,000	1,340,000					6.304	6.304	JJ	42,237	84,474	03/31/2010.	07/01/2039.
047870 MW 7	Atlanta GA Wtr & Wstwtr Rev Ref		..	2	1.C FE	2,356,860	114.715	2,294,300	2,000,000	2,129,170		(36,386)			5.000	2.950	MN	16,667	100,000	02/26/2015.	11/01/2028.
047870 MX 5	Atlanta GA Wtr & Wstwtr Rev Ref		..	2	1.C FE	5,863,450	114.640	5,732,005	5,000,000	5,313,129		(88,092)			5.000	3.010	MN	41,667	250,000	02/26/2015.	11/01/2029.
047870 MY 3	Atlanta GA Wtr & Wstwtr Rev Ref		..	2	1.C FE	1,750,470	114.560	1,718,400	1,500,000	1,591,005		(25,569)			5.000	3.070	MN	12,500	75,000	02/26/2015.	11/01/2030.
08527N GY 6	Bernalillo Cnty NM Rev Gross Tax Rcpts R		..		1.B FE	2,038,378	108.547	2,170,940	2,000,000	2,030,174		(8,203)			5.250	0.247	AO	26,250	52,500	06/30/2021.	10/01/2023.
08527N GZ 3	Bernalillo Cnty NM Rev Gross Tax Rcpts R		..		1.B FE	3,693,257	113.157	4,073,666	3,600,000	3,679,794		(13,463)			5.250	0.358	AO	47,250	94,500	06/30/2021.	10/01/2024.
091096 KU 0	Birmingham AL Wtrwks Brd Rev Ref Sen Ser		..	2	1.C FE	3,557,086	116.204	3,648,812	3,140,000	3,356,934		(40,221)			4.000	2.521	JJ	62,800	125,600	08/24/2016.	01/01/2034.
091096 LM 7	Birmingham AL Wtrwks Brd Rev Ref Sub Ser		..	2	1.D FE	12,979,443	116.204	13,473,877	11,595,000	12,317,490		(133,389)			4.000	2.661	JJ	231,900	463,800	08/24/2016.	01/01/2034.
091096 NL 7	Birmingham AL Wtrwks Brd Rev Txbl-Ref-Sr		..	2	1.C FE	5,000,000	106.593	5,329,625	5,000,000	5,000,000					2.901	2.901	JJ	72,525	145,050	11/06/2019.	01/01/2031.

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
091096 NN 3	Birmingham AL Wtrwks Brd Rev Txbl-Ref-Sr			2	1.C FE	3,325,000	106.357	3,536,357	3,325,000	3,325,000					3.091	3.091	JJ	51,388	102,776	06/29/2020.	01/01/2033.
114894 WC 8	Broward Cnty FL Arpt Sys Rev Amt-Ser A			2	1.F FE	4,525,680	114.944	4,597,744	4,000,000	4,220,319		(54,229)			5.000	3.421	AO	50,000	200,000	10/30/2015.	10/01/2031.
114894 WE 4	Broward Cnty FL Arpt Sys Rev Amt-Ser A			2	1.F FE	2,241,480	114.708	2,294,154	2,000,000	2,101,540		(24,922)			5.000	3.541	AO	25,000	100,000	10/30/2015.	10/01/2033.
13068L YZ 2	California St Pub Wks Brd Rev Ref-Variou			2	1.D FE	5,300,588	115.192	5,759,605	5,000,000	5,274,118		(26,471)			4.000	0.885	MN	33,333	100,000	06/30/2021.	11/01/2032.
160853 VC 8	Charlotte-Mecklenburg Hosp Rev Txbl-Atri			1	1.D FE	7,500,000	108.409	8,130,653	7,500,000	7,500,000					3.204	3.204	JJ	142,845		05/21/2021.	01/15/2051.
164243 HS 9	Cherokee Cnty GA Auth Rev Wtr & Swr Ref				1.B FE	2,301,851	104.700	2,350,511	2,245,000	2,288,674		(13,177)			5.500	3.130	FA	51,448	61,738	06/30/2021.	08/01/2023.
167562 NV 5	Chicago IL Midway Arpt Rev AMT Ref 2nd L			2	1.G FE	8,405,512	108.034	8,405,014	7,780,000	7,952,152		(81,288)			5.000	3.840	JJ	194,500	389,000	11/05/2015.	01/01/2032.
167562 QK 6	Chicago IL Midway Arpt Rev Amt Ref Ser A			2	1.F FE	3,104,922	111.089	3,332,667	3,000,000	3,093,930		(10,992)			4.000	1.443	JJ	60,000	60,000	06/30/2021.	01/01/2032.
167562 QL 4	Chicago IL Midway Arpt Rev Amt Ref Ser A			2	1.F FE	3,614,977	111.261	3,894,146	3,500,000	3,602,944		(12,033)			4.000	1.442	JJ	70,000	70,000	06/30/2021.	01/01/2033.
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 E9 9	Chicago IL O'Hare Int Arpt Rev Amt-Gen-S			2	1.F FE	1,714,545	119.143	1,787,139	1,500,000	1,620,959		(21,945)			5.000	3.240	JJ	37,500	75,000	06/21/2017.	01/01/2033.
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.
167593 F3 1	Chicago IL O'Hare Int Arpt Rev Amt-Gen-S			2	1.F FE	1,700,100	118.928	1,783,923	1,500,000	1,613,069		(20,446)			5.000	3.350	JJ	37,500	75,000	06/21/2017.	01/01/2035.
167593 QH 8	Chicago IL O'Hare Int Arpt Rev Ref-AMT-A			2	1.F FE	5,618,550	112.830	5,641,500	5,000,000	5,224,776		(69,998)			5.000	3.411	JJ	125,000	250,000	11/12/2015.	01/01/2027.
167593 UW 0	Chicago IL O'Hare Int Arpt Rev Ref Gen S			2	1.F FE	5,309,920	116.391	5,819,535	5,000,000	5,277,672		(32,248)			5.000	0.863	JJ	125,000	125,000	06/30/2021.	01/01/2033.
167593 WK 4	Chicago IL O'Hare Int Arpt Rev Sr Lien S			2	1.F FE	7,762,440	121.163	8,481,396	7,000,000	7,418,917		(68,960)			5.250	3.920	JJ	183,750	183,750	12/01/2016.	01/01/2033.
167593 WL 2	Chicago IL O'Hare Int Arpt Rev Sr Lien S			2	1.F FE	5,347,530	121.058	6,052,880	5,000,000	5,289,978		(31,202)			5.250	1.482	JJ	131,250	157,500	06/30/2021.	01/01/2034.
16772P CQ 7	Chicago IL Transit Auth Rev Txbl-Ref-Ser			1	1.C FE	3,750,000	106.022	3,975,806	3,750,000	3,750,000					3.052	3.052	JD	9,538	114,450	08/28/2020.	12/01/2029.
18085P MT 8	Clark Cnty NV Airport Rev Bld Amer Bd Se			1	1.E FE	17,250,000	158.304	27,307,423	17,250,000	17,250,000					6.820	6.820	JJ	588,225	1,176,450	02/10/2010.	07/01/2045.
20774L 7X 7	Connecticut St HI & Ed Fac Rev Auth Loom				1.E FE	2,046,013	107.144	1,960,741	1,830,000	1,855,234		(15,952)			5.250	4.291	JJ	48,038	96,075	10/19/2005.	07/01/2023.
20774L 7Y 5	Connecticut St HI & Ed Fac Rev Auth Loom				1.E FE	2,158,338	111.656	2,154,959	1,930,000	1,972,060		(15,605)			5.250	4.321	JJ	50,663	101,325	10/19/2005.	07/01/2024.
20774L 8A 6	Connecticut St HI & Ed Fac Rev Auth Loom				1.E FE	1,229,217	119.588	1,315,469	1,100,000	1,138,662		(7,615)			5.250	4.381	JJ	28,875	57,750	10/19/2005.	07/01/2026.
235036 6W 5	Dallas-Ft Worth Intl Arpt Rev Txbl Ref S			1	1.E FE	10,000,000	102.673	10,267,320	10,000,000	10,000,000					2.696	2.696	MN	44,933	269,600	07/31/2020.	11/01/2034.
235241 FA 9	Dallas TX Area Rapid Tr Rev Sr Lien			1	1.C FE	19,556,933	137.615	23,566,586	17,125,000	18,454,808		(105,696)			5.250	4.281	JD	74,922	899,063	05/21/2010.	12/01/2031.
235241 FC 5	Dallas TX Area Rapid Tr Rev Ref Sr Lien			1	1.C FE	5,788,446	140.482	7,241,842	5,155,000	5,536,165		(26,715)			5.250	4.390	JD	22,553	270,638	02/24/2010.	12/01/2032.
235241 VS 2	Dallas TX Area Rapid Tr Rev Txbl Ref			1	1.C FE	5,000,000	101.588	5,079,420	5,000,000	5,000,000					2.478	2.478	JD	10,325	128,374	10/30/2020.	12/01/2034.
246579 ER 3	Delaware Valley PA FinAuth Rev Regl Loc				1.E FE	16,344,367	129.252	17,966,070	13,900,000	14,897,167		(128,881)			5.500	4.239	FA	318,542	764,500	12/11/2007.	08/01/2028.
251237 3N 1	Detroit MI Sewer Disp Rev 2nd Lien B FSA				1.F FE	16,444,200	122.615	18,392,235	15,000,000	15,683,643		(68,752)			5.500	4.770	JJ	412,500	412,500	06/05/2008.	07/01/2029.
251237 C3 5	Detroit MI Sewer Disp Rev Ref Sr Lien Se				1.E FE	5,420,277	107.114	5,178,952	4,835,000	4,906,652		(45,334)			5.250	4.220	JJ	126,919	253,838	01/30/2007.	07/01/2023.
3133EJ A9 0	Federal Farm Credit Bk Nt				1.A FE	11,686,755	113.916	12,245,959	10,750,000	11,497,648		(75,615)			3.470	2.574	MS	104,654	373,025	06/12/2019.	09/20/2030.
365418 BX 9	Garden St Preservation Tr Rev Open Space				1.F FE	38,331,466	122.765	42,844,915	34,900,000	37,464,436		(189,491)			5.750	2.977	MN	334,458	1,290,875	06/30/2021.	11/01/2028.
39081H AL 6	Great Lakes MI Wtr Auth Swr Ref 2nd Lien			2	1.F FE	5,663,700	118.558	5,927,890	5,000,000	5,382,993		(78,016)			5.000	3.161	JJ	125,000	250,000	03/28/2018.	07/01/2030.
39081H AM 4	Great Lakes MI Wtr Auth Swr Ref 2nd Lien			2	1.F FE	16,855,022	118.451	17,613,649	14,870,000	16,034,144		(201,728)			5.000	2.425	JJ	371,750	631,000	06/30/2021.	07/01/2031.
39081H CQ 3	Great Lakes MI Wtr Auth Swr Txbl Ref Ser			1	1.E FE	3,000,000	100.056	3,001,686	3,000,000	3,000,000					2.365	2.365	JJ	35,475	73,906	06/05/2020.	07/01/2032.
407287 MG 3	Hamilton Cnty OH Sales Tax Rev Ref Ser A			2	1.D FE	4,789,580	114.920	4,884,087	4,250,000	4,526,731		(52,165)			4.000	2.581	JD	14,167	170,000	08/04/2016.	12/01/2032.
413890 DC 5	HarrisCnty-HoustonTXSports Rev Sr Lien R			2	2.B FE	5,907,399	113.262	6,314,345	5,575,000	5,859,965		(47,434)			5.000	1.318	MN	35,618	139,375	06/30/2021.	11/15/2028.
432275 AN 5	Hillsborough Cnty Fl Aviation Txbl Tampa			2	1.G FE	8,953,660	106.887	9,422,107	8,815,000	8,874,753		(14,320)			4.751	4.552	AO	104,700	418,801	10/01/2015.	10/01/2030.
442349 ES 1	Houston TX Arpt Sys Rev Txbl Ref Ser C				1.F FE	1,992,000	100.074	1,993,464	1,992,000	1,992,000					2.285	2.285	JJ	22,759	31,736	09/18/2020.	07/01/2030.
442349 ET 9	Houston TX Arpt Sys Rev Txbl Ref Ser C			2	1.F FE	1,426,000	100.226	1,429,216	1,426,000	1,426,000					2.385	2.385	JJ	17,005	23,713	09/18/2020.	07/01/2031.

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
452252	KQ	1	Illinois St Toll Hwy Auth Rev Ser A			2	1.D FE	12,101,100	114.321	12,575,288	11,000,000	11,435,812		(105,928)			5.000	3.781	JJ	275,000	275,000	07/10/2015.	01/01/2036.
45470R	CX	2	Indiana St Fin Auth Hwy Rev Ref Ser C				1.B FE	13,215,000	126.882	12,688,230	10,000,000	11,974,325		(243,538)			5.000	2.110	JD	41,667	500,000	07/27/2016.	06/01/2029.
45506D	TH	8	Indiana St Fin Auth Rev Ref Stadium Proj			2	1.B FE	5,866,350	116.188	5,809,380	5,000,000	5,337,276		(87,384)			5.250	3.241	FA	109,375	262,500	05/08/2015.	02/01/2029.
45506D	TJ	4	Indiana St Fin Auth Rev Ref Stadium Proj			2	1.B FE	5,938,249	116.100	5,909,495	5,090,000	5,420,919		(85,600)			5.250	3.311	FA	111,344	267,225	05/08/2015.	02/01/2030.
45528S	VG	8	Indianapolis IN Pub Impt Rev Bd Wtrwks P			1	1.D FE	3,079,841	100.000	2,920,000	2,920,000	2,920,000		(15,007)			5.250	4.718	JJ	76,650	153,300	08/21/2007.	01/01/2022.
45528S	VM	5	Indianapolis IN Pub Impt Rev Bd Wtrwks P			1	1.D FE	4,642,516	111.995	4,507,807	4,025,000	4,142,715		(43,911)			5.250	4.009	JJ	105,656	211,313	03/07/2007.	07/01/2024.
45528U	RS	2	Indianapolis IN Pub Impt Rev AMT Arpt Au			2	1.F FE	2,275,500	112.766	2,255,318	2,000,000	2,098,619		(30,803)			5.000	3.261	JJ	50,000	100,000	08/28/2015.	01/01/2027.
45528U	RT	0	Indianapolis IN Pub Impt Rev AMT Arpt Au			2	1.F FE	9,268,461	112.683	9,262,518	8,220,000	8,596,584		(117,342)			5.000	3.381	JJ	205,500	411,000	08/28/2015.	01/01/2028.
47770V	BQ	2	JobsOH Beverage System Rev Stwd Liq Prof			1	1.D FE	4,000,000	100.960	4,038,396	4,000,000	4,000,000					2.833	2.405	JJ	56,660	56,660	06/30/2021.	01/01/2038.
485429	Z3	1	Kansas St Dev Fin Auth Rev Txbl Ser H			1	1.E FE	20,000,000	112.972	22,594,480	20,000,000	20,000,000					4.191	4.191	AO	176,953	838,200	08/13/2015.	04/15/2028.
544435	4H	0	Los Angeles CA Dep of Arpts AMT-Senior R			2	1.C FE	1,166,310	113.876	1,138,758	1,000,000	1,060,641		(15,584)			5.000	3.091	MN	6,389	50,000	02/06/2015.	05/15/2033.
544435	4J	6	Los Angeles CA Dep of Arpts AMT-Senior R			2	1.C FE	1,162,500	113.787	1,137,873	1,000,000	1,059,325		(15,233)			5.000	3.131	MN	6,389	50,000	02/06/2015.	05/15/2034.
544435	4K	3	Los Angeles CA Dep of Arpts AMT-Senior R			2	1.C FE	2,114,282	112.870	2,257,402	2,000,000	2,100,211		(14,072)			4.750	1.220	MN	12,139	47,500	06/30/2021.	05/15/2035.
544445	BY	4	Los Angeles CA Dep of Arpt Rev Amt Sub L			2	1.D FE	1,104,523	117.158	1,171,579	1,000,000	1,059,851		(12,465)			5.000	3.510	MN	6,389	50,000	03/28/2018.	05/15/2034.
546475	TX	2	Louisiana St Gas&Fuels Tax Rev Ser A2				1.D FE	2,500,000	100.032	2,500,788	2,500,000	2,500,000					2.128	2.128	MN	8,867	53,200	08/21/2020.	05/01/2034.
546475	TY	0	Louisiana St Gas&Fuels Tax Rev Txbl Ref				1.D FE	7,835,000	100.090	7,842,083	7,835,000	7,835,000					2.178	2.178	MN	28,441	170,646	08/21/2020.	05/01/2035.
54659L	BS	2	LouisvilleJeffersn Cnty KY Rev Medical			2	1.F FE	27,492,250	112.722	28,180,575	25,000,000	26,255,822		(243,675)			4.000	2.861	AO	250,000	1,000,000	07/13/2016.	10/01/2034.
548100	3N	4	Lower Colo Riv Auth TX Rev Jr Lien Seven			2	1.F FE	2,935,692	116.709	3,203,654	2,745,000	2,826,274		(11,688)			4.750	4.187	JJ	65,194	130,388	07/30/2014.	01/01/2028.
57429L	AL	0	Maryland St Trans Auth Rev Ltd Oblg Txbl			1	1.G FE	270,000	103.139	278,474	270,000	270,000					6.480	6.480	JJ	8,748	17,496	02/18/2013.	07/01/2022.
575577	HX	2	Massachusetts Bay Tr Auth Rev Assmt Ser				1.B FE	4,277,858	134.215	5,368,592	4,000,000	4,264,998		(12,860)			5.250	1.036	JJ	105,000	105,000	06/30/2021.	07/01/2030.
575579	HG	5	Massachusetts Bay Tr Auth Rev Trans Sale				1.C FE	10,305,600	128.950	12,894,990	10,000,000	10,141,836		(15,397)			5.000	4.773	JJ	250,000	500,000	08/21/2007.	07/01/2029.
575579	KU	0	Massachusetts Bay Tr Auth Rev Sr Ser B				1.C FE	5,786,900	107.716	5,385,790	5,000,000	5,099,374		(62,951)			5.500	4.120	JJ	137,500	275,000	12/04/2007.	07/01/2023.
575579	KX	4	Massachusetts Bay Tr Auth Rev SR Ser B				1.C FE	3,877,719	121.501	4,453,015	3,665,000	3,829,493		(32,390)			5.500	4.390	JJ	100,788	201,575	06/29/2020.	07/01/2026.
575579	LH	8	Massachusetts Bay Tr Auth Rev Sr Ser A				1.C FE	9,821,880	127.575	11,481,777	9,000,000	9,342,596		(44,342)			5.250	4.567	JJ	236,250	472,500	08/08/2007.	07/01/2028.
576000	XN	8	Massachusetts St Sch Bldg Rev Txbl-Ref-S			2	1.C FE	7,560,500	104.394	7,892,731	7,560,500	7,560,500					3.066	3.066	AO	48,937	231,805	11/07/2019.	10/15/2033.
576000	XP	3	Massachusetts St Sch Bldg Rev Txbl-Ref-S			2	1.C FE	4,849,550	104.529	5,069,162	4,849,550	4,849,550					3.166	3.166	AO	32,413	153,537	11/07/2019.	10/15/2034.
576002	DJ	5	Massachusetts St Spl Oblig Rev Ref				1.B FE	8,653,920	114.717	9,177,344	8,000,000	8,158,351		(47,986)			5.500	4.784	JJ	220,000	440,000	04/04/2008.	01/01/2025.
576049	V5	6	Massachusetts St Wr Rs Aut Rev Ref Gen S				1.B FE	15,527,400	112.462	15,744,666	14,000,000	14,311,634		(111,665)			5.250	4.330	FA	306,250	735,000	09/25/2007.	08/01/2024.
57604P	B2	9	Massachusetts St Wtr Poll Rev Ref Pool P				1.A FE	9,360,523	112.441	9,602,487	8,540,000	8,707,087		(55,497)			5.250	4.440	FA	186,813	448,350	07/12/2007.	08/01/2024.
57604P	B5	2	Massachusetts St Wtr Poll Rev Ref Pool P				1.A FE	5,099,865	115.970	5,798,485	5,000,000	5,088,704		(11,162)			5.000	0.405	FA	104,167	125,000	06/30/2021.	08/01/2025.
57604P	YM	0	Massachusetts St Wtr Poll Rev Abatement				1.A FE	11,207,622	102.857	10,316,587	10,030,000	10,086,670		(93,938)			5.250	4.259	FA	219,406	526,575	10/19/2005.	08/01/2022.
590545	XH	7	Mesa AZ Util Sys Rev Preref				1.C FE	507,465	108.816	489,673	450,000	465,127		(9,606)			6.250	3.920	JJ	14,063	28,125	04/06/2017.	07/01/2023.
590545	XJ	3	Mesa AZ Util Sys Rev Preref				1.C FE	515,105	114.478	515,153	450,000	474,607		(9,191)			6.250	3.932	JJ	14,063	28,125	04/06/2017.	07/01/2024.
590545	XK	0	Mesa AZ Util Sys Rev Preref				1.C FE	907,621	119.818	940,574	785,000	842,058		(14,900)			6.250	4.004	JJ	24,531	49,063	04/06/2017.	07/01/2025.
590545	XL	8	Mesa AZ Util Sys Rev Unref				1.C FE	2,293,116	108.588	2,226,058	2,050,000	2,114,224		(40,706)			6.250	4.076	JJ	64,063	128,125	04/06/2017.	07/01/2023.
590545	XM	6	Mesa AZ Util Sys Rev Unref				1.C FE	2,323,709	114.113	2,339,312	2,050,000	2,153,831		(38,672)			6.250	4.098	JJ	64,063	128,125	04/06/2017.	07/01/2024.
590545	XN	4	Mesa AZ Util Sys Rev Unref				1.C FE	2,541,847	119.316	2,642,856	2,215,000	2,367,467		(39,714)			6.250	4.118	JJ	69,219	138,438	04/06/2017.	07/01/2025.
591745	G6	5	Metro Atlanta RTA GA Rev Sales Tax Ref S			1	1.B FE	10,666,900	135.410	13,541,000	10,000,000	10,384,457		(25,588)			5.250	4.780	JJ	262,500	262,500	06/20/2008.	07/01/2032.
592098	E9	4	Nashville & D Cnty TN Rev Wtr & Swr Ref				1.F FE	2,202,680	100.000	2,000,000	2,000,000	2,000,000		(18,965)			5.250	4.271	JJ	52,500	105,000	02/25/2008.	01/01/2022.
592247	W3	0	Metropolitan P&E IL St Tax Rev Ser 2002-				3.A FE	4,369,372	105.007	4,090,011	3,895,000	3,972,880		(37,379)			5.500	4.420	JD	9,521	214,225	02/21/2008.	12/15/2023.

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
592481 CA 1	Metropolitan St Louis MO Rev Bld Amer Bd			1	1.B FE	10,316,500	146.079	14,607,870	10,000,000	10,242,834		(8,105)			5.856	5.635	MN	97,600	585,600	01/22/2010.	05/01/2039.
59259R WP 5	Metropolitan Trans Auth NY Rev Ser B				1.G FE	10,821,500	108.760	10,875,990	10,000,000	10,131,229		(65,845)			5.250	4.510	MN	67,083	525,000	04/10/2008.	11/15/2023.
59259Y CA 5	Metropolitan Trans Auth NY Rev Bld Amer			1	1.G FE	20,000,000	126.057	25,211,440	20,000,000	20,000,000					6.548	6.548	MN	167,338	1,309,600	02/05/2010.	11/15/2031.
592643 AT 7	Metropolitan Washington DC Rev Cap App 2	@			1.G FE	3,590,300	96.524	9,652,430	10,000,000	7,881,580		449,485				6.450	N/A			08/06/2009.	10/01/2025.
592643 AU 4	Metropolitan Washington DC Rev Cap App 2	@			1.G FE	5,354,100	94.745	7,143,735	7,540,000	5,532,457		178,357				0.955	N/A			06/30/2021.	10/01/2026.
592643 BN 9	Metropolitan Washington DC Rev Bld Amer			1	2.B FE	12,000,000	173.604	20,832,468	12,000,000	12,000,000					8.000	8.000	AO	240,000	960,000	05/18/2010.	10/01/2047.
592647 CY 5	Met Wash DC Airpts Auth Rev AMT Ref Ser			1	1.D FE	18,366,900	118.574	17,786,130	15,000,000	17,332,702		(201,729)			5.000	3.136	AO	187,500	750,000	06/15/2016.	10/01/2031.
592647 CZ 2	Met Wash DC Airpts Auth Rev AMT Ref Ser			1	1.D FE	9,511,398	118.447	9,238,897	7,800,000	9,029,538		(94,210)			5.000	3.250	AO	97,500	390,000	06/15/2016.	10/01/2032.
592647 DB 4	Met Wash DC Airpts Auth Rev AMT Ref Ser			1	1.D FE	8,759,200	112.045	8,963,608	8,000,000	8,588,950		(33,304)			4.000	3.328	AO	80,000	320,000	06/15/2016.	10/01/2035.
59447T CL 5	Michigan St Fin Auth Rev Ref			2	1.F FE	3,998,024	113.343	4,233,354	3,735,000	3,921,383		(51,343)			5.000	3.419	MN	23,863	186,750	06/29/2020.	11/15/2031.
59447T FF 5	Michigan St Fin Auth Rev Detroit Wtr & S			2	1.F FE	2,214,220	114.601	2,292,018	2,000,000	2,087,296		(22,973)			5.000	3.660	JJ	50,000	100,000	12/03/2015.	07/01/2034.
59447T ME 0	Michigan St Fin Auth Rev Ref Henry Ford			2	1.F FE	10,026,829	120.351	10,711,212	8,900,000	9,501,116		(103,234)			5.000	3.480	MN	56,861	445,000	12/07/2016.	11/15/2029.
594612 DH 3	Michigan St Crossover Refund Ref-Gans				1.F FE	6,348,100	117.795	5,889,730	5,000,000	5,620,864		(140,623)			5.000	1.910	MS	73,611	250,000	07/20/2016.	03/15/2026.
594612 DJ 9	Michigan St Crossover Refund Rev Bds				1.F FE	7,664,220	120.985	7,259,070	6,000,000	6,862,645		(155,530)			5.000	2.070	MS	88,333	300,000	07/14/2016.	03/15/2027.
594615 BG 0	Michigan St Bldg Auth Rev Ref Facs Prog			2	1.D FE	7,773,206	116.315	7,793,072	6,700,000	7,141,154		(100,222)			5.000	3.141	AO	70,722	335,000	07/31/2015.	04/15/2028.
594615 BH 8	Michigan St Bldg Auth Rev Ref Facs Prog			2	1.D FE	5,345,533	116.214	5,810,680	5,000,000	5,307,389		(38,144)			5.000	0.508	AO	52,778	125,000	06/30/2021.	04/15/2029.
594615 HW 9	Michigan St Bldg Auth Rev Ser II Txbl Re			1	1.D FE	5,000,000	93.774	4,688,695	5,000,000	5,000,000					2.032	2.032	AO	21,449	101,600	09/11/2020.	10/15/2033.
594698 SJ 2	Michigan St Strategic Fd Rev-Water & Sew				1.D FE	8,000,000	102.199	8,175,880	8,000,000	8,000,000					3.225	3.225	MS	123,983		06/23/2021.	09/01/2047.
603827 XY 7	Minneapolis & St Paul MN Rev Txbl Sub Re			2	1.F FE	5,000,000	107.689	5,384,460	5,000,000	5,000,000					3.796	1.812	JJ	94,900	94,900	06/30/2021.	01/01/2029.
603827 XZ 4	Minneapolis & St Paul MN Rev Taxl Sub Re			2	1.F FE	2,835,000	107.767	3,055,186	2,835,000	2,835,000					3.896	1.951	JJ	55,226	55,226	06/30/2021.	01/01/2030.
603827 YA 8	Minneapolis & St Paul MN Rev Txbl Sub Re			2	1.F FE	2,295,000	108.090	2,480,672	2,295,000	2,295,000					3.996	2.066	JJ	45,854	45,854	06/30/2021.	01/01/2031.
60534R TM 1	Mississippi Dev Bk Rev Bld Amer Bd			1	1.D FE	15,930,000	145.699	23,209,914	15,930,000	15,930,000					6.413	6.413	JJ	510,795	1,021,591	03/10/2010.	01/01/2040.
60636W NR 2	Missouri St Hwys & Trans Rev Bld Amer Bd			1	1.B FE	4,245,000	108.984	4,626,388	4,245,000	4,245,000					5.002	5.002	MN	35,389	212,335	02/18/2013.	05/01/2024.
60636W NT 8	Missouri St Hwys & Trans Rev Bld Amer Bd			1	1.B FE	7,942,045	114.983	8,922,704	7,760,000	7,832,263		(14,600)			5.252	5.010	MN	67,926	407,555	02/18/2013.	05/01/2026.
626207 YF 5	Municipal Elec Auth GA Rev Bld Amer Bd U			1	2.A FE	9,736,000	153.572	14,951,809	9,736,000	9,736,000					6.637	6.637	AO	161,545	646,178	03/04/2010.	04/01/2057.
631060 CV 0	Narragansett Bay RI Wtr Sys Re Txbl Ref			1	1.D FE	1,140,000	98.981	1,128,378	1,140,000	1,140,000					2.404	2.404	MS	9,135	27,406	02/27/2020.	09/01/2034.
646136 2B 6	New Jersey St Trans Fd Rev Fed Hwy Reim			2	2.A FE	27,579,071	117.180	28,943,337	24,700,000	26,259,916		(286,934)			5.000	2.928	JD	54,889	1,117,500	06/30/2021.	06/15/2027.
646136 2C 4	New Jersey St Trans Fd Rev Fed Hwy Reim			2	2.A FE	6,482,294	116.982	6,901,950	5,900,000	6,237,386		(58,921)			5.000	2.662	JD	13,111	245,000	06/30/2021.	06/15/2028.
646136 EG 2	New Jersey St Trans Fd Rev Trans Sys Ser				2.A FE	21,781,755	104.773	20,640,242	19,700,000	19,868,499		(169,208)			5.500	4.572	JD	48,156	1,083,500	06/21/2007.	12/15/2022.
646136 EK 3	New Jersey St Trans Fd Rev Trans Sys Ser				2.A FE	15,040,696	109.634	14,427,808	13,160,000	13,462,681		(134,946)			5.500	4.260	JD	32,169	723,800	12/04/2007.	12/15/2023.
646139 5U 5	New Jersey St Tpk Auth Rev Ser E			2	1.F FE	22,566,400	112.780	22,556,000	20,000,000	20,927,998		(289,277)			5.000	3.361	JJ	500,000	1,000,000	10/23/2015.	01/01/2033.
64971M S7 8	New York NYC Tran Fin Auth Rev Bld Amer			1	1.A FE	8,000,000	131.223	10,497,848	8,000,000	8,000,000					5.467	5.467	MN	72,893	437,360	05/19/2010.	05/01/2036.
64971W 6E 5	NY City NY Trans Fin Auth Rev Txbl-Sub-S			2	1.A FE	10,001,400	105.986	10,598,590	10,000,000	10,000,661		(112)			3.110	3.109	MN	51,833	311,000	06/22/2017.	05/01/2028.
64971W L6 5	NY City NY Trans Fin Auth Rev Sub Ser A-			2	1.A FE	3,246,379	113.828	3,414,849	3,000,000	3,221,907		(24,472)			4.000	0.865	MN	20,000	60,000	06/30/2021.	05/01/2031.
64971W TT 7	NY City NY Trans Fin Auth Rev Fut Tax Se			2	1.A FE	5,812,875	113.576	5,678,805	5,000,000	5,298,412		(91,106)			5.000	2.961	FA	104,167	250,000	10/27/2016.	02/01/2031.
64971W TV 2	NY City NY Trans Fin Auth Rev Fut Tax Se			2	1.A FE	4,913,379	113.408	5,103,342	4,500,000	4,756,381		(78,132)			5.000	3.050	FA	93,750	225,000	06/29/2020.	02/01/2033.
64971W UG 3	NY City NY Trans Fin Auth Rev Fut Tax Se			2	1.A FE	5,887,700	113.656	5,682,790	5,000,000	5,307,456		(93,980)			5.000	2.901	FA	104,167	250,000	04/17/2015.	02/01/2030.
64972F K8 8	New York City NY Rev Bld Amer Bd Wtr & S			1	1.B FE	7,500,000	152.190	11,414,265	7,500,000	7,500,000					5.952	5.952	JD	19,840	446,400	01/26/2010.	06/15/2042.
64983Q JC 4	New York St Dorm Auth Rev Non St Supply				1.D FE	5,386,745	131.783	6,589,140	5,000,000	5,365,889		(20,856)			5.500	1.124	MN	35,139	137,500	06/30/2021.	05/15/2029.
64983Q JF 7	New York St Dorm Auth Rev Non St Supply				1.D FE	4,587,881	141.294	5,884,874	4,165,000	4,572,480		(15,400)			5.500	1.496	MN	29,271	114,538	06/30/2021.	05/15/2032.

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
649903 FD 8	New York St Dorm Auth Rev Nonst Sup Debt				1.G FE	3,487,994	115.427	3,560,926	3,085,000	3,187,309		(26,587)			5.250	4.221	JJ	80,981	161,963	01/31/2007.	07/01/2025.
649903 FF 3	New York St Dorm Auth Rev St Johns Univ				1.G FE	22,080,775	125.751	24,282,537	19,310,000	20,647,934		(128,106)			5.250	4.269	JJ	506,888	1,013,775	04/12/2007.	07/01/2030.
64990G A5 1	NY DORM AUTH-B-TXBL DASNY-B-TXBL-REF-REV				1.D FE	5,000,000	98.222	4,911,090	5,000,000	5,000,000					2.219	2.219	JJ	55,475	110,950	02/26/2020.	07/01/2035.
650009 S3 8	New York St Twy Auth Gen Rev Txbl Ref Se			1	1.F FE	3,750,000	103.721	3,889,534	3,750,000	3,750,000					2.500	2.500	JJ	46,875	93,750	10/18/2019.	01/01/2027.
650009 S4 6	New York St Twy Auth Gen Rev Txbl Ref Se			1	1.F FE	4,000,000	103.407	4,136,284	4,000,000	4,000,000					2.550	2.550	JJ	51,000	102,000	10/18/2019.	01/01/2028.
650035 6A 1	New York St Urban Dev Corp Rev Txbl Ref			2	1.B FE	17,030,090	106.920	18,176,349	17,000,000	17,018,429		(2,672)			3.420	3.399	MS	171,190	581,400	12/14/2017.	03/15/2031.
650035 6B 9	New York St Urban Dev Corp Rev Txbl Ref			2	1.B FE	20,035,200	107.105	21,421,080	20,000,000	20,021,563		(3,121)			3.470	3.449	MS	204,344	694,000	12/14/2017.	03/15/2032.
658289 K4 4	North Carolina St Univ Txbl Ref Ser B			1	1.C FE	2,650,000	99.641	2,640,473	2,650,000	2,650,000					1.654	1.654	AO	10,958	43,831	06/17/2020.	10/01/2028.
658289 K5 1	North Carolina St Univ Txbl Ref Ser B			1	1.C FE	4,405,000	99.853	4,398,538	4,405,000	4,405,000					1.754	1.754	AO	19,316	77,264	06/17/2020.	10/01/2029.
658289 K7 7	North Carolina St Univ Txbl Ref Ser B			1	1.C FE	2,085,000	101.061	2,107,118	2,085,000	2,085,000					2.104	2.104	AO	10,967	43,868	06/17/2020.	10/01/2031.
658289 K8 5	North Carolina St Univ Txbl Ref Ser B			1	1.C FE	1,050,000	100.829	1,058,706	1,050,000	1,050,000					2.154	2.154	AO	5,654	22,617	06/17/2020.	10/01/2032.
658289 K9 3	North Carolina St Univ Txbl Ref Ser B			1	1.C FE	1,230,000	100.746	1,239,176	1,230,000	1,230,000					2.204	2.204	AO	6,777	27,109	06/17/2020.	10/01/2033.
658289 L2 7	North Carolina St Univ Txbl Ref Ser B			1	1.C FE	1,385,000	100.879	1,397,177	1,385,000	1,385,000					2.254	2.254	AO	7,804	31,218	06/17/2020.	10/01/2034.
658289 L3 5	North Carolina St Univ Txbl Ref Ser B			1	1.C FE	1,750,000	101.054	1,768,438	1,750,000	1,750,000					2.304	2.304	AO	10,080	40,320	06/17/2020.	10/01/2035.
66285W PJ 9	North Texas Tollway Auth Rev Ref-Ser B			2	1.E FE	3,523,748	113.314	3,569,400	3,150,000	3,284,247		(41,740)			5.000	3.491	JJ	78,750	157,500	09/11/2015.	01/01/2030.
66285W PK 6	North Texas Tollway Auth Rev Ref-Ser B			2	1.E FE	5,563,950	113.249	5,662,460	5,000,000	5,202,966		(63,017)			5.000	3.561	JJ	125,000	250,000	09/11/2015.	01/01/2031.
665250 CQ 7	Northern IL Mun Pwr Agy Rev Ref Ser A			2	1.G FE	3,807,896	114.960	3,931,618	3,420,000	3,619,990		(37,543)			4.000	2.721	JD	11,400	136,800	08/24/2016.	12/01/2031.
665250 CR 5	Northern IL Mun Pwr Agy Rev Ref Ser A			2	1.G FE	3,326,130	114.563	3,436,878	3,000,000	3,168,346		(31,556)			4.000	2.771	JD	10,000	120,000	08/24/2016.	12/01/2032.
665250 CS 3	Northern IL Mun Pwr Agy Rev Ref Ser A			2	1.G FE	3,952,392	114.005	4,081,361	3,580,000	3,772,456		(36,022)			4.000	2.821	JD	11,933	143,200	08/24/2016.	12/01/2033.
67760H CH 2	Ohio St Tpk Commn Rev Ser A				1.C FE	2,087,562	118.426	2,368,516	2,000,000	2,078,968		(8,595)			5.500	1.109	FA	41,556	55,000	06/30/2021.	02/15/2026.
677659 SJ 4	Ohio St Wtr Dev Auth Rev Ref Wtr Dev Fre				1.A FE	6,180,870	102.146	5,485,256	5,370,000	5,400,120		(70,671)			5.500	4.120	JD	24,613	295,350	09/12/2007.	06/01/2022.
709221 UW 3	Pennsylvania St Tpk Commn Rev Ref Sub Se			2	1.E FE	2,837,947	120.166	3,004,150	2,500,000	2,808,262		(29,686)			5.000	0.824	JD	10,417	62,500	06/30/2021.	12/01/2029.
709221 UY 9	Pennsylvania St Tpk Commn Rev Ref Sub Se			2	1.E FE	12,325,900	119.946	11,994,570	10,000,000	11,188,294		(225,064)			5.000	2.421	JD	41,667	500,000	08/03/2016.	12/01/2031.
709221 UZ 6	Pennsylvania St Tpk Commn Rev Ref Sub Se			2	1.E FE	7,911,238	119.835	7,723,353	6,445,000	7,195,014		(131,408)			5.000	2.471	JD	26,854	322,250	08/03/2016.	12/01/2032.
709222 CV 3	Pennsylvania St Tpk Commn Rev Ref Ser A				1.D FE	4,579,320	124.275	4,971,004	4,000,000	4,209,629		(32,997)			5.250	4.180	JJ	96,833	210,000	05/08/2007.	07/15/2027.
717817 SE 1	Philadelphia PA Airport Rev Amt-Ref-Ser				1.F FE	4,864,109	114.335	5,190,804	4,540,000	4,824,932		(39,177)			5.000	0.710	JD	10,089	113,500	06/30/2021.	06/15/2025.
717817 SK 7	Philadelphia PA Airport Rev Amt-Ref-Ser			2	1.F FE	4,524,923	113.917	4,898,448	4,300,000	4,497,992		(26,931)			5.000	0.970	JD	9,556	107,500	06/30/2021.	06/15/2030.
717893 ZL 8	Philadelphia PA Wtr & Wst Rev Ref Ser B			2	1.E FE	7,872,530	114.871	7,799,734	6,790,000	7,201,047		(101,299)			5.000	3.159	JJ	169,750	169,750	04/01/2015.	07/01/2031.
71884W AN 1	Phoenix AZ Civic Impt Corp Rev Conv Cap				1.C FE	3,108,839	111.935	3,358,050	3,000,000	3,070,194		(25,963)			5.500	4.500	JJ	82,500	165,000	06/29/2020.	07/01/2024.
73358W YK 4	Port Auth NY & NJ Rev Transportation			2	1.E FE	8,271,160	115.263	8,523,677	7,395,000	7,766,226		(90,063)			5.000	3.570	AO	78,058	369,750	10/15/2034.	10/15/2034.
735389 WG 9	Port Seattle WA Rev AMT Ref Ser C			2	1.E FE	3,922,631	111.806	4,203,894	3,760,000	3,898,695		(23,936)			5.000	0.858	AO	47,000	94,000	06/30/2021.	04/01/2028.
735389 WH 7	Port Seattle WA Rev Amt Ref Ser C			2	1.E FE	2,081,516	111.729	2,234,574	2,000,000	2,069,539		(11,977)			5.000	0.917	AO	25,000	50,000	06/30/2021.	04/01/2029.
735389 WK 0	Port Seattle WA Rev Amt Ref Ser C			2	1.E FE	3,112,016	111.580	3,347,388	3,000,000	3,095,598		(16,418)			5.000	1.047	AO	37,500	75,000	06/30/2021.	04/01/2031.
756872 LA 3	Red River TX Edu Fin Corp Txbl Ref TCU P			1	1.D FE	2,000,000	102.646	2,052,916	2,000,000	2,000,000					2.712	1.957	MS	15,971	27,120	06/30/2021.	03/15/2032.
759136 MM 3	Regional Tran Dist CO Sale Rev Tax Ref S				1.B FE	5,504,656	113.529	5,517,514	4,860,000	4,998,004		(45,039)			5.250	4.176	MN	42,525	255,150	07/31/2007.	11/01/2024.
759911 TN 0	Regional Trans Auth IL Ref Rev Ser A				1.C FE	9,071,844	123.451	9,413,154	7,625,000	8,070,347		(87,307)			6.000	4.550	JJ	228,750	457,500	05/11/2006.	07/01/2026.
76116E GR 5	Resolution Funding Corp Strips	@			1.A	843,708	86.696	925,043	1,067,000	855,450		11,742				1.643	N/A			06/30/2021.	01/15/2030.
76116F AB 3	Resolution Funding Corp Strips	@			1.A	2,496,958	87.191	2,918,286	3,347,000	2,682,459		67,453				2.772	N/A			05/23/2019.	01/15/2030.
762244 FE 6	Rhode Island Hlth&Ed Bldg Rev Ref Hosp F			2	2.A FE	1,877,537	116.435	1,793,101	1,540,000	1,701,063		(34,502)			5.000	2.461	MN	9,839	77,000	08/08/2016.	05/15/2027.

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
769036 BQ 6	Riverside CA Pension Oblig Txbl Ser A			1	1.D FE	1,250,000	104.595	1,307,439	1,250,000	1,250,000					2.773	2.773	JD	2,889	34,663	06/05/2020.	06/01/2028.
769036 BR 4	Riverside CA Pension Oblig Txbl Ser A			1	1.D FE	1,100,000	104.974	1,154,716	1,100,000	1,100,000					2.823	2.823	JD	2,588	31,053	06/05/2020.	06/01/2029.
769036 BS 2	Riverside CA Pension Oblig Txbl- Ser A				1.D FE	1,100,000	105.295	1,158,249	1,100,000	1,100,000					2.873	2.873	JD	2,634	31,603	06/05/2020.	06/01/2030.
76913C BD 0	County of Riverside CA Pension Obligatio				1.F FE	18,255,000	105.462	18,339,911	17,390,000	18,122,356		(94,728)			3.120	2.463	FA	204,970	542,568	08/03/2020.	02/15/2029.
76913C BF 5	County of Riverside CA Pension Oblig Txb			1	1.F FE	5,945,362	110.309	6,111,141	5,540,000	5,917,904		(17,557)			3.818	3.270	FA	79,907	211,517	06/03/2020.	02/15/2038.
783186 UF 4	Rutgers NJ State University Txbl Ref Ser			1	1.E FE	6,210,000	104.537	6,491,773	6,210,000	6,210,000					2.638	2.638	MN	27,303	163,820	10/18/2019.	05/01/2028.
79766D TW 9	San Francisco Aprt-A Txbl Ser C			1	1.E FE	5,000,000	104.934	5,246,690	5,000,000	5,000,000					3.345	3.345	MN	27,875	88,271	04/08/2021.	05/01/2051.
803300 CZ 3	Sarasota Cnty FL Pub Hosp Rev Brd Ref Sa				1.E FE	20,536,068	122.813	21,922,156	17,850,000	18,949,549		(143,221)			5.500	4.400	JJ	490,875	981,750	04/23/2007.	07/01/2028.
816691 ER 6	Seminole Cnty FL Sales Tax Rev Ref Ser B				1.C FE	2,192,239	103.675	2,011,287	1,940,000	1,955,362		(19,866)			5.250	4.161	AO	25,463	101,850	01/10/2006.	10/01/2022.
841531 DC 7	Southeast WI Prof Baseball Rev Pk Dist S				1.D FE	5,720,842	104.929	5,298,925	5,050,000	5,107,399		(57,805)			5.500	4.270	JD	12,344	277,750	04/16/2008.	12/15/2022.
841531 DE 3	Southeast WI Prof Baseball Rev Pk Dist S				1.D FE	5,876,019	119.373	6,111,913	5,120,000	5,364,724		(43,307)			5.500	4.415	JD	12,516	281,600	11/29/2005.	12/15/2026.
845040 GA 6	Southwestern Higher Ed AuthRev Southern				1.D FE	5,877,825	124.236	6,422,975	5,170,000	5,433,817		(39,761)			5.250	4.240	AO	67,856	271,425	04/27/2007.	10/01/2027.
845040 GB 4	Southwestern Higher Ed AuthRev Southern				1.D FE	6,355,661	127.251	6,922,444	5,440,000	5,815,235		(47,443)			5.250	4.070	AO	71,400	285,600	02/28/2007.	10/01/2028.
845040 GC 2	Southwestern Higher Ed AuthRev Southern				1.D FE	6,615,524	130.070	7,446,479	5,725,000	6,126,531		(43,076)			5.250	4.181	AO	75,141	300,563	02/09/2007.	10/01/2029.
850578 TR 6	Springfield IL Elec Rev Ref Sr Lien			2	1.G FE	5,476,100	112.390	5,619,500	5,000,000	5,181,487		(53,076)			5.000	3.771	MS	83,333	250,000	11/13/2015.	03/01/2033.
850578 TS 4	Springfield IL Elec Rev Ref Sr Lien			2	1.F FE	5,500,700	112.820	5,641,005	5,000,000	5,190,557		(55,797)			5.000	3.711	MS	83,333	250,000	11/13/2015.	03/01/2034.
880443 BQ 8	Tennessee Energy Acq Gas Rev Ser A			1	1.F FE	9,946,100	107.532	10,753,190	10,000,000	9,992,141		4,411			5.250	5.300	MS	175,000	525,000	11/14/2007.	09/01/2023.
880443 BR 6	Tennessee Energy Acq Gas Rev Ser A			1	1.F FE	8,497,350	111.723	10,055,088	9,000,000	8,883,869		36,447			5.250	5.780	MS	157,500	472,500	03/06/2008.	09/01/2024.
880591 DV 1	New Valley Generation III Sr Nt Ser B				1.A FE	34,900,423	127.889	32,261,355	25,226,000	33,853,577		(681,486)			4.700	1.467	JJ	546,703	1,185,622	06/15/2020.	07/15/2033.
88059E 5N 0	Tenn Val Auth Cpn Strip Strips	@			1.A	1,723,766	73.539	1,874,514	2,549,000	1,750,651		26,886				2.015	N/A			06/30/2021.	03/15/2034.
88059E U7 7	Tenn Val Auth Cpn Strip Strips	@			1.A	1,255,304	84.041	1,415,255	1,684,000	1,349,592		34,294				2.802	N/A			05/23/2019.	12/15/2029.
88059E U8 5	Tenn Val Auth Cpn Strip Strips	@			1.A	1,154,132	82.891	1,311,329	1,582,000	1,243,052		32,360				2.872	N/A			05/23/2019.	06/15/2030.
88059E V2 7	Tenn Val Auth Cpn Strip Strips	@			1.A	1,612,174	80.567	1,720,114	2,135,000	1,635,199		23,026				1.715	N/A			06/30/2021.	06/15/2031.
882117 N3 4	Texas A & M Univ Perm Fd Rev Ser A			2	1.A FE	10,099,100	115.396	11,539,640	10,000,000	10,028,970		(7,413)			5.000	4.909	JJ	250,000	500,000	03/11/2009.	07/01/2029.
914119 V6 6	University Cincinnati OH Rev Txbl Ref Se			2	1.D FE	1,110,000	104.447	1,159,365	1,110,000	1,110,000					2.983	2.983	JD	2,759	33,111	11/21/2019.	06/01/2034.
915115 X7 9	University TX Perm Univ Fd Rev Ref Ser B				1.A FE	5,843,350	107.414	5,633,885	5,245,000	5,320,443		(47,715)			5.250	4.250	JJ	137,681	275,363	09/13/2007.	07/01/2023.
915137 K3 6	University TX Rev Ref Fin Sys Ser C				1.A FE	8,211,407	102.933	7,838,363	7,615,000	7,648,262		(51,732)			5.000	4.280	FA	143,839	380,750	10/16/2007.	08/15/2022.
91754R MA 2	Utah St Brd Regents Rev Ref Student Fee				2.B FE	5,084,841	129.015	5,941,132	4,605,000	4,833,073		(22,627)			5.000	4.281	AO	57,563	230,250	05/03/2007.	04/01/2030.
91754R MN 4	Utah St Brd Regents Rev Ref Student Fee				2.B FE	3,717,461	123.188	4,157,588	3,375,000	3,510,550		(18,576)			5.000	4.261	AO	42,188	168,750	05/03/2007.	04/01/2028.
917565 FP 3	Utah Tran Auth Sales Tax Rev Ref Sub Ser			1	1.D FE	8,168,960	109.031	8,722,440	8,000,000	8,034,759		(13,048)			5.000	4.810	JD	17,778	400,000	04/03/2008.	06/15/2024.
917565 FQ 1	Utah Tran Auth Sales Tax Rev Ref Sub Ser			1	1.D FE	10,130,583	121.525	11,313,996	9,310,000	9,644,616		(44,026)			5.000	4.355	JD	20,689	465,500	05/31/2007.	06/15/2028.
917565 LB 7	Utah Tran Auth Sales Tax Rev Bld Amer Bd			1	1.C FE	10,492,600	139.627	13,962,730	10,000,000	10,380,090		(12,601)			5.937	5.593	JD	26,387	593,700	01/21/2010.	06/15/2039.
93978H NZ 4	Washington St Hlth CareFac Rev Ref-Multi			2	1.D FE	5,783,800	115.432	5,771,575	5,000,000	5,305,273		(78,289)			5.000	3.201	FA	94,444	250,000	04/17/2015.	08/15/2030.
93978H PA 7	Washington St Hlth CareFac Rev Ref-Multi			2	1.D FE	5,755,400	115.340	5,766,990	5,000,000	5,294,743		(75,485)			5.000	3.261	FA	94,444	250,000	04/17/2015.	08/15/2031.
944514 TH 1	Wayne Cnty MI Arpt Auth Rev AMT Ref Ser			2	1.F FE	6,131,154	115.264	6,512,405	5,650,000	5,859,123		(48,464)			5.000	3.970	JD	23,542	282,500	09/23/2015.	12/01/2031.
944514 TJ 7	Wayne Cnty MI Arpt Auth Rev Ref Ser F			2	1.F FE	4,049,850	115.174	4,319,025	3,750,000	3,880,549		(30,210)			5.000	4.030	JD	15,625	187,500	09/23/2015.	12/01/2032.
956704 D3 1	West Virginia Univ Rev Txbl Ref Ser A			1	1.D FE	2,380,000	97.655	2,324,196	2,380,000	2,380,000					2.329	2.329	AO	13,858	55,430	02/27/2020.	10/01/2033.
956704 SN 1	West Virginia Univ Rev PJS Ser A				1.E FE	4,617,146	116.178	5,210,592	4,485,000	4,566,273		(10,875)			5.250	4.910	AO	58,866	235,463	10/27/2016.	04/01/2028.
977100 HD 1	Wisconsin St Gen Fd Rev Ref Ser A			1	1.C FE	4,500,000	102.970	4,633,641	4,500,000	4,500,000					2.429	2.204	MN	18,218	88,306	06/30/2021.	05/01/2031.
2599999. U.S. Special Revenue & Assessment Obligations - Issuer Obligations						1,416,956,608	XXX	1,535,131,428	1,313,249,050	1,364,596,491	0	(8,629,346)	0	0	XXX	XXX	XXX	18,796,466	56,170,834	XXX	XXX

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
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																							
3128F2	FX	8	FHLMC Gold PC Pool #D62882			4	1.A	23,715	102.359	24,920	24,346	24,103		42			7.000	7.595	MON	142	1,704	08/01/1995.	08/15/2025.
3128NE	A5	9	FHLMC Pool #1A0028			4	1.A	99,835	106.067	104,892	98,892	99,678		(25)			3.345	2.920	MON	276	3,386	11/10/2006.	10/25/2035.
312913	ZE	9	FHLMC REMIC Ser 1437-HD			4	1.A	5,285	101.991	5,255	5,152	5,155		(14)			7.000	6.371	MON	30	361	09/05/2001.	12/15/2022.
312915	UF	6	FHLMC REMIC Ser 1504 Z			4	1.A	58,328	103.059	58,439	56,704	56,815		(156)			7.000	6.342	MON	331	3,969	02/26/2002.	05/15/2023.
31292G	PB	6	FHLMC Gold PC Pool #C00418			4	1.A	415	101.510	432	426	420		1			7.000	7.933	MON	2	30	07/26/1995.	08/15/2025.
3132D5	6B	3	FHLMC Pool #SB8066			4	1.A	20,732,474	100.456	20,356,336	20,263,872	20,711,302		(8,342)			1.500	0.770	MON	25,330	303,958	07/21/2020.	08/25/2035.
3132D5	6D	9	FHLMC Pool #SB8068			4	1.A	7,440,471	100.456	7,308,552	7,275,355	7,432,709		(4,258)			1.500	0.835	MON	9,094	109,130	08/19/2020.	10/25/2035.
3132DW	BC	6	FHLMC Pool #SD8135				1.A	16,261,985	102.134	15,949,558	15,616,306	16,247,900		(14,086)			2.500	1.568	MON	32,534	292,806	03/02/2021.	03/25/2051.
3132GK	ZN	9	FHLMC Pool #Q04649			4	1.A	10,678,891	107.277	11,022,020	10,274,403	10,641,910		(344)			3.500	2.495	MON	29,967	359,604	02/18/2013.	11/15/2041.
3132GL	XT	6	FGLMC Pool #Q05490			4	1.A	8,808,989	107.274	9,093,134	8,476,519	8,769,178		(2,599)			3.500	2.733	MON	24,723	296,678	02/18/2013.	01/15/2042.
3132GR	AS	0	FGLMC Pool #Q06017			4	1.A	6,411,640	107.312	6,620,252	6,169,180	6,386,998		143			3.500	2.610	MON	17,993	215,921	02/18/2013.	02/15/2042.
3132GR	ZW	4	FGLMC Pool #Q06757			4	1.A	1,967,105	107.314	2,048,174	1,908,584	1,961,389		135			3.500	2.934	MON	5,567	66,800	01/01/2016.	03/15/2042.
3132GT	GV	3	FHLMC Pool #Q08012			4	1.A	4,880,358	107.314	5,039,990	4,696,498	4,863,457		965			3.500	2.539	MON	13,698	164,378	02/18/2013.	04/15/2042.
3132GT	JE	8	FHLMC Pool #Q08061			4	1.A	431,592	107.314	460,463	429,081	431,449		(23)			3.500	3.345	MON	1,251	15,018	03/28/2018.	05/15/2042.
31335G	EC	5	FHLMC Gold PC Pool #C80131			4	1.A	10,222	101.916	10,663	10,462	10,385		20			6.000	6.603	MON	52	628	03/26/1999.	03/15/2024.
3133T3	KF	4	FHLMC REMIC Ser 1628-KZ			4	1.A	34,260	104.014	33,919	32,610	32,792		(107)			6.250	5.388	MON	170	2,038	09/23/2002.	12/15/2023.
3133T3	Q2	7	FHLMC REMIC Ser 1674-Z			4	1.A	85,046	103.872	85,385	82,201	82,570		(219)			6.750	6.055	MON	462	5,548	11/02/2001.	02/15/2024.
3133T3	X8	6	FHLMC REMIC Ser 1683 Z			4	1.A	126,494	104.592	131,478	125,706	125,563		(65)			6.500	6.434	MON	681	8,171	11/13/2001.	02/15/2024.
3133T6	M4	0	FHLMC REMIC Ser 1837-Z			4	1.A	46,007	104.781	46,760	44,626	44,932		(90)			6.500	5.871	MON	242	2,901	07/23/2002.	04/15/2026.
3133TA	CQ	3	FHLMC REMIC Ser 1967-BA			4	1.A	22,125	105.131	22,537	21,437	21,537		(43)			7.000	6.420	MON	125	1,501	10/29/1998.	06/17/2027.
3133TC	6P	8	FHLMC Structured Ser 2008 M			4	1.A	358,415	112.046	386,776	345,194	349,999		(674)			7.000	6.101	MON	2,014	24,164	10/30/2002.	11/20/2027.
3133TD	6W	1	FHLMC Structured Ser T-10 A5 PT			4	1.A	480	99.667	476	478	477		(1)			6.410	6.416	MON	3	31	09/01/2021.	05/25/2029.
31342A	P4	5	FHLMC Pool #780443			4	1.A	421,149	104.389	440,079	421,577	420,993		106			2.160	2.129	MON	759	10,268	05/03/2006.	03/25/2033.
31356B	CJ	7	FHLMC Gold PC Pool #D49973			4	1.A	7,429	100.671	8,356	8,301	8,070		80			6.000	8.802	MON	42	498	05/02/1995.	03/15/2024.
31358M	P4	0	FNMA REMIC Ser 1992-71X			4	1.A	2,725	100.823	2,641	2,620	2,611		(10)			8.250	7.473	MON	18	216	12/01/1995.	05/25/2022.
31358M	WZ	3	FNMA REMIC Ser 1992-49 Cl L			4	1.A	1,199	100.543	1,226	1,220	1,213		3			7.000	7.647	MON	7	85	02/18/2013.	04/25/2022.
31358N	5B	4	FNMA REMIC Ser 1992-124 PZ			4	1.A	3,362	100.968	3,299	3,268	3,260		(10)			7.000	6.324	MON	19	229	08/30/2001.	07/25/2022.
31359B	DN	4	FNMA REMIC Ser 1993-115G			4	1.A	2,071	102.105	2,146	2,102	2,090		2			5.500	5.822	MON	10	116	03/22/1999.	07/25/2023.
31359B	ZK	6	FNMA REMIC Ser 1993-119GA			4	1.A	24,491	102.593	25,460	24,817	24,688		10			6.500	6.707	MON	134	1,613	06/17/1993.	07/25/2023.
31359Q	LQ	5	FNMA REMIC Ser 1997-63 ZA			4	1.A	169,985	106.509	184,687	173,401	171,824		171			6.500	6.975	MON	939	11,271	11/28/2001.	09/18/2027.
31359V	BH	5	FNMA REMIC Ser 1998-73 Cl MZ			4	1.A	45,431	99.061	43,895	44,311	44,903		19			6.300	6.153	MON	233	2,792	09/25/2002.	10/17/2038.
31381H	TQ	9	FNMA DUS Pool #461459			4	1.A	59,306	100.000	57,622	57,622	57,646		(100)			5.450	5.081	MON	262	3,271	01/27/2004.	11/25/2023.
31381L	NY	9	FNMA Pool #464007			4	1.A	2,571,690	112.065	2,251,807	2,009,378	2,269,223		(44,720)			6.650	2.388	MON	11,135	133,624	04/17/2015.	01/25/2028.
3138A8	D6	0	FNMA Pool #AH6424			4	1.A	2,153,385	109.004	2,331,894	2,139,283	2,152,439		(171)			4.000	3.787	MON	7,131	85,571	03/28/2018.	02/25/2041.
3138A8	F4	3	FNMA Pool #AH6486			4	1.A	2,851,928	109.017	3,087,323	2,831,970	2,849,649		(36)			4.000	3.778	MON	9,440	114,589	10/27/2016.	03/25/2041.
3138A8	JE	7	FNMA Pool #AH6560			4	1.A	890,314	109.004	964,046	884,417	889,939		(95)			4.000	3.780	MON	2,948	35,377	12/18/2018.	02/25/2041.
3138AE	J8	7	FNMA Pool #AI1186			4	1.A	3,402,454	109.017	3,684,416	3,379,678	3,400,488		(256)			4.000	3.792	MON	11,266	135,187	10/27/2016.	04/25/2041.
3138EA	MJ	3	FNMA Pool #AK5760			4	1.A	947,133	105.368	1,026,753	974,445	948,377		281			3.000	3.606	MON	2,436	29,233	12/18/2018.	04/25/2042.
3138M8	AH	6	FNMA Pool #AP4507			4	1.A	1,181,471	105.368	1,234,605	1,171,708	1,181,369		(233)			3.000	2.774	MON	2,929	35,151	06/29/2020.	09/25/2042.

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
3138MC 3U 6	FNMA Pool #AP8910			4	1.A	1,606,653	107.274	1,706,462	1,590,746	1,605,059		77			3.500	3.218	MON	4,640	55,676	06/21/2013.	10/25/2042.
3138W9 GP 9	FNMA Pool #AS0205			4	1.A	887,052	105.529	987,147	935,432	892,073		119			3.000	3.919	MON	2,339	28,063	08/20/2013.	08/25/2043.
3138WE VB 2	FNMA Pool #AS5109			4	1.A	11,163,958	106.761	11,522,045	10,792,343	11,145,099		524			3.500	2.488	MON	31,478	377,732	06/29/2020.	06/25/2045.
3138WF B6 2	FNMA Pool #AS5460			4	1.A	8,003,405	106.761	8,199,888	7,680,581	7,987,473		2,545			3.500	2.128	MON	22,402	268,820	08/21/2015.	07/25/2045.
3138WF NY 8	FNMA Pool #AS5806			4	1.A	6,504,441	105.058	6,774,687	6,448,520	6,500,480		815			3.000	2.762	MON	16,121	193,456	08/21/2015.	09/25/2045.
3138WW BR 9	FNMA Pool #AT8147			4	1.A	2,281,438	105.298	2,480,212	2,355,413	2,288,683		32			3.000	3.572	MON	5,889	70,662	08/02/2013.	07/25/2043.
3138X0 Y5 1	FNMA Pool #AU1631			4	1.A	1,595,181	105.298	1,734,164	1,646,904	1,600,129		(335)			3.000	3.585	MON	4,117	49,407	08/02/2013.	07/25/2043.
3138X2 VU 5	FNMA Pool #AU3326			4	1.A	6,004,627	107.242	6,375,730	5,945,175	5,995,755		647			3.500	3.323	MON	17,340	208,081	06/21/2013.	07/25/2043.
3138X3 CJ 9	FNMA Pool #AU3672			4	1.A	437,043	109.347	473,164	432,716	436,287		(49)			3.500	3.351	MON	1,262	15,145	06/21/2013.	07/25/2043.
3138X3 EJ 7	FNMA Pool #AU3736			4	1.A	6,561,230	105.298	7,132,887	6,773,975	6,581,312		(1,744)			3.000	3.588	MON	16,935	203,219	08/02/2013.	08/25/2043.
3138YH U2 4	FNMA Pool #AY4200			4	1.A	2,380,507	105.058	2,488,303	2,368,504	2,380,250		(128)			3.000	2.837	MON	5,921	71,055	06/29/2020.	05/25/2045.
3138YK HF 3	FNMA Pool #AY5629			4	1.A	493,409	105.058	516,524	491,656	493,295		1			3.000	2.881	MON	1,229	14,750	12/18/2017.	06/25/2045.
3138YV KL 2	FNMA Pool #AZ3898			4	1.A	2,555,124	105.058	2,660,768	2,532,666	2,553,426		(83)			3.000	2.756	MON	6,332	75,980	05/05/2015.	05/25/2045.
313920 XA 3	FNMA REMIC Ser 2001-47 ZK			4	1.A	52,121	113.851	57,397	50,415	51,203		(27)			6.500	5.602	MON	273	3,277	11/14/2002.	09/25/2031.
313920 XZ 8	FNMA REMIC Ser 2001-W2 Cl AF6			4	1.A	16,273	104.147	17,049	16,370	16,410		(6)			6.589	6.443	MON	90	1,079	12/19/2001.	10/25/2031.
31392R YX 3	FHLMC REMIC Ser 2489 Cl PE			4	1.A	257,865	112.913	292,729	259,252	258,145		15			6.000	6.166	MON	1,296	15,555	02/18/2013.	08/15/2032.
31392T WT 0	FHLMC REMIC Ser 2478 JF			4	1.A	7,102	101.016	6,888	6,819	6,818		(21)			6.000	5.249	MON	34	409	09/24/2002.	08/15/2022.
31393A 2V 8	FNMA REMIC Ser 2003-38 Cl MP			4	1.A	116,836	102.324	116,920	114,265	114,060		(138)			5.500	5.239	MON	524	6,285	04/01/2003.	05/25/2023.
31393B T4 7	FNMA REMIC Tr Ser 2003-W6 1A41			4	1.A	1,030,228	110.841	1,133,066	1,022,242	1,023,608		(333)			5.398	5.309	MON	4,598	55,181	04/23/2003.	10/25/2042.
31394W CK 2	FHLMC REMIC Ser 2773 Cl CD			4	1.A	50,473	103.074	57,415	55,703	54,665		255			4.500	6.360	MON	209	2,507	02/18/2013.	04/15/2024.
31408G KD 8	FNMA Pool #850892			4	1.A	99,545	112.439	111,927	99,545	99,545					5.000	5.023	MON	415	4,977	12/28/2005.	10/01/2035.
31408J BM 2	FNMA Pool #852444			4	1.A	190,386	112.439	214,067	190,386	190,386					5.000	5.023	MON	793	9,519	01/27/2006.	10/01/2035.
31409Y L6 2	FNMA Pool #882449			4	1.A	92,798	112.439	104,341	92,798	92,798					5.000	5.023	MON	387	4,640	04/27/2006.	01/25/2036.
3140E6 WA 6	FNMA Pool #BA2440			4	1.A	1,846,731	105.058	1,905,453	1,813,716	1,845,069		(116)			3.000	2.345	MON	4,534	54,411	11/12/2015.	11/25/2045.
3140H5 JW 2	FNMA Pool #BJ3876			4	1.A	5,611,270	104.309	6,038,456	5,789,013	5,615,266		(79)			3.000	3.877	MON	14,473	164,625	06/29/2020.	01/25/2048.
3140J5 LM 9	FNMA Pool #BM1231			4	1.A	7,332,828	105.473	7,467,458	7,079,991	7,291,084		(8,452)			3.500	2.354	MON	20,650	247,800	03/28/2018.	11/25/2031.
3140KD BK 5	FNMA Pool #BP5441			4	1.A	12,918,750	103.602	12,722,122	12,279,815	12,914,472		3,923			3.000	0.085	MON	30,700	340,297	05/28/2020.	06/25/2050.
3140Q8 3K 9	FNMA Pool #CA1701			4	1.A	2,121,758	106.477	2,214,200	2,079,518	2,119,719		(416)			4.000	3.018	MON	6,932	83,181	06/29/2018.	05/25/2048.
3140X9 6Y 6	FNMA Pool #FM6286				1.A	8,536,542	102.123	8,359,272	8,185,462	8,528,516		(8,026)			2.500	1.448	MON	17,053	153,477	03/02/2021.	01/25/2051.
31412W TB 2	FNMA Pool #937146			4	1.A	24,252	103.902	24,734	23,806	24,205		(9)			6.500	5.646	MON	129	1,547	05/23/2007.	05/25/2037.
31413H G3 6	FNMA Pool #945818			4	1.A	159,630	111.787	177,834	159,084	159,514		(11)			6.000	5.779	MON	795	9,545	10/25/2007.	07/25/2037.
31418B SY 3	FNMA Pool # MA2334			4	1.A	3,613,035	106.761	3,743,272	3,506,207	3,611,308		(910)			3.500	2.678	MON	10,226	122,717	06/29/2020.	07/25/2045.
31418C T9 5	FNMA Pool #MA3275			4	1.A	2,429,235	104.309	2,612,760	2,504,830	2,429,823		240			3.000	4.069	MON	6,262	75,145	06/29/2020.	02/25/2048.
31418C XN 9	FNMA Pool #MA3384			4	1.A	7,836,987	106.477	8,190,348	7,692,158	7,833,567		(584)			4.000	2.861	MON	25,641	307,686	06/21/2018.	06/25/2048.
31418D CA 8	FNMA Pool #MA3664			4	1.A	9,107,311	106.538	9,382,982	8,807,136	9,106,429		(881)			4.000	1.592	MON	29,357	176,143	06/30/2021.	05/25/2049.
31418D CB 6	FNMA Pool #MA3665			4	1.A	8,752,520	107.067	8,957,178	8,365,925	8,744,269		(1,653)			4.500	1.914	MON	31,372	376,467	06/29/2020.	05/25/2049.
31418D XJ 6	FNMA Pool #MA4280				1.A	6,129,795	96.817	6,013,587	6,211,319	6,131,421		1,626			1.500	1.632	MON	7,764	69,877	03/02/2021.	03/25/2051.
31418D XL 1	FNMA Pool #MA4282				1.A	7,664,310	102.156	7,521,086	7,362,339	7,657,720		(6,590)			2.500	1.575	MON	15,338	138,044	03/02/2021.	03/25/2051.
31419B BF 1	FNMA Pool #AE0937			4	1.A	341,051	107.251	363,485	338,911	340,896		(24)			3.500	3.312	MON	988	11,862	03/28/2018.	02/25/2041.

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
31419B CT 0	FNMA Pool #AE0981			4	1.A	2,282,030	107.251	2,398,811	2,236,635	2,278,836		(312)			3.500	2.947	MON	6,524	78,920	12/18/2018.	03/25/2041.
31419J SC 3	FNMA Pool #AE7714			4	1.A	1,442,098	107.251	1,536,953	1,433,044	1,441,442		(128)			3.500	3.308	MON	4,180	50,157	03/28/2018.	11/25/2040.
31419L 3D 3	FNMA Pool #AE9795			4	1.A	875,292	107.251	894,496	834,022	872,367		(93)			3.500	2.242	MON	2,433	29,191	10/27/2016.	11/25/2040.
2699999. U.S. Special Revenue - Residential Mortgage-Backed Securities						234,632,775	XXX	239,848,933	228,693,507	234,042,382	0	(95,028)	0	0	XXX	XXX	XXX	594,370	6,704,383	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																					
083778 DY 3	Bergen County NJ Impt Auth Rev LBASS Cnt				1.A FE	4,342,266	117.330	4,939,606	4,210,000	4,308,341		(22,871)			5.000	4.338	MN	26,897	210,500	06/29/2020.	11/15/2025.
14329N BY 9	Carmel IN Redev Auth Rev LBASS Cap App P	@			1.D FE	2,102,762	96.272	2,695,610	2,800,000	2,271,396		113,452				5.190	N/A			06/29/2020.	02/01/2026.
454624 UK 1	Indiana Bd Bk Rev LBASS Spl Prog Hendric			1	1.C FE	2,742,713	101.198	2,499,600	2,470,000	2,476,034		(23,903)			5.250	4.241	AO	32,419	129,675	05/02/2007.	04/01/2022.
454624 UQ 8	Indiana Bd Bk Rev LBASS Spl Prog Hendric			1	1.C FE	3,364,920	121.101	3,633,021	3,000,000	3,128,171		(21,329)			5.250	4.331	AO	39,375	157,500	05/02/2007.	04/01/2027.
462590 KB 5	Iowa Student Ln Liq Corp Rev LBASS AMT S				1.F FE	1,459,770	113.726	1,478,432	1,300,000	1,366,381		(15,528)			5.000	3.590	JD	5,417	65,000	05/06/2015.	12/01/2025.
490303 GD 0	Kent Cnty MI Bldg Auth Rev LBASS Ref				1.A FE	2,582,967	107.305	2,682,628	2,500,000	2,541,478		(27,869)			5.500	4.278	JD	11,458	137,500	06/29/2020.	06/01/2023.
57563R NV 7	Massachusetts Educ Fin Rev LBASS AMT Ref			2	1.F FE	12,031,723	101.944	12,462,654	12,225,000	12,082,263		9,118			3.500	3.625	JJ	213,938	213,938	05/26/2016.	07/01/2033.
59447P P6 2	Michigan St Fin Auth Rev LBASS Ref Amt S			2	1.E FE	9,052,657	102.698	9,191,489	8,950,000	8,962,253		(13,206)			4.000	3.831	MN	59,667	358,000	11/21/2014.	11/01/2025.
646080 RD 5	New Jersey St Hgr Ed Auth Rev LBASS Sr A				1.C FE	1,402,801	104.135	1,306,889	1,255,000	1,275,762		(22,039)			5.000	3.150	JD	5,229	62,750	09/29/2015.	12/01/2022.
646080 RE 3	New Jersey St Hgr Ed Auth Rev LBASS Sr A				1.C FE	7,790,726	108.552	7,571,488	6,975,000	7,186,652		(105,328)			5.000	3.350	JD	29,063	348,750	09/29/2015.	12/01/2023.
646080 RG 8	New Jersey St Hgr Ed Auth Rev LBASS Sr A			2	1.C FE	5,914,838	107.804	6,311,895	5,855,000	5,875,748		(6,602)			4.000	3.870	JD	19,517	234,200	05/13/2015.	12/01/2025.
646080 RH 6	New Jersey St Hgr Ed Auth Rev LBASS Sr A			2	1.C FE	6,285,000	107.772	6,773,464	6,285,000	6,285,000					4.000	4.000	JD	20,950	251,400	05/13/2015.	12/01/2026.
646080 SC 6	New Jersey St Hgr Ed Auth Rev LBASS Amt-			2	1.C FE	2,220,166	106.221	2,384,666	2,245,000	2,221,705		1,539			3.250	3.420	JD	6,080	36,481	06/30/2021.	12/01/2028.
646080 SD 4	New Jersey St Hgr Ed Auth Rev LBASS Amt-			2	1.C FE	1,762,742	104.333	1,867,568	1,790,000	1,764,197		1,455			3.250	3.460	JD	4,848	29,088	06/30/2021.	12/01/2029.
646080 SE 2	New Jersey St Hgr Ed Auth Rev LBASS Amt-			2	1.C FE	1,762,076	103.912	1,865,228	1,795,000	1,763,616		1,540			3.250	3.480	JD	4,861	29,169	06/30/2021.	12/01/2030.
646080 SF 9	New Jersey St Hgr Ed Auth Rev LBASS Amt-			2	1.C FE	3,021,859	104.798	3,180,619	3,035,000	3,022,452		593			3.500	3.550	JD	8,852	53,113	06/30/2021.	12/01/2031.
708796 X3 6	Pennsylvania Hsg Fin Agy Rev LBASS Ref A			2	1.B FE	1,350,000	104.569	1,411,687	1,350,000	1,350,000					3.850	3.850	AO	12,994	51,975	11/05/2015.	10/01/2030.
708796 X6 9	Pennsylvania Hsg Fin Agy Rev LBASS Non A			2	1.B FE	4,500,000	105.607	4,752,293	4,500,000	4,500,000					3.800	3.800	AO	42,750	171,000	11/05/2015.	10/01/2035.
2899999. U.S. Special Revenue - Other Loan-Backed and Structured Securities						73,689,986	XXX	77,008,837	72,540,000	72,381,449	0	(130,978)	0	0	XXX	XXX	XXX	544,315	2,540,039	XXX	XXX
3199999. Total - U.S. Special Revenue & Special Assessment Obligations						1,725,279,369	XXX	1,851,989,198	1,614,482,557	1,671,020,322	0	(8,855,352)	0	0	XXX	XXX	XXX	19,935,151	65,415,256	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																					
000000 00 0	Kosmos Energy Ltd Sr Nt			1	4.B FE	496,050	96.960	484,800	500,000	484,800	(11,648)	398			7.125	7.296	AO	8,609	28,500	04/22/2021.	04/04/2026.
000000 00 0	Periama Holdings LLC/DE Sr Nt				3.C FE	479,138	106.545	479,453	450,000	474,523		(4,614)			5.950	4.539	AO	5,355	26,775	02/01/2021.	04/19/2026.
0010EQ A# 3	AEP Texas North Company Sr Nt Ser C				2.A	14,378,140	102.341	14,327,684	14,000,000	14,293,439		(84,701)			3.090	1.260	FA	147,805		08/30/2021.	02/28/2023.
00115A AE 9	AEP Transmission Co LLC Sr Nt			1	1.F FE	7,852,305	105.708	8,456,624	8,000,000	7,917,900		15,109			3.100	3.328	JD	20,667	248,000	05/24/2017.	12/01/2026.
001192 AL 7	AGL Capital Corp Sr Nt			1	2.A FE	5,985,117	107.352	6,414,288	5,975,000	5,979,381		(1,033)			3.875	3.854	MN	29,585	231,531	12/10/2015.	11/15/2025.
00176@ AA 4	AMF Florence LLC Sr Sec Nt				2.C PL	7,475,948	99.496	7,438,283	7,475,948	7,475,948					3.210	3.224	MJSD	667	239,978	11/04/2020.	12/31/2035.
00206R BH 4	AT&T Inc Sr Nt			1	2.B FE	1,332,076	113.154	1,414,423	1,250,000	1,330,162		(1,914)			4.300	3.844	JD	2,389	53,750	03/19/2021.	12/15/2042.
00206R GQ 9	AT&T Inc Sr Nt			1	2.B FE	2,253,740	112.761	2,255,226	2,000,000	2,233,583		(20,157)			4.300	2.647	FA	32,489	43,000	03/24/2021.	02/15/2030.
00206R HS 4	AT&T Inc Sr Nt			1	2.B FE	9,950,678	106.722	10,672,170	10,000,000	9,970,271		7,722			3.600	3.690	JJ	166,000	360,000	06/05/2019.	07/15/2025.
00206R HY 1	AT&T Inc Sr Nt			1	2.B FE	10,365,950	124.441	12,444,130	10,000,000	10,291,505		(28,262)			6.625	6.127	MN	84,653	662,500	06/05/2019.	05/15/2029.
00206R JD 5	AT&T Inc Sr Nt			1	2.B FE	9,918,176	134.470	13,447,030	10,000,000	9,924,695		2,172			6.200	6.270	MS	182,556	620,000	06/05/2019.	03/15/2040.
00206R KA 9	AT&T Inc Sr Nt			1	2.B FE	976,442	104.164	1,093,720	1,050,000	977,478		1,037			3.650	4.054	JD	3,194	38,325	03/19/2021.	06/01/2051.
00206R KE 1	AT&T Inc Sr Nt			1	2.B FE	548,738	98.302	614,388	625,000	549,749		1,011			3.300	3.991	FA	8,594	10,313	03/19/2021.	02/01/2052.
00206R KH 4	AT&T Inc Sr Nt			1	2.B FE	2,345,075	96.918	2,422,948	2,500,000	2,354,593		9,518			2.250	2.920	FA	23,438	28,125	03/19/2021.	02/01/2032.

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
00206R LJ 9	AT&T Inc Sr Nt		..	1	2.B FE	3,283,676	100.700	3,554,706	3,530,000	3,284,791		1,115			3.550	3.922	MS	36,898	62,658	09/09/2021.	09/15/2055.
00287Y AP 4	Abbvie Inc Sr Nt		..	1	2.B FE	1,899,126	101.683	1,830,289	1,800,000	1,837,472		(44,045)			3.200	0.725	MN	8,800	57,600	08/05/2020.	11/06/2022.
00287Y AQ 2	Abbvie Inc Sr Nt		..	1	2.B FE	5,989,500	106.289	6,377,322	6,000,000	5,996,037		1,088			3.600	3.621	MN	28,200	216,000	05/05/2015.	05/14/2025.
00287Y AW 9	Abbvie Inc Sr Nt		..	1	2.B FE	1,242,374	121.184	1,514,800	1,250,000	1,242,518		144			4.450	3.217	MN	7,262	27,813	06/30/2021.	05/14/2046.
00287Y BC 2	Abbvie Inc Sr Nt		..	1	2.B FE	1,097,290	104.763	1,047,625	1,000,000	1,054,091		(30,028)			3.750	0.694	MN	4,896	37,500	07/21/2020.	11/14/2023.
00287Y BM 0	Abbvie Inc Sr Nt		..	1	2.B FE	1,549,511	101.422	1,521,324	1,500,000	1,521,966		(24,627)			2.300	0.641	MN	3,833	34,500	11/19/2020.	11/21/2022.
00287Y CT 4	Abbvie Inc Sr Nt		..	1	2.B FE	4,991,249	101.266	5,063,315	5,000,000	4,996,490		4,665			3.250	3.346	AO	40,625	162,500	11/19/2020.	10/01/2022.
00287Y CX 5	Abbvie Inc Sr Nt		..	1	2.C FE	4,013,822	106.661	4,266,452	4,000,000	4,010,382		(3,121)			3.800	3.708	MS	44,756	152,000	11/19/2020.	03/15/2025.
00287Y DB 2	Abbvie Inc Sr Nt		..	1	2.B FE	5,019,808	124.602	6,230,120	5,000,000	5,019,671		(103)			4.750	3.452	MS	69,931	138,059	06/30/2021.	03/15/2045.
00817Y AV 0	Aetna Inc Sr Nt		..	1	2.B FE	24,436,820	102.466	25,616,550	25,000,000	24,809,092		125,186			2.800	3.341	JD	31,111	700,000	12/19/2018.	06/15/2023.
009158 BC 9	Air Prods & Chems Inc Sr Nt		..	1	1.F FE	7,557,225	100.694	7,552,065	7,500,000	7,548,255		(5,420)			2.050	1.964	MN	19,646	153,750	04/28/2020.	05/15/2030.
00915X BM 2	Air Products & Chemicals Inc MT Sr Nt Se		..		1.F FE	999,610	119.782	1,197,817	1,000,000	999,893		20			7.340	7.343	JD	3,262	73,400	02/18/2013.	06/15/2026.
01400E AB 9	Alcon Finance Corp Sr Nt		..	1	2.B FE	4,314,931	104.851	4,202,424	4,008,000	4,283,639		(30,076)			3.000	2.004	MS	32,732	100,200	06/30/2021.	09/23/2029.
01400E AC 7	Alcon Finance Corp Sr Nt		..	1	2.B FE	1,305,813	112.334	1,404,175	1,250,000	1,304,920		(892)			3.800	3.547	MS	12,931	23,750	03/26/2021.	09/23/2049.
01400E AD 5	Alcon Finance Corp Sr Nt		..	1	2.B FE	3,045,758	101.197	2,914,471	2,880,000	3,029,749		(16,010)			2.600	1.908	MN	7,072	74,880	01/15/2021.	05/27/2030.
015271 AT 6	Alexandria Real Estate Equity Sr Nt		..	1	2.A FE	3,413,101	103.615	3,305,309	3,190,000	3,392,384		(20,718)			2.750	1.862	JD	3,899	75,075	07/14/2021.	12/15/2029.
015271 AV 1	Alexandria Real Estate Equity Sr Nt		..	1	2.A FE	4,121,322	94.051	3,984,013	4,236,000	4,128,047		6,592			1.875	2.131	FA	33,094	69,926	04/29/2021.	02/01/2033.
01882Y AA 4	Alliant Energy Finance Sr Nt		..	1	2.B FE	16,854,274	103.526	17,133,603	16,550,000	16,699,012		(107,680)			3.750	3.068	JD	27,583	620,625	07/21/2020.	06/15/2023.
01882Y AB 2	Alliant Energy Finance Sr Nt		..	1	2.B FE	3,944,120	110.818	4,432,720	4,000,000	3,960,401		5,101			4.250	4.428	JD	7,556	170,000	10/03/2018.	06/15/2028.
01882Y AC 0	Alliant Energy Finance Sr Nt		..	1	2.B FE	4,692,018	96.679	4,543,922	4,700,000	4,693,623		1,446			1.400	1.433	MS	19,374	53,919	11/19/2020.	03/15/2026.
019736 AE 7	Allison Transmission Inc Sr Nt		..	1	3.B FE	1,563,625	103.954	1,611,279	1,550,000	1,562,614		(4,184)			4.750	4.346	AO	18,406	73,625	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 AZ 9	Amazon.com Inc Sr Nt		..	1	1.D FE	6,983,750	104.694	7,328,545	7,000,000	6,992,811		2,586			2.800	2.841	FA	70,233	196,000	06/08/2018.	08/22/2024.
023608 AG 7	Ameren Corp Sr Nt		..	1	2.A FE	13,733,067	106.586	14,439,246	13,547,000	13,666,607		(26,921)			3.650	3.417	FA	186,798	494,466	06/29/2020.	02/15/2026.
02361D AL 4	Ameren Illinois Co Sr Nt		..	1	1.F FE	2,529,590	100.858	2,445,816	2,425,000	2,437,104		(17,981)			2.700	1.938	MS	21,825	65,475	08/17/2016.	09/01/2022.
02361D AP 5	Ameren Illinois Co Sr Nt		..	1	1.F FE	15,827,896	105.120	16,415,570	15,616,000	15,701,467		(25,645)			3.250	1.693	MS	169,173	345,020	06/30/2021.	03/01/2025.
024836 AF 5	American Campus CMNTYS Sr Nt		..	1	2.B FE	4,955,620	102.344	4,915,568	4,803,000	4,948,351		(7,268)			2.850	2.423	FA	57,036	22,373	08/12/2021.	02/01/2030.
024836 AG 3	American Campus CMNTYS Sr Nt		..	1	2.B FE	6,943,434	110.781	6,979,178	6,300,000	6,904,549		(38,885)			3.875	2.649	JJ	102,397	122,063	06/30/2021.	01/30/2031.
025537 AN 1	American Electric Power Sr Nt		..	1	2.B FE	1,231,728	98.505	1,182,055	1,200,000	1,228,545		(3,183)			2.300	1.974	MS	9,200	27,600	01/12/2021.	03/01/2030.
02665W DY 4	American Honda Fin Sr MTN		..	1	1.G FE	34,976,900	98.937	34,627,775	35,000,000	34,979,313		2,413			0.750	0.773	FA	81,667		09/07/2021.	08/09/2024.
03027X AY 6	American Tower Corp Sr Nt		..	1	2.C FE	2,013,843	107.514	2,096,515	1,950,000	2,012,962		(881)			3.700	3.515	AO	15,232	36,075	04/29/2021.	10/15/2049.
03027X BA 7	American Tower Corp Sr Nt		..	1	2.C FE	12,650,220	102.541	12,817,663	12,500,000	12,634,455		(16,147)			2.900	2.740	JJ	167,153	362,500	10/28/2020.	01/15/2030.
03027X BG 4	American Tower Corp Sr Nt		..	1	2.C FE	1,379,882	94.704	1,325,850	1,400,000	1,381,726		1,844			1.875	2.038	AO	5,542	27,490	01/12/2021.	10/15/2030.
03027X BM 1	American Tower Corp Sr Nt	LS	..	1	2.C FE	2,994,210	100.724	3,021,729	3,000,000	2,994,619		409			2.700	2.722	AO	17,100	44,100	03/24/2021.	04/15/2031.
03040W AK 1	American Water Cap Corp Sr Nt		..	1	2.A FE	7,968,080	105.357	8,428,568	8,000,000	7,992,109		3,433			3.850	3.898	MS	102,667	308,000	11/08/2013.	03/01/2024.
03040W AL 9	American Water Cap Corp Sr Nt		..	1	2.A FE	10,985,784	105.857	11,644,259	11,000,000	10,995,117		1,439			3.400	3.415	MS	124,667	374,000	03/28/2018.	03/01/2025.
03040W AQ 8	American Water Cap Corp Sr Nt		..	1	2.A FE	13,953,940	105.702	14,798,322	14,000,000	13,972,513		4,393			2.950	2.988	MS	137,667	413,000	08/07/2017.	09/01/2027.
031162 CH 1	Amgen Inc Sr Nt		..	1	2.A FE	6,982,430	101.979	7,138,516	7,000,000	6,995,648		2,587			2.250	2.289	FA	57,750	157,500	08/10/2016.	08/19/2023.
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 AJ 6	Amsted Industries Sr Nt		..		3.C FE	1,993,875	102.612	2,000,930	1,950,000	1,990,867		(3,008)			4.625	4.324	MN	11,524	90,188	03/18/2021.	05/15/2030.

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
03522A AH 3	Anheuser-Busch Co/Inbev Sr Nt		..	1	2.B FE	9,590,560	121.005	12,100,480	10,000,000	9,600,652		10,092			4.700	2.774	FA	195,833	235,000	06/30/2021.	02/01/2036.
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.
03523T BV 9	Anheuser-Busch InBev WldwdInc Sr Nt		..	1	2.B FE	1,719,174	138.681	1,837,526	1,325,000	1,713,037		(6,138)			5.550	3.791	JJ	32,275	36,769	03/31/2021.	01/23/2049.
035240 AQ 3	Anheuser-Busch Inbev Worldwide Sr Nt		..	1	2.B FE	9,124,854	116.515	10,486,386	9,000,000	9,108,928		(11,361)			4.750	2.832	JJ	187,625	290,938	06/30/2021.	01/23/2029.
035242 AN 6	Anheuser-Busch Inbev Fin Sr Nt		..	1	2.B FE	18,251,750	126.069	22,692,456	18,000,000	18,225,101		(4,732)			4.900	4.811	FA	367,500	882,000	02/09/2016.	02/01/2046.
035242 AP 1	Anheuser-Busch Inbev Fin Sr Nt		..	1	2.B FE	771,596	107.741	808,055	750,000	761,537		(2,601)			3.650	3.245	FA	11,406	27,375	12/06/2017.	02/01/2026.
03524B AF 3	Anheuser-Busch Inbev Fin Sr Nt		..	1	2.B FE	1,589,341	121.341	1,577,429	1,300,000	1,584,999		(4,342)			4.625	3.229	FA	25,052	30,063	06/30/2021.	02/01/2044.
036752 AN 3	Anthem Inc Sr Nt		..	1	2.B FE	9,962,500	99.906	9,990,560	10,000,000	9,968,157		3,414			2.250	2.292	MN	28,750	225,000	04/30/2020.	05/15/2030.
036752 AP 8	Anthem Inc Sr Nt	LS	..	1	2.B FE	846,809	102.411	870,491	850,000	846,973		163			2.550	2.207	MS	6,382	10,717	06/30/2021.	03/15/2031.
03690A AD 8	Antero Midstream Part/FI Sr Nt		..	1	3.C FE	5,333,357	103.321	5,321,052	5,150,000	5,309,041		(24,315)			5.750	4.114	MS	98,708	33,063	09/23/2021.	03/01/2027.
03690A AF 3	Antero Midstream Part/FI Sr Nt		..	1	3.C FE	783,905	104.917	788,973	752,000	782,092		(1,813)			5.750	4.497	JJ	19,938		10/05/2021.	01/15/2028.
037833 BU 3	Apple Inc Sr Nt		..	1	1.B FE	9,989,300	102.232	10,223,160	10,000,000	9,998,104		1,609			2.850	2.867	FA	101,333	285,000	02/16/2016.	02/23/2023.
037833 BY 5	Apple Inc Sr Nt		..	1	1.B FE	1,967,696	107.002	2,140,040	2,000,000	1,981,993		3,974			3.250	3.485	FA	23,111	65,000	03/28/2018.	02/23/2026.
037833 CM 0	Apple Inc Sr Nt		..	1	1.B FE	6,499,675	100.022	6,501,456	6,500,000	6,499,993		63			2.500	2.501	FA	64,097	162,500	02/02/2017.	02/09/2022.
037833 CU 2	Apple Inc Sr Nt		..	1	1.B FE	8,992,527	104.245	9,382,032	9,000,000	8,996,961		1,140			2.850	2.350	MN	35,625	228,000	06/30/2021.	05/11/2024.
037833 DK 3	Apple Inc Sr Nt		..	1	1.B FE	994,520	107.428	1,074,283	1,000,000	996,587		485			3.000	3.064	MN	4,000	30,000	11/07/2017.	11/13/2027.
038522 AQ 1	Aramark Services Inc Sr Nt		..	1	4.A FE	2,010,000	103.493	2,069,864	2,000,000	2,005,659		(1,223)			5.000	4.923	FA	41,667	100,000	02/06/2018.	02/01/2028.
039482 AB 0	Archer-Daniels-Midland Co Sr Nt		..	1	1.F FE	6,697,553	108.708	7,337,763	6,750,000	6,705,599		4,325			3.250	3.342	MS	57,281	219,375	03/25/2020.	03/27/2030.
04273W AC 5	Arrow Electronics Inc Sr Nt		..	1	2.C FE	838,235	100.930	847,815	840,000	838,240		5			2.950	2.974	FA	2,065		11/16/2021.	02/15/2032.
045054 AJ 2	Ashtead Capital Inc Sr Sec Nt		..	1	2.C FE	323,380	104.241	316,892	304,000	317,919		(5,461)			4.000	1.987	MN	2,027	12,160	01/15/2021.	05/01/2028.
045054 AL 7	Ashtead Capital Inc Sr Sec Nt		..	1	2.C FE	4,909,877	106.300	4,836,636	4,550,000	4,869,644		(40,233)			4.250	2.396	MN	32,229	114,750	09/15/2021.	11/01/2029.
045054 AP 8	Ashtead Capital Inc Sr Nt		..	1	2.C FE	2,348,995	97.583	2,298,089	2,355,000	2,349,200		206			2.450	2.479	FA	22,278		08/03/2021.	08/12/2031.
049560 AN 5	Atmos Energy Corp Sr Nt		..	1	1.E FE	8,975,250	106.042	9,543,789	9,000,000	8,985,634		2,388			3.000	3.032	JD	12,000	270,000	06/05/2017.	06/15/2027.
05348E AV 1	AvalonBay Communities Inc Sr Nt		..	1	1.G FE	5,989,320	106.304	6,378,228	6,000,000	5,995,987		1,089			3.450	3.471	JD	17,250	207,000	05/06/2015.	06/01/2025.
05454N AA 7	Axalta Coat/Dutch Hld BV Sr Nt		..	1	4.A FE	31,162	104.380	31,314	30,000	31,115		(47)			4.750	3.596	JD	63	713	11/03/2021.	06/15/2027.
05565S AA 2	Burlington Northern PTC Ser 2006-2		..	1	1.B FE	921,729	102.869	948,170	921,729	921,729					5.629	5.627	AO	12,971	51,884	02/18/2013.	04/01/2024.
058498 AS 5	Ball Corp Sr Nt		..	1	3.A FE	7,437,500	104.491	8,359,256	8,000,000	7,872,662		63,148			4.000	4.899	MN	40,889	320,000	04/21/2015.	11/15/2023.
058498 AT 3	Ball Corp Sr Nt		..	1	3.A FE	3,541,250	110.155	3,855,408	3,500,000	3,517,354		(4,432)			5.250	5.093	JJ	91,875	183,750	11/16/2015.	07/01/2025.
06050T JZ 6	Bank of America NA Sub Bk Nt		..		1.G FE	1,894,039	136.842	2,668,409	1,950,000	1,895,387		1,348			6.000	2.756	AO	24,700	58,500	06/30/2021.	10/15/2036.
06051G FB 0	Bank of America Corp Sr Nt		..		1.G FE	9,992,700	106.295	10,629,500	10,000,000	9,998,249		800			4.125	4.134	JJ	182,188	412,500	01/15/2014.	01/22/2024.
06051G FL 8	Bank of America Corp Sub Nt		..		2.A FE	6,966,190	110.435	7,730,429	7,000,000	6,984,369		2,662			4.250	4.302	AO	57,021	297,500	10/17/2014.	10/22/2026.
06051G GC 7	Bank of America Corp Sub Nt		..	2	2.A FE	15,721,000	109.434	16,415,160	15,000,000	15,579,777		(112,572)			4.183	3.296	MN	62,745	627,450	09/25/2020.	11/25/2027.
06051G GM 5	Bank of America Corp Fix to Flt Sr Nt		..	1	1.G FE	6,099,850	117.455	5,872,745	5,000,000	6,031,295		(54,205)			4.244	2.602	AO	39,493	212,200	09/23/2020.	04/24/2038.
06051G HC 6	Bank of America Corp Sr Nt		..	1	1.F FE	6,016,959	102.071	6,160,987	6,036,000	6,028,944		3,429			3.004	3.066	JD	5,540	181,321	05/23/2018.	12/20/2023.
06051G HG 7	Bank of America Corp Sr MTN		..	1	1.F FE	4,828,140	109.627	4,604,342	4,200,000	4,731,239		(80,686)			3.970	1.796	MS	53,727	166,740	12/01/2020.	03/05/2029.
06051G HX 0	Bank of America Corp Fix to Float		..	1	1.G FE	5,414,750	103.334	5,166,690	5,000,000	5,362,080		(42,685)			2.884	1.882	AO	27,638	144,200	10/05/2020.	10/22/2030.
06051G JA 8	Bank of America Corp Fix to Flt Sr Nt		..	1	1.G FE	3,882,686	120.615	3,895,852	3,230,000	3,875,561		(7,125)			4.083	3.025	MS	37,000	65,940	06/30/2021.	03/20/2051.
06051G JL 4	Bank of America Corp Sr Nt Fix to Float		..	1	1.F FE	7,000,000	95.944	6,716,087	7,000,000	7,000,000					1.922	1.922	AO	25,039	135,661	10/16/2020.	10/24/2031.
06051G JM 2	Bank of America Corp Sr Nt		..	1	1.F FE	2,050,000	98.275	2,014,646	2,050,000	2,050,000					2.831	2.831	AO	10,801	58,519	10/16/2020.	10/24/2051.

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
06053F AA 7	Bank of America Corp Sr Nt			1	1.G FE	1,012,411	105.093	1,050,927	1,000,000	1,003,920		(2,390)			4.100	3.839	JJ	17,881	41,000	03/28/2018.	07/24/2023.
06406G AA 9	Bank of NY Mellon Corp MT Sub Nt			2	1.F FE	4,994,500	106.048	5,302,410	5,000,000	4,996,632		438			3.000	3.011	AO	25,417	150,000	10/24/2016.	10/30/2028.
06849R AG 7	Barrick NA Finance LLC Co Gtd Nt			1	2.B FE	3,571,958	136.114	3,511,739	2,580,000	3,553,838		(18,120)			5.700	3.098	MN	12,664	73,530	06/30/2021.	05/30/2041.
071734 AM 9	Bausch Health Cos Inc. Sr Nt			1	4.B FE	4,771,250	88.750	4,215,625	4,750,000	4,215,625	(552,037)	(3,212)			5.000	4.899	FA	89,722	166,250	11/19/2020.	02/15/2029.
07274E AG 8	Bayer US Finance LLC Sr Nt			1	2.B FE	5,975,192	104.581	6,274,872	6,000,000	5,981,651		4,806			3.375	2.282	AO	46,688	151,875	06/30/2021.	10/08/2024.
07274N AE 3	Bayer US Finance II LLC Sr Nt			1	2.B FE	16,120,608	104.570	15,371,819	14,700,000	15,525,830		(436,317)			3.875	0.841	JD	25,317	569,625	08/25/2020.	12/15/2023.
07274N AL 7	Bayer US Finance II LLC Sr Nt			1	2.B FE	4,240,096	111.936	4,074,481	3,640,000	4,182,148		(57,948)			4.375	1.991	JD	7,078	132,125	09/15/2021.	12/15/2028.
07274N AY 9	Bayer US Finance II LLC Sr Nt			1	2.B FE	1,122,268	110.646	1,106,462	1,000,000	1,066,246		(16,859)			5.500	3.535	FA	20,778	55,000	07/12/2018.	08/15/2025.
07330M AB 3	Branch Banking & Trust Sr Nt				1.F FE	4,496,985	107.035	4,816,593	4,500,000	4,498,755		309			3.625	3.633	MS	47,578	163,125	09/09/2015.	09/16/2025.
075887 BF 5	Becton Dickinson & Co Sr Nt			1	2.C FE	4,722,096	106.333	4,784,994	4,500,000	4,623,976		(39,771)			3.734	2.756	JD	7,468	168,030	06/25/2019.	12/15/2024.
075887 BW 8	Becton Dickinson & Co Sr Nt			1	2.C FE	5,275,969	109.077	5,562,922	5,100,000	5,222,914		(21,476)			3.700	3.192	JD	13,104	188,700	06/20/2019.	06/06/2027.
084659 AV 3	Berkshire Hathaway Energy Sr Nt			1	1.G FE	571,395	111.156	555,781	500,000	569,176		(2,219)			3.700	1.889	JJ	8,531		09/15/2021.	07/15/2030.
084659 AX 9	Berkshire Hathaway Energy Sr Nt			1	1.G FE	1,107,273	122.414	1,150,691	940,000	1,104,922		(2,351)			4.250	3.292	AO	8,434	19,975	04/28/2021.	10/15/2050.
09184# AA 3	Black Bear Holding LLC Sr Sec Nt			1	3.C PL	30,000,000	102.024	30,607,226	30,000,000	30,000,000					5.470	5.509	MJSD.	4,558	1,641,000	02/18/2014.	02/18/2024.
092113 AH 2	Black Hills Corp Sr Nt			1	2.A FE	14,942,580	105.158	15,668,482	14,900,000	14,916,906		(8,601)			4.250	4.187	MN	54,530	633,250	03/28/2018.	11/30/2023.
092113 AM 1	Black Hills Corp Sr Nt			1	2.A FE	2,565,975	104.591	2,667,071	2,550,000	2,558,355		(1,512)			3.150	3.079	JJ	37,039	80,325	09/01/2016.	01/15/2027.
092113 AT 6	Black Hills Corp Sr Nt			1	2.A FE	3,556,828	99.464	3,411,608	3,430,000	3,546,629		(10,199)			2.500	2.047	JD	3,811	61,625	06/30/2021.	06/15/2030.
09261W AE 4	Blackrock DLF IX CLO Ser 2020-1 Cl B				1.D FE	2,158,245	100.000	2,158,245	2,158,245	2,158,245					2.630	2.673	JAJO	11,035	14,402	08/04/2021.	07/21/2030.
09261W AG 9	Blackrock DLF IX CLO Ser 2021-1 CL C				1.E FE	1,798,236	100.010	1,798,416	1,798,236	1,798,236					3.630	3.686	JAJO	12,691	26,349	06/03/2021.	07/21/2030.
09261W AJ 3	Blackrock DLF IX CLO Ser 2020-1 Cl D				2.A FE	1,977,368	100.010	1,977,566	1,977,368	1,977,368					4.698	4.713	JAJO	17,856	43,000	04/28/2021.	07/21/2030.
097023 BK 0	Boeing Co Sr Nt			1	2.C FE	623,209	100.754	634,750	630,000	623,492		283			3.300	3.398	MS	6,930	10,395	04/26/2021.	03/01/2035.
097023 CJ 2	Boeing Co Sr Nt			1	2.C FE	2,294,854	104.698	2,355,714	2,250,000	2,292,983		(1,872)			3.600	3.406	MN	13,500	72,540	05/24/2021.	05/01/2034.
097023 CU 7	Boeing Co Sr Nt			1	2.C FE	975,197	112.953	960,102	850,000	961,535		(13,662)			5.040	2.329	MN	7,140	42,840	04/26/2021.	05/01/2027.
097023 CV 5	Boeing Co Sr Nt				2.C FE	4,059,622	128.866	4,252,565	3,300,000	4,040,930		(18,692)			5.705	3.893	MN	31,378	168,298	06/30/2021.	05/01/2040.
097023 CW 3	Boeing Co Sr Nt			1	2.C FE	3,288,174	135.774	3,502,959	2,580,000	3,278,661		(9,513)			5.805	4.154	MN	24,962	149,769	04/27/2021.	05/01/2050.
097023 CY 9	Boeing Co Sr Nt			1	2.C FE	11,237,131	116.801	11,236,266	9,620,000	11,130,148		(106,983)			5.150	2.952	MN	82,572	441,098	06/30/2021.	05/01/2030.
099724 AH 9	Borg Warner Automotive Sr Nt			1	2.A FE	3,548,279	117.012	4,095,427	3,500,000	3,547,867		(412)			4.375	3.478	MS	45,087	76,563	06/30/2021.	03/15/2045.
099724 AJ 5	Borg Warner Automotive Sr Nt	LS		1	2.A FE	4,966,207	105.617	5,280,870	5,000,000	4,976,492		6,756			3.375	3.531	MS	49,688	168,750	06/29/2020.	03/15/2025.
100743 AK 9	Boston Gas Company Sr Nt			1	2.A FE	3,996,240	104.168	4,166,700	4,000,000	3,997,752		363			3.150	3.161	FA	52,500	126,000	07/31/2017.	08/01/2027.
10373Q AB 6	BP Cap Mkts America Sr Nt				1.F FE	11,000,000	107.842	11,862,642	11,000,000	11,000,000					3.796	3.796	MS	115,989	417,560	09/18/2018.	09/21/2025.
10373Q AC 4	BP Cap Mkts America Sr Nt			1	1.F FE	7,000,000	111.104	7,777,245	7,000,000	7,000,000					3.937	3.482	MS	76,553	246,063	06/30/2021.	09/21/2028.
10373Q AV 2	BP Cap Mkts America Sr Nt			1	1.F FE	5,786,400	105.638	6,338,250	6,000,000	5,851,966		23,934			3.017	3.067	JJ	82,968	158,393	06/30/2021.	01/16/2027.
10373Q AZ 3	BP Cap Mkts America Sr Nt			1	1.F FE	3,537,347	108.266	3,789,303	3,500,000	3,524,463		(4,406)			3.588	3.435	AO	26,860	125,580	12/14/2018.	04/14/2027.
10373Q BG 4	BP Cap Mkts America Sr Nt			1	1.F FE	1,784,952	98.438	1,919,533	1,950,000	1,787,499		2,547			3.000	3.466	FA	20,638	29,250	03/31/2021.	02/24/2050.
10373Q BL 3	BP Cap Mkts America Sr Nt			1	1.F FE	5,072,938	110.418	4,979,870	4,510,000	5,042,531		(30,408)			3.633	2.029	AO	38,686	81,924	06/30/2021.	04/06/2030.
110122 CM 8	Bristol-Myers Squibb Co Sr Nt			1	1.F FE	11,186,269	104.553	11,500,863	11,000,000	11,119,474		(44,761)			2.900	2.447	JJ	137,347	261,000	07/17/2020.	07/26/2024.
110122 CN 6	Bristol-Myers Squibb Co Sr Nt			1	1.F FE	3,990,834	107.401	4,296,020	4,000,000	3,992,993		1,440			3.200	3.243	JD	5,689	128,000	07/17/2020.	06/15/2026.
110122 CR 7	Bristol-Myers Squibb Co Sr Nt			1	1.F FE	1,573,385	124.033	1,643,431	1,325,000	1,569,298		(4,086)			4.250	3.229	AO	10,168	56,313	03/31/2021.	10/26/2049.
110122 CW 6	Bristol-Myers Squibb Co Sr Nt			1	1.F FE	18,947,374	101.734	19,431,232	19,100,000	19,053,168		73,032			3.250	3.653	FA	234,506	620,750	07/17/2020.	08/15/2022.
110122 DC 9	Bristol-Myers Squibb Co Sr Nt			1	1.F FE	2,343,436	108.275	2,550,959	2,356,000	2,346,829		2,144			3.875	3.992	FA	34,489	91,295	07/17/2020.	08/15/2025.

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
11135F AS 0	Broadcom Inc Sr Nt			1	2.C FE	3,691,276	112.870	3,645,688	3,230,000	3,673,545		(17,731)			4.300	2.797	MN	17,747	69,445	06/30/2021.	11/15/2032.
11135F BE 0	Broadcom Inc Sr Nt			1	2.C FE	2,693,201	98.442	2,657,931	2,700,000	2,693,964		763			1.950	1.967	FA	19,890	30,128	06/30/2021.	02/15/2028.
11135F BH 3	Broadcom Inc Sr Nt			1	2.C FE	4,467,152	97.905	4,405,712	4,500,000	4,468,957		1,805			2.450	2.535	FA	41,650	63,088	06/30/2021.	02/15/2031.
12189L AQ 4	Burlington Northern Santa Fe Sr Nt			1	1.D FE	2,066,574	104.152	2,083,036	2,000,000	2,017,582		(10,126)			3.850	3.302	MS	25,667	77,000	10/27/2016.	09/01/2023.
12189L AR 2	Burlington Northern Santa Fe Nt			1	1.D FE	8,751,568	105.393	8,958,371	8,500,000	8,572,989		(30,783)			3.750	3.350	AO	79,688	318,750	03/28/2018.	04/01/2024.
12189L AT 8	Burlington Northern Santa Fe Sr Nt			1	1.G FE	998,453	105.538	1,055,380	1,000,000	999,326		238			3.400	3.427	MS	11,333	34,000	03/28/2018.	09/01/2024.
124857 AP 8	CBS Corp Sr Nt			1	2.B FE	949,552	105.473	1,054,728	1,000,000	973,102		8,096			3.500	4.457	JJ	16,139	35,000	12/18/2018.	01/15/2025.
124857 AQ 6	CBS Corp Sr Nt			1	2.B FE	3,927,520	108.161	4,326,444	4,000,000	3,968,367		7,045			4.000	4.215	JJ	73,778	160,000	07/07/2015.	01/15/2026.
124857 AT 0	CBS Corp Sr Nt	LS		2	2.B FE	9,888,250	106.680	10,668,040	10,000,000	9,930,854		9,963			3.375	3.501	FA	127,500	337,500	06/27/2017.	02/15/2028.
1248EP CN 1	CCO Holdings LLC Sr Nt			1	3.B FE	1,905,417	103.067	1,898,498	1,842,000	1,896,141	(4,884)	(4,392)			4.500	3.987	MN	13,815	41,445	05/13/2021.	05/01/2032.
12513G BH 1	CDW LLC Sr Nt			1	2.C FE	3,230,000	102.577	3,313,250	3,230,000	3,230,000					3.276	3.276	JD	8,818		11/23/2021.	12/01/2028.
12524@ AA 8	CED Wind Holdings LLC Sec Nt				2.C	11,505,067	105.680	12,158,538	11,505,067	11,505,067					4.410	4.413	JD	1,409	507,373	09/28/2018.	12/31/2028.
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	1,273,565	100.544	1,281,932	1,275,000	1,273,658		93			2.375	2.249	MS	8,916	16,150	06/30/2021.	03/15/2031.
125896 BP 4	CMS Energy Corp Sr Nt			1	2.B FE	7,887,327	106.628	8,044,009	7,544,000	7,696,707		(36,649)			3.600	3.042	MN	34,702	271,584	06/02/2016.	11/15/2025.
125896 BQ 2	CMS Energy Corp Sr Nt			1	2.B FE	6,000,006	104.395	6,263,712	6,000,000	5,998,422		8			3.000	2.501	MN	23,000	150,000	06/30/2021.	05/15/2026.
125896 BS 8	CMS Energy Corp Sr Nt			2	2.B FE	1,008,380	107.539	1,075,385	1,000,000	1,004,860		(807)			3.450	3.351	FA	13,033	34,500	04/21/2017.	08/15/2027.
126307 AS 6	CSC Holdings Inc Sr Nt			1	3.C FE	1,345,050	103.364	1,302,380	1,260,000	1,302,380	(16,021)	(21,829)			5.375	3.437	FA	28,219	67,725	10/07/2020.	02/01/2028.
126307 BD 8	CSC Holdings Inc Sr Nt			1	4.C FE	2,980,319	94.566	2,770,769	2,930,000	2,770,769	(203,908)	(5,551)			4.625	4.357	JD	11,293	123,950	09/08/2021.	12/01/2030.
126307 BF 3	CSC Holdings Inc Sr Nt			1	3.C FE	2,026,129	93.631	1,948,463	2,081,000	1,948,463	(81,847)	4,113			3.375	3.692	FA	26,533	45,630	03/03/2021.	02/15/2031.
126307 BH 9	CSC Holdings Inc Hgh Yld Bd				3.C FE	4,259,322	98.836	4,200,547	4,250,000	4,200,547	(58,342)	(433)			4.500	4.474	MN	24,438	96,688	06/18/2021.	11/15/2031.
126408 HB 2	CSX Corp Sr Nt			1	2.A FE	3,990,107	105.302	4,212,072	4,000,000	3,995,773		1,538			3.400	3.443	FA	56,667	136,000	03/28/2018.	08/01/2024.
126408 HQ 9	CSX Corp Sr Nt			1	2.A FE	1,991,683	101.794	1,964,630	1,930,000	1,988,315		(3,368)			2.400	1.984	FA	17,499	23,160	06/30/2021.	02/15/2030.
126410 LM 9	CSX Transportation Inc Co Gtd Nt			1	1.E FE	1,177,339	104.452	1,229,755	1,177,339	1,177,339					6.251	6.250	JJ	33,936	73,595	02/18/2013.	01/15/2023.
12656* AQ 5	CSLB Holdings Inc Sr Nt Ser A				1.G	10,000,000	103.041	10,304,060	10,000,000	10,000,000					2.380	2.380	MN	22,478	238,000	05/27/2020.	05/27/2027.
126650 CL 2	CVS Health Corp Sr Nt			1	2.B FE	7,919,520	107.592	8,607,360	8,000,000	7,967,714		8,302			3.875	3.998	JJ	138,639	310,000	07/13/2015.	07/20/2025.
126650 CQ 1	CVS Health Corp Sr Nt			1	2.B FE	4,339,080	102.630	4,105,188	4,000,000	4,107,752		(161,125)			4.750	0.683	JD	15,833	190,000	07/22/2020.	12/01/2022.
12722* AA 0	CTL 2019-22 Tr (BU-Sydney) Sr Nt				1.D	11,272,066	102.695	11,575,803	11,272,066	11,272,066					2.780	2.796	MON	13,927	314,513	12/18/2019.	06/15/2027.
12739@ AA 9	CED Nevada Virginia Financing Sr Nt				2.C IF	3,982,348	102.001	4,062,025	3,982,348	3,982,348					3.770	3.769	JD	417	91,332	08/26/2021.	12/31/2046.
131347 CM 6	Calpine Corp 1st Lein HY Nt			1	3.A FE	8,183,549	103.350	8,274,201	8,006,000	8,160,409		(23,140)			4.500	3.964	FA	136,102	157,635	09/08/2021.	02/15/2028.
134429 BE 8	Campbell Soup Co Sr Nt Ser 5Y	LS		1	2.B FE	1,071,520	103.058	1,030,579	1,000,000	1,031,381		(27,819)			3.650	0.825	MS	10,747	36,500	07/20/2020.	03/15/2023.
134429 BJ 7	Campbell Soup Co Sr Nt	LS		1	2.C FE	1,629,014	99.520	1,602,266	1,610,000	1,628,022		(992)			2.375	2.223	AO	7,116	19,119	06/30/2021.	04/24/2030.
14149Y BH 0	Cardinal Health Inc Sr Nt			1	2.B FE	7,000,000	103.692	7,258,433	7,000,000	7,000,000					3.079	3.079	JD	9,579	215,530	06/01/2017.	06/15/2024.
141781 BM 5	Cargill Inc Sr Nt			1	1.F FE	9,756,315	99.208	9,672,770	9,750,000	9,755,006		(698)			2.125	2.070	AO	39,135	175,313	06/30/2021.	04/23/2030.
14448C AQ 7	Carrier Global Corp Sr Nt			1	2.C FE	7,702,963	102.277	7,670,768	7,500,000	7,681,406		(20,708)			2.722	2.380	FA	77,123	204,150	01/12/2021.	02/15/2030.
14448C AR 5	Carrier Global Corp Sr Nt			1	2.C FE	950,970	104.632	983,540	940,000	950,683		(287)			3.377	3.292	AO	7,583	15,872	04/22/2021.	04/05/2040.
14448C AS 3	Carrier Global Corp Sr Nt			1	2.C FE	3,252,054	106.740	3,469,050	3,250,000	3,252,053		(1)			3.577	3.573	AO	27,771	58,126	04/22/2021.	04/05/2050.
14879E AH 1	Catalent Pharma Solution Sr Nt			1	4.A FE	2,135,325	98.640	2,189,817	2,220,000	2,142,712		7,387			3.125	3.685	FA	26,208	33,339	03/18/2021.	02/15/2029.
150190 AB 2	Cedar Fair/Can/Magnum/MI Sr Nt	LS		1	5.A FE	997,612	102.536	1,025,363	1,000,000	998,491		241			5.375	5.408	AO	11,347	53,750	06/27/2018.	04/15/2027.

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
156700 BB 1	Lumen Technologies Inc Sr Nt			1	3.C FE	2,246,750	104.050	2,237,066	2,150,000	2,222,192		(22,515)			5.125	3.912	FA	41,626	110,188	11/24/2020.	12/15/2026.
156700 BD 7	Lumen Technologies Inc Sr Nt			1	3.C FE	4,019,300	96.981	3,863,739	3,984,000	3,863,739	(141,118)	(7,143)			4.500	4.277	JJ	82,668	113,544	03/15/2021.	01/15/2029.
159864 AG 2	Charles River Laboratories Sr Nt			1	3.B FE	1,548,000	101.508	1,571,336	1,548,000	1,548,000					3.750	3.637	MS	17,093	27,735	06/30/2021.	03/15/2029.
159864 AJ 6	Charles River Laboratories Sr Nt			1	3.B FE	1,927,438	102.433	1,971,831	1,925,000	1,927,227		(210)			4.000	3.981	MS	22,672	36,789	03/18/2021.	03/15/2031.
161175 BB 9	Charter Comm Opt 1st Lien Sr Sec Nt			2	2.C FE	3,464,495	101.496	3,298,610	3,250,000	3,296,800		(118,355)			4.464	0.790	JJ	63,674	145,080	07/31/2020.	07/23/2022.
161175 BK 9	Charter Comm Opt 1st Lien			1	2.C FE	7,398,230	109.475	7,663,215	7,000,000	7,300,415		(44,787)			4.200	3.398	MS	86,567	294,000	10/07/2019.	03/15/2028.
16412X AG 0	Cheniere Corp Christi HD 1st lien Nt			1	2.C FE	8,115,000	113.012	9,040,960	8,000,000	8,071,451		(12,320)			5.125	4.921	JD	1,139	410,000	02/23/2018.	06/30/2027.
16412X AK 1	Cheniere Corp Christi HD 1st Lien			1	2.C FE	13,602,700	97.979	13,325,171	13,600,000	13,602,591		(109)			2.742	2.741	JD	1,036	130,519	08/18/2021.	12/31/2039.
166756 AP 1	Chevron Corp Sr Nt			1	1.D FE	21,334,943	107.287	22,798,509	21,250,000	21,314,004		(20,939)			3.900	3.638	MN	105,896	809,250	06/30/2021.	11/15/2024.
16829@ AA 1	Chick-Fil-A, Inc Sr Nt Ser A				2.B	35,000,000	100.498	35,174,195	35,000,000	35,000,000					1.480	1.480	AO	89,211	518,000	10/29/2020.	10/29/2023.
171484 AE 8	Churchhill Downs Inc St Nt			1	4.A FE	5,236,201	104.047	5,280,365	5,075,000	5,215,122		(21,079)			4.750	3.982	JJ	111,157	120,531	06/30/2021.	01/15/2028.
171484 AG 3	Churchhill Downs Inc Sr Nt			1	4.A FE	392,344	103.877	389,540	375,000	386,965		(5,378)			5.500	3.587	AO	5,156	20,625	03/04/2021.	04/01/2027.
172967 FX 4	Citigroup Inc Sr Nt				2.A FE	4,927,150	141.779	7,088,930	5,000,000	4,939,112		1,539			5.875	5.980	JJ	123,212	293,750	01/19/2012.	01/30/2042.
172967 KA 8	Citigroup Inc Sub Nt				2.B FE	15,750,550	111.468	16,720,260	15,000,000	15,474,596		(72,630)			4.450	3.831	MS	170,583	667,500	12/20/2017.	09/29/2027.
172967 KJ 9	Citigroup Inc Sub Nt				2.B FE	5,331,150	110.426	5,521,290	5,000,000	5,181,008		(39,345)			4.600	3.659	MS	71,556	230,000	12/18/2017.	03/09/2026.
172967 KU 4	Citigroup Inc Sub Nt				2.B FE	5,727,956	109.989	5,466,443	4,970,000	5,617,783		(91,459)			4.125	1.997	JJ	88,839	205,013	10/26/2020.	07/25/2028.
172967 LU 3	Citigroup Inc Sr Nt			1	1.G FE	7,027,380	113.690	6,821,424	6,000,000	6,969,475		(47,912)			3.878	2.637	JJ	101,474	232,680	10/15/2020.	01/24/2039.
172967 ML 2	Citigroup Inc Fix to Flt Sr Nt			1	2.A FE	4,104,189	101.648	3,964,268	3,900,000	4,079,197		(20,210)			2.666	2.046	JJ	43,900	103,974	10/15/2020.	01/29/2031.
172967 MY 4	Citigroup Inc Sr Nt Fix to Float			1	1.G FE	3,303,256	100.699	3,252,565	3,230,000	3,299,962		(3,294)			2.561	2.302	MN	13,787	40,671	06/30/2021.	05/01/2032.
174610 AJ 4	Citizens Financial Group Sub Nt			1	2.B FE	3,808,038	107.701	4,092,649	3,800,000	3,803,293		(834)			4.350	2.225	FA	68,875	100,050	06/30/2021.	08/01/2025.
174610 AL 9	Citizens Financial Group Sub Nt				2.B FE	5,385,545	104.379	5,740,851	5,500,000	5,461,007		13,462			3.750	4.051	JJ	103,125	103,125	04/26/2016.	07/01/2024.
191098 AK 8	Coca-Cola Bottling Co Cons Sr Nt			1	2.B FE	20,685,804	107.955	22,238,792	20,600,000	20,637,638		(8,815)			3.800	3.749	MN	78,280	782,800	12/17/2015.	11/25/2025.
197677 AG 2	Columbia/HCA Healthcare Corp Nt				3.A FE	998,738	117.756	1,177,562	1,000,000	999,259		181			7.690	7.715	JD	3,418	76,900	12/18/2018.	06/15/2025.
20030N BB 6	Comcast Corp Sr Nt			1	1.G FE	5,218,150	148.306	7,415,320	5,000,000	5,174,475		(4,784)			6.400	6.080	MS	106,667	320,000	06/15/2010.	03/01/2040.
20030N BY 6	Comcast Corp Sr Nt			1	1.G FE	13,536,158	107.533	14,248,070	13,250,000	13,442,175		(34,025)			3.300	2.989	FA	182,188	437,250	10/15/2019.	02/01/2027.
20030N CM 1	Comcast Corp Sr Nt			1	1.G FE	4,214,730	128.267	4,143,021	3,230,000	4,202,784		(11,946)			4.700	3.030	AO	32,049	75,905	06/30/2021.	10/15/2048.
20030N DM 0	Comcast Corp Sr Nt			1	1.G FE	8,941,386	97.904	8,772,225	8,960,000	8,938,679		(1,797)			1.950	1.976	JJ	80,565	111,735	06/30/2021.	01/15/2031.
200339 AJ 8	Comerica Bk Sub Nt				2.A FE	10,169,480	123.465	9,871,043	7,995,000	8,938,397		(173,864)			7.875	5.025	MS	185,384	629,606	07/10/2013.	09/15/2026.
202795 JK 7	Commonwealth Edison Co 1st Mtg Bd			2	1.F FE	10,969,860	105.941	11,653,532	11,000,000	10,981,903		2,915			2.950	2.982	FA	122,589	324,500	08/16/2017.	08/15/2027.
20451N AE 1	Compass Minerals International Sr Nt			1	4.A FE	4,207,375	102.480	4,355,404	4,250,000	4,236,621		4,828			4.875	5.009	JJ	95,536	207,188	01/07/2015.	07/15/2024.
205887 CD 2	ConAgra Foods Inc Sr Nt			1	2.C FE	4,616,284	126.815	4,761,907	3,755,000	4,587,811		(28,473)			5.300	3.504	MN	33,169	199,015	04/27/2021.	11/01/2038.
21036P AL 2	Constellation Brands Inc Sr Nt			1	2.B FE	3,730,000	104.200	4,168,012	4,000,000	3,953,930		32,529			4.250	5.156	MN	28,333	170,000	07/09/2015.	05/01/2023.
21036P AN 8	Constellation Brands Inc Hgh Yld Bd			1	2.C FE	3,526,875	109.312	3,607,286	3,300,000	3,377,152		(24,951)			4.750	3.881	MN	20,029	156,750	04/23/2015.	11/15/2024.
21036P AP 3	Constellation Brands Inc Sr Nt			1	2.B FE	1,000,000	111.672	1,116,720	1,000,000	1,000,000					4.750	4.750	JD	3,958	47,500	11/19/2015.	12/01/2025.
21036P BF 4	Constellation Brands Inc Sr Nt			1	2.C FE	9,362,953	102.624	9,308,024	9,070,000	9,344,380		(18,573)			2.875	2.459	MN	43,460	214,331	06/30/2021.	05/01/2030.
212015 AN 1	Continental Resources Inc Sr Nt			1	2.C FE	2,989,594	104.380	3,131,412	3,000,000	2,997,096		1,127			3.800	3.842	JD	9,500	114,000	09/08/2014.	06/01/2024.
212015 AS 0	Continental Resources Inc Sr Nt	LS		1	2.C FE	3,306,943	108.326	3,683,098	3,400,000	3,337,089		8,807			4.375	4.731	JJ	68,590	148,750	05/25/2018.	01/15/2028.
212015 AT 8	Continental Resources Inc Sr Nt			1	2.C FE	9,201,524	117.850	9,168,714	7,780,000	9,186,770		(14,754)			5.750	3.301	JJ	206,278		11/30/2021.	01/15/2031.
212015 AV 3	Continental Resources Inc Sr Nt			1	2.C FE	6,630,824	97.851	6,493,412	6,636,000	6,630,833		9			2.875	2.884	AO	20,668		11/09/2021.	04/01/2032.
212168 AA 6	Continental Wind Sr Nt			1	2.B FE	6,182,310	113.100	6,992,211	6,182,310	6,182,310					6.000	6.001	FA	124,677	370,939	09/23/2013.	02/28/2033.

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
21688A AE 2	Rabobank Nederland NY Sr Nt			1	1.D FE	4,993,250	106.688	5,334,405	5,000,000	4,997,456		698			3.375	3.391	MN	18,750	168,750	05/14/2015.	05/21/2025.
22003B AL 0	Corporate Office Prop LP Sr Nt			1	2.C FE	13,847,754	101.057	13,854,860	13,710,000	13,827,420		(19,943)			2.250	2.031	MS	90,829	251,136	04/13/2021.	03/15/2026.
22003B AM 8	Corporate Office Prop LP Sr Nt			1	2.C FE	2,929,650	99.595	2,987,844	3,000,000	2,934,120		4,470			2.750	3.023	AO	17,417	49,042	04/13/2021.	04/15/2031.
22282E AH 5	Covanta Holding Corp Sr Nt			1	4.B FE	3,157,500	103.247	3,097,407	3,000,000	3,090,000		(67,500)			6.000	3.445	JJ	90,000	105,000	01/20/2021.	01/01/2027.
22282E AJ 1	Covanta Holding Corp Sr Nt			1	4.B FE	2,080,000	102.087	2,041,746	2,000,000	2,041,746	(32,363)	(5,891)			5.000	4.353	MS	33,333	60,000	05/12/2021.	09/01/2030.
224044 CL 9	Cox Communications Inc Sr Nt			1	2.B FE	2,299,076	94.101	2,211,366	2,350,000	2,303,737		4,662			1.800	2.047	AO	10,575	43,945	01/12/2021.	10/01/2030.
224044 CN 5	Cox Communications Inc Sr Nt			1	2.B FE	1,640,558	100.153	1,612,455	1,610,000	1,639,176		(1,382)			2.600	2.380	JD	1,860	22,442	06/30/2021.	06/15/2031.
22550L 2B 6	Credit Suisse New York Sr Nt				1.E FE	8,999,714	100.600	9,054,036	9,000,000	8,999,978		177			2.800	1.982	AO	57,400	210,000	06/30/2021.	04/08/2022.
22822V AL 5	Crown Castle Intl Corp Sr Nt			1	2.C FE	2,228,378	111.686	2,155,544	1,930,000	2,209,637		(18,741)			4.300	2.031	FA	31,352	41,495	06/30/2021.	02/15/2029.
22822V AN 1	Crown Castle Intl Corp Sr Nt			1	2.C FE	6,952,030	104.110	6,663,008	6,400,000	6,887,627		(58,190)			3.100	2.016	MN	25,351	198,400	01/12/2021.	11/15/2029.
22822V AQ 4	Crown Castle Intl Corp Sr Nt			1	2.C FE	6,173,599	113.292	6,032,788	5,325,000	6,157,564		(15,352)			4.150	3.289	JJ	110,494	172,744	06/30/2021.	07/01/2050.
22966R AE 6	Cubesmart LP Sr Nt			1	2.B FE	4,631,598	113.454	4,572,188	4,030,000	4,598,556		(33,042)			4.375	2.155	FA	66,607	42,219	08/12/2021.	02/15/2029.
232820 AJ 9	Cytec Inds Inc Sr Nt			1	2.B FE	13,698,948	102.147	14,300,552	14,000,000	13,920,354		60,931			3.500	3.972	AO	122,500	490,000	06/29/2020.	04/01/2023.
232820 AK 6	Cytec Inds Inc Sr Nt			1	2.B FE	10,008,640	105.737	10,573,670	10,000,000	10,003,093		(792)			3.950	3.940	MN	65,833	395,000	11/07/2014.	05/01/2025.
23311V AD 9	DCP Midstream Operating Sr Nt			1	3.A FE	9,197,450	102.515	10,251,450	10,000,000	9,871,626		101,313			3.875	4.990	MS	114,097	387,500	07/30/2014.	03/15/2023.
233331 AW 7	DTE Energy Co Sr Nt				2.B FE	3,998,892	103.103	4,124,116	4,000,000	3,999,272		233			2.529	1.749	AO	25,290	75,870	06/30/2021.	10/01/2024.
23338V AB 2	DTE Electric Co Sr Nt			1	1.F FE	1,997,601	104.889	2,097,770	2,000,000	1,998,099		499			3.650	0.897	MS	21,494	36,500	06/30/2021.	03/15/2024.
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.
24422E TH 2	Deere /John/ Cap Corp MT Sr Nt				1.F FE	2,999,490	104.842	3,145,260	3,000,000	2,999,757		51			2.650	2.652	JD	4,638	79,500	06/07/2016.	06/10/2026.
24582@ AA 2	Delaware Basin Residue, LLC Sr Nt				2.B PL	16,525,766	98.258	16,237,858	16,525,766	16,525,766					3.000	3.012	MJSD.	1,377	114,303	10/08/2021.	09/30/2036.
24715@ AS 3	Deloitte LLP Deloitte LLP				1.F	17,000,000	103.854	17,655,166	17,000,000	17,000,000					3.320	3.320	MN	84,660	564,400	05/07/2020.	05/07/2025.
251526 CB 3	Deutsche Bank AG NY Branch Sr Non Prefer			2	2.B FE	5,409,200	105.783	5,289,150	5,000,000	5,378,080		(31,120)			3.961	1.296	MN	19,255	99,025	09/30/2021.	11/26/2025.
251526 CP 2	Deutsche Bank AG NY Branch Sr Non Pref			2	2.B FE	4,000,000	100.034	4,001,364	4,000,000	4,000,000					2.311	2.311	MN	11,555		11/10/2021.	11/16/2027.
25163K AA 3	Deutsche Post AG Sr Nt Ser A				1.G	13,155,000	99.831	13,132,702	13,155,000	13,155,000					2.396	2.396	MN	49,030	37,648	09/22/2021.	08/05/2035.
25179M AX 1	Devon Energy Corp Sr Nt			1	2.C FE		108.517								5.250		MS	(1,167)		09/02/2021.	09/15/2024.
25179M BC 6	Devon Energy Corp Sr Nt			1	2.C FE	4,361,726	108.076	4,323,040	4,000,000	4,361,726					5.250	(1.092)	MS	63,000		12/31/2021.	09/15/2024.
25278X AN 9	Diamondback Energy Inc Sr Nt			1	2.C FE	542,635	106.084	530,422	500,000	541,221		(1,414)			3.500	2.320	JD	1,458	8,750	09/15/2021.	12/01/2029.
25278X AR 0	Diamondback Energy Inc Sr Nt			1	2.C FE	8,243,008	103.242	8,445,171	8,180,000	8,240,445		(2,563)			3.125	3.028	MS	68,877	127,813	06/30/2021.	03/24/2031.
254687 DZ 6	Disney Walt Co Sr Nt				1.G FE	20,675,212	140.001	28,000,260	20,000,000	20,613,122		(28,667)			6.200	5.859	JD	55,111	1,240,000	11/26/2019.	12/15/2034.
25470D AH 2	Discovery Communications Sr Nt			1	2.C FE	9,325,900	102.247	10,224,680	10,000,000	9,898,479		77,850			3.250	4.094	AO	81,250	325,000	06/24/2013.	04/01/2023.
25470D AR 0	Discovery Communications Sr Nt			1	2.C FE	2,153,668	108.701	2,097,933	1,930,000	2,137,384		(16,284)			3.950	2.029	MS	21,388	38,118	06/30/2021.	03/20/2028.
25470D AT 6	Discovery Communications Sr Nt			1	2.C FE	1,541,553	123.956	1,611,425	1,300,000	1,537,577		(3,976)			5.200	4.038	MS	18,966	33,800	03/31/2021.	09/20/2047.
25470D BE 8	Discovery Communications Sr Nt			1	2.C FE	2,185,540	106.594	2,131,886	2,000,000	2,173,573		(11,967)			3.950	1.309	JD	3,511	39,500	10/04/2021.	06/15/2025.
25470D BJ 7	Discovery Communications Sr Nt	LS		1	2.C FE	1,669,668	107.036	1,669,762	1,560,000	1,662,272		(7,396)			3.625	2.720	MN	7,226	56,550	04/29/2021.	05/15/2030.
25470X AW 5	Dish DBS Corp Sr Nt			1	4.C FE	8,770,948	103.156	8,671,251	8,406,000	8,670,825	(50,447)	(49,676)			5.875	4.467	MN	63,103	241,521	11/10/2021.	11/15/2024.
25470X AY 1	Dish DBS Corp Sr Nt			1	4.C FE	598,900	105.543	559,380	530,000	559,380	(36,900)	(2,620)			7.750	4.639	JJ	20,538		10/14/2021.	07/01/2026.
256746 AH 1	Dollar Tree Inc Sr Nt			1	2.B FE	2,206,473	111.731	2,156,401	1,930,000	2,186,817		(19,656)			4.200	1.888	MN	10,358	40,530	06/30/2021.	05/15/2028.
25731V AA 2	Dominion Energy South 1st Lien			1	1.F FE	7,495,350	100.972	7,572,893	7,500,000	7,495,387		37			2.300	2.307	JD	15,333		11/18/2021.	12/01/2031.
25746U BM 0	Dominion Resources Inc Sr Nt Ser C			1	2.B FE	1,055,944	123.690	989,517	800,000	1,045,952		(9,597)			4.900	2.808	FA	16,333	39,200	12/14/2020.	08/01/2041.
25746U DC 0	Dominion Resources Inc Sr Nt			1	2.B FE	4,388,370	101.666	4,269,955	4,200,000	4,280,418		(77,015)			2.450	0.597	JJ	47,448	102,900	08/04/2020.	01/15/2023.

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
25746U DE 6	Dominion Resources Inc Sr Nt			1	2.B FE	2,817,230	104.929	2,759,641	2,630,000	2,803,366		(13,864)			3.300	1.142	MS	25,555		09/29/2021.	03/15/2025.
25746U DG 1	Dominion Resources Inc Sr Nt Ser C			1	2.B FE	7,490,644	106.618	7,900,379	7,410,000	7,492,811		(1,651)			3.375	3.203	AO	62,522	226,294	07/15/2021.	04/01/2030.
260543 CG 6	Dow Chemical Co Sr Nt			1	2.B FE	1,964,446	119.603	2,057,168	1,720,000	1,959,568		(4,879)			4.375	3.420	MN	9,615	37,625	05/20/2021.	11/15/2042.
260543 DD 2	Dow Chemical Co Sr Nt	LS		1	2.B FE	2,013,675	108.707	2,141,526	1,970,000	2,013,124		(551)			3.600	3.478	MN	9,062	86,483	04/29/2021.	11/15/2050.
26441C AL 9	Duke Energy Corp Sr Nt			1	2.B FE	989,334	104.462	940,159	900,000	950,216		(27,815)			3.950	0.797	AO	7,505	35,550	08/03/2020.	10/15/2023.
26441C BE 4	Duke Energy Corp Sr Nt			1	2.B FE	1,564,514	106.576	1,492,065	1,400,000	1,546,332		(18,182)			3.400	1.844	JD	2,116	47,600	01/12/2021.	06/15/2029.
26441C BH 7	Duke Energy Corp Sr Nt	LS		1	2.B FE	9,968,100	99.654	9,965,440	10,000,000	9,972,816		2,871			2.450	2.486	JD	20,417	245,000	05/13/2020.	06/01/2030.
26441Y AZ 0	Duke-Weeks Realty LP Sr Nt			1	2.A FE	13,820,593	106.490	14,722,298	13,825,000	13,838,240		(2,767)			3.250	3.227	JD	1,248	449,313	06/29/2020.	06/30/2026.
26441Y BA 4	Duke-Weeks Realty LP Sr Nt			1	2.A FE	1,997,926	106.836	2,136,724	2,000,000	1,998,093		167			3.375	1.689	JD	3,000	33,750	06/30/2021.	12/15/2027.
26441Y BB 2	Duke-Weeks Realty LP Sr Nt			1	2.A FE	2,967,780	111.837	3,355,119	3,000,000	2,977,023		2,850			4.000	4.132	MS	35,333	120,000	09/04/2018.	09/15/2028.
26442E AH 3	Duke Energy Ohio Inc 1st Mtg Bd			1	1.F FE	14,611,647	98.689	14,309,876	14,500,000	14,600,462		(10,661)			2.125	2.032	JD	25,677	292,188	06/30/2021.	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		1,561			3.250	3.286	FA	61,389	162,500	08/10/2015.	08/15/2025.
27616# AG 0	Easterly Government Properties Sr Nt Ser				2.A Z	5,000,000	100.973	5,048,660	5,000,000	5,000,000					2.620	2.620	AO	28,019		10/14/2021.	10/14/2028.
278062 AE 4	Eaton Corp Sr Nt			1	2.A FE	1,451,932	117.944	1,503,780	1,275,000	1,447,698		(4,234)			4.150	3.250	MN	8,672	52,913	03/31/2021.	11/02/2042.
278865 AV 2	Ecolab Inc Sr Nt			1	1.G FE	5,266,300	105.228	5,787,513	5,500,000	5,376,963		23,194			2.700	3.204	MN	24,750	148,500	12/02/2016.	11/01/2026.
292505 AG 9	EnCana Corp Nt			1	3.A FE	2,154,102	129.453	2,589,060	2,000,000	2,151,382		(2,720)			6.500	3.773	FA	54,167	65,000	06/30/2021.	02/01/2038.
29273R AJ 8	Energy Transfer Partners Sr Nt			1	2.C FE	10,796,209	138.412	13,460,557	9,725,000	10,563,051		(27,360)			7.500	6.633	JJ	364,688	729,375	01/29/2010.	07/01/2038.
29273R AR 0	Energy Transfer Partners Sr Nt			1	2.C FE	4,982,100	128.737	6,436,865	5,000,000	4,985,004		354			6.500	6.527	FA	135,417	325,000	01/09/2012.	02/01/2042.
29278N AQ 6	Energy Transfer Operating LP Sr Nt			1	2.C FE	3,520,216	106.380	3,436,068	3,230,000	3,505,155		(15,061)			3.750	2.581	MN	15,477	60,563	06/30/2021.	05/15/2030.
29364D AU 4	Entergy Arkansas Inc 1st Mtg Bd			1	1.F FE	11,881,372	107.175	12,593,063	11,750,000	11,813,715		(13,889)			3.500	3.361	AO	102,813	411,250	12/18/2018.	04/01/2026.
29364W BA 5	Entergy Louisiana LLC Sec Nt			1	1.F FE	1,113,768	114.380	1,075,168	940,000	1,107,650		(6,119)			4.000	2.162	MS	11,071	18,800	07/15/2021.	03/15/2033.
29364W BH 0	Entergy Louisiana LLC 1st Lien			1	1.F FE	1,966,130	99.727	1,924,733	1,930,000	1,964,742		(1,387)			2.350	2.153	JD	2,016	34,646	06/30/2021.	06/15/2032.
29366M AC 2	Entergy Arkansas LLC 1st Mtg Bd			1	1.F FE	656,737	106.212	669,137	630,000	656,439		(298)			3.350	3.133	JD	938	14,949	04/27/2021.	06/15/2052.
29379V BA 0	Enterprise Products Operations Nt			1	2.A FE	7,011,645	120.730	7,847,476	6,500,000	6,967,252		(11,980)			4.850	4.062	MS	92,824	278,875	06/30/2021.	03/15/2044.
29379V BE 2	Enterprise Products Operations Sr Nt			1	2.A FE	12,095,321	106.490	12,489,171	11,728,000	11,898,610		(47,442)			3.750	3.256	FA	166,147	439,800	12/12/2017.	02/15/2025.
29379V BJ 1	Enterprise Products Operations Sr Nt			1	2.A FE	2,075,510	121.958	2,439,156	2,000,000	2,068,969		(1,389)			4.900	4.662	MN	12,522	98,000	03/07/2017.	05/15/2046.
29379V BL 6	Enterprise Products Operations Sr Nt			2	2.A FE	4,062,421	109.369	4,374,756	4,000,000	4,048,641		(5,397)			3.950	2.155	FA	59,689	98,750	06/30/2021.	02/15/2027.
294429 AQ 8	Equifax Inc Sr Nt			1	2.B FE	4,988,950	103.504	5,175,190	5,000,000	4,993,442		2,137			2.600	2.647	JD	10,833	130,000	11/15/2019.	12/01/2024.
30034W AA 4	Evergy Inc Sr Nt			1	2.B FE	10,627,500	102.543	10,254,250	10,000,000	10,418,227		(157,349)			2.450	0.832	MS	72,139	245,000	09/01/2020.	09/15/2024.
30034W AB 2	Evergy Inc Sr Nt			1	2.B FE	3,007,022	102.705	2,896,292	2,820,000	2,997,146		(9,877)			2.900	1.989	MS	24,080	40,890	07/16/2021.	09/15/2029.
30040W AB 4	Eversource Energy Sr Nt			1	2.A FE	1,411,466	105.324	1,579,859	1,500,000	1,445,395		11,622			3.350	4.307	MS	14,796	50,250	12/18/2018.	03/15/2026.
30040W AD 0	Eversource Energy Sr Nt				2.A FE	10,418,505	103.731	10,227,827	9,860,000	10,371,097		(47,408)			2.900	0.983	AO	71,485	142,970	09/27/2021.	10/01/2024.
30040W AE 8	Eversource Energy Sr Nt			1	2.A FE	1,998,944	106.790	2,135,792	2,000,000	1,999,153		125			3.300	3.308	JJ	30,433	66,000	06/29/2020.	01/15/2028.
30040W AK 4	Eversource Energy Sr Nt			1	2.A FE	9,997,200	93.770	9,376,990	10,000,000	9,997,561		262			1.650	1.653	FA	62,333	165,458	08/11/2020.	08/15/2030.
30231G AW 2	Exxon Mobil Corp Sr Nt			1	1.D FE	9,049,652	117.265	9,293,235	7,925,000	9,027,246		(22,406)			4.114	3.215	MS	108,678	214,442	06/30/2021.	03/01/2046.
30231G BK 7	Exxon Mobil Corp Sr Nt			1	1.D FE	5,839,385	109.862	5,657,872	5,150,000	5,789,941		(49,444)			3.482	1.800	MS	50,808	133,187	09/15/2021.	03/19/2030.
30251B AD 0	FMR LLC Sr Nt			1	1.E FE	3,768,568	122.267	4,401,626	3,600,000	3,763,027		(5,541)			4.950	2.427	FA	74,250	89,100	06/30/2021.	02/01/2033.
313747 BA 4	Federal Realty Investors Tr Sr Nt			1	2.A FE	4,897,783	107.391	4,757,408	4,430,000	4,862,392		(35,391)			3.500	2.188	JD	12,921	121,275	06/30/2021.	06/01/2030.
31428X BP 0	Fedex Corp Sr Nt	LS		1	2.B FE	5,006,250	108.081	5,404,070	5,000,000	5,004,096		(594)			3.400	3.385	FA	64,222	170,000	01/29/2018.	02/15/2028.
31428X CD 6	Fedex Corp Sr Nt	LS		1	2.B FE	4,983,550	100.370	5,018,505	5,000,000	4,984,567		1,017			2.400	2.437	MN	15,333	65,333	04/20/2021.	05/15/2031.

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
31428X CE 4	Fedex Corp Sr Nt			1	2.B FE	4,980,200	102.702	5,135,080	5,000,000	4,980,740		540			3.250	3.277	MN	20,764	88,472	04/20/2021.	05/15/2041.
31620M BT 2	Fidelity Natl Info Serv Inc Sr Nt			1	2.B FE	795,177	97.989	783,915	800,000	795,415		238			2.250	2.304	MS	6,000	8,950	06/30/2021.	03/01/2031.
31620M BU 9	Fidelity Natl Info Serv Inc Sr Nt			1	2.B FE	795,217	100.797	806,375	800,000	795,328		111			3.100	2.946	MS	8,267	12,331	06/30/2021.	03/01/2041.
31677A AB 0	Fifth Third Bancorp Sub Nt				2.A FE	2,532,604	108.007	2,700,173	2,500,000	2,532,154		(450)			3.850	1.843	MS	28,340		12/08/2021.	03/15/2026.
337738 AS 7	FiServe Inc Sr Nt			1	2.B FE	16,977,040	103.456	17,587,435	17,000,000	16,988,200		4,497			2.750	2.779	JJ	233,750	467,500	06/17/2019.	07/01/2024.
337738 AT 5	FiServe Inc Sr Nt			1	2.B FE	15,024,541	105.891	15,883,680	15,000,000	15,016,184		(3,411)			3.200	3.173	JJ	240,000	480,000	06/29/2020.	07/01/2026.
337932 AL 1	Firstenergy Corp Sr Nt			1	3.A FE	4,984,211	99.117	4,955,840	5,000,000	4,955,840	(29,355)	903			2.650	2.691	MS	44,167	106,000	06/30/2021.	03/01/2030.
33829T AA 4	Five Corners Funding Trust Sr Nt			1	1.G FE	10,649,802	106.039	10,497,871	9,900,000	10,276,405		(198,025)			4.419	2.314	MN	55,900	437,481	08/13/2020.	11/15/2023.
33834D AA 2	Five Corners Funding Trust Sr Nt			1	1.G FE	19,659,092	103.785	20,030,582	19,300,000	19,621,082		(34,327)			2.850	2.616	MN	70,284	545,775	09/15/2021.	05/15/2030.
341081 FM 4	Florida Pwr & Lt Co Nt			1	1.D FE	14,035,174	106.182	14,706,138	13,850,000	13,934,793		(20,211)			3.125	2.958	JD	36,068	432,813	03/28/2018.	12/01/2025.
341081 FZ 5	Florida Pwr & Lt Co Sec Nt			1	1.D FE	4,994,900	104.740	5,236,990	5,000,000	4,996,621		979			2.850	2.872	AO	35,625	142,500	03/24/2020.	04/01/2025.
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 AK 1	Fox Corp Sr Nt	LS		1	2.B FE	1,664,260	136.472	1,774,141	1,300,000	1,658,689		(5,571)			5.576	3.899	JJ	31,411	36,244	03/31/2021.	01/25/2049.
35137L AL 9	Fox Corp Sr Nt	LS		1	2.B FE	2,641,001	107.946	2,536,736	2,350,000	2,612,138		(28,862)			3.500	1.988	AO	18,963	82,250	01/12/2021.	04/08/2030.
359694 AB 2	Fuller H B Co Sr Nt			1	3.C FE	2,497,500	105.346	2,633,660	2,500,000	2,497,978		354			4.000	4.017	FA	37,778	100,000	09/10/2020.	02/15/2027.
361448 AW 3	GATX Corp Sr Nt			2	2.B FE	3,751,696	104.672	3,685,515	3,521,000	3,733,229		(18,467)			3.250	1.194	MS	28,926	57,216	09/23/2021.	03/30/2025.
361448 AZ 6	GATX Corp Sr Nt			1	2.B FE	2,138,963	108.211	2,205,332	2,038,000	2,111,284		(13,374)			3.850	3.068	MS	19,834	78,463	11/21/2019.	03/30/2027.
361448 BA 0	GATX Corp Sr Nt			1	2.B FE	1,365,080	107.203	1,447,234	1,350,000	1,362,263		(1,827)			3.500	3.331	MS	13,913	47,250	06/01/2020.	03/15/2028.
361448 BE 2	GATX Corp Sr Nt			1	2.B FE	3,723,544	115.253	3,918,595	3,400,000	3,670,879		(33,723)			4.700	3.411	AO	39,950	159,800	06/01/2020.	04/01/2029.
361448 BF 9	GATX Corp Sr Nt			1	2.B FE	9,964,281	110.910	11,063,263	9,975,000	9,966,286		881			4.000	4.012	JD	1,108	399,000	05/11/2020.	06/30/2030.
361448 BH 5	GATX Corp Sr Nt			1	2.B FE	1,099,384	97.816	1,075,976	1,100,000	1,099,384					3.100	3.103	JD	2,842	28,227	02/01/2021.	06/01/2051.
36166N AK 9	GE Capital Funding LLC Sr Nt			1	2.A FE	11,630,460	118.405	11,840,490	10,000,000	11,544,971		(85,489)			4.550	2.788	MN	58,139	455,000	05/07/2021.	05/15/2032.
369550 AW 8	General Dynamics Corp Sr Nt			2	1.G FE	33,328,879	101.609	35,502,080	34,940,000	34,522,314		248,866			1.875	2.633	FA	247,492	655,125	12/09/2016.	08/15/2023.
369550 AX 6	General Dynamics Corp Sr Nt			2	1.G FE	8,024,360	102.882	8,744,945	8,500,000	8,257,960		48,336			2.125	2.785	FA	68,236	180,625	11/18/2016.	08/15/2026.
369550 BM 9	General Dynamics Corp Sr Nt	LS		1	1.G FE	5,939,075	111.378	6,682,680	6,000,000	5,946,456		4,647			3.625	3.165	AO	54,375	181,250	06/30/2021.	04/01/2030.
370334 CL 6	General Mills Inc Sr Nt			1	2.B FE	4,124,556	104.404	4,050,864	3,880,000	4,111,427		(13,130)			2.875	2.066	AO	23,549	55,775	06/30/2021.	04/15/2030.
37045V AU 4	General Motors Co Sr Nt			1	2.C FE	12,287,847	122.921	12,169,189	9,900,000	12,040,384		(247,463)			6.800	2.528	AO	168,300	336,600	06/30/2021.	10/01/2027.
37045X CY 0	General Motors Co Sr Nt			1	2.C FE	6,040,466	106.747	5,999,193	5,620,000	6,016,180		(24,286)			3.600	2.640	JD	5,620	160,020	07/15/2021.	06/21/2030.
37045X DE 3	General Motors Finl Co Sr Nt			1	2.C FE	4,120,165	97.275	4,177,940	4,295,000	4,131,206		11,042			2.350	2.832	JJ	48,504	50,466	04/21/2021.	01/08/2031.
37045X DH 6	General Motors Finl Co Sr Nt			1	2.C FE	1,964,315	100.104	1,931,998	1,930,000	1,961,907		(2,408)			2.400	2.110	AO	10,422	23,289	06/30/2021.	04/10/2028.
37045X DL 7	General Motors Finl Co Sr Nt			1	2.C FE	1,951,790	99.758	1,925,335	1,930,000	1,950,812		(978)			2.700	2.568	JD	3,040	26,055	06/30/2021.	06/10/2031.
37331N AK 7	Georgia-Pacific LLC Sr Nt			1	1.G FE	1,456,925	100.632	1,418,914	1,410,000	1,454,606		(2,318)			2.300	1.873	AO	5,495	16,215	07/15/2021.	04/30/2030.
375558 BF 9	Gilead Sciences Inc Sr Nt			1	2.A FE	9,959,600	107.858	10,785,770	10,000,000	9,982,008		3,929			3.650	3.697	MS	121,667	365,000	09/09/2015.	03/01/2026.
37940X AA 0	Global Payments Inc Sr Nt			1	2.C FE	14,937,812	102.862	14,838,800	14,426,000	14,897,032		(41,019)			2.650	1.541	FA	144,420	106,000	09/22/2021.	02/15/2025.
37940X AB 8	Global Payments Inc Sr Nt			1	2.C FE	4,261,256	104.227	4,056,530	3,892,000	4,219,181		(39,950)			3.200	1.969	FA	47,050	124,544	01/12/2021.	08/15/2029.
37940X AC 6	Global Payments Inc Sr Nt	LS		1	2.C FE	1,846,460	115.301	1,948,580	1,690,000	1,844,526		(1,934)			4.150	3.618	FA	26,495	35,068	05/20/2021.	08/15/2049.
37940X AD 4	Global Payments Inc Sr Nt	LS		1	2.C FE	11,104,343	102.023	10,616,513	10,406,000	11,036,470		(64,731)			2.900	2.084	MN	38,560	266,974	06/30/2021.	05/15/2030.
37941* AA 2	Global Infrastructure Manageme Sr Nt Ser				1.D PL	5,667,000	97.136	5,504,691	5,667,000	5,667,000					2.710	2.710	JD	12,798		12/01/2021.	12/01/2031.
37941* AB 0	Global Infrastructure Manageme Sr Nt Ser				1.D PL	4,333,000	96.376	4,175,981	4,333,000	4,333,000					2.860	2.860	JD	10,327		12/01/2021.	12/01/2033.

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
38136* AA 5	GoldenTree Asset Management LP Sr Nt Ser		..		1.F PL	15,000,000	97.419	14,612,820	15,000,000	15,000,000					3.140	3.140	JD	56,258		11/18/2021.	11/18/2031.
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.
38141G YB 4	Goldman Sachs Group Inc Fixed to Float S		..	1	1.F FE	4,999,942	100.662	5,033,090	5,000,000	4,999,945		3			2.615	2.615	AO	25,060	65,375	04/15/2021.	04/22/2032.
38141G YC 2	Goldman Sachs Group Inc Sr Nt Fixed to F		..	1	1.F FE	5,000,000	103.798	5,189,920	5,000,000	5,000,000					3.210	3.210	AO	30,763	80,250	04/15/2021.	04/22/2042.
38141G YJ 7	Goldman Sachs Group Inc Sr Nt Fix to Flo		..	1	1.F FE	2,350,000	98.609	2,317,314	2,350,000	2,350,000					2.383	2.383	JJ	24,889		07/14/2021.	07/21/2032.
38148L AE 6	Goldman Sachs Group Inc Sr Nt		..		2.A FE	5,980,680	106.748	6,404,868	6,000,000	5,992,627		2,003			3.750	3.789	MN	24,375	225,000	05/19/2015.	05/22/2025.
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	2,630,000	109.050	2,868,026	2,630,000	2,630,000					5.250	5.250	AO	23,396	78,243	03/31/2021.	04/30/2031.
382550 BL 4	Goodyear Tire & Rubber Co Sr Nt		..	1	3.C FE	1,600,000	107.333	1,717,331	1,600,000	1,600,000					5.000	4.999	JJ	49,556		05/13/2021.	07/15/2029.
382550 BP 5	Goodyear Tire & Rubber Co Sr Nt	LS	..	1	3.C FE	1,200,000	108.644	1,303,724	1,200,000	1,200,000					5.250	5.249	JJ	39,025		05/13/2021.	07/15/2031.
38869A AC 1	Graphic Packaging Intern Sr Nt		..	1	3.B FE	1,507,500	99.965	1,499,475	1,500,000	1,499,475	(7,732)	(293)			3.500	3.419	MS	17,500		09/08/2021.	03/01/2029.
38869A AD 9	Graphic Packaging Intern Sr Nt		..	1	3.B FE	4,457,500	101.036	4,450,653	4,405,000	4,448,529	(8,176)	(795)			3.750	3.570	FA	19,272		11/09/2021.	02/01/2030.
391164 AF 7	Great Plains Energy Sr Nt		..	1	2.B FE	31,405,202	100.837	28,487,376	28,251,000	28,521,881		(581,634)			5.292	3.144	JD	66,446	1,495,043	06/29/2020.	06/15/2022.
40410K AA 3	Fuller H B Co Sr Nt		..	1	3.C FE	2,501,500	103.011	2,523,760	2,450,000	2,494,357		(7,143)			4.250	3.733	AO	21,982	92,349	09/08/2021.	10/15/2028.
404119 BU 2	HCA Inc High Yield Corp		..	1	2.C FE	1,002,500	110.441	1,104,406	1,000,000	1,001,395		(237)			4.500	4.469	FA	17,000	45,000	09/14/2016.	02/15/2027.
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	2,360,176	98.796	2,321,694	2,350,000	2,359,788		(387)			2.650	2.599	JD	2,422	31,310	07/16/2021.	06/17/2031.
40480* AA 3	HS Wildcat LLC Sr Sec Nt Ser A		..		2.A PL	8,000,000	103.618	8,289,444	8,000,000	8,000,000					3.830	3.848	JAJO	56,173	251,929	12/30/2020.	12/31/2050.
415864 AM 9	Harsco Corp Sr Nt		..	1	4.A FE	3,593,504	102.060	3,582,288	3,510,000	3,580,873		(12,631)			5.750	3.624	JJ	84,654	100,913	06/30/2021.	07/31/2027.
42217K BF 2	Welltower Inc Sr Nt		..	1	2.A FE	10,952,133	107.785	10,778,510	10,000,000	10,879,673		(72,460)			4.000	1.161	JD	33,333	200,000	09/24/2021.	06/01/2025.
431282 AR 3	Highwoods Realty Ltd Sr Nt		..	1	2.B FE	2,839,675	110.837	2,770,925	2,500,000	2,803,175		(36,500)			4.200	2.322	AO	22,167	105,000	01/25/2021.	04/15/2029.
432833 AL 5	Hilton Domestic Operatin Sr Nt	LS	..	1	3.B FE	1,021,530	102.029	1,020,286	1,000,000	1,020,286	(239)	(1,005)			4.000	3.678	MN	6,667	20,000	07/22/2021.	05/01/2031.
437076 BM 3	Home Depot Inc Sr Nt		..	1	1.F FE	967,636	106.324	1,063,238	1,000,000	981,737		3,927			3.000	3.466	AO	7,500	30,000	03/28/2018.	04/01/2026.
437076 CB 6	Home Depot Inc Sr Nt		..	1	1.F FE	994,410	105.168	1,051,676	1,000,000	995,287		500			2.700	2.764	AO	5,700	27,000	03/26/2020.	04/15/2030.
438516 BL 9	Honeywell International Inc Sr Nt		..	2	1.F FE	16,099,816	104.610	17,574,530	16,800,000	16,434,152		69,379			2.500	2.987	MN	70,000	420,000	11/21/2016.	11/01/2026.
438516 BW 5	Honeywell International Inc Sr Nt		..	1	1.F FE	5,988,108	103.217	6,192,996	6,000,000	5,993,352		2,430			2.300	2.344	FA	52,133	138,000	06/29/2020.	08/15/2024.
438516 BZ 8	Honeywell International Inc Sr Nt	LS	..	1	1.F FE	9,989,100	99.628	9,962,770	10,000,000	9,990,751		1,002			1.950	1.962	JD	16,250	195,000	05/14/2020.	06/01/2030.
44187@ AA 9	Housing Action Fund LLC Prom Nt Sec		..		4.A YE	969,000	82.063	795,189	969,000	795,189	22,175				3.000	3.011	MJSD	81	25,858	11/29/2021.	01/17/2030.
442851 AK 7	Howard University Sr Nt		..	1	2.C FE	3,373,184	102.695	3,445,421	3,355,000	3,370,178		(2,019)			2.845	2.771	AO	23,862	95,450	06/16/2020.	10/01/2028.
442851 AL 5	Howard University Sr Nt		..	1	2.C FE	1,390,218	102.771	1,424,125	1,385,725	1,389,423		(423)			2.895	2.856	AO	10,029	40,117	02/03/2020.	10/01/2029.
442851 AM 3	Howard University Sr Nt		..	1	2.C FE	1,081,584	102.602	1,108,106	1,080,000	1,081,332		(132)			2.945	2.929	AO	7,952	31,806	02/05/2020.	10/01/2030.
442851 AN 1	Howard University Sr Nt		..	1	2.C FE	615,000	102.506	630,411	615,000	615,000					2.995	2.995	AO	4,605	18,419	01/31/2020.	10/01/2031.
443201 AB 4	Howmet Aerospace Inc Sr Nt		..	1	3.A FE	4,870,000	100.165	4,878,021	4,870,000	4,870,000					3.000	3.000	JJ	48,700		08/18/2021.	01/15/2029.
446413 AL 0	Huntington Ingalls Industries Sr Nt		..	1	2.C FE	21,329,474	106.106	22,547,525	21,250,000	21,308,627		(8,786)			3.483	3.255	JD	61,678	696,600	06/30/2021.	12/01/2027.
446413 AT 3	Huntington Ingalls Industries Sr Nt		..	1	2.C FE	710,325	111.508	702,499	630,000	704,860		(5,465)			4.200	2.563	MN	4,410	13,230	04/30/2021.	05/01/2030.
44891A BK 2	Hyundia Capital America Sr Nt		..	1	2.A FE	9,220,084	112.387	8,990,928	8,000,000	9,111,086		(108,998)			5.875	1.395	AO	109,667	235,000	09/02/2021.	04/07/2025.
44891A BL 0	Hyundai Capital America Sr Nt		..	1	2.A FE	3,365,177	125.601	3,351,024	2,668,000	3,313,077		(52,100)			6.375	2.964	AO	39,214	153,255	05/06/2021.	04/08/2030.
44891A BP 1	Hyundai Capital America Sr Nt		..	1	2.A FE	14,070,384	99.671	13,900,146	13,946,000	14,057,387		(12,997)			2.375	2.208	AO	69,924	280,198	06/30/2021.	10/15/2027.
44891A BT 3	Hyundai Capital America Sr Nt		..	1	2.A FE	1,380,782	96.622	1,391,355	1,440,000	1,386,841		6,059			1.800	2.463	JJ	12,312	13,104	04/06/2021.	01/10/2028.

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
449669 AK 6	IMC Global Inc Sr Nt			1	2.C FE	10,968,469	123.922	12,472,759	10,065,000	10,488,948		(56,036)			7.300	6.445	JJ	338,799	734,745	07/28/2010.	01/15/2028.
449934 AD 0	IMS Health Inc High Yield Corp			1	3.C FE	10,812,813	102.716	10,836,538	10,550,000	10,690,590		(25,702)			5.000	4.685	AO	111,361	527,500	10/13/2016.	10/15/2026.
45174H BG 1	IHeart Communications Inc Hgh Yld 1st Li			1	4.A FE	3,165,680	101.486	3,125,769	3,080,000	3,125,769	(28,610)	(11,301)			4.750	3.885	JJ	67,461	61,275	09/15/2021.	01/15/2028.
452308 AX 7	Illinois Tool Works Inc Sr Nt			2	1.E FE	8,635,320	105.153	9,463,761	9,000,000	8,805,877		36,359			2.650	3.131	MN	30,475	238,500	01/05/2017.	11/15/2026.
45255@ AD 7	Impact Community Capital Nt				5.B GI	331,764	99.760	330,968	331,764	330,968	(796)				2.727	10.233	MON			05/16/2003.	07/25/2031.
000000 00 0	Impact Community Capital Mortgage Opport				2.A Z	9,948,605	101.450	10,044,999	9,901,428	9,945,984		(2,621)			5.500	5.426	MJSD	1,513	203,629	12/01/2021.	08/06/2026.
45475Q AR 4	Indiana Gas Co MT Nt				2.A FE	2,005,660	127.939	2,558,776	2,000,000	2,005,611		(49)			7.080	3.069	MS	41,693	70,800	06/30/2021.	10/05/2029.
457187 AB 8	Ingredion Inc Sr Nt			1	2.B FE	13,641,890	106.193	14,336,109	13,500,000	13,572,631		(14,025)			3.200	3.077	AO	108,000	432,000	10/03/2016.	10/01/2026.
457187 AC 6	Ingredion Inc Sr Nt			1	2.B FE	9,980,800	103.227	10,322,690	10,000,000	9,983,654		1,691			2.900	2.922	JD	24,167	290,000	05/08/2020.	06/01/2030.
457187 AD 4	Ingredion Inc Sr Nt			1	2.B FE	2,017,876	114.260	2,170,931	1,900,000	2,016,133		(1,743)			3.900	3.553	JD	6,175	74,100	03/29/2021.	06/01/2050.
458140 AR 1	Intel Corp Sr Nt			1	1.E FE	13,642,983	101.536	13,857,565	13,648,000	13,647,545		771			3.100	3.106	JJ	178,637	423,088	07/23/2015.	07/29/2022.
458140 AU 4	Intel Corp Sr Nt			1	1.E FE	9,974,600	104.977	10,497,680	10,000,000	9,988,053		2,541			2.600	2.629	MN	30,333	260,000	05/12/2016.	05/19/2026.
458140 BD 1	Intel Corp Sr Nt	LS		2	1.E FE	14,996,250	104.231	15,634,575	15,000,000	14,998,652		545			2.875	2.879	MN	59,896	431,250	05/08/2017.	05/11/2024.
458140 BM 1	Intel Corp Sr Nt			1	1.E FE	2,477,748	133.423	2,601,752	1,950,000	2,470,194		(7,554)			4.750	3.278	MS	24,700	46,313	04/29/2021.	03/25/2050.
458140 BR 0	Intel Corp Sr Nt			1	1.E FE	2,715,403	113.801	2,617,425	2,300,000	2,673,485		(41,918)			3.900	1.714	MS	23,920	89,700	01/12/2021.	03/25/2030.
459200 AR 2	International Bus Machs Corp Sr Nt			1	1.G FE	4,878,944	122.586	6,129,275	5,000,000	4,939,881		8,685			6.220	6.480	FA	129,583	311,000	02/18/2013.	08/01/2027.
459200 JY 8	International Bus Machs Corp Sr Nt				1.G FE	6,521,775	104.511	6,531,944	6,250,000	6,390,442		(57,285)			3.000	2.024	MN	23,958	187,500	09/04/2019.	05/15/2024.
459200 KA 8	International Bus Machs Corp Sr Nt			1	1.G FE	335,778	108.779	326,337	300,000	334,546		(1,232)			3.500	1.823	MN	1,342	5,250	09/16/2021.	05/15/2029.
459200 KC 4	International Bus Machs Corp Sr Nt			1	1.G FE	2,258,568	121.656	2,372,296	1,950,000	2,253,661		(4,907)			4.250	3.374	MN	10,590	82,875	03/31/2021.	05/15/2049.
459200 KJ 9	International Bus Machs Corp Sr Nt			1	1.G FE	4,760,019	97.881	4,600,393	4,700,000	4,754,135		(5,884)			1.950	1.797	MN	11,711	91,650	01/12/2021.	05/15/2030.
460599 AE 3	International Game Tech 1st Lien Nt			1	3.C FE	8,396,413	106.084	8,539,762	8,050,000	8,345,228	(6)	(51,178)			5.250	4.244	JJ	194,877	211,313	06/18/2021.	01/15/2029.
460599 AF 0	International Game Tech Sec Nt			1	3.C FE	5,237,288	102.808	5,346,016	5,200,000	5,230,720		(6,568)			4.125	3.931	AO	45,283	119,167	03/16/2021.	04/15/2026.
46188B AA 0	Invitation Homes OP Sr Nt			1	2.C FE	3,714,449	94.143	3,553,894	3,775,000	3,716,644		2,195			2.000	2.179	FA	30,410		08/03/2021.	08/15/2031.
465685 AG 0	ITC Holdings Corp Sr Nt			1	2.B FE	2,780,216	103.561	2,847,933	2,750,000	2,760,110		(6,433)			4.050	3.796	JJ	55,688	111,375	12/18/2018.	07/01/2023.
465685 AH 8	ITC Holdings Corp Sr Nt			1	2.B FE	2,273,543	131.591	2,248,892	1,709,000	2,254,645		(17,990)			5.300	3.200	JJ	45,289	90,577	12/14/2020.	07/01/2043.
465685 AJ 4	ITC Holdings Corp Sr Nt			1	2.B FE	10,120,947	104.894	10,489,400	10,000,000	10,035,223		(13,610)			3.650	3.498	JD	16,222	365,000	10/27/2016.	06/15/2024.
465685 AM 7	ITC Holdings Corp Sr Nt			1	2.B FE	1,569,870	101.536	1,523,037	1,500,000	1,525,152		(31,807)			2.700	0.561	MN	5,175	40,500	08/03/2020.	11/15/2022.
465685 AP 0	ITC Holdings Corp Sr Nt			1	2.B FE	9,239,280	106.141	9,818,015	9,250,000	9,242,841		1,086			3.350	3.365	MN	39,595	309,875	06/29/2020.	11/15/2027.
465685 AQ 8	ITC Holdings Corp Sr Nt			1	2.B FE	4,502,785	102.407	4,331,812	4,230,000	4,484,908		(17,877)			2.950	2.137	MN	16,291	77,143	06/30/2021.	05/14/2030.
46625H JY 7	JPMorgan Chase & Co Sub Nt				1.G FE	2,946,075	106.442	3,193,272	3,000,000	2,973,169		9,241			3.875	4.231	MS	35,844	116,250	12/18/2018.	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.
46625H MN 7	JPMorgan Chase & Co Sr Nt				1.F FE	7,969,920	108.169	8,653,512	8,000,000	7,987,958		3,113			3.900	3.946	JJ	143,867	312,000	07/14/2015.	07/15/2025.
46625H RX 0	JPMorgan Chase & Co Sub Nt			2	1.G FE	2,608,785	107.829	2,512,425	2,330,000	2,556,775		(44,061)			3.625	1.560	JD	7,039	84,463	10/22/2020.	12/01/2027.
46647P AF 3	JP Morgan Chase & Co Sr Nt			2	1.F FE	19,045,940	107.640	21,528,040	20,000,000	19,316,436		92,602			3.540	4.160	MN	118,000	708,000	12/19/2018.	05/01/2028.
46647P AJ 5	JP Morgan Chase & Co Sr Nt			1	1.F FE	4,748,610	113.341	4,533,620	4,000,000	4,704,403		(36,577)			3.882	2.508	JJ	67,719	155,280	10/28/2020.	07/24/2038.
46647P AN 6	JP Morgan Chase & Co Sr Nt			1	1.F FE	2,691,898	116.391	2,560,600	2,200,000	2,677,437		(12,421)			3.897	2.728	JJ	37,628	85,734	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	15,582,786	103.566	15,017,041	14,500,000	15,461,326		(100,463)			2.956	2.088	MN	57,149	406,450	06/30/2021.	05/13/2031.

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
46647P BV 7	JP Morgan Chase & Co Fix to Flt Sr Nt			1	1.F FE	3,938,376	95.054	3,754,641	3,950,000	3,937,828		(447)			2.525	2.541	MN	11,636	88,375	06/30/2021.	11/19/2041.
46647P CE 4	JP Morgan Chase & Co Sr Nt Fixed to Floa			2	1.F FE	1,397,266	107.789	1,401,254	1,300,000	1,396,271		(995)			3.328	2.949	AO	8,292	21,632	06/30/2021.	04/22/2052.
476556 DC 6	Jersey Central Pwr & Lt Co Sr Nt			1	2.B FE	4,434,232	108.464	4,338,556	4,000,000	4,306,304		(75,300)			4.300	2.183	JJ	79,311	150,500	06/29/2020.	01/15/2026.
478375 AG 3	Johnson Control Intl plc Sr Nt			1	2.B FE	2,873,581	105.237	3,051,879	2,900,000	2,882,335		4,316			3.625	1.819	JJ	52,270	68,875	06/30/2021.	07/02/2024.
478375 AL 2	Johnson Control Intl plc Sr Nt			1	2.B FE	2,471,500	122.394	2,395,870	1,957,500	2,451,914		(15,590)			4.625	3.042	JJ	45,016	90,534	09/23/2020.	07/02/2044.
485134 BP 4	Kansas City Power and Light Sr Nt			1	1.F FE	17,437,700	107.238	18,766,720	17,500,000	17,474,732		6,407			3.650	3.693	FA	241,306	638,750	08/13/2015.	08/15/2025.
485170 AR 5	Kansas City Southern Inds Inc Sr Nt			1	2.B FE	4,991,288	103.530	5,176,510	5,000,000	4,997,251		1,391			3.850	3.881	MN	24,597	192,500	03/28/2018.	11/15/2023.
49338C AB 9	Keyspan Gas East Corp Sr Nt			1	2.A FE	15,307,034	102.264	15,646,392	15,300,000	15,303,482		(699)			2.742	2.737	FA	158,488	419,526	08/03/2016.	08/15/2026.
49446R AP 4	Kimco Realty Corp Sr Nt			1	2.A FE	946,582	104.179	1,041,789	1,000,000	969,145		5,876			2.800	3.511	AO	7,000	28,000	12/18/2017.	10/01/2026.
49446R AW 9	Kimco Realty Corp Sr Nt			1	2.A FE	3,334,264	101.950	3,292,985	3,230,000	3,329,071		(5,193)			2.700	2.301	AO	21,803	43,605	06/30/2021.	10/01/2030.
494550 AL 0	Kinder Morgan Energy - LP Sr Nt			1	2.B FE	9,529,878	140.184	10,625,940	7,580,000	9,196,781		(81,282)			7.750	4.973	MS	172,971	487,475	06/30/2021.	03/15/2032.
494550 BU 9	Kinder Morgan Energy - LP Sr Nt			1	2.B FE	1,274,468	123.210	1,275,221	1,035,000	1,268,668		(5,800)			5.500	3.960	MS	18,975	56,925	02/08/2021.	03/01/2044.
49456B AH 4	Kinder Morgan Inc Sr Nt			1	2.B FE	3,489,423	127.036	4,446,271	3,500,000	3,489,710		287			5.550	3.712	JD	16,188	97,125	06/30/2021.	06/01/2045.
49456B AQ 4	Kinder Morgan Inc Sr Nt			1	2.B FE	2,993,137	124.152	3,724,566	3,000,000	2,993,422		285			5.200	3.714	MS	52,000	78,000	06/30/2021.	03/01/2048.
50077L AM 8	Kraft Heinz Foods Co Sr Nt			1	3.A FE	4,980,744	126.932	6,346,620	5,000,000	4,982,762		340			5.200	5.226	JJ	119,889	130,000	08/19/2016.	07/15/2045.
50077L BJ 4	Kraft Heinz Foods Co Sr Nt			1	3.A FE	6,170,513	135.789	6,449,987	4,750,000	6,155,748		(14,765)			5.500	3.776	JD	21,771	130,625	06/21/2021.	06/01/2050.
502431 AF 6	L3Harris Tech Inc Sr Nt	LS		1	2.B FE	1,495,965	103.656	1,554,839	1,500,000	1,496,726		361			2.900	2.931	JD	1,933	43,500	11/13/2019.	12/15/2029.
502431 AM 1	L3Harris Tech Inc Sr Nt			1	2.B FE	9,345,408	112.406	9,509,581	8,460,000	9,175,213		(103,756)			4.400	2.902	JD	16,544	372,240	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	9,208,387	105.625	9,027,515	8,546,800	9,151,960		(56,427)			3.600	1.058	FA	128,202		10/04/2021.	02/01/2025.
50540R AS 1	Laboratory Corp of America Sr Nt			1	2.B FE	1,980,095	122.418	2,093,350	1,710,000	1,975,814		(4,281)			4.700	3.693	FA	33,488	40,185	05/20/2021.	02/01/2045.
50540R AT 9	Laboratory Corp of America Sr Nt			2	2.B FE	6,984,250	104.675	7,327,264	7,000,000	6,993,623		2,256			3.250	3.286	MS	75,833	227,500	08/15/2017.	09/01/2024.
50540R AW 2	Laboratory Corp of America Sr Nt			1	2.B FE	3,490,935	104.175	3,646,132	3,500,000	3,492,632		814			2.950	2.980	JD	8,604	103,250	11/18/2019.	12/01/2029.
513075 BZ 3	Lamar Media Corp Sr Nt			1	3.C FE	1,746,572	97.429	1,705,004	1,750,000	1,704,465	(42,217)	110			3.625	3.643	AO	13,392	31,719	09/13/2021.	01/15/2031.
525015 AC 7	Lehigh University Nt			1	1.D FE	7,500,000	98.324	7,374,285	7,500,000	7,500,000					2.703	2.703	MN	25,904	251,154	08/13/2020.	11/15/2050.
527298 BS 1	Level 3 Financing Inc Sr Nt			1	3.B FE	1,985,000	95.757	1,915,132	2,000,000	1,915,132	(71,501)	1,633			3.625	3.734	JD	3,222	72,500	01/11/2021.	01/15/2029.
527298 BT 9	Level 3 Financing Inc Sr Nt			1	3.B FE	2,000,000	95.750	1,915,006	2,000,000	1,915,006	(84,994)				3.750	3.750	JJ	34,583	37,917	01/11/2021.	07/15/2029.
529043 AE 1	Lexington Realty Trust Sr Nt			1	2.B FE	20,063,523	99.711	19,942,280	20,000,000	20,055,713		(5,827)			2.700	2.662	MS	159,000	565,500	08/17/2020.	09/15/2030.
53227J AC 8	Life Storage LP Sr Nt			1	2.B FE	4,441,847	98.431	4,403,794	4,474,000	4,443,446		1,599			2.200	2.286	AO	20,779	49,214	07/14/2021.	10/15/2030.
53961* BL 9	Local Initiatives Support Corp Prom Nt				1.D YE	20,000,000	101.589	20,317,711	20,000,000	20,000,000					2.500	2.500	JAJO	125,000	500,000	06/12/2015.	01/01/2023.
539830 BE 8	Lockheed Martin Corp Sr Nt			1	1.G FE	3,491,570	104.735	3,665,711	3,500,000	3,496,565		1,022			2.900	2.933	MS	33,833	101,500	12/18/2017.	03/01/2025.
539830 BG 3	Lockheed Martin Corp Sr Nt			1	1.G FE	5,464,855	102.103	5,615,676	5,500,000	5,494,427		5,199			3.100	3.200	JJ	78,619	170,500	11/16/2015.	01/15/2023.
539830 BH 1	Lockheed Martin Corp Sr Nt			1	1.G FE	14,566,935	108.414	15,177,988	14,000,000	14,250,191		(53,969)			3.550	3.075	JJ	229,172	319,500	03/28/2018.	01/15/2026.
546676 AW 7	Louisville Gas & Elec Co 1st Mtg Bd			1	1.F FE	987,557	105.824	1,058,235	1,000,000	993,390		1,624			3.300	3.490	AO	8,250	33,000	03/28/2018.	10/01/2025.
548661 DY 0	Lowes Cos Inc Sr Nt			1	2.A FE	4,383,148	95.112	4,184,919	4,400,000	4,385,011		1,562			1.700	1.742	AO	15,791	73,346	10/07/2020.	10/15/2030.
548661 DZ 7	Lowes Cos Inc Sr Nt			1	2.A FE	4,995,100	99.096	4,954,820	5,000,000	4,995,203		91			3.000	3.005	AO	31,667	147,083	10/07/2020.	10/15/2050.
552953 CF 6	MGM Mirage Sr Nt			1	4.A FE	2,904,908	107.218	2,844,480	2,653,000	2,842,483	(29,680)	(32,745)			5.500	3.688	AO	30,804	145,915	03/15/2021.	04/15/2027.
55303X AF 2	MGM Growth/MGM Finance Sr Nt			1	3.C FE	2,267,950	108.301	2,382,611	2,200,000	2,261,286		(6,664)			4.500	3.956	JJ	45,650	49,500	06/18/2021.	01/15/2028.
55336V AG 5	MPLX LP Sr Nt			1	2.B FE	5,646,318	108.686	5,977,719	5,500,000	5,598,015		(22,083)			4.875	2.221	JD	22,344	182,813	06/30/2021.	12/01/2024.

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
55336V AJ 9	MPLX LP Sr Nt		..	1	2.B FE	6,242,341	109.446	6,566,754	6,000,000	6,134,033		(38,855)			4.875	4.116	JD	24,375	292,500	06/29/2020.	06/01/2025.
55336V AK 6	MPLX LP Sr Nt		..	1	2.B FE	5,690,040	109.411	6,291,110	5,750,000	5,709,765		6,708			4.125	4.276	MS	79,063	237,188	06/29/2020.	03/01/2027.
55336V AR 1	MPLX LP Sr Nt		..	1	2.B FE	8,225,286	108.795	8,975,588	8,250,000	8,231,402		2,147			4.000	3.295	MS	97,167	270,000	06/30/2021.	03/15/2028.
55336V BQ 2	MPLX LP Sr Nt		..	1	2.B FE	1,317,420	99.940	1,299,220	1,300,000	1,316,560		(860)			2.650	2.481	FA	13,014	17,225	06/30/2021.	08/15/2030.
55354G AK 6	MSCI Inc Sr Nt		..	1	3.A FE	6,548,750	102.648	6,672,094	6,500,000	6,544,014		(4,736)			3.625	3.502	MS	78,542	117,813	03/12/2021.	09/01/2030.
55396# AA 0	Mankato Energy Center LLC Sr Sec Nt		..		2.B PL	15,842,984	100.136	15,864,588	15,842,984	15,842,984					2.900	2.910	MJSD	1,276	459,447	07/21/2020.	05/31/2039.
559080 AG 1	Magellan Midstream Partn Sr Nt		..	1	2.A FE	2,383,797	121.309	2,729,457	2,250,000	2,382,205		(1,591)			5.150	3.602	AO	24,463	57,938	06/30/2021.	10/15/2043.
559080 AK 2	Magellan Midstream Partn Sr Nt		..	2	2.A FE	7,509,572	111.765	7,823,550	7,000,000	7,277,305		(63,644)			5.000	3.900	MS	116,667	350,000	03/28/2018.	03/01/2026.
559080 AL 0	Magellan Midstream Partn Sr Nt		..	1	2.A FE	4,405,475	111.378	5,012,028	4,500,000	4,407,692		1,367			4.250	3.681	MS	56,313	116,875	06/30/2021.	09/15/2046.
559080 AM 8	Magellan Midstream Partn Sr Nt		..	1	2.A FE	2,880,141	109.506	3,285,174	3,000,000	2,883,636		1,619			4.200	3.837	AO	30,800	84,000	06/30/2021.	10/03/2047.
56081# BE 9	Major League Baseball Tr Sr Sec Nt Ser A		..		1.F FE	3,000,000	102.486	3,074,574	3,000,000	3,000,000					2.640	2.640	JD	4,620	79,200	02/09/2017.	12/10/2023.
56081# BF 6	Major League Baseball Tr Sr Sec Nt Ser B		..		1.F FE	4,000,000	104.438	4,177,508	4,000,000	4,000,000					2.920	2.920	JD	6,813	116,800	02/09/2017.	12/10/2026.
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.
56081# CL 2	Major League Baseball Tr Sr Nt Ser 54		..		1.F FE	6,000,000	100.779	6,046,734	6,000,000	6,000,000					1.420	1.420	JD	26,270		12/10/2021.	12/10/2024.
56081# CP 3	Major League Baseball Tr Sr Nt Ser 55		..		1.F FE	6,000,000	100.964	6,057,846	6,000,000	6,000,000					1.760	1.760	JD	32,560		12/10/2021.	12/10/2026.
56081# CR 9	Major League Baseball Tr Sr Nt Ser 56		..		1.F FE	5,000,000	101.472	5,073,605	5,000,000	5,000,000					2.080	2.080	JD	32,067		12/10/2021.	12/10/2028.
565849 AE 6	Marathon Oil Corp Nt		..	1	2.C FE	4,232,925	132.612	4,316,517	3,255,000	4,208,202		(24,723)			6.600	4.060	AO	53,708	107,415	06/30/2021.	10/01/2037.
565849 AP 1	Marathon Oil Corp Sr Nt	LS	..	2	2.C FE	14,701,444	109.751	15,616,498	14,229,000	14,585,488		(48,425)			4.400	3.864	JJ	288,691	577,038	04/28/2021.	07/15/2027.
573284 AV 8	Martin Marietta Materials Inc Sr Nt		..	1	2.B FE	963,444	100.790	947,424	940,000	962,276		(1,168)			2.500	2.174	MS	6,919	11,750	07/14/2021.	03/15/2030.
57629W BV 1	Mass Mutual Global Funding Sr Nt		..		1.B FE	4,100,800	105.451	4,218,024	4,000,000	4,047,602		(19,969)			3.600	3.053	AO	32,800	144,000	04/04/2019.	04/09/2024.
57629W CE 8	Mass Mutual Global Funding Sr Nt		..		1.B FE	8,643,888	103.789	9,081,503	8,750,000	8,697,558		20,137			2.750	3.003	JD	6,016	240,625	04/15/2019.	06/22/2024.
57629W CG 3	Mass Mutual Global Funding Nt		..		1.B FE	10,415,386	104.834	10,928,986	10,425,000	10,420,427		1,358			2.950	2.965	JJ	145,226	307,538	06/28/2019.	01/11/2025.
57629W CH 1	Mass Mutual Global Funding Nt		..		1.B FE	10,414,369	106.966	10,589,614	9,900,000	10,246,159		(77,096)			3.400	2.514	MS	105,655	336,600	01/07/2020.	03/08/2026.
57636Q AP 9	Mastercard Inc Sr Nt		..	1	1.E FE	2,994,180	110.116	3,303,465	3,000,000	2,995,073		499			3.350	3.373	MS	26,521	100,500	03/24/2020.	03/26/2030.
579780 AL 1	McCormick & Co Inc Sr Nt		..	1	2.B FE	10,998,900	101.126	11,123,816	11,000,000	10,999,858		223			2.700	2.702	FA	112,200	297,000	08/09/2017.	08/15/2022.
581557 BE 4	McKesson Corp Sr Nt		..	1	2.B FE	3,041,232	105.060	3,151,803	3,000,000	3,010,748		(4,610)			3.796	3.625	MS	33,531	113,880	07/30/2014.	03/15/2024.
58174# AD 6	McKinsey & Co Inc Sr Nt		..		1.E PL	12,000,000	101.097	12,131,697	12,000,000	12,000,000					2.400	2.400	JD	16,000	288,000	06/11/2020.	06/11/2023.
58174# AE 4	McKinsey & Co Inc Sr Nt		..		1.E PL	16,000,000	101.260	16,201,676	16,000,000	16,000,000					2.520	2.520	JD	22,400	403,200	06/11/2020.	06/11/2025.
585055 BS 4	Medtronic Inc Sr Nt		..	1	1.G FE	7,670,094	106.586	8,207,091	7,700,000	7,674,214		4,119			3.500	0.804	MS	79,353	134,750	06/30/2021.	03/15/2025.
591894 CC 2	Metropolitan Edison Company Nt		..	1	2.B FE	1,689,915	111.889	1,678,341	1,500,000	1,648,770		(19,716)			4.300	2.692	JJ	29,742	64,500	11/14/2019.	01/15/2029.
59217G AQ 2	Met Life Global Funding I Sec Nt		..		1.D FE	11,752,220	100.943	11,103,697	11,000,000	11,046,744		(168,115)			3.875	2.310	AO	94,722	426,250	08/18/2017.	04/11/2022.
59217G AX 7	Met Life Global Funding I Nt		..		1.D FE	4,103,480	102.352	4,094,060	4,000,000	4,020,625		(19,638)			3.000	2.487	JJ	57,000	120,000	08/02/2017.	01/10/2023.
59217G BY 4	Met Life Global Funding I Sr Nt		..		1.D FE	12,079,241	107.944	12,953,292	12,000,000	12,049,090		(7,802)			3.450	3.035	JD	14,950	379,500	06/30/2021.	12/18/2026.
59217G CD 9	Met Life Global Funding I Nt		..		1.D FE	17,223,975	100.583	17,099,025	17,000,000	17,013,431		(49,797)			2.650	2.350	AO	103,865	450,500	08/02/2017.	04/08/2022.
59217G EG 0	Met Life Global Funding I Sec Nt		..		1.D FE	5,475,683	105.623	5,175,527	4,900,000	5,413,724		(56,692)			2.950	1.592	AO	32,925	144,550	01/13/2021.	04/09/2030.
59217G EP 0	Met Life Global Funding I Nt		..		1.D FE	9,998,800	98.599	9,859,860	10,000,000	9,998,904		104			0.700	0.704	MS	18,083		09/21/2021.	09/27/2024.
594918 BJ 2	Microsoft Corp Sr Nt		..	1	1.A FE	16,995,580	106.642	18,129,072	17,000,000	16,998,141		449			3.125	3.128	MN	85,590	531,250	10/29/2015.	11/03/2025.
594918 BX 1	Microsoft Corp Sr Nt		..	1	1.A FE	5,933,860	104.020	6,241,194	6,000,000	5,971,196		11,559			2.875	1.857	FA	69,479	129,375	06/30/2021.	02/06/2024.
60081H A* 9	Milliken and Company Sr Nt Ser A		..		2.B IF	5,000,000	99.588	4,979,390	5,000,000	5,000,000					2.080	2.080	AO	21,089		10/18/2021.	10/15/2026.
60081H A@ 7	Milliken and Company Sr Nt		..		2.B IF	6,000,000	99.978	5,998,704	6,000,000	6,000,000					2.400	2.400	AO	29,200		10/18/2021.	10/15/2028.

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
609207 AT 2	Mondelez International Sr Nt	LS	..	1	2.B FE	13,748,150	103.725	13,484,276	13,000,000	13,630,436		(71,368)			2.750	2.091	AO	77,458	357,500	04/30/2020.	04/13/2030.
615369 AC 9	Moodys Corp Sr Nt		..	2	2.A FE	7,780,010	106.986	7,489,020	7,000,000	7,249,342		(127,644)			4.875	2.908	FA	128,917	341,250	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		4,604			3.250	3.895	JJ	14,986	16,250	08/29/2018.	01/15/2028.
615369 AP 0	Moodys Corp Sr Nt		..	1	2.A FE	8,508,830	113.165	8,147,873	7,200,000	8,368,293		(136,390)			4.250	1.722	FA	127,500	255,000	06/30/2021.	02/01/2029.
615394 AM 5	MOOG INC Sr Nt		..	1	3.C FE	706,538	100.675	685,594	681,000	685,594	(16,733)	(4,211)			4.250	3.397	JD	1,286	28,943	02/23/2021.	12/15/2027.
617446 7X 1	Morgan Stanley Dean Witter Sub Nt		..		2.A FE	5,466,900	111.977	5,598,835	5,000,000	5,246,139		(57,831)			5.000	3.633	MN	25,694	250,000	12/19/2017.	11/24/2025.
617446 8L 6	Morgan Stanley Fx to Flt Sr GMTN		..	1	1.F FE	8,178,996	102.574	7,775,132	7,580,000	8,110,192		(60,729)			2.699	1.764	JJ	90,358	204,584	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	3,305,340	114.007	3,078,184	2,700,000	3,273,436		(29,504)			3.971	2.335	JJ	47,354	89,348	12/09/2020.	07/22/2038.
61761J ZN 2	Morgan Stanley Sub Nt		..		2.A FE	15,120,185	110.041	15,845,962	14,400,000	15,031,891		(96,622)			3.950	3.020	AO	107,440	533,250	06/30/2021.	04/23/2027.
61772B AC 7	Morgan Stanley Sr Nt Fix to Flt		..	1	1.F FE	3,690,838	105.199	3,745,081	3,560,000	3,688,277		(2,560)			3.217	2.969	AO	21,951	57,263	06/30/2021.	04/22/2042.
61773* AA 5	Morongo Transmission LLC Sr Nt		..		1.G PL	14,675,030	105.260	15,446,937	14,675,030	14,675,030					3.320	3.333	MJSD	1,353	332,928	07/12/2021.	07/12/2051.
61945C AE 3	Mosaic Co Sr Nt		..		2.C FE	1,684,832	133.400	1,734,205	1,300,000	1,678,105		(6,727)			5.625	3.677	MN	9,344	54,844	06/30/2021.	11/15/2043.
620076 BN 8	Motorola Solutions Inc Sr Nt		..	1	2.C FE	5,681,129	114.338	5,471,064	4,785,000	5,575,793		(98,996)			4.600	2.097	MN	23,234	220,110	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	1,975,509	100.362	1,936,979	1,930,000	1,973,434		(2,076)			2.750	2.474	MN	5,455	26,538	06/30/2021.	05/24/2031.
62877V AB 7	NBM US Holding Inc. Sr Nt		..	2	3.B FE	613,750	109.261	644,641	590,000	607,596	(1,265)	(4,512)			6.625	5.656	FA	15,744	39,088	11/25/2020.	08/06/2029.
62912X AF 1	NGPL Pipeco LLC Sr Nt		..	2	2.C FE	152,552	111.291	148,017	133,000	151,562		(990)			4.875	1.995	FA	2,449		09/15/2021.	08/15/2027.
62927# AD 8	NFL Ventures LP Sr Gtd Nt Ser 2015-A Tr		..		1.E FE	7,589,868	102.800	7,802,369	7,589,868	7,589,868					2.830	2.831	AO	45,345	214,793	06/30/2015.	03/31/2024.
62927@ AA 6	NHL US Funding LP Term Nt Ser 1		..	1	2.B PL	6,000,000	106.881	6,412,860	6,000,000	6,000,000					4.180	4.202	MJSD	13,237	250,800	09/29/2014.	09/29/2024.
62927@ AF 5	NHL US Funding LP Sr Nt Ser 6		..		2.B PL	5,000,000	104.327	5,216,365	5,000,000	5,000,000					3.040	3.052	MJSD	7,600	152,000	08/13/2020.	08/13/2027.
62927@ AJ 7	NHL US Funding LP Nt Ser 9		..		2.B PL	666,667	100.857	672,378	666,667	666,667					2.490	2.498	MJSD	876	2,444	10/19/2021.	10/19/2028.
62928@ AD 9	NHL Canada Funding LP Nt Ser 9		..		2.B PL	3,333,333	100.857	3,361,890	3,333,333	3,333,333					2.490	2.498	MJSD	4,381	12,219	10/19/2021.	10/19/2028.
62928C AA 0	NGPL Pipeco LLC Sr Nt		..		2.C FE	4,555,304	101.908	4,611,351	4,525,000	4,553,928		(1,377)			3.250	3.172	JJ	92,731		05/27/2021.	07/15/2031.
629377 CR 1	NRG Energy Inc Sr Nt		..	1	3.B FE	8,255,298	97.996	8,038,571	8,203,000	8,035,753	(210,638)	(5,098)			3.625	3.530	FA	112,336	208,977	06/18/2021.	02/15/2031.
63636# AA 4	National Hockey League Sr Nt Ser A		..		2.A PL	6,000,000	103.683	6,220,998	6,000,000	6,000,000					3.330	3.331	JD	8,880	199,800	08/10/2017.	08/10/2024.
637417 AJ 5	National Retail Properties Inc Sr Nt		..	2	2.A FE	8,392,815	107.017	9,096,428	8,500,000	8,441,979		10,471			3.600	3.752	JD	13,600	306,000	12/09/2016.	12/15/2026.
637417 AL 0	National Retail Properties Inc Sr Nt		..	1	2.A FE	411,262	112.823	403,906	358,000	409,154		(2,109)			4.300	1.960	AO	3,250	7,697	09/20/2021.	10/15/2028.
637417 AN 6	National Retail Properties Inc Sr Nt		..	1	2.A FE	2,876,027	101.262	2,835,344	2,800,000	2,870,023		(6,004)			2.500	2.159	AO	14,778	53,750	06/30/2021.	04/15/2030.
637432 ND 3	National Rural Utilities Coop Sr Nt		..	1	1.E FE	12,492,566	104.452	13,056,450	12,500,000	12,495,621		1,155			2.850	1.198	JJ	152,396	192,375	06/30/2021.	01/27/2025.
637432 NP 6	National Rural Utilities Coop Sr Nt		..	1	1.E FE	9,475,179	107.988	10,258,832	9,500,000	9,481,924		2,232			3.400	2.823	FA	129,200	263,500	06/30/2021.	02/07/2028.
63946B AF 7	NBC Universal Sr Nt		..	1	1.G FE	5,998,405	148.201	8,892,048	6,000,000	5,999,266		21			6.400	6.401	AO	65,067	384,000	08/25/2011.	04/30/2040.
641062 AD 6	Nestle Holdings Inc. Sr Nt		..	1	1.D FE	7,998,560	104.148	8,331,800	8,000,000	7,999,476		288			3.350	3.354	MS	72,211	268,000	09/17/2018.	09/24/2023.
641062 AE 4	Nestle Holdings Inc. Sr Nt		..	1	1.D FE	1,996,489	107.244	2,144,870	2,000,000	1,996,951		462			3.500	0.943	MS	18,861	35,000	06/30/2021.	09/24/2025.
64952W CH 4	New York Life Global Fdg Sec Nt		..		1.A FE	18,519,391	103.547	19,156,158	18,500,000	18,509,350		(1,935)			2.350	2.338	JJ	201,676	434,750	07/13/2016.	07/14/2026.
651639 AP 1	Newmont Mining Corp Sr Nt		..	1	2.A FE	3,627,765	125.974	3,703,627	2,940,000	3,612,491		(15,274)			4.875	3.288	MS	42,201	71,663	05/20/2021.	03/15/2042.
651639 AY 2	Newmont Mining Corp Sr Nt		..	1	2.A FE	5,199,350	98.789	4,939,430	5,000,000	5,174,980		(18,886)			2.250	1.804	AO	28,125	112,500	09/14/2020.	10/01/2030.
65339K AT 7	Nextera Energy Capital Sr Nt		..	1	2.A FE	6,735,460	108.496	7,052,208	6,500,000	6,635,031		(24,139)			3.550	3.105	MN	38,458	230,750	08/10/2017.	05/01/2027.

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
65339K BR 0	Nextera Energy Capital Sr Nt			1	2.A FE	14,987,750	99.867	14,980,065	15,000,000	14,989,655		1,104			2.250	2.259	JD	28,125	337,500	05/06/2020.	06/01/2030.
65342Q AB 8	NextEra Energy Operating Sr Nt			1	3.A FE	1,417,000	107.829	1,401,781	1,300,000	1,401,209	(2,178)	(13,613)			4.500	2.912	MS	17,225	29,250	03/18/2021.	09/15/2027.
65342Q AL 6	NextEra Energy Operating Sr Nt			1	3.A FE	670,000	106.040	710,471	670,000	670,000					3.875	2.701	AO	5,481	12,981	06/30/2021.	10/15/2026.
65364U AK 2	Niagara Mohawk Pwr Corp Sr Nt			1	2.A FE	3,999,960	104.721	4,188,828	4,000,000	3,999,994		2			3.508	3.508	AO	35,080	140,320	09/22/2014.	10/01/2024.
65409Q BD 3	Nielsen Finance LLC/Co Sr Nt			1	4.B FE	6,303,553	103.220	6,209,697	6,016,000	6,209,697	(74,973)	(18,882)			5.625	4.321	AO	84,600	140,625	10/20/2021.	10/01/2028.
65473P AJ 4	Nisource Inc Sr Nt			1	2.B FE	5,000,334	108.147	5,407,370	5,000,000	5,000,216		17			3.600	2.525	MN	30,000	108,000	06/30/2021.	05/01/2030.
65473P AL 9	Nisource Inc Sr Nt			1	2.B FE	2,450,587	93.642	2,415,958	2,580,000	2,456,634		6,046			1.700	2.284	FA	16,569	21,930	06/30/2021.	02/15/2031.
65473Q BC 6	NiSource Finance Corp Sr Nt			1	2.B FE	4,673,686	122.649	4,415,364	3,600,000	4,642,895		(29,670)			4.800	2.971	FA	65,280	144,000	06/30/2021.	02/15/2044.
65473Q BE 2	NiSource Finance Corp Sr Nt			1	2.B FE	5,101,630	107.625	5,381,245	5,000,000	5,058,658		(10,343)			3.490	3.240	MN	22,297	174,500	08/09/2017.	05/15/2027.
65473Q BF 9	NiSource Finance Corp Sr Nt			1	2.B FE	2,613,545	119.314	2,411,336	2,021,000	2,596,893		(15,854)			4.375	2.780	MN	11,298	88,419	12/14/2020.	05/15/2047.
654740 BS 7	Nissan Motor Acceptance Corp Sr Nt	LS		1	2.C FE	5,143,819	98.404	5,036,291	5,118,000	5,141,027		(2,791)			2.000	1.885	MS	31,845	51,180	06/30/2021.	03/09/2026.
654740 G* 4	Nissan Motor Acceptance Corp Sr Nt				2.C	25,000,000	101.051	25,262,750	25,000,000	25,000,000					2.670	2.670	MS	194,688	667,500	09/16/2019.	09/16/2022.
65480C AC 9	Nissan Motor Acc Co Sr Nt			1	2.C FE	499,880	97.595	487,974	500,000	499,887		7			1.850	1.855	MS	2,698		09/13/2021.	09/16/2026.
65480C AD 7	Nissan Motor Acc Co Sr Nt			1	2.C FE	268,898	97.668	262,726	269,000	268,902		4			2.450	2.456	MS	1,922		09/13/2021.	09/15/2028.
664397 AM 8	Eversource Energy Sr Nt			1	2.A FE	2,126,680	104.429	2,088,576	2,000,000	2,116,825		(9,855)			3.150	1.187	JJ	29,050		09/23/2021.	01/15/2025.
665772 CN 7	Northern States Pwr Co MN 1st Mtg Bd			1	1.E FE	5,902,020	118.038	7,082,268	6,000,000	5,914,238		1,971			4.000	4.095	FA	90,667	240,000	08/04/2015.	08/15/2045.
666807 BG 6	Northrop Grumman Corp Sr Nt			1	2.A FE	2,477,823	103.618	2,486,834	2,400,000	2,428,060		(17,158)			3.250	2.493	FA	32,500	78,000	06/29/2020.	08/01/2023.
674599 DB 8	Occidental Petroleum Corp Sr Nt			1	3.B FE	14,637,365	110.900	14,416,961	13,000,000	13,894,776	188,442	(333,666)			6.950	4.028	JJ	451,750	903,500	09/18/2019.	07/01/2024.
674599 DC 6	Occidental Petroleum Corp Sr Nt			1	3.B FE	6,562,907	111.336	6,680,166	6,000,000	6,371,793	193,633	(85,480)			5.550	3.846	MS	98,050	333,000	09/18/2019.	03/15/2026.
674599 DF 9	Occidental Petroleum Corp Sr Nt			1	3.B FE	10,341,324	127.649	12,764,870	10,000,000	10,313,078		(12,842)			6.450	6.124	MS	189,917	645,000	09/18/2019.	09/15/2036.
679574 AG 8	Old Dominion Elec 1st Mtg Bd			1	1.E FE	1,604,167	106.471	1,707,971	1,604,167	1,604,167					6.210	2.773	JD	8,302	58,866	06/30/2021.	12/01/2028.
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.
682680 AV 5	ONEOK Inc Sr Nt	LS		1	2.C FE	1,819,834	121.513	2,004,958	1,650,000	1,817,483		(2,352)			5.200	4.532	JJ	39,563	42,900	03/31/2021.	07/15/2048.
682680 AW 3	ONEOK Inc Sr Nt			1	2.C FE	2,136,789	109.812	2,064,473	1,880,000	2,122,068		(14,721)			4.350	2.333	MS	24,080	40,890	07/14/2021.	03/15/2029.
682680 AY 9	ONEOK Inc Sr Nt			1	2.C FE	2,650,493	103.706	2,592,638	2,500,000	2,635,601		(14,892)			3.400	2.591	MS	28,333	85,000	02/03/2021.	09/01/2029.
682680 BB 8	ONEOK Inc Sr Nt			1	2.B FE	4,629,544	102.211	4,527,947	4,430,000	4,614,891		(14,653)			3.100	2.518	MS	40,436	107,415	06/30/2021.	03/15/2030.
682680 BC 6	ONEOK Inc Sr Nt			1	2.B FE	1,463,176	111.314	1,447,077	1,300,000	1,461,587		(1,589)			4.500	3.773	MS	17,225	29,250	06/30/2021.	03/15/2050.
682680 BE 2	ONEOK Inc Sr Nt			1	2.B FE	5,311,846	126.184	5,217,700	4,135,000	5,216,385		(95,460)			6.350	2.950	JJ	121,075	131,286	02/11/2021.	01/15/2031.
68389X BB 0	Oracle Corp Sr Nt			1	2.A FE	2,920,419	100.395	3,011,847	3,000,000	2,990,942		23,976			2.500	3.329	MN	9,583	75,000	12/18/2018.	05/15/2022.
68389X BL 8	Oracle Corp Sr Nt			1	2.A FE	6,998,810	101.995	7,139,636	7,000,000	6,999,765		134			2.400	2.402	MS	49,467	168,000	06/29/2016.	09/15/2023.
68389X BN 4	Oracle Corp Sr Nt			1	2.A FE	8,993,301	105.599	9,503,901	9,000,000	8,993,989		688			3.250	1.799	MN	37,375	146,250	06/30/2021.	11/15/2027.
68389X BV 6	Oracle Corp Sr Nt			1	2.A FE	9,150,035	101.182	8,347,548	8,250,000	9,050,065		(91,781)			2.950	1.650	AO	60,844	243,375	01/12/2021.	04/01/2030.
68389X BZ 7	Oracle Corp Sr Nt			1	2.A FE	3,103,938	101.427	3,169,600	3,125,000	3,104,501		564			3.650	3.698	MS	30,417	57,348	03/22/2021.	03/25/2041.
68389X CE 3	Oracle Corp Sr Nt			1	2.A FE	823,751	100.596	829,917	825,000	823,829		78			2.875	2.404	MS	6,325	11,925	06/30/2021.	03/25/2031.
686514 AE 0	Orlando Health Obligated Grp Nt			1	1.F FE	10,278,010	108.717	11,143,523	10,250,000	10,276,665		(1,345)			3.777	2.062	AO	96,786	193,571	06/30/2021.	10/01/2028.
68902V AK 3	Otis Worldwide Corp Sr Nt			1	2.B FE	7,005,095	101.533	7,036,202	6,930,000	7,001,056		(4,058)			2.565	2.289	FA	67,152	127,352	06/30/2021.	02/15/2030.
69073T AS 2	Owens Brockway Sr Nt	LS			4.C FE	6,506,250	108.187	7,032,162	6,500,000	6,502,707		(646)			6.375	6.362	FA	156,542	414,375	08/12/2015.	08/15/2025.
690872 AB 2	Owens Brockway Sr Nt			1	4.C FE	2,563,669	104.156	2,567,438	2,465,000	2,500,414		(10,528)			5.375	4.862	AO	27,971	132,494	02/11/2015.	01/15/2025.
693304 AT 4	Peco Energy Co 1st Mtg Bd			1	1.E FE	981,150	105.701	1,057,012	1,000,000	989,949		2,446			3.150	3.435	AO	6,650	31,500	03/28/2018.	10/15/2025.
69346V AA 7	Performace Food Group Sr Nt			1	4.B FE	2,617,223	104.410	2,610,240	2,500,000	2,605,895		(11,328)			5.500	3.469	AO	29,028	51,948	10/13/2021.	10/15/2027.

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
69349L AG 3	PNC Bank NA Sub Bk Nt				1.G FE	18,698,462	101.646	20,329,120	20,000,000	19,835,254		176,241			2.700	3.160	MN	90,000	492,750	06/30/2021.	11/01/2022.
69349L AQ 1	PNC Bank NA Sub Nt				1.G FE	10,032,010	109.682	10,968,180	10,000,000	10,011,987		(2,832)			4.200	4.166	MN	70,000	420,000	10/21/2013.	11/01/2025.
69352P AL 7	PPL Capital Funding Inc Sr Nt			1	2.B FE	8,988,480	104.908	9,441,756	9,000,000	8,994,518		1,154			3.100	3.115	MN	35,650	279,000	05/12/2016.	05/15/2026.
69370C AC 4	PTC Inc Sr Nt			1	3.C FE	6,873,250	101.788	6,896,144	6,775,000	6,845,951	(5,906)	(16,071)			4.000	3.700	FA	102,378	255,500	03/15/2021.	02/15/2028.
695114 CW 6	Pacificorp 1st Mtg Bd			1	1.E FE	3,992,800	103.375	4,134,984	4,000,000	3,993,827		610			2.700	2.720	MS	31,800	108,000	04/06/2020.	09/15/2030.
69512E DL 6	Pacificorp 1st Mtg Bd Ser E				1.E FE	1,056,190	104.318	1,043,181	1,000,000	1,003,574		(4,526)			8.070	7.528	MS	26,900	80,700	02/05/2002.	09/09/2022.
701094 AM 6	Parker-Hannifin Corp Sr Nt			1	2.A FE	9,111,119	103.359	9,302,328	9,000,000	9,060,871		(21,931)			2.700	2.035	JD	11,475	216,000	06/30/2021.	06/14/2024.
70163# AA 0	Parliament Funding (Owl Rock) Nt				2.B PL	16,960,000	101.340	17,187,264	16,960,000	16,960,000					2.880	3.804	JAJO	105,835	452,122	05/17/2021.	07/15/2030.
000000 00 0	Parliament Funding III LLC Nt				2.B Z	787,692	100.000	787,692	787,692	787,692					2.671	2.671	MJSD	935		12/16/2021.	12/01/2033.
70176@ AA 7	Parmer 31 (Austin TX) CTL Pass CTL Ser A				1.F	15,442,250	106.325	16,296,747	15,327,295	15,406,556		(7,898)			3.470	3.391	MON	23,638	532,058	06/27/2017.	01/15/2032.
707569 AS 8	Penn National Gaming Inc Sr Nt	LS		1	4.C FE	4,871,573	102.890	4,771,028	4,637,000	4,770,964	(905)	(99,704)			5.625	2.993	JJ	120,272	130,416	06/30/2021.	01/15/2027.
708696 BZ 1	Pennsylvania Elec Co Sr Nt			1	2.B FE	2,495,655	107.044	2,676,100	2,500,000	2,496,340		423			3.600	3.623	JD	7,500	90,000	06/29/2020.	06/01/2029.
71270Q EB 8	Peoples United Bank Sr Nt				2.B FE	13,608,782	105.091	14,372,190	13,676,000	13,646,667		10,742			4.000	4.090	JJ	252,246	547,040	06/29/2020.	07/15/2024.
713448 CY 2	Pepsico Inc Sr Nt			1	1.E FE	17,069,052	107.280	18,237,600	17,000,000	17,030,990		(8,182)			3.500	3.445	JJ	271,056	595,000	12/18/2017.	07/17/2025.
713448 DN 5	Pepsico Inc Sr Nt			2	1.E FE	2,457,605	104.507	2,612,680	2,500,000	2,467,214		6,377			2.375	2.670	AO	14,019	59,375	06/29/2020.	10/06/2026.
71376L AE 0	Performance Food Group Sr Nt			1	4.B FE	1,018,000	99.210	1,009,955	1,018,000	1,009,955	(8,045)				4.250	4.250	FA	18,628		07/12/2021.	08/01/2029.
714046 AN 9	Perkinelmer Inc Sr Nt			1	2.B FE	4,152,380	97.515	4,061,487	4,165,000	4,152,734		354			2.250	2.284	MS	28,895		09/08/2021.	09/15/2031.
71427Q AB 4	Pernod Ricard International Sr Nt			1	2.A FE	6,269,228	93.559	5,987,750	6,400,000	6,282,428		11,426			1.625	1.842	AO	26,000	104,000	01/12/2021.	04/01/2031.
717081 DT 7	Pfizer Inc Sr Nt			1	1.F FE	2,689,179	140.327	3,627,448	2,585,000	2,687,777		(1,402)			5.600	2.671	MS	42,624	72,380	06/30/2021.	09/15/2040.
717081 EA 7	Pfizer Inc Nt			1	1.F FE	19,829,600	107.728	21,545,680	20,000,000	19,909,758		16,611			3.000	3.099	JD	26,667	600,000	11/14/2016.	12/15/2026.
718172 AT 6	Philip Morris Intl Inc Sr Nt				1.F FE	928,210	101.252	1,012,522	1,000,000	994,002		8,452			2.500	3.455	FA	8,958	25,000	11/07/2013.	08/22/2022.
718172 AV 1	Philip Morris Intl Inc Sr Nt				1.F FE	23,275,250	102.187	25,546,800	25,000,000	24,758,643		197,724			2.625	3.470	MS	209,635	656,250	06/27/2013.	03/06/2023.
720198 AC 4	Piedmont Operating Partnership Sr Nt			1	2.B FE	20,714,435	102.524	21,918,691	21,379,000	21,260,749		78,858			3.400	3.804	JD	60,574	726,886	06/29/2020.	06/01/2023.
720198 AD 2	Piedmont Operating Partnership Sr Nt			1	2.B FE	8,025,750	105.213	8,374,955	7,960,000	7,986,251		(11,235)			4.450	4.291	MS	104,298	354,220	06/29/2020.	03/15/2024.
720198 AE 0	Piedmont Operating Partnership Sr Nt			1	2.B FE	1,970,877	102.675	1,981,618	1,930,000	1,968,887		(1,990)			3.150	2.878	FA	22,967	30,398	06/30/2021.	08/15/2030.
720198 AF 7	Piedmont Operating Partnership Sr Nt			1	2.B FE	3,496,505	98.251	3,439,768	3,501,000	3,496,610		105			2.750	2.764	AO	27,011		09/15/2021.	04/01/2032.
737446 AQ 7	Post Holdings Inc Sr Nt			1	4.B FE	1,166,082	101.498	1,179,403	1,162,000	1,165,888		(194)			4.625	4.385	AO	11,346	26,871	06/30/2021.	04/15/2030.
737446 AR 5	Post Holdings Inc Sr Nt			1	4.B FE	3,502,500	99.259	3,474,065	3,500,000	3,474,065	(28,317)	(118)			4.500	4.474	MS	46,375	80,938	07/14/2021.	09/15/2031.
74005P BN 3	Praxair Inc Sr Nt			1	1.F FE	248,649	103.942	259,856	250,000	249,384		188			2.650	2.734	FA	2,687	6,625	12/18/2017.	02/05/2025.
74251V AS 1	Principal Financial Group Sr Nt			1	1.G FE	1,932,490	98.985	1,910,414	1,930,000	1,932,369		(121)			2.125	2.109	JD	1,823	20,506	06/30/2021.	06/15/2030.
74256L AU 3	Principal LFE GLB Fnd II Nt				1.E FE	5,154,895	105.036	5,356,826	5,100,000	5,135,222		(7,626)			3.000	2.828	AO	31,025	153,000	06/25/2019.	04/18/2026.
74256L BJ 7	Principal LFE GLB Fnd II Nt				1.E FE	3,994,720	102.389	4,095,548	4,000,000	3,996,879		1,034			2.250	2.278	MN	10,000	90,000	11/14/2019.	11/21/2024.
74256L EG 0	Principal LFE GLB Fnd II Nt				1.E FE	7,951,280	94.533	7,562,648	8,000,000	7,957,401		4,562			1.500	1.566	FA	41,333	120,000	08/20/2020.	08/27/2030.
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 CB 3	Procter & Gamble Co Sr Nt			1	1.D FE	943,764	133.495	1,228,155	920,000	935,444		(829)			5.500	5.310	FA	21,083	50,600	08/11/2009.	02/01/2034.
742718 EV 7	Procter & Gamble Co Sr Nt				1.D FE	9,979,300	106.916	10,691,610	10,000,000	9,987,664		1,999			2.850	2.874	FA	110,833	285,000	08/09/2017.	08/11/2027.
74340* AR 5	Prologis Targeted US Logistics Sr Nt Ser				2.B	12,000,000	102.861	12,343,332	12,000,000	12,000,000					2.440	2.440	JJ	135,013	297,680	07/09/2020.	07/10/2027.
74340X BK 6	Prologis LP Sr Nt			1	1.G FE	9,391,003	106.924	10,157,752	9,500,000	9,419,683		15,232			3.250	3.444	AO	77,188	308,750	02/10/2020.	10/01/2026.
74346G A* 3	Prologis Yen Finance LLC Sr Nt Ser A				1.G	28,452,200	98.856	25,770,490	26,068,822	26,068,822				(2,986,868)	0.860	0.860	MS	59,785	241,206	09/15/2020.	09/25/2032.
74432Q CF 0	Prudential Financial Inc Sr Nt Ser MTN			1	1.G FE	1,493,843	114.077	1,482,996	1,300,000	1,491,756		(2,087)			3.700	2.936	MS	14,430	24,050	06/30/2021.	03/13/2051.

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
74834L BC 3	Quest Diagnostics Inc Sr Nt			1	2.B FE	4,741,529	103.367	4,579,167	4,430,000	4,714,748		(23,522)			2.800	2.033	JD	345	97,020	06/30/2021.	06/30/2031.
74986@ BE 0	RREEF America REIT II Inc Sr Nt				1.G IF	8,000,000	99.316	7,945,240	8,000,000	8,000,000					2.150	2.150	MN	21,500		11/16/2021.	11/16/2028.
75003* AA 7	RSM US LLP Sr Nt Ser A				2.B	5,000,000	99.437	4,971,867	5,000,000	5,000,000					2.640	2.640	JD	11,000	66,000	06/01/2021.	06/01/2028.
75513E CF 6	Raytheon Tech Corp Sr Nt			1	2.A FE	1,194,657	104.540	1,149,938	1,100,000	1,158,508		(34,089)			3.700	0.558	JD	1,809	40,700	12/10/2020.	12/15/2023.
75513E CG 4	Raytheon Tech Corp Sr Nt			1	2.A FE	2,996,276	104.125	3,123,741	3,000,000	2,997,211		903			3.200	1.542	MS	28,267	64,000	06/30/2021.	03/15/2024.
75524R AA 7	RBS Citizens Financial Grp Inc Sr Nt				2.B FE	5,073,400	102.563	5,128,125	5,000,000	5,008,986		(11,801)			4.150	3.900	MS	53,604	207,500	12/21/2015.	09/28/2022.
756109 AQ 7	Realty Income Corp Sr Nt			1	1.G FE	1,909,098	106.103	1,952,297	1,840,000	1,864,598		(9,168)			3.875	3.321	JJ	32,877	71,300	12/13/2016.	07/15/2024.
756109 AR 5	Realty Income Corp Sr Nt			1	1.G FE	5,086,863	110.505	5,525,250	5,000,000	5,046,313		(9,149)			4.125	3.901	AO	43,542	206,250	03/28/2018.	10/15/2026.
756109 AS 3	Realty Income Corp Sr Nt			1	1.G FE	2,841,420	105.592	3,167,766	3,000,000	2,910,738		15,864			3.000	3.652	JJ	41,500	90,000	05/02/2017.	01/15/2027.
756109 BL 7	Realty Income Corp Sr Nt			1	1.G FE	2,486,453	104.170	2,447,993	2,350,000	2,484,877		(1,576)			2.850	2.244	JD	2,977	33,488	11/10/2021.	12/15/2032.
758203 AA 1	Reed Elsevier Plc Deb				2.A FE	1,117,811	109.265	1,092,652	1,000,000	1,030,971		(16,247)			6.625	4.793	AO	13,986	66,250	01/01/2016.	10/15/2023.
75884R BA 0	Regency Centers LP Sr Nt			1	2.A FE	2,813,000	109.112	2,727,803	2,500,000	2,784,476		(28,524)			3.700	2.178	JD	4,111	92,500	02/02/2021.	06/15/2030.
760759 AR 1	Republic Services Inc Sr Nt			1	2.B FE	20,031,970	104.687	20,937,480	20,000,000	20,015,511		(3,185)			2.900	2.881	JJ	290,000	580,000	06/21/2016.	07/01/2026.
76169# AH 6	Reyes Holdings LLC Sr Nt				1.G PL	5,392,400	106.367	5,318,325	5,000,000	5,332,080		(60,320)			4.850	1.600	FA	99,021		08/12/2021.	02/04/2025.
761713 AY 2	Reynolds American Inc Sr Nt			1	2.B FE	5,496,734	106.205	5,841,253	5,500,000	5,499,199		442			4.850	4.859	MS	78,543	266,750	10/27/2016.	09/15/2023.
761713 BW 5	Reynolds American Inc Sr Nt			1	2.B FE	4,148,203	132.512	4,637,934	3,500,000	4,066,608		(15,560)			7.000	5.626	FA	100,042	245,000	12/23/2015.	08/04/2041.
771196 BK 7	Roche Hldgs Inc Sr Nt			1	1.C FE	5,494,722	104.587	5,804,556	5,550,000	5,524,577		5,406			2.625	2.737	MN	18,616	145,688	02/22/2016.	05/15/2026.
780153 AG 7	Royal Caribbean Cruises Ltd Sr Nt	LS			4.B FE	3,754,828	116.185	3,748,701	3,226,490	3,522,833	48,240	(42,281)			7.500	5.618	AO	51,086	241,987	08/26/2015.	10/15/2027.
780153 AU 6	Royal Caribbean Cruises Ltd Hgh Yld Bd			1	4.B FE	5,767,734	101.342	5,618,392	5,543,970	5,574,323	40,958	(33,484)			5.250	4.600	MN	37,191	291,058	07/01/2015.	11/15/2022.
780153 AW 2	Royal Caribbean Cruises Ltd Sr Nt	LS		1	4.B FE	3,845,000	93.964	3,758,540	4,000,000	3,758,540	(96,870)	10,410			3.700	4.372	MS	43,578	74,000	06/30/2021.	03/15/2028.
78081B AG 8	Royalty Pharma PLC Sr Nt			1	2.C FE	8,966,237	99.330	8,939,736	9,000,000	8,972,856		6,619			0.750	0.933	MS	22,313	33,750	08/05/2021.	09/02/2023.
78147# AB 2	Rumpke Consolidated Cos Inc Ser Sec Nt				3.B	4,000,000	98.574	3,942,976	4,000,000	3,942,976	(57,024)				2.440	2.440	MS	26,298	97,600	09/24/2020.	09/24/2030.
78409V AQ 7	S&P Global Inc Sr Nt			1	1.G FE	1,277,671	109.106	1,225,255	1,123,000	1,273,305		(3,740)			3.250	2.567	JD	3,041	36,498	10/27/2020.	12/01/2049.
784710 AA 3	SSM Health Care Sr Unsecured Nt Ser A			1	1.E FE	5,035,955	109.794	5,489,715	5,000,000	5,033,169		(2,785)			3.823	1.646	JD	15,929	95,575	06/30/2021.	06/01/2027.
785592 AM 8	Sabine Pass Liquefaction 1st Lien Nt			1	2.C FE	3,730,375	111.074	3,887,597	3,500,000	3,623,864		(28,829)			5.625	3.051	MS	65,625	154,688	06/30/2021.	03/01/2025.
785592 AS 5	Sabine Pass Liquefaction 1st Lien Nt			1	2.C FE	3,346,834	112.629	3,716,757	3,300,000	3,326,078		(4,867)			5.000	4.809	MS	48,583	165,000	05/11/2017.	03/15/2027.
785592 AU 0	Sabine Pass Liquefaction 1st Lien Nt			1	2.C FE	5,744,609	109.885	6,318,370	5,750,000	5,746,775		414			4.200	4.210	MS	71,108	241,500	07/18/2017.	03/15/2028.
785592 AV 8	Sabine Pass Liquefaction 1st Lien Nt			1	2.C FE	2,056,881	114.771	2,180,645	1,900,000	1,980,483		(17,913)			5.875	4.700	JD	310	111,625	05/11/2017.	06/30/2026.
785592 AX 4	Sabine Pass Liquefaction 1st Lien Nt			1	2.C FE	6,002,131	113.106	5,915,454	5,230,000	5,954,986		(47,144)			4.500	2.544	MN	30,073	162,675	06/30/2021.	05/15/2030.
79546V AL 0	Sally Holdings Sr Nt			1	4.B FE	11,185,000	102.156	11,237,171	11,000,000	11,084,212		(18,868)			5.625	5.405	JD	51,563	618,750	11/23/2015.	12/01/2025.
80386W AB 1	Sasol Financing USA LLC Sr Nt			1	3.B FE	2,194,495	108.306	2,160,703	1,995,000	2,156,913	(26,671)	(10,762)			6.500	4.787	MS	33,860	74,750	08/17/2021.	09/27/2028.
80386W AC 9	Sasol Financing USA LLC Sr Nt			1	3.B FE	600,150	100.737	594,349	590,000	592,064	(6,767)	(1,318)			4.375	3.934	MS	7,385	12,906	05/24/2021.	09/18/2026.
806851 AG 6	Schlumberger Hldgs Corp Sr Nt			1	2.A FE	13,741,063	107.899	14,836,085	13,750,000	13,746,023		907			4.000	4.008	JD	15,278	550,000	12/10/2015.	12/21/2025.
81211K AX 8	Sealed Air Corp Sr Nt			1	3.B FE	8,996,250	110.631	9,403,618	8,500,000	8,737,206		(57,477)			5.500	4.670	MS	137,653	467,500	03/14/2017.	09/15/2025.
816851 BA 6	Sempra Energy Sr Nt	LS		1	2.B FE	7,477,050	105.708	7,928,130	7,500,000	7,486,603		2,209			3.250	3.286	JD	10,833	243,750	06/06/2017.	06/15/2027.
81725W AG 8	Sensata Technologies BV Sr Nt				3.C FE	3,447,500	105.319	3,686,165	3,500,000	3,488,138		6,199			4.875	5.076	AO	36,021	170,625	04/16/2014.	10/15/2023.
81725W AK 9	Sensata Technologies BV Sr Nt			1	3.C FE	650,000	102.231	664,500	650,000	650,000					4.000	4.000	AO	5,489	14,156	03/15/2021.	04/15/2029.
817565 CD 4	Service Corp Intl Sr Nt			1	3.C FE	4,421,250	104.629	4,708,323	4,500,000	4,448,248		7,336			4.625	4.850	JD	9,250	208,125	02/07/2018.	12/15/2027.
817565 CE 2	Service Corp Intl Sr Nt			1	3.C FE	6,213,250	107.737	6,248,763	5,800,000	6,092,874		(55,878)			5.125	3.934	JD	24,771	297,250	10/11/2019.	06/01/2029.
817565 CG 7	Service Corp Intl Sr Nt			1	3.C FE	4,000,000	102.050	4,082,000	4,000,000	4,000,000					4.000	4.000	MN	20,444	76,000	05/10/2021.	05/15/2031.

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
82653L AA 9	Sierracol Energy Andina Sr Nt			1	4.A FE	1,018,674	94.052	987,547	1,050,000	982,702	(36,498)	527			6.000	6.557	JD	2,800	30,275	12/02/2021.	06/15/2028.
827048 AX 7	Silgan Holdings Inc Sr Nt			1	2.C FE	3,498,075	97.404	3,409,140	3,500,000	3,498,426		351			1.400	1.411	AO	12,250	31,442	02/03/2021.	04/01/2026.
82967N BA 5	Sirius XM Radio Inc Sr Nt			1	3.C FE	2,092,500	104.015	2,080,308	2,000,000	2,071,346		(21,154)			5.000	3.065	FA	41,667	50,000	05/26/2021.	08/01/2027.
82967N BC 1	Sirius XM Radio Inc Sr Nt			1	3.C FE	2,366,040	107.839	2,351,966	2,181,000	2,331,197	(5,309)	(29,534)			5.500	3.554	JJ	59,978	59,978	03/18/2021.	07/01/2029.
82967N BJ 6	Sirius XM Radio Inc Sr Nt			1	3.C FE	513,988	100.681	503,406	500,000	503,406	(9,783)	(799)			4.000	3.368	JJ	10,556		09/08/2021.	07/15/2028.
82967N BL 1	Sirius XM Radio Inc Sr Nt			1	3.C FE	1,850,155	99.979	1,848,615	1,849,000	1,848,615	(1,428)	(112)			3.125	3.102	FA	21,668		08/03/2021.	09/01/2026.
83001A AC 6	Six Flags Entertainment Sr Nt	LS		1	4.C FE	985,000	103.558	1,035,579	1,000,000	990,481		1,504			5.500	5.711	AO	11,611	55,000	02/13/2018.	04/15/2027.
832696 AK 4	Smucker JM Co Sr Nt			1	2.B FE	5,896,804	106.594	6,395,640	6,000,000	5,960,912		10,472			3.500	3.718	MS	61,833	210,000	10/13/2015.	03/15/2025.
832696 AS 7	Smucker JM Co Sr Nt			1	2.B FE	2,579,476	100.393	2,509,833	2,500,000	2,572,828		(6,648)			2.375	1.977	MS	17,483	43,938	06/30/2021.	03/15/2030.
832696 AT 5	Smucker JM Co Sr Nt			1	2.B FE	3,250,000	108.250	3,518,112	3,250,000	3,250,000					3.550	3.550	MS	33,972	57,688	03/17/2021.	03/15/2050.
842434 CQ 3	Southern CA Gas Co 1st Mtg			1	1.D FE	9,859,326	104.071	10,407,070	10,000,000	9,920,169		16,336			2.600	2.790	JD	11,556	260,000	03/28/2018.	06/15/2026.
842587 CU 9	Southern Co Sr Nt			1	2.B FE	4,995,750	102.489	5,124,450	5,000,000	4,999,057		606			2.950	2.963	JJ	73,750	147,500	05/19/2016.	07/01/2023.
8426EP AA 6	Southern CO Gas Capital Sr Nt			1	2.A FE	10,264,150	102.243	10,224,260	10,000,000	10,148,951		(84,436)			2.450	1.578	AO	61,250	245,000	08/27/2020.	10/01/2023.
8426EP AD 0	Southern CO Gas Capital Sr Nt Ser 20-A			1	2.A FE	1,186,272	94.004	1,128,047	1,200,000	1,187,487		1,215			1.750	1.876	JJ	9,683	18,900	01/12/2021.	01/15/2031.
84756N AD 1	Spectra Energy Partners Nt			1	2.A FE	7,924,071	106.700	8,535,968	8,000,000	7,977,068		9,604			4.750	4.889	MS	111,889	380,000	01/01/2016.	03/15/2024.
84861T AD 0	Spirit Realty LP Sr Nt			1	2.B FE	2,641,385	109.953	2,781,808	2,530,000	2,633,429		(6,857)			4.000	3.347	JJ	46,664	82,200	06/30/2021.	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 AH 1	Spirit Realty LP Sr Nt			1	2.B FE	1,297,712	97.757	1,270,845	1,300,000	1,297,892		180			2.100	2.128	MS	8,038	14,560	06/30/2021.	03/15/2028.
84861T AJ 7	Spirit Realty LP Sr Nt			1	2.B FE	789,200	99.311	794,489	800,000	789,652		452			2.700	2.848	FA	8,160	9,720	06/30/2021.	02/15/2032.
85205T AK 6	Spirit Aerosystems Inc Sr Nt	LS		1	5.A FE	1,976,875	100.224	2,004,472	2,000,000	1,977,886		1,011			4.600	4.801	JD	4,089	46,000	09/17/2021.	06/15/2028.
857477 AT 0	State Street Corp Sr Nt				1.F FE	6,990,620	107.912	7,553,854	7,000,000	6,996,207		962			3.550	3.566	FA	91,807	248,500	08/13/2015.	08/18/2025.
857477 BM 4	State Street Corp Sr Nt			2	1.F FE	3,000,000	104.690	3,140,697	3,000,000	3,000,000					2.901	1.060	MS	21,999	43,515	06/30/2021.	03/30/2026.
858119 BN 9	Steel Dynamics Inc Sr Nt			1	2.C FE	2,283,969	98.073	2,255,688	2,300,000	2,286,645		2,178			1.650	1.756	AO	8,012	38,583	10/07/2020.	10/15/2027.
858912 AF 5	Stericycle Inc Sr Nt			1	3.C FE	1,019,332	102.672	1,023,636	997,000	1,014,011		(5,321)			5.375	1.184	JJ	24,710	26,794	06/30/2021.	07/15/2024.
858912 AG 3	Stericycle Inc Sr Nt			1	3.C FE	7,806,313	98.957	7,768,085	7,850,000	7,768,085	(42,479)	4,252			3.875	3.948	JJ	140,264	195,187	05/05/2021.	01/15/2029.
86074Q AP 7	Stillwater Mining Co Sr Nt			2	3.C FE	626,472	98.023	617,542	630,000	617,542	(9,011)	82			4.000	4.125	MN	3,150		11/09/2021.	11/16/2026.
86074Q AQ 5	Stillwater Mining Co Sr Nt			2	3.C FE	1,061,140	96.246	1,029,836	1,070,000	1,029,836	(31,422)	118			4.500	4.625	MN	6,019		11/09/2021.	11/16/2029.
866677 AF 4	Sun Communities Sr Nt			1	2.C FE	9,992,713	99.413	9,941,260	10,000,000	9,992,921		208			2.300	2.311	MN	54,944		09/28/2021.	11/01/2028.
86765B AH 2	Energy Transfer Partners Co Gtd Nt			1	2.C FE	10,416,600	129.210	12,920,980	10,000,000	10,337,078		(9,518)			6.850	6.530	FA	258,778	685,000	04/13/2010.	02/15/2040.
86765L AN 7	Sunoco Finance Corp Sr Nt			1	3.C FE	580,763	105.750	581,625	550,000	578,874		(1,889)			5.875	3.774	MS	9,514		10/25/2021.	03/15/2028.
86765L AT 4	Sunoco Finance Corp Sr Nt			1	3.C FE	696,988	101.646	696,275	685,000	696,275	(382)	(331)			4.500	4.143	MN	3,939	15,413	10/26/2021.	05/15/2029.
86765L AU 1	Sunoco Finance Corp Sr Nt			1	3.C FE	354,000	102.545	363,008	354,000	354,000					4.500	4.500	AO	3,142		10/05/2021.	04/30/2030.
86787G AJ 1	SunTrust Bank Sub Nt				1.F FE	9,454,960	106.459	10,113,567	9,500,000	9,478,459		4,505			3.300	3.356	MN	40,058	313,500	05/12/2016.	05/15/2026.
870836 AC 7	Swiss Bank Corp-NY Sub Nt				1.G FE	6,854,037	118.216	6,501,897	5,500,000	6,005,726		(128,666)			7.500	4.651	JJ	190,208	412,500	07/30/2014.	07/15/2025.
871829 AZ 0	Sysco Corp Sr Nt			1	2.B FE	12,099,480	107.250	12,869,940	12,000,000	12,042,151		(10,319)			3.750	3.649	AO	112,500	450,000	11/10/2015.	10/01/2025.
87264A AV 7	T-Mobile USA Inc Sr Nt			1	3.A FE	23,791,513	105.274	23,355,037	22,185,000	23,218,667		(455,310)			4.750	2.539	FA	439,078	1,053,788	10/07/2020.	02/01/2028.
87264A BF 1	T-Mobile USA Inc 1st Lien			1	2.C FE	5,654,202	109.516	5,475,810	5,000,000	5,612,844		(41,358)			3.875	2.203	AO	40,903	96,875	05/27/2021.	04/15/2030.
87264A BL 8	T-Mobile USA Inc 1st Lien			1	2.C FE	4,881,821	97.783	4,889,145	5,000,000	4,884,563		2,742			3.000	3.162	FA	56,667	75,000	05/27/2021.	02/15/2041.
87264A BT 1	T-Mobile USA Inc Sr Nt			1	3.A FE	6,319,787	98.733	6,442,296	6,525,000	6,334,219		14,431			2.875	3.248	FA	70,869	109,951	03/15/2021.	02/15/2031.

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
87264A BW 4	T-Mobile USA Inc Sr Nt			1	3.A FE	2,925,000	104.132	3,045,861	2,925,000	2,925,000					3.500	3.500	AO	21,613	57,444	03/16/2021.	04/15/2031.
87264A BX 2	T-Mobile USA Inc 1st Lien			1	2.C FE	2,339,791	97.164	2,273,626	2,340,000	2,339,811		19			2.250	2.251	MN	6,728	26,325	05/27/2021.	11/15/2031.
87264A CB 9	T-Mobile USA Inc 1st Lien			1	2.C FE	5,846,827	99.682	5,711,773	5,730,000	5,840,703		(6,124)			2.550	2.308	FA	55,199	73,058	06/30/2021.	02/15/2031.
87305Q CH 2	TTX Co Sr Nt			1	1.F FE	3,166,226	106.809	3,257,662	3,050,000	3,114,353		(20,177)			3.600	2.866	JJ	50,630	109,800	08/28/2019.	01/15/2025.
87305Q CJ 8	TTX Co Sr Nt			1	1.F FE	9,919,500	116.886	11,688,580	10,000,000	9,930,693		1,684			3.900	3.946	FA	162,500	390,000	01/26/2015.	02/01/2045.
87612B BT 8	Targa Resources Partners Sr Nt			1	3.A FE	8,901,625	104.694	9,317,766	8,900,000	8,901,454		(171)			4.000	3.997	JJ	164,156	161,189	01/21/2021.	01/15/2032.
88033G CX 6	Tenet Healthcare Corp 2nd Lien			1	4.B FE	1,565,625	103.516	1,552,737	1,500,000	1,551,245		(14,380)			6.250	2.650	FA	39,063		09/17/2021.	02/01/2027.
88033G DG 2	Tenet Healthcare Corp 1st Lien			1	4.A FE	2,085,000	102.960	2,059,198	2,000,000	2,059,198	(20,128)	(5,674)			4.625	3.371	JD	4,111	46,250	09/27/2021.	06/15/2028.
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 AR 6	Tenneco Automotive Inc Sr Nt	LS		1	4.C FE	2,924,250	96.627	2,802,183	2,900,000	2,802,183	137,986	(3,803)			5.000	4.847	JJ	66,861	145,000	02/12/2018.	07/15/2026.
880349 AT 2	Tenneco Automotive Inc 1st Lien			1	3.C FE	726,625	98.570	715,617	726,000	715,617	(10,933)	(75)			5.125	5.105	AO	7,855	21,498	03/04/2021.	04/15/2029.
89054X AD 7	Topaz Solar Farms LLC Nt			1	3.B FE	6,042,371	112.891	6,790,874	6,015,447	6,041,091		(1,025)			4.875	4.811	MS	74,128	290,483	06/29/2020.	09/30/2039.
891906 AB 5	Global Payments Inc Sr Nt			1	2.C FE	1,077,510	103.064	1,030,640	1,000,000	1,035,241		(30,020)			3.750	0.707	JD	3,125	37,500	07/31/2020.	06/01/2023.
893570 BM 2	Transcontinental Gas P L Corp Deb			1	2.B FE	1,240,250	122.409	1,346,497	1,100,000	1,149,441		(8,376)			7.250	6.176	JD	6,646	79,750	02/24/2005.	12/01/2026.
893647 BL 0	Transdigm Group Inc Sr Sub Nt			1	4.C FE	2,747,883	103.046	2,744,126	2,663,000	2,740,252	(1,083)	(6,548)			5.500	4.397	MN	18,715	73,233	10/07/2021.	11/15/2027.
893830 BQ 1	Transocean Inc Sr Nt			1	5.C FE	620,544	98.114	1,486,432	1,515,000	620,544					11.500	9.699	JJ	73,078	87,113	06/30/2021.	01/30/2027.
89469A AD 6	TreeHouse Foods Inc Sr Nt	LS		1	5.A FE	4,608,731	96.016	4,478,196	4,664,000	4,478,196	(132,558)	2,022			4.000	4.198	MS	62,187		10/06/2021.	09/01/2028.
89788K AA 4	Truist Bank Sub Nt			2	1.F FE	2,406,917	99.944	2,348,682	2,350,000	2,404,092		(2,825)			2.250	1.936	MS	16,156	26,438	07/15/2021.	03/11/2030.
902494 BC 6	Tyson Foods Inc Sr Nt			1	2.B FE	1,997,881	107.743	2,154,858	2,000,000	1,998,083		202			3.550	1.566	JD	5,719	35,500	06/30/2021.	06/02/2027.
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	1,795,721	113.167	1,776,728	1,570,000	1,776,980		(18,741)			4.400	2.300	JJ	29,743	34,540	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	12,483,925	95.757	11,969,625	12,500,000	12,485,614		1,224			2.100	2.112	FA	109,375	269,792	10/28/2020.	08/01/2032.
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.
90363@ AA 8	USTA Natl Tennis Ctr Inc Sr Sec Nt Ser A				1.G FE	3,855,810	101.471	3,912,548	3,855,810	3,855,810					3.110	3.108	JJ	57,626	119,916	09/08/2014.	09/08/2024.
904764 AU 1	Unilever Cap Corp Sr Nt			1	1.E FE	8,883,970	102.410	9,728,931	9,500,000	9,148,549		70,321			2.000	2.864	JJ	80,750	190,000	12/18/2018.	07/28/2026.
904764 AX 5	Unilever Cap Corp Sr Nt			2	1.E FE	17,947,443	103.484	18,627,084	18,000,000	17,991,481		(265)			2.600	2.254	MN	72,800	429,000	06/30/2021.	05/05/2024.
904764 BG 1	Unilever Cap Corp Sr Nt			1	1.E FE	7,947,529	104.702	8,376,160	8,000,000	7,975,873		9,590			3.250	2.865	MS	82,333	235,625	06/30/2021.	03/07/2024.
906548 CM 2	Union Elec Co Sr Nt			2	1.F FE	9,986,925	105.454	10,545,370	10,000,000	9,992,396		1,267			2.950	2.965	JD	13,111	295,000	06/07/2017.	06/15/2027.
907818 DY 1	Union Pacific Corp Nt			1	2.A FE	2,987,797	105.463	3,163,887	3,000,000	2,993,738		1,927			3.250	3.323	JJ	44,958	97,500	06/29/2020.	01/15/2025.
907818 FT 0	Union Pacific Corp Sr Nt			1	1.G FE	1,689,510	106.780	1,804,587	1,690,000	1,689,521		11			3.200	3.202	MN	6,159	27,040	05/17/2021.	05/20/2041.
90783T AA 8	Union Pacific RR PTC Ser 2004-1				1.D FE	402,018	100.128	402,533	402,018	402,018					5.404	5.402	JJ	10,802	21,725	02/18/2013.	07/02/2025.
910637 N# 0	United Illuminating Co Sr Nt Ser A				1.G	15,182,720	103.595	14,503,258	14,000,000	14,471,014		(692,628)			6.260	1.230	MS	282,396	876,400	12/22/2020.	09/05/2022.
910637 P* 2	United Illuminating Co Sr Nt Ser B				1.G	11,515,140	104.860	11,010,290	10,500,000	10,985,028		(516,001)			6.260	1.240	JD	45,646	657,300	12/22/2020.	12/06/2022.
911312 AY 2	United Parcel Service Sr Nt			1	1.G FE	14,551,102	104.146	15,830,162	15,200,000	14,860,354		64,031			2.400	2.895	MN	46,613	364,800	11/17/2016.	11/15/2026.
911363 AM 1	United Rentals Inc Sr Nt			1	3.B FE	1,294,313	101.640	1,321,317	1,300,000	1,294,702		389			3.875	3.929	FA	19,031	25,188	03/18/2021.	02/15/2031.
91159H HM 5	US Bancorp Sub Nt MTN				1.F FE	10,043,900	105.888	10,588,820	10,000,000	10,020,794		(4,441)			3.100	3.048	AO	55,111	310,000	05/18/2016.	04/27/2026.
91159H HN 3	US Bancorp Sr MT Nt				1.F FE	2,889,900	103.862	3,115,857	3,000,000	2,941,679		11,810			2.375	2.832	JJ	31,469	71,250	12/18/2017.	07/22/2026.
912920 AK 1	Qwest Corp Sr Nt				3.B FE	244,920	116.169	241,630	208,000	237,139		(7,305)			7.250	3.205	MS	4,440	15,080	12/04/2020.	09/15/2025.
91324P CP 5	UnitedHealth Group Inc Sr Nt			1	1.G FE	4,237,997	108.419	4,336,748	4,000,000	4,171,614		(34,536)			3.750	1.724	JJ	69,167	112,500	06/30/2021.	07/15/2025.

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
91324P DX 7	UnitedHealth Group Inc Sr Nt	LS...	..	1	1.F FE	14,873,550	99.374	14,906,040	15,000,000	14,892,320		11,655			2.000	2.094	MN	38,333	300,000	05/13/2020.	05/15/2030.
91324P EE 8	UnitedHealth Group Inc Sr Nt		..	1	1.F FE	2,033,139	104.771	2,022,080	1,930,000	2,031,125		(2,014)			3.050	2.694	MN	7,522	28,778	06/30/2021.	05/15/2041.
91324P EF 5	UnitedHealth Group Inc Sr Nt		..	1	1.F FE	4,093,438	108.612	4,474,831	4,120,000	4,093,761		323			3.250	3.208	MN	17,109	65,462	06/30/2021.	05/15/2051.
91831A AC 5	VRX Escrow Corp Sr Nt		..		4.B FE	1,381,740	102.068	1,373,831	1,346,000	1,364,983		(4,589)			6.125	5.648	AO	17,405	82,443	03/15/2021.	04/15/2025.
91863@ AA 1	Vista Equity Partners LP Sr Nt Ser A		..		1.D PL	20,000,000	98.421	19,684,140	20,000,000	20,000,000					3.110	3.110	AO	101,939		11/02/2021.	10/21/2031.
91913Y AW 0	Valero Energy Corp Sr Nt		..	1	2.B FE	1,156,101	109.151	1,135,169	1,040,000	1,151,865		(4,236)			4.000	2.326	AO	10,400	20,800	09/17/2021.	04/01/2029.
91914J AB 8	Valero Energy Corp Sr Nt		..	1	2.B FE	221,369	110.957	216,366	195,000	220,221		(1,148)			4.500	2.172	MS	2,584		09/16/2021.	03/15/2028.
92203# AT 5	Vanguard Group Inc Sr Nt		..		1.G	7,000,000	96.483	6,753,824	7,000,000	7,000,000					1.940	1.940	FA	48,662	136,932	08/19/2020.	08/22/2030.
92277G AE 7	Ventas Realty LP Sr Nt		..	1	2.A FE	7,453,046	105.495	7,357,235	6,974,000	7,415,018		(38,027)			3.500	1.223	FA	101,704		09/29/2021.	02/01/2025.
92277G AU 1	Ventas Realty LP Sr Nt		..	1	2.A FE	4,550,829	103.973	4,418,848	4,250,000	4,523,264		(27,565)			3.000	2.101	JJ	58,792	56,250	09/15/2021.	01/15/2030.
92277G AV 9	Ventas Realty LP Sr Nt		..	1	2.A FE	3,855,780	116.917	3,776,416	3,230,000	3,824,947		(30,834)			4.750	2.375	MN	19,604	76,713	06/30/2021.	11/15/2030.
92343V AP 9	Verizon Communications Inc Bd		..	1	2.A FE	11,555,950	145.969	14,596,850	10,000,000	11,170,430		(39,330)			6.900	5.781	AO	145,667	690,000	08/26/2009.	04/15/2038.
92343V BE 3	Verizon Communications Inc Sr Nt		..	1	2.A FE	7,653,940	124.142	8,689,919	7,000,000	7,564,872		(16,746)			4.750	4.149	MN	55,417	332,500	08/01/2016.	11/01/2041.
92343V GB 4	Verizon Communications Inc Sr Nt		..	1	2.A FE	1,981,539	108.105	2,162,104	2,000,000	1,981,811		272			3.550	3.601	MS	19,525	35,500	03/12/2021.	03/22/2051.
92343V GJ 7	Verizon Communications Inc Sr Nt		..	1	2.A FE	1,678,075	101.149	1,704,367	1,685,000	1,678,552		478			2.550	2.597	MS	11,935	21,364	03/11/2021.	03/21/2031.
92343V GK 4	Verizon Communications Inc Sr Nt		..	1	2.A FE	1,998,840	105.297	2,105,938	2,000,000	1,998,872		32			3.400	3.404	MS	18,700	34,000	03/11/2021.	03/22/2041.
92552V AK 6	Viasat Inc Sr Nt		..	2	4.B FE	1,326,000	100.515	1,306,696	1,300,000	1,306,696	(6,026)	(13,278)			5.625	4.193	MS	21,531	36,563	03/29/2021.	09/15/2025.
92552V AL 4	Viasat Inc 1st Lien		..	1	3.A FE	7,067,183	103.006	6,952,878	6,750,000	6,952,878	(29,703)	(84,601)			5.625	3.282	AO	80,156	189,844	06/18/2021.	04/15/2027.
92552V AN 0	Viasat Inc Sr Nt		..	1	4.B FE	2,878,588	100.198	2,740,418	2,735,000	2,740,418	(118,478)	(19,692)			6.500	5.085	JJ	81,974	88,888	05/12/2021.	07/15/2028.
92553P AU 6	Viacom Inc Sr Nt		..	1	2.B FE	3,191,581	135.559	3,355,078	2,475,000	3,177,509		(14,072)			5.850	3.806	MS	48,263	72,394	06/30/2021.	09/01/2043.
92556H AD 9	Viacomcbs Inc Sr Nt	LS...	..	1	2.B FE	2,240,556	113.082	2,182,473	1,930,000	2,227,742		(12,814)			4.200	2.470	MN	9,457	40,530	06/30/2021.	05/19/2032.
92556V AC 0	Viatris Inc Sr Nt		..	1	2.C FE	2,249,173	100.908	2,270,426	2,250,000	2,249,223		50			2.300	2.307	JD	1,294	25,875	11/03/2021.	06/22/2027.
92556V AD 8	Viatris Inc Sr Nt		..	1	2.C FE	9,972,501	100.501	10,050,140	10,000,000	9,973,133		633			2.700	2.736	JD	6,750	135,000	11/03/2021.	06/22/2030.
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	8,972,992	101.831	9,164,826	9,000,000	8,995,098		4,987			2.800	2.858	JD	11,900	252,000	03/28/2018.	12/14/2022.
92826C AD 4	Visa Inc Sr Nt		..	1	1.D FE	4,986,917	106.734	5,336,720	5,000,000	4,987,141		223			3.150	1.464	JD	7,438	78,750	12/08/2021.	12/14/2025.
92840V AB 8	Vistra Operations Co LLC Sr Nt		..	1	3.B FE	7,619,149	103.396	7,565,463	7,317,000	7,536,742		(82,407)			5.625	3.810	FA	155,486	214,228	06/16/2021.	02/15/2027.
92840V AE 2	Vistra Operations Co LLC 1st Lien		..		2.C FE	10,343,039	107.294	10,343,142	9,640,000	10,300,267		(42,772)			4.300	3.267	JJ	191,140	196,510	09/15/2021.	07/15/2029.
92840V AF 9	Vistra Operations Co LLC Sr Nt		..	1	3.B FE	631,620	103.820	622,921	600,000	620,315		(8,906)			5.000	3.363	JJ	12,583	30,000	09/17/2020.	07/31/2027.
92840V AG 7	Vistra Operations Co LLC 1st Lein		..	1	2.C FE	2,739,520	103.861	2,747,123	2,645,000	2,729,239		(10,281)			3.700	2.998	JJ	41,049	48,933	05/05/2021.	01/30/2027.
92840V AH 5	Vistra Operations Co LLC Sr Nt		..		3.B FE	5,836,338	100.377	5,851,973	5,830,000	5,835,884		(453)			4.375	4.359	MN	42,510	121,155	05/12/2021.	05/01/2029.
928563 AK 1	VMWARE Inc Sr Nt		..	1	2.C FE	8,764,276	97.375	8,578,702	8,810,000	8,766,819		2,542			1.800	1.879	FA	65,635		07/20/2021.	08/15/2028.
928563 AL 9	VMWARE Inc Sr Nt		..	1	2.C FE	10,978,330	98.243	10,806,675	11,000,000	10,979,159		829			2.200	2.222	FA	100,161		07/20/2021.	08/15/2031.
92936U AC 3	WP Carey Inc Sr Nt		..	1	2.B FE	7,139,542	106.616	7,001,473	6,567,000	7,090,795		(48,747)			4.000	1.133	FA	109,450		09/22/2021.	02/01/2025.
92936U AF 6	WP Carey Inc Sr Nt		..	1	2.B FE	84,147	110.665	82,999	75,000	83,834		(313)			3.850	2.099	JJ	1,331		09/16/2021.	07/15/2029.
92936U AG 4	WP Carey Inc Sr Nt		..	1	2.B FE	2,379,023	99.236	2,332,037	2,350,000	2,377,763		(1,259)			2.400	2.252	FA	23,500	28,200	07/15/2021.	02/01/2031.
92940P AG 9	Westrock Company Sr Nt		..	1	2.B FE	2,031,885	103.251	1,992,752	1,930,000	2,028,124		(3,761)			3.000	2.478	JD	2,573	28,950	06/30/2021.	06/15/2033.
931427 AQ 1	Walgreens Boots Alliance Sr Nt		..	1	2.B FE	6,483,620	106.595	6,928,643	6,500,000	6,492,070		1,635			3.450	3.480	JD	18,688	224,250	05/26/2016.	06/01/2026.
931899 9A 8	Walkers SPV Nt		..		6. *		37.910	5,011,440	13,219,308						0.102		MON		14,280	12/30/2014.	09/15/2022.
941053 AH 3	Waste Connections Inc Sr Nt		..	1	2.A FE	3,273,578	112.507	3,262,712	2,900,000	3,203,436		(40,344)			4.250	2.534	JD	10,271	123,250	06/29/2020.	12/01/2028.

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
941053 AJ 9	Waste Connections Inc Sr Nt			1	2.A FE	4,958,705	108.315	5,014,998	4,630,000	4,917,524		(28,788)			3.500	2.338	MN	27,008	127,050	06/30/2021.	05/01/2029.
94106B AA 9	Waste Connections Inc Sr Nt			1	2.A FE	4,249,658	101.988	4,334,494	4,250,000	4,249,740		46			2.600	2.381	FA	46,042	84,500	06/30/2021.	02/01/2030.
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.
94106L BA 6	Waste Management Inc Sr Nt			1	2.A FE	18,380,945	105.083	19,440,263	18,500,000	18,457,366		12,587			3.125	3.202	MS	192,708	578,125	09/01/2015.	03/01/2025.
948741 AH 6	Weingarten Realty Inv Sr Nt			1	2.A FE	5,050,517	101.341	5,067,060	5,000,000	5,014,124		(17,432)			3.375	3.010	MS	49,688	168,750	06/29/2020.	10/15/2022.
948741 AK 9	Weingarten Realty Inv Sr Nt			1	2.A FE	4,487,498	104.583	4,340,207	4,150,000	4,250,499		(46,981)			4.450	3.213	JJ	85,156	184,675	08/02/2016.	01/15/2024.
948741 AL 7	Weingarten Realty Inv Sr Nt			1	2.A FE	3,140,820	105.366	3,160,974	3,000,000	3,059,313		(16,177)			3.850	3.234	JD	9,625	115,500	08/02/2016.	06/01/2025.
948741 AM 5	Weingarten Realty Inv Sr Nt			1	2.A FE	6,965,320	105.285	7,369,929	7,000,000	6,985,675		2,798			3.250	3.298	FA	85,944	227,500	10/03/2019.	08/15/2026.
949746 RF 0	Wells Fargo & Co Sub Nt				2.B FE	2,019,965	135.465	2,695,750	1,990,000	2,016,407		(605)			5.606	5.501	JJ	51,441	111,559	02/05/2014.	01/15/2044.
94974B GL 8	Wells Fargo & Co Sub Nt				2.B FE	9,962,000	111.776	11,177,590	10,000,000	9,979,968		3,125			4.300	4.341	JJ	189,917	430,000	07/15/2015.	07/22/2027.
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	4,779,648	102.350	4,912,795	4,800,000	4,780,886		1,238			2.800	2.849	JD	11,200	91,840	03/16/2021.	06/01/2031.
95709T AL 4	Westar Energy Inc 1st Mtg Bd			1	1.F FE	11,999,880	105.469	12,656,268	12,000,000	12,000,022		(5)			3.250	3.250	JD	32,500	390,000	11/05/2015.	12/01/2025.
96145D AF 2	Westrock Co Sr Nt			1	2.B FE	17,813,329	106.726	18,735,802	17,555,000	17,804,004		(17,038)			3.750	2.795	MS	193,836	468,750	09/29/2021.	03/15/2025.
96316# AB 9	Wheeling Power Co Sr Nt Ser A				1.G	20,000,000	101.008	20,201,680	20,000,000	20,000,000					3.360	3.360	JD	56,000	672,000	06/01/2015.	06/01/2022.
963320 AR 7	Whirlpool Corp Sr Nt			1	2.B FE	4,100,988	105.933	4,237,336	4,000,000	4,060,995		(26,799)			4.000	3.264	MS	53,333	160,000	06/29/2020.	03/01/2024.
963320 AY 2	Whirlpool Corp Sr Nt			1	2.B FE	1,953,450	100.477	1,939,200	1,930,000	1,952,393		(1,056)			2.400	2.259	MN	5,919	25,219	06/30/2021.	05/15/2031.
96950F AF 1	Williams Partners LP Sr Nt			1	2.B FE	8,088,858	135.717	10,857,368	8,000,000	8,082,886		(2,490)			6.300	6.200	AO	106,400	504,000	02/06/2017.	04/15/2040.
96950F AQ 7	Williams Partners LP Sr Nt			2	2.B FE	14,002,025	106.448	14,370,494	13,500,000	13,959,702		(50,206)			3.900	2.603	JJ	242,775	146,250	09/02/2021.	01/15/2025.
976657 AL 0	Wisconsin Energy Corp Sr Nt			1	2.A FE	2,985,210	105.939	3,051,029	2,880,000	2,923,128		(11,713)			3.550	3.088	JD	4,544	102,240	04/27/2016.	06/15/2025.
97670M A# 3	Wisconsin Gas LLC Deb				1.F	11,000,000	102.169	11,238,623	11,000,000	11,000,000					2.380	2.380	MN	43,633	261,800	10/24/2019.	11/01/2024.
97786# AJ 1	Wolseley Cap Inc(Ferguson plc) Sr Nt				2.A FE	20,524,000	101.590	20,317,920	20,000,000	20,322,924		(201,076)			3.430	0.980	MS	228,667	343,000	08/03/2021.	09/01/2022.
97786# AN 2	Wolseley Cap Inc(Ferguson plc) Sr Nt				2.A FE	8,530,960	104.215	8,337,200	8,000,000	8,466,325		(64,635)			3.440	1.390	MN	23,698	137,600	08/03/2021.	11/30/2024.
98389B AR 1	Xcel Energy Inc Sr Nt			1	2.A FE	10,533,686	105.080	10,663,549	10,148,000	10,498,574		(27,510)			3.300	2.231	JD	27,907	246,642	09/24/2021.	06/01/2025.
98389B AU 4	Xcel Energy Inc Sr Nt			2	2.A FE	9,980,600	106.621	10,662,110	10,000,000	9,989,657		1,905			3.350	3.373	JD	27,917	335,000	11/28/2016.	12/01/2026.
98389B AY 6	Xcel Energy Inc Sr Nt			1	2.A FE	996,700	107.629	1,076,294	1,000,000	997,244		278			3.400	3.438	JD	2,833	34,000	03/27/2020.	06/01/2030.
988498 AL 5	Yum Brands Inc Sr Nt			1	3.C FE	2,630,502	108.276	2,815,184	2,600,000	2,628,966		(1,536)			4.750	4.260	JJ	56,947	97,375	06/30/2021.	01/15/2030.
988498 AN 1	Yum Brands Inc Sr Nt			1	3.C FE	997,500	99.683	996,829	1,000,000	996,829	(919)	199			3.625	3.654	MS	10,674	35,243	09/10/2020.	03/15/2031.
98877D AC 9	ZF NA Capital Sr Nt			1	3.A FE	7,148,750	107.252	7,507,612	7,000,000	7,074,650		(20,431)			4.750	4.402	AO	57,264	332,500	02/14/2018.	04/29/2025.
98956P AB 8	Zimmer Hldgs Inc Sr Nt			1	2.B FE	912,366	133.838	936,867	700,000	906,201		(6,165)			5.750	3.519	MN	3,466	40,250	03/25/2021.	11/30/2039.
98956P AT 9	Zimmer Hldgs Inc Sr Nt			1	2.B FE	3,685,812	107.832	3,774,127	3,500,000	3,675,852		(9,960)			3.550	2.294	MS	34,859	169,585	06/30/2021.	03/20/2030.
98978V AL 7	Zoetis Inc Sr Nt			2	2.A FE	4,981,601	105.773	5,288,625	5,000,000	4,986,841		2,029			3.000	3.051	MS	45,417	150,000	06/29/2020.	09/12/2027.
P16259 AM 8	BBVA Bancomer SA Texas Sub Nt			2	3.B FE	900,865	102.900	967,261	940,000	894,203	(10,678)	152			5.125	5.349	JJ	21,946	48,175	02/03/2020.	01/18/2033.
000000 00 0	48 Forty Nt				5.B Z	783,461	100.000	799,450	799,450	786,863		3,407			10.000	10.520	MJSD.	222	102,531	12/23/2020.	05/31/2027.
000000 00 0	48 Forty Nt				5.B Z	1,516,667	100.000	1,547,619	1,547,619	1,519,214		2,547			10.000	10.586	MJSD.	430	112,129	05/21/2021.	05/31/2027.
000000 00 0	48 Forty DDTL Nt1				5.B Z	333,669	100.000	338,750	338,750	334,046		377			11.500	12.022	MJSD.	108	26,924	04/29/2021.	05/31/2027.
000000 00 0	Gran Tierra Energy Inc Sr Nt		A	1	4.C FE	496,470	90.833	517,750	570,000	501,931		5,461			7.750	10.718	MN	4,663	29,838	06/29/2021.	05/23/2027.
008911 BK 4	Air Canada 1st Lien		A	1	3.B FE	5,167,770	102.263	5,252,207	5,136,000	5,165,237		(2,533)			3.875	3.725	FA	77,397		07/28/2021.	08/15/2026.
134808 AD 6	Canacol Energy Ltd Sr Nt		A	1	3.C FE	870,000	99.442	865,148	870,000	865,148	(4,852)				5.750	5.750	MN	5,141		11/15/2021.	11/24/2028.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
136385 AC 5	Canadian Natural Resources Sr Nt		A		2.C FE	1,459,618	133.368	1,447,047	1,085,000	1,440,458		(19,160)			7.200	3.333	JJ	36,022	39,060	05/05/2021.	01/15/2032.
136385 AJ 0	Canadian Natural Resources Sr Nt		A	1	2.C FE	2,625,147	132.133	2,550,173	1,930,000	2,608,387		(16,760)			6.500	3.489	FA	47,392	62,725	06/30/2021.	02/15/2037.
136385 AW 1	Canadian Natural Resources Sr Nt		A	1	2.B FE	11,985,517	101.869	12,224,316	12,000,000	11,996,618		2,804			2.950	2.356	JJ	163,233	309,750	06/30/2021.	01/15/2023.
136385 AX 9	Canadian Natural Resources Sr Nt		A	1	2.C FE	1,986,440	107.524	2,150,476	2,000,000	1,991,368		1,292			3.850	3.939	JD	6,417	77,000	03/06/2018.	06/01/2027.
136385 AY 7	Canadian Natural Resources Sr Nt		A	1	2.C FE	3,889,251	124.406	4,758,533	3,825,000	3,884,608		(1,056)			4.950	4.613	JD	15,778	173,869	06/30/2021.	06/01/2047.
136385 BA 8	Canadian Natural Resources Sr Nt		A	1	2.B FE	949,231	102.321	961,820	940,000	948,648		(583)			2.950	2.825	JJ	12,787	13,865	04/29/2021.	07/15/2030.
13648T AA 5	Canadian Pacific Railway Sr Nt		A	1	2.B FE	3,227,997	98.943	3,195,865	3,230,000	3,228,140		143			2.050	2.058	MS	21,336	33,108	06/30/2021.	03/05/2030.
29250N BE 4	Enbridge Inc Sr Nt		A	1	2.A FE	1,317,537	102.355	1,330,615	1,300,000	1,317,393		(144)			3.400	3.328	FA	22,468		06/30/2021.	08/01/2051.
29250N BF 1	Enbridge Inc Sr Nt		A	1	2.A FE	1,305,473	98.545	1,281,089	1,300,000	1,305,291		(182)			2.500	2.459	FA	16,521		06/30/2021.	08/01/2033.
335934 AT 2	First Quantum Minerals LTD Sr Nt		A	1	4.B FE	1,102,850	107.753	1,169,122	1,085,000	1,099,316		(3,534)			6.875	6.434	AO	15,748	77,495	01/14/2021.	10/15/2027.
349553 B@ 5	Fortis Inc Sr Nt Ser C		A		2.A	19,132,200	104.124	18,742,392	18,000,000	18,806,316		(325,884)			3.840	1.240	AO	172,800	345,600	04/14/2021.	10/01/2023.
448055 AD 5	Husky Energy Inc Sr Nt		..	1	2.C FE	3,755,190	135.927	4,077,813	3,000,000	3,709,325		(19,476)			6.800	4.332	MS	60,067	136,000	06/30/2021.	09/15/2037.
448055 AK 9	Husky Energy Inc Sr Nt		A	1	2.C FE	5,684,761	104.816	5,948,331	5,675,000	5,679,106		(1,772)			4.000	3.965	AO	47,922	227,000	06/27/2018.	04/15/2024.
588056 BB 6	Mercer Intl Inc Sr Nt		..	1	4.A FE	4,628,051	102.175	4,659,185	4,560,000	4,624,365		(3,686)			5.125	4.740	FA	97,375		10/05/2021.	02/01/2029.
65334H AA 0	Nexen Inc Sr Nt		..	1	1.E FE	4,554,920	140.599	5,623,940	4,000,000	4,360,934		(24,098)			7.875	6.643	MS	92,750	315,000	01/24/2011.	03/15/2032.
65334H AG 7	Nexen Inc Sr Nt		..	1	1.E FE	4,865,784	132.341	6,617,025	5,000,000	4,870,534		3,641			6.400	4.977	MN	40,889	224,000	06/30/2021.	05/15/2037.
65334H AJ 1	Nexen Inc Sr Nt	LS	..	1	1.E FE	5,375,020	149.477	7,473,855	5,000,000	5,366,912		(6,702)			7.500	4.671	JJ	157,292	243,750	06/30/2021.	07/30/2039.
67077M AF 5	Nutrien Ltd Sr Nt		A	1	2.B FE	1,022,822	134.824	1,348,236	1,000,000	1,020,015		(775)			5.875	5.674	JD	4,896	58,750	04/10/2018.	12/01/2036.
67077M AG 3	Nutrien Ltd Sr Nt		A	1	2.B FE	5,356,720	136.771	6,154,713	4,500,000	5,266,102		(23,928)			5.625	4.301	JD	21,094	253,125	04/10/2018.	12/01/2040.
67077M AJ 7	Nutrien Ltd Sr Nt		A	1	2.B FE	1,570,485	101.249	1,518,741	1,500,000	1,519,106		(38,253)			3.150	0.581	AO	11,813	47,250	08/26/2020.	10/01/2022.
67077M AP 3	Nutrien Ltd Sr Nt		A	1	2.B FE	5,702,122	147.057	7,352,840	5,000,000	5,611,196		(24,540)			7.125	5.856	MN	37,604	356,250	04/10/2018.	05/23/2036.
67077M AS 7	Nutrien Ltd Sr Nt		A	1	2.B FE	1,493,495	134.658	2,019,873	1,500,000	1,493,606		111			5.250	3.243	JJ	36,313	39,375	06/30/2021.	01/15/2045.
683715 AD 8	Open Text Corp Sr Nt		A	1	3.B FE	5,275,000	101.600	5,359,395	5,275,000	5,275,000					3.875	3.875	JD	21,008		11/10/2021.	12/01/2029.
775109 BF 7	Rogers Communications Inc Sr Nt		A	2	2.A FE	8,007,680	104.554	8,887,090	8,500,000	8,237,154		48,558			2.900	3.598	MN	31,497	246,500	12/02/2016.	11/15/2026.
78669Q AA 8	Sagicor Financial Co Sr Nt		..	1	3.A FE	475,000	102.454	486,658	475,000	475,000					5.300	5.300	MN	3,357	12,588	05/06/2021.	05/13/2028.
89114T ZE 5	Toronto-Dominion Sr MTN	LS	A	1	1.E FE	14,988,000	98.810	14,821,560	15,000,000	14,989,237		1,237			0.700	0.727	MS	32,375		09/07/2021.	09/10/2024.
89352H AM 1	TransCanada Pipelines Ltd Sr Nt		A	2	2.A FE	1,548,573	117.915	1,532,900	1,300,000	1,540,145		(8,428)			4.625	2.792	MS	20,042	30,063	06/30/2021.	03/01/2034.
98417E AC 4	Xstrata Finance Canada Gtd Nt		..	1	2.A FE	11,099,484	140.112	14,308,268	10,212,000	10,889,741		(24,470)			6.900	6.235	MN	90,036	704,628	05/06/2010.	11/15/2037.
BJ4490 82 4	Meglobal Canada ULC Sr Nt		A		2.B FE	4,899,975	121.286	4,790,777	3,950,000	4,857,883		(42,092)			5.875	2.781	MN	27,719	116,031	07/21/2021.	05/18/2030.
000000 00 0	Sunac China Holdings Ltd Sr Nt		D	1	3.C FE	390,950	64.464	380,336	590,000	380,336	(19,727)	9,113			5.950	25.130	AO	6,338	13,388	12/02/2021.	04/26/2024.
000000 00 0	Vendanta Resources Plc Sr Nt		D	1	4.C FE	505,200	87.584	525,501	600,000	518,435		13,235			6.125	12.393	FA	14,496	18,375	06/25/2021.	08/09/2024.
000000 00 0	International Bank Of AZ Sr Nt		D		4.B FE	390,500	100.471	401,885	400,000	392,762		2,262			3.500	4.226	MS	4,667	14,000	02/09/2021.	09/01/2024.
000000 00 0	Gran Tierra Energy Intl Sr Nt		D	1	4.C FE	234,900	90.993	245,681	270,000	235,546		646			6.250	11.202	FA	6,375		12/03/2021.	02/15/2025.
000000 00 0	Tullow Oil Plc Sr Nt		D	1	5.B FE	1,222,713	82.169	1,175,021	1,430,000	1,175,021	(73,910)	26,219			7.000	11.917	MS	33,367	50,050	08/24/2021.	03/01/2025.
000000 00 0	Digicel Group 0.5 Ltd Sr Nt PIK		D		6. FE	457,049	92.806	496,800	535,311	457,101		52			8.000	13.675	AO	10,706	33,496	10/01/2021.	04/01/2025.
000000 00 0	Kaisa Group Holdings LTD Sec Nt		D	1	6. FE	677,000	26.166	274,741	1,050,000	274,741	(411,794)	9,535			11.250	24.967	AO	24,609	79,313	10/19/2021.	04/16/2025.
000000 00 0	China Evergrande Group Sec Nt		D	1	6. FE	281,649	14.982	170,797	1,140,000	170,797	(74,923)	8,084	348,074		8.750	35.957	JD	831	69,125	10/08/2021.	06/28/2025.
000000 00 0	YPF Sociedad Anonima Sr Nt		D	1	5.C FE	1,605,035	75.008	1,549,659	2,066,000	1,549,659	(82,925)	62,365			8.500	15.167	JJ	74,634	147,985	05/24/2021.	07/28/2025.
000000 00 0	National Bank of Uzbekis Sr Nt		D		3.C FE	1,092,141	99.816	1,048,065	1,050,000	1,048,065	(37,796)	(6,280)			4.850	3.874	AO	9,902	43,893	06/24/2021.	10/21/2025.
000000 00 0	Ipoteka-Bank ATIB Sr Nt		D		3.C FE	513,030	101.695	498,306	490,000	498,306	(13,491)	(1,233)			5.500	4.244	MN	3,144	13,475	09/30/2021.	11/19/2025.

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
000000 00 0	Akbank TAS Sr Nt		D	2	4.B FE	944,113	96.768	919,295	950,000	919,295	(25,714)	897			6.800	6.950	FA	26,019	32,300	03/24/2021.	02/06/2026.
000000 00 0	Turk Sise Ve Cam Fabrika Sr Nt		D	1	4.B FE	418,600	102.450	471,271	460,000	428,481		5,952			6.950	8.944	MS	9,502	31,970	04/17/2020.	03/14/2026.
000000 00 0	Yuzhou Group 1st Lien		D	1	4.C FE	614,625	27.499	329,990	1,200,000	329,990	(294,680)	10,045			7.850	25.092	FA	36,372		11/24/2021.	08/12/2026.
000000 00 0	Emaar Sukuk Ltd Sr Nt MTN		D		3.A FE	1,112,508	103.730	1,151,403	1,110,000	1,113,155		318			3.635	3.566	MS	11,880	34,533	06/25/2021.	09/15/2026.
000000 00 0	MTN Mauritius Investments Sr Nt		D	1	3.C FE	459,175	111.791	463,932	415,000	447,679	(9,241)	(2,552)			6.500	4.099	AO	5,845	17,225	08/24/2021.	10/13/2026.
000000 00 0	NGD Holdings BV Sec Nt		D		4.C FE	526,241	91.401	531,490	581,495	524,259	(7,498)	5,516			6.750	9.221	JD	109	24,314	06/07/2021.	12/31/2026.
000000 00 0	Digicel Intl Finance Sub Nt		D		5.B FE	467,550	97.500	575,250	590,000	484,670		14,212			8.000	12.959	JD	2,098	47,200	12/18/2020.	12/31/2026.
000000 00 0	Medco Bell PTE Ltd 1st Lien		D	1	4.A FE	621,830	98.977	786,868	795,000	653,627		19,061			6.375	10.941	JJ	21,258	50,681	09/17/2020.	01/30/2027.
000000 00 0	Aydem Yenilenebilir Energy Nt		D	1	4.B FE	298,875	81.035	243,106	300,000	243,106	(55,847)	78			7.750	7.834	FA	9,623		08/24/2021.	02/02/2027.
000000 00 0	Kuwait Projects Co Spc L Euro MTN		D		3.C FE	463,075	94.203	475,723	505,000	471,574		5,398			4.500	6.016	FA	8,080	22,725	05/26/2020.	02/23/2027.
000000 00 0	Dar Al-Arkan Sukuk Co Lt Sr Nt		D		4.A FE	439,234	103.428	517,139	500,000	448,947		7,288			6.875	9.399	FA	11,936	34,375	09/22/2020.	02/26/2027.
000000 00 0	Turkiye Sinai Kalkinma Sub Nt Fix to Flo		D	2	5.C FE	597,000	99.000	594,000	600,000	594,000	(3,479)	479			7.625	7.724	MS	11,692	45,750	01/07/2021.	03/29/2027.
000000 00 0	Banco GNB Sudameris SA Sub Nt Fix to Flo		D	2	4.A FE	507,500	99.672	498,358	500,000	498,358	(3,701)	(5,442)			6.500	4.832	AO	7,944	16,250	04/23/2021.	04/03/2027.
000000 00 0	Leviathan Bond Ltd Sec Nt		D	1	3.C FE	487,688	107.279	482,753	450,000	482,753	(477)	(4,457)			6.500	4.819	JD	81	29,250	03/18/2021.	06/30/2027.
000000 00 0	Oleoducto Central SA Sr Nt		D	1	3.A FE	514,500	99.614	498,070	500,000	498,070	(16,047)	(383)			4.000	3.420	JJ	9,278		10/28/2021.	07/14/2027.
000000 00 0	C&W Senior Financing DAC Sr Nt		D	1	4.A FE	1,516,788	104.025	1,477,158	1,420,000	1,477,158	(7,201)	(27,086)			6.875	4.681	JJ	45,016	97,625	12/17/2020.	09/15/2027.
000000 00 0	IHS Netherlands Holdco Sr Nt		D	2	4.B FE	311,750	105.929	307,195	290,000	307,195	(1,127)	(3,428)			8.000	4.462	MS	6,638	11,600	08/17/2021.	09/18/2027.
000000 00 0	Credit Bank of Moscow Sub Nt		D	2	4.A FE	602,230	99.773	588,660	590,000	588,660	(9,768)	(3,802)			7.500	5.525	AO	10,571	33,000	08/24/2021.	10/05/2027.
000000 00 0	DTEK Finance PLC Sr Nt		D		5.B FE	459,557	53.833	393,349	730,680	393,349	(79,320)	13,112			5.000	13.974	MJSD	101	16,971	09/30/2021.	12/31/2027.
000000 00 0	Braskem Netherlands Sr Nt		D	1	2.C FE	990,624	106.091	1,013,167	955,000	990,206		(419)			4.500	3.784	JJ	20,413		12/20/2021.	01/10/2028.
000000 00 0	Termocandelaria Power Sr Nt		D	1	3.C FE	504,125	100.000	462,500	462,500	462,500	(35,854)	(5,771)			7.875	5.999	JJ	15,277	18,211	01/28/2021.	01/30/2028.
000000 00 0	Energean Israel Finance Sec Nt		D	1	3.C FE	1,482,162	98.548	1,438,804	1,460,000	1,438,804	(41,220)	(2,139)			5.375	5.094	MS	19,837	40,545	04/12/2021.	03/30/2028.
000000 00 0	Eastern & Southern AFRIC Sr Nt		D		3.A	501,638	99.231	486,231	490,000	486,231	(15,055)	(351)			4.125	3.722	JD	56	10,106	09/30/2021.	06/30/2028.
000000 00 0	Wynn Macau LTD Sr Nt		D	1	4.B FE	1,204,288	91.465	1,088,429	1,190,000	1,088,429	(113,121)	(2,664)			5.625	5.328	FA	23,242	66,938	01/14/2021.	08/26/2028.
000000 00 0	Global Bank Corporation Sr Nt		D	2	3.A FE	1,012,134	103.574	994,314	960,000	994,314	(14,435)	(3,384)			5.250	4.318	AO	10,500	25,200	08/20/2021.	04/16/2029.
000000 00 0	Saudi Telecom Co Sr Nt		D		1.G FE	3,319,500	110.086	3,302,580	3,000,000	3,317,751		(1,749)			3.890	2.317	MN	15,560		12/14/2021.	05/13/2029.
000000 00 0	MHP Lux SA Sr Nt		D		4.B FE	512,531	93.942	493,193	525,000	493,193	(20,621)	1,118			6.250	6.607	MS	9,297	32,813	11/10/2020.	09/19/2029.
000000 00 0	Metinvest BV Sr Nt		D		4.A FE	807,125	99.089	743,170	750,000	742,785	(61,294)	(3,139)			7.750	6.540	MN	7,104	48,438	08/20/2021.	10/17/2029.
000000 00 0	Vanke Real Estate HK Sr Nt		D		2.B FE	4,951,680	103.014	4,944,677	4,800,000	4,947,136		(4,544)			3.500	3.058	MN	22,867	84,000	09/16/2021.	11/12/2029.
000000 00 0	Melco Resorts Finance Sr Nt		D	1	3.C FE	779,438	96.595	724,463	750,000	724,463	(51,019)	(3,516)			5.375	4.710	JD	3,023	40,313	01/21/2021.	12/04/2029.
000000 00 0	Globo Comunicacoes Sr Nt		D	1	3.B FE	498,525	97.225	495,849	510,000	495,849	(2,714)	38			4.875	5.219	JJ	10,981		12/20/2021.	01/22/2030.
000000 00 0	Turkiye Garanti Bankasi AS Sub Nt Fix to		D	2	5.C FE	208,750	96.573	193,145	200,000	193,145	(13,883)	(1,721)			7.750	6.464	JJ	6,846	7,750	02/19/2021.	01/22/2030.
000000 00 0	Cable Onda SA Sr Nt		D	1	3.A FE	480,375	102.980	463,411	450,000	463,411	(13,421)	(3,543)			4.500	3.154	JJ	8,494	10,125	04/21/2021.	01/30/2030.
000000 00 0	Xiaomi Best Time Intl Sr Nt		D	2	2.B FE	4,942,464	102.786	4,933,709	4,800,000	4,940,941		(1,523)			3.375	2.964	AO	27,900		11/23/2021.	04/29/2030.
000000 00 0	Banco Internac Del Peru Sub Nt		D	1	3.A FE	468,740	99.661	458,442	460,000	458,442	(8,126)	(1,721)			4.000	3.565	JJ	8,842	18,400	09/17/2020.	07/08/2030.
000000 00 0	Sabic Capital I BV Sr Nt		D		1.G FE	2,980,650	95.908	2,973,142	3,100,000	2,981,676		1,026			2.150	2.644	MS	19,810		11/30/2021.	09/14/2030.
000000 00 0	Country Garden Holdings 1st Lien		D	1	2.C FE	4,801,500	87.123	4,312,598	4,950,000	4,805,489		3,989			3.875	4.276	AO	36,764	95,906	09/16/2021.	10/22/2030.
000000 00 0	Lenova Group LTD Sr Nt		D	1	2.C FE	1,003,519	101.579	990,396	975,000	1,002,994		(525)			3.421	3.039	MN	5,466	16,677	10/21/2021.	11/02/2030.
000000 00 0	Millicom Intl Cellular Sr Nt		D	1	3.B FE	670,400	100.773	644,949	640,000	644,949	(24,241)	(1,210)			4.500	3.781	AO	5,120	14,400	08/19/2021.	04/27/2031.

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
000000 00 0	JBS Finance Luxembourg Sr Nt		D	1	2.C FE	736,450	100.876	721,260	715,000	736,150		(300)			3.625	3.204	JJ	14,111		11/08/2021.	01/15/2032.
000000 00 0	Bank Hapoalim Sub Nt Fix to Flt		D	2	2.B FE	4,940,000	99.262	4,903,548	4,940,000	4,940,000					3.255	3.255	JJ	31,719		10/14/2021.	01/21/2032.
000000 00 0	IndoFood CBP Sukses Makmur Sr Nt		D	1	2.C FE	5,600,000	100.925	5,651,806	5,600,000	5,600,000					3.541	3.541	AO	35,253		10/20/2021.	04/27/2032.
000000 00 0	Ruwais Power Co PJSC Sec Nt		D	1	2.A FE	4,944,125	132.595	4,906,008	3,700,000	4,915,467		(28,658)			6.000	3.178	FA	74,617	112,233	07/15/2021.	08/31/2036.
000000 00 0	Saudi Arabian Oil Co Sr Nt		D		1.F FE	5,072,400	113.099	5,089,460	4,500,000	5,069,853		(2,547)			4.250	3.284	AO	39,844		11/22/2021.	04/16/2039.
000000 00 0	ACWA Power Mgmt Invst Sec Nt		D	1	2.C FE	5,025,184	118.684	4,975,236	4,192,020	4,987,024		(38,160)			5.950	3.295	JD	11,086	124,846	07/12/2021.	12/15/2039.
000000 00 0	Votorantim Cimentios Intl Sr Nt		D		2.C FE	6,385,975	130.769	6,368,431	4,870,000	6,384,006		(1,969)			7.250	4.765	AO	84,346		12/21/2021.	04/05/2041.
000000 00 0	Pttep Canada International Fin Sr Nt		.	1	2.A FE	1,994,580	140.990	1,973,857	1,400,000	1,994,081		(499)			6.350	3.442	JD	4,692		12/21/2021.	06/12/2042.
000000 00 0	Cencosud SA Sr Nt		D	1	2.C FE	2,990,000	128.934	2,965,473	2,300,000	2,985,349		(4,651)			6.625	4.509	FA	58,834		09/21/2021.	02/12/2045.
000000 00 0	Odebrecht Finance LTD Sr Nt		D		6. FE	97,341	4.594	98,515	2,144,577	97,341		(155,498)	396,737			5.737	JD		198,896	12/27/2021.	12/26/2046.
000000 00 0	Industrias Penoles SAB DE CV Sr Nt		D	1	2.B FE	3,013,850	109.659	2,988,216	2,725,000	3,013,630		(220)			4.750	4.111	FA	52,135		12/10/2021.	08/06/2050.
000000 00 0	Office Cherifien Des Pho Sr Nt		D	2	3.A FE	505,000	94.587	472,937	500,000	472,937	(32,062)	(1)			5.125	5.059	JD	569	12,813	08/19/2021.	06/23/2051.
000000 00 0	SMC Global Power Hldgs Sr Nt Fix to Flt		D	2	5.B GI	1,227,592	100.089	1,246,112	1,245,000	1,246,112	27,370	(8,850)			5.950	4.430	MN	11,523	65,153	05/25/2021.	01/01/9999.
00109A AB 3	AES Panama Gerneration HL Sr Nt		D	1	2.C FE	290,000	104.072	301,809	290,000	290,000					4.375	4.375	MN	1,093	12,688	08/10/2020.	05/31/2030.
00434G 2B 5	Access Bank PLC Sr Nt		D		4.B FE	380,000	99.608	378,510	380,000	378,510	(1,490)				6.125	6.125	MS	6,465		09/14/2021.	09/21/2026.
00913R AC 0	Air Liquide Fin Sr Nt		D	1	1.G FE	24,761,050	102.065	25,516,300	25,000,000	24,935,492		35,840			2.250	2.403	MS	146,875	562,500	11/18/2016.	09/27/2023.
00973R AE 3	Aker BP ASA Nt		D	1	2.C FE	11,454,198	103.862	11,866,279	11,425,000	11,449,705		(7,097)			3.000	2.921	JJ	158,046	328,875	02/05/2021.	01/15/2025.
00973R AF 0	Aker BP ASA Nt		D	1	2.C FE	3,470,941	106.097	3,454,505	3,256,000	3,454,534		(16,407)			3.750	2.871	JJ	56,302	55,425	09/15/2021.	01/15/2030.
00973R AJ 2	Aker BP ASA Sr Nt		D	1	2.C FE	2,734,100	108.425	2,710,623	2,500,000	2,715,280		(18,820)			4.000	2.884	JJ	46,111	50,000	02/10/2021.	01/15/2031.
015398 AC 4	ALFA S.A. Sr Nt		D	1	2.C FE	4,998,875	130.820	4,971,145	3,800,000	4,997,416		(1,459)			6.875	4.571	MS	69,667		12/15/2021.	03/25/2044.
01609W AR 3	Alibaba Group Holding Sr Nt		D		1.E FE	4,936,956	114.212	4,774,074	4,180,000	4,923,634		(13,323)			4.500	2.843	MN	17,243	94,050	09/16/2021.	11/28/2034.
02154C AF 0	Altice Financing SA Sec Nt		D	1	4.B FE	496,875	97.312	486,558	500,000	486,558	(10,587)	270			5.000	5.111	JJ	11,528	12,500	05/24/2021.	01/15/2028.
02156L AC 5	Altice France SA 1st Lien		D	1	4.B FE	35,220	99.131	34,696	35,000	34,696	(513)	(11)			5.500	5.261	AO	406		11/03/2021.	01/15/2028.
02364W AW 5	America Movil SAB de CV Sr Nt		D	1	2.A FE	3,052,140	138.736	2,982,826	2,150,000	3,049,101		(3,039)			6.125	3.105	MS	33,288		11/30/2021.	03/30/2040.
02364W BH 7	America Movil SAB de CV Sr Nt		D	1	1.G FE	1,961,046	108.284	1,949,107	1,800,000	1,955,852		(5,194)			3.625	2.289	AO	12,506	32,625	09/28/2021.	04/22/2029.
03512T AE 1	Anglogold Holdings PLC Sr Nt		D	1	2.C FE	613,074	100.556	593,282	590,000	610,639		(2,105)			3.750	3.271	AO	5,531	22,125	10/30/2020.	10/01/2030.
03847Q AA 1	Arabian Centres Sukuk II Sr Nt		D		3.B FE	940,000	98.847	929,161	940,000	929,161	(10,839)				5.625	5.625	AO	12,338	26,438	03/30/2021.	10/07/2026.
054644 AA 7	Aydem Yenilenebilir Energy Nt		D	1	4.B FE	714,175	81.035	583,455	720,000	583,455	(131,078)	357			7.750	7.934	FA	23,095		07/26/2021.	02/02/2027.
05565A AR 4	BNP Paribas SA Sub Nt		C		2.A FE	6,993,337	108.784	7,614,901	7,000,000	6,994,260		923			4.375	1.986	MN	41,684	153,125	06/30/2021.	05/12/2026.
05565Q CJ 5	BP Capital Markets PLC Nt		C	1	1.F FE	17,465,176	105.285	18,109,072	17,200,000	17,253,216		(29,299)			3.994	3.807	MS	181,283	686,968	10/22/2013.	09/26/2023.
05565Q DN 5	BP Capital Markets PLC Nt		D		1.F FE	9,000,000	107.567	9,681,030	9,000,000	9,000,000					3.279	2.743	MS	83,615	245,925	06/30/2021.	09/19/2027.
05578A AN 8	BPCE SA Sr Pref		D		1.E FE	1,363,921	102.800	1,336,399	1,300,000	1,360,361		(3,560)			2.700	2.049	AO	8,775	17,550	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	1,027,400	108.309	1,083,091	1,000,000	1,012,677		(4,247)			5.150	4.618	JJ	22,889	25,750	08/03/2018.	07/21/2024.
05578Q AE 3	BPCE SA Sub Nt		D		2.B FE	2,719,620	110.488	2,927,927	2,650,000	2,724,398		(3,550)			4.875	4.114	AO	32,297	113,344	09/15/2021.	04/01/2026.
05581K AC 5	BNP Paribas Sub Nt		D		2.A FE	11,432,156	110.635	11,063,460	10,000,000	11,171,686		(210,424)			4.625	2.224	MS	138,750	462,500	12/04/2020.	03/13/2027.
05583J AG 7	BPCE SA Sr Nt		D		2.A FE	4,473,090	101.786	4,580,366	4,500,000	4,483,268		5,242			2.375	2.503	JJ	49,578	106,875	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.
059520 AC 0	Banco De Chile Sr Nt		D	1	1.F FE	5,212,158	98.916	5,232,678	5,290,000	5,212,545		387			2.990	3.163	JD	9,666		12/13/2021.	12/09/2031.
05968L AL 6	Bancolombia SA Sub Nt		D	2	3.C FE	933,888	99.921	909,282	910,000	909,282	(15,721)	(4,679)			4.625	4.029	JD	1,520	42,088	01/21/2020.	12/18/2029.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
05971A AG 6	Banco BTG Pactual Sr Nt		D	1	3.C FE	1,020,661	94.904	996,488	1,050,000	996,488	(28,644)	4,472			2.750	3.381	JJ	13,635	14,438	03/22/2021.	01/11/2026.
067316 AD 1	Bacardi LTD Sr Nt		D	1	2.C FE	23,165,444	103.068	24,324,119	23,600,000	23,316,482		54,277			2.750	3.025	JJ	299,261	649,000	12/18/2018.	07/15/2026.
067316 AG 4	Bacardi LTD Sr Nt		D	1	2.C FE	2,950,807	123.559	2,990,130	2,420,000	2,928,502		(20,695)			5.150	3.422	MN	15,925	124,630	03/31/2021.	05/15/2038.
067316 AH 2	Bacardi LTD Sr Nt		D	1	2.C FE	6,411,187	131.833	6,327,998	4,800,000	6,378,025		(32,125)			5.300	3.382	MN	32,507	212,000	06/30/2021.	05/15/2048.
09659T 2B 6	BNP Paribas Fix-To-Flt Sub Nt		D	2	2.A FE	2,277,499	95.956	2,245,375	2,340,000	2,281,643		3,494			2.588	2.810	FA	23,383	60,559	10/22/2020.	08/12/2035.
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.
09659W 2P 8	BNP Paribas Sr Nt Fix to Float		D	1	1.G FE	5,001,911	101.390	5,069,515	5,000,000	5,001,793		(118)			2.871	2.867	AO	28,710	71,775	04/12/2021.	04/19/2032.
10554N AB 4	Braskem Idesa SAPI Secured Nt		D	1	4.A FE	699,580	100.786	705,502	700,000	699,580					6.990	7.000	FA	9,650		10/14/2021.	02/20/2032.
11042A AA 2	British Airways Plc EETC		D	1	1.F FE	8,660,959	103.695	8,879,390	8,562,987	8,586,671		(8,103)			4.625	4.472	MJSD	12,101	396,038	10/07/2013.	06/20/2024.
11042T AA 1	British Airways Plc EETC		C		1.F FE	1,590,366	104.105	1,655,657	1,590,366	1,590,366					3.800	3.338	MJSD	1,847	45,325	06/30/2021.	09/20/2031.
12642K AB 0	CSN Islands XI Corp Sr Nt		D	1	3.B FE	656,847	105.269	647,401	615,000	640,878	(9,711)	(6,229)			6.750	4.969	JJ	17,643	25,988	05/26/2021.	01/28/2028.
18452N AB 0	Clean Renewable Power 1st Lien		D	1	3.C FE	500,000	102.458	512,292	500,000	500,000					4.250	4.250	MS	5,667	10,625	03/18/2021.	03/25/2027.
197832 13 4	Abengoa Abenewco Two BSA 144A Sec Nt		B		5.B GI		1.300	111,699	8,592,219						1.500	1.500	MJSD			05/10/2019.	04/26/2024.
21684A AA 4	Rabobank Nederland Sub Nt		D		2.A FE	10,941,269	106.471	11,584,034	10,880,000	10,918,224		(19,064)			4.625	4.430	JD	41,933	503,200	06/29/2020.	12/01/2023.
21684A AB 2	Rabobank Nederland Sub Nt		D		2.A FE	1,850,953	139.855	1,818,114	1,300,000	1,842,408		(8,545)			5.750	3.110	JD	6,229	37,375	06/30/2021.	12/01/2043.
21684A AD 8	Rabobank Nederland Sub Nt		C		2.A FE	2,526,947	133.676	2,606,680	1,950,000	2,515,661		(11,285)			5.250	3.444	FA	41,803	51,188	03/31/2021.	08/04/2045.
21685W DF 1	Rabobank Nederland Sub Nt	LS	D		2.A FE	944,940	102.689	924,197	900,000	916,399		(18,948)			3.950	1.788	MN	5,135	35,550	07/17/2020.	11/09/2022.
22113A AB 1	Cosan Ltd Sr Nt		D	1	3.C FE	669,913	104.193	698,094	670,000	669,999					5.500	5.500	MS	10,338	36,850	07/24/2019.	09/20/2029.
225313 AF 2	Credit Agricole SA Sub Nt		D		2.A FE	5,475,300	107.635	5,381,740	5,000,000	5,440,200		(35,100)			4.375	1.550	MS	63,194		09/24/2021.	03/17/2025.
225313 AK 1	Credit Agricole SA Sub Nt		D	2	2.A FE	2,879,251	106.735	2,785,791	2,610,000	2,852,725		(26,526)			4.000	2.336	JJ	49,590	24,000	07/14/2021.	01/10/2033.
225313 AM 7	Credit Agricole SA Sub Nt		D		2.A FE	10,533,639	103.778	10,689,113	10,300,000	10,512,151		(21,388)			3.250	2.867	JJ	155,287	264,875	06/30/2021.	01/14/2030.
22535W AE 7	Credit Agricole Sr Nt		D		1.G FE	7,016,675	103.669	6,738,511	6,500,000	6,757,370		(194,833)			3.750	0.709	AO	45,365	243,750	09/01/2020.	04/24/2023.
22535W AG 2	Credit Agricole London Sr Nt		D		1.G FE	10,000,000	100.249	10,024,910	10,000,000	10,000,000					1.907	1.907	JD	7,946	190,700	06/09/2020.	06/16/2026.
22535W AH 0	Credit Agricole SA Sr Nt		D	2	1.G FE	495,975	97.184	485,921	500,000	496,187		212			1.247	1.403	JJ	2,685		09/15/2021.	01/26/2027.
225401 AB 4	Credit Suisse Group Sr Nt		D	1	2.A FE	4,562,888	100.041	4,401,804	4,400,000	4,402,468		(113,212)			3.574	0.981	JJ	75,133	157,256	07/28/2020.	01/09/2023.
225401 AF 5	Credit Suisse Group Sr Nt		D	1	2.A FE	2,802,525	107.102	2,677,540	2,500,000	2,763,270		(39,255)			3.869	2.006	JJ	45,407	48,363	01/12/2021.	01/12/2029.
225401 AU 2	Credit Suisse Group Sr Nt Fix to Float		D	1	2.A FE	5,951,965	101.772	6,014,743	5,910,000	5,949,722		(2,243)			3.091	3.008	MN	23,850	91,339	05/24/2021.	05/14/2032.
225433 AC 5	Credit Suisse Group Fdg Ltd Sr Nt		D		2.A FE	2,172,920	106.240	2,124,804	2,000,000	2,157,614		(15,306)			3.750	1.254	MS	19,792	37,500	09/02/2021.	03/26/2025.
232806 A* 0	Infineon Tech AG Sr Nt		D		2.C FE	11,000,000	99.703	10,967,330	11,000,000	11,000,000					2.420	2.420	JD	11,092	133,100	06/16/2021.	06/16/2027.
232806 A@ 8	Infineon Tech AG Sr Nt		D		2.C FE	3,000,000	100.875	3,026,247	3,000,000	3,000,000					2.830	2.830	JD	3,538	42,450	06/16/2021.	06/16/2029.
23636T AD 2	Danone SA Sr Nt		D	2	2.A FE	13,000,000	102.545	13,330,837	13,000,000	13,000,000					2.589	2.589	MN	55,160	336,570	10/26/2016.	11/02/2023.
24820R AB 4	StatoilHydro ASA Sr Nt		D		1.D FE	11,974,700	108.786	10,878,580	10,000,000	10,439,088		(209,697)			6.500	4.155	JD	18,056	650,000	06/26/2013.	12/21/2023.
251566 AA 3	Deutsche Telekom AG Sr Nt	LS	D	1	2.A FE	1,385,332	106.712	1,387,255	1,300,000	1,384,411		(921)			3.625	3.266	JJ	20,944	23,563	06/30/2021.	01/21/2050.
25156P AV 5	Deutsche Telekom Sr Nt		D	1	2.B FE	16,998,980	102.067	17,351,390	17,000,000	16,999,734		150			2.485	2.486	MS	119,694	422,450	09/13/2016.	09/19/2023.
25156P BA 0	Deutsche Telekom Nt		D	1	2.B FE	8,988,750	107.368	9,663,084	9,000,000	8,993,818		1,097			3.600	3.615	JJ	145,800	324,000	01/09/2017.	01/19/2027.
27889P AB 9	EcoBank Transnational Jr Nt		D	2	4.C Z	302,584	99.034	302,054	305,000	302,054	(615)	84			8.750	8.871	JD	1,038	13,344	06/10/2021.	06/17/2031.
279158 AN 9	Ecopetrol SA Sr Nt		D	1	3.A FE	1,007,580	111.739	938,604	840,000	938,604	(62,852)	(6,124)			6.875	4.060	AO	9,946	28,875	08/18/2021.	04/29/2030.
279158 AP 4	Ecopetrol SA Sr Nt		D	1	3.A FE	910,000	97.149	884,054	910,000	884,054	(25,946)				4.625	4.625	MN	6,898		10/27/2021.	11/02/2031.
29245V AE 5	Entel Chile SA Sr Nt		D	1	2.C FE	5,251,095	98.113	5,150,954	5,250,000	5,250,927		(168)			3.050	3.048	MS	47,593		09/14/2021.	09/14/2032.
29249F AA 4	Empresa Gen Elec Haina Sr Nt		D	1	3.C FE	312,757	101.022	318,218	315,000	312,797		39			5.625	5.750	MN	2,609		11/01/2021.	11/08/2028.

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
30217A AC 7	Experian Finance PLC Sr Nt		D	1	2.A FE	6,930,195	102.297	7,160,776	7,000,000	6,940,738		6,342			2.750	2.867	MS	60,424	192,500	06/29/2020.	03/08/2030.
30607F AA 8	Falabella SA Sr Nt		D	1	2.B FE	3,290,651	99.726	3,310,900	3,320,000	3,291,048		397			3.375	3.477	JJ	23,655		10/12/2021.	01/15/2032.
358070 AB 6	Fresnillo PLC Sr Nt		D	1	2.B FE	5,059,200	105.130	5,046,230	4,800,000	5,058,989		(211)			4.250	3.932	AO	50,433		12/10/2021.	10/02/2050.
36164Q NA 2	GE Capital Intl Funding Sr Nt		C		2.A FE	3,361,540	120.133	3,348,098	2,787,000	3,345,098		(16,442)			4.418	2.680	MN	15,733	180,215	06/30/2021.	11/15/2035.
36830D AB 7	GC Treasury Centre Co Sr Nt		D	1	2.B FE	2,044,520	101.276	2,025,526	2,000,000	2,044,415		(105)			2.980	2.699	MS	17,052		12/21/2021.	03/18/2031.
39530V AB 4	Greenko Solar Mauritius Sr Nt		D	1	3.B FE	362,588	106.267	382,560	360,000	361,737		(426)			5.950	5.798	JJ	9,044	21,420	11/20/2019.	07/29/2026.
40052V AC 8	Grupo Bimbo SAB De CV Sr Nt		D	1	2.B FE	15,055,578	105.514	15,827,115	15,000,000	15,016,182		(6,095)			3.875	3.829	JD	6,458	581,250	03/28/2018.	06/27/2024.
40053X AA 7	Grupo Energia Bogota Sr Nt		D	1	2.B FE	3,034,500	107.935	3,022,180	2,800,000	3,033,888		(612)			4.875	3.676	MN	17,442		12/21/2021.	05/15/2030.
404280 AJ 8	HSBC Holdings PLC Nt		C		2.A FE	15,641,373	142.646	19,822,102	13,896,000	15,235,204		(47,482)			6.800	5.877	JD	78,744	944,928	08/10/2010.	06/01/2038.
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	3,520,000	100.625	3,542,004	3,520,000	3,520,000					2.804	2.804	MN	10,144	49,350	05/17/2021.	05/24/2032.
40435W AB 6	HTA Group LTD Sr Nt		D	2	4.B FE	889,513	104.188	869,967	835,000	869,967	(2,833)	(14,415)			7.000	4.515	JD	2,111	58,450	05/25/2021.	12/18/2025.
423012 AD 5	Heineken NV Sr Nt		C	1	2.A FE	6,628,568	102.191	6,897,913	6,750,000	6,727,706		17,295			2.750	3.022	AO	46,406	185,625	10/22/2015.	04/01/2023.
423012 AF 0	Heineken NV Sr Nt		C	1	2.A FE	13,026,840	107.857	14,021,371	13,000,000	13,006,616		(1,814)			3.500	3.484	JJ	192,111	455,000	06/29/2020.	01/29/2028.
44962L AG 2	IHS Markit Ltd Sr Nt		D	1	3.A FE	2,492,675	104.416	2,610,395	2,500,000	2,497,532		1,477			4.125	4.190	FA	42,969	103,125	07/19/2018.	08/01/2023.
44963L AC 0	IHS Netherlands Holdco Sr Nt		D	2	4.B FE	465,000	105.929	492,572	465,000	465,000					8.000	8.000	MS	10,643	39,525	09/10/2019.	09/18/2027.
449786 AY 8	Ing Bank NV Sub Nt		D		2.A FE	14,100,020	107.502	13,975,286	13,000,000	13,253,602		(138,032)			5.800	4.612	MS	201,067	754,000	02/05/2016.	09/25/2023.
45112F AM 8	ICICI Bank LTD/Dubai Sr Nt		D		2.C FE	5,000,848	106.243	4,966,879	4,675,000	4,991,294		(9,553)			3.800	2.567	JD	8,389	88,825	10/19/2021.	12/14/2027.
45410L AA 0	India Green Power Hold Sr Nt		D	2	3.C FE	581,875	100.366	582,120	580,000	580,914	(664)	(298)			4.000	3.928	FA	8,313	11,600	02/09/2021.	02/22/2026.
456837 AG 8	ING Groep NV Sr Nt		D		1.G FE	14,971,050	100.644	15,096,570	15,000,000	14,998,507		6,116			3.150	3.192	MS	120,750	472,500	03/21/2017.	03/29/2022.
456837 AV 5	ING Groep NV Sr Nt		D	2	1.G FE	507,075	99.323	496,616	500,000	506,634		(441)			1.726	1.403	AO	2,158	4,315	09/15/2021.	04/01/2027.
456837 AW 3	ING Groep NV Sr Nt Fix to Float		D	2	1.G FE	11,792,699	102.060	11,920,573	11,680,000	11,787,486		(5,213)			2.727	2.613	AO	79,628	159,257	06/30/2021.	04/01/2032.
456873 AD 0	Ingersoll-Rand Lux Finance Nt		D	1	2.B FE	3,658,169	109.274	3,529,547	3,230,000	3,631,321		(26,847)			3.800	1.889	MS	34,094	61,370	06/30/2021.	03/21/2029.
45853N AA 0	Interconexion Electrica Sr Nt		D	1	2.B FE	5,092,500	102.132	5,106,585	5,000,000	5,092,087		(413)			3.825	3.630	MN	18,594		12/21/2021.	11/26/2033.
46143N AB 6	Invest Energy Res Ltd Sec Nt		D	1	3.C FE	225,000	107.306	241,438	225,000	225,000					6.250	6.250	AO	2,539	7,031	04/15/2021.	04/26/2029.
46653N AA 0	UZAUTO Motors AJ Sr Nt		D		4.A FE	1,309,060	97.085	1,262,101	1,300,000	1,262,101	(45,979)	(980)			4.850	4.690	MN	9,983	31,525	06/30/2021.	05/04/2026.
48855K AC 4	Kenbourne Invest SA Sr Nt		D	1	4.A FE	1,228,060	97.831	1,198,427	1,225,000	1,198,427	(29,330)	(303)			4.700	4.638	JJ	25,429	28,788	06/24/2021.	01/22/2028.
50050H AN 6	Kookmin Bank Sub Nt		D		2.A FE	1,979,640	98.228	1,964,554	2,000,000	1,979,693		53			2.500	2.629	MN	7,917		12/21/2021.	11/04/2030.
58547D AD 1	Melco Resorts Finance Sr Nt		D	1	3.C FE	951,088	96.595	879,015	910,000	879,015	(60,345)	(4,628)			5.375	4.683	JD	3,668	48,913	01/15/2020.	12/04/2029.
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	3,531,359	106.719	3,447,037	3,230,000	3,515,386		(15,973)			3.400	2.201	MN	18,303	54,910	06/30/2021.	05/01/2030.
62954H AG 3	NXP BV/NXP FDG/NXP USA Sr Nt		D		2.B FE	10,743,025	100.312	10,813,655	10,780,000	10,745,127		2,102			2.500	2.539	MN	37,431	134,750	05/04/2021.	05/11/2031.
654744 AB 7	Nissan Motor Co Sr Nt		D	1	2.C FE	3,412,373	104.818	3,348,926	3,195,000	3,377,425		(34,948)			3.522	1.885	MS	32,508	56,264	04/08/2021.	09/17/2025.
654744 AC 5	Nissan Motor Co Sr Nt		D	1	2.C FE	7,667,247	107.983	7,611,708	7,049,000	7,603,011		(64,237)			4.345	2.752	MS	88,481	153,140	06/30/2021.	09/17/2027.
654744 AD 3	Nissan Motor Co Sr Nt		D	1	2.C FE	5,591,998	112.008	5,600,390	5,000,000	5,552,237		(39,761)			4.810	3.303	MS	69,478	120,250	04/15/2021.	09/17/2030.
65557F AH 9	Nordea Bank AB Sub Nt		D		1.G FE	1,108,480	110.841	1,108,413	1,000,000	1,103,278		(5,202)			4.625	3.539	MS	13,875	23,125	04/01/2021.	09/13/2033.
714264 AH 1	Pernod Ricard SA Sr Nt		D	1	2.A FE	5,271,720	101.905	4,891,416	4,800,000	4,845,021		(82,136)			4.250	2.484	JJ	94,067	204,000	06/30/2016.	07/15/2022.
714264 AM 0	Pernod Ricard SA Sr Nt		D	1	2.A FE	24,293,629	107.067	25,803,171	24,100,000	24,193,278		(19,358)			3.250	3.156	JD	50,041	783,250	10/27/2016.	06/08/2026.
716473 AE 3	Petrofac Ltd Sec Nt		D	1	3.C FE	817,034	101.978	841,317	825,000	817,174		140			9.750	9.998	MN	11,619		11/29/2021.	11/15/2026.
71647N BJ 7	Petrobras Global Finance Sr Nt		D	1	3.C FE	1,553,170	92.792	1,555,194	1,676,000	1,524,056	(29,476)	362			5.500	6.030	JD	5,377	46,090	10/26/2021.	06/10/2051.

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
71654Q BX 9	Petroleos Mexicanos Sr Nt		D	1	3.C FE	845,405	82.359	860,648	1,045,000	847,858		2,453			5.625	7.301	JJ	25,798	29,391	03/17/2021.	01/23/2046.
71677W AA 0	Petrorio Luxembourg SARL Sr Nt		D	1	4.A FE	830,000	99.521	826,023	830,000	826,023	(3,977)				6.125	6.125	JD	3,107	25,419	06/02/2021.	06/09/2026.
73181L AB 7	Polyus Finance PLC Sr Nt		D	1	3.A FE	840,000	97.307	817,376	840,000	817,376	(22,624)				3.250	3.250	AO	5,839		10/07/2021.	10/14/2028.
75975A AA 8	Renew Power Pvt Ltd 1st Lien Nt		D	1	3.C FE	437,000	103.979	454,388	437,000	437,000					5.875	5.875	JJ	10,840	25,674	01/21/2020.	03/05/2027.
822582 AY 8	Shell International Finance Sr Nt		C	1	1.D FE	2,429,638	125.477	2,421,698	1,930,000	2,421,638		(8,000)			4.550	2.948	FA	33,906	43,908	06/30/2021.	08/12/2043.
822582 BD 3	Shell International Finance Sr Nt		D	1	1.D FE	15,973,550	106.567	17,050,752	16,000,000	15,990,180		2,722			3.250	3.269	MN	72,222	520,000	06/02/2015.	05/11/2025.
822582 BQ 4	Shell International Finance Sr Nt		D	1	1.D FE	1,776,424	116.907	1,835,446	1,570,000	1,772,769		(3,655)			4.000	3.230	MN	8,897	62,800	04/27/2021.	05/10/2046.
82481L AC 3	Shire Acq Inv Ireland DA Sr Nt		D	1	2.B FE	4,523,308	102.827	4,370,126	4,250,000	4,392,687		(90,816)			2.875	0.703	MS	33,262	122,188	07/23/2020.	09/23/2023.
82620K AD 5	Siemens Financieringsmat Sr Nt		D	1	1.E FE	9,890,100	100.992	10,099,180	10,000,000	9,992,929		17,186			2.900	3.078	MN	27,389	290,000	07/02/2015.	05/27/2022.
82620K AE 3	Siemens Financieringsmat Sr Nt		D	1	1.E FE	4,040,160	105.923	4,236,924	4,000,000	4,015,633		(4,289)			3.250	3.128	MN	12,278	130,000	10/09/2015.	05/27/2025.
82620K AK 9	Siemens Financieringsmat Nt		D	1	1.E FE	7,954,880	101.826	8,146,104	8,000,000	7,988,425		6,616			2.000	2.087	MS	47,111	160,000	09/06/2016.	09/15/2023.
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.
83051G AS 7	Skandinaviska Enskilda Sr Nt		D		1.D FE	11,982,960	98.556	11,826,732	12,000,000	11,984,733		1,773			0.650	0.698	MS	24,267		08/31/2021.	09/09/2024.
84265V AA 3	Southern Copper Corp Sr Nt		C	1	2.A FE	4,696,000	143.256	4,584,186	3,200,000	4,657,770		(38,230)			7.500	3.306	JJ	102,667	120,000	07/15/2021.	07/27/2035.
86389Q AG 7	Studio City Finance Ltd Sr Nt		D	1	4.A FE	865,000	89.954	778,104	865,000	778,104	(86,896)				5.000	5.000	JJ	19,943	21,745	01/05/2021.	01/15/2029.
87312@ AC 2	TWE US Fin Co Gtd Sr Nt Ser C2		D	1	2.C	20,000,000	105.429	21,085,700	20,000,000	20,000,000					4.380	4.380	JD	41,367	876,000	12/16/2013.	12/16/2023.
874060 AX 4	Takeda Pharmaceutical Co Sr Nt		D	1	2.B FE	14,970,600	97.590	14,638,530	15,000,000	14,975,883		3,003			2.050	2.071	MS	77,729	377,542	06/29/2020.	03/31/2030.
87656X A@ 0	Tate & Lyle Intl Fin PLC Sr Nt Ser A		D		2.C	7,042,560	104.157	7,290,969	7,000,000	7,014,922		(7,770)			3.830	3.708	AO	46,173	268,100	03/20/2018.	10/29/2023.
88032X AN 4	Tencent Holdings LTD Sr Nt		D	1	1.E FE	4,910,400	109.042	4,797,848	4,400,000	4,892,116		(18,284)			3.975	2.245	AO	38,867	87,450	09/16/2021.	04/11/2029.
88034Q AC 1	Tengizchevroil Fin Co Inc Sec Nt		D	1	2.C FE	465,013	100.012	470,055	470,000	465,636		433			3.250	3.375	FA	5,771	16,208	07/15/2020.	08/15/2030.
88167A AE 1	Teva Pharmaceuticals NE Sr Nt		C	1	3.C FE	4,147,273	94.325	4,183,318	4,435,000	4,147,592	(53,025)	35,149			3.150	4.292	AO	34,926	116,865	06/25/2021.	10/01/2026.
88167A AF 8	Teva Pharmaceuticals NE Sr Nt		C	1	3.C FE	5,238,430	84.641	5,078,442	6,000,000	5,078,442	(173,356)	13,368			4.100	4.982	AO	61,500	225,500	06/30/2021.	10/01/2046.
88332E AA 1	Bidvest Group Sr Nt		D	2	3.B FE	1,015,750	99.504	1,009,965	1,015,000	1,009,965	(5,743)	(42)			3.625	3.605	MS	10,016		09/30/2021.	09/23/2026.
89366L AE 4	Transelec SA Sr Nt		D	1	2.B FE	4,992,938	106.975	4,974,314	4,650,000	4,991,873		(1,065)			3.875	2.684	JJ	84,588		12/21/2021.	01/12/2029.
899415 AE 3	Tullow Oil Plc Sr Nt		D	1	5.B FE	640,000	82.169	525,884	640,000	525,884	100,284				7.000	7.000	MS	14,933	44,800	03/16/2018.	03/01/2025.
902133 AG 2	Tyco Electronics Group Co Gtd Nt		C	1	1.G FE	14,672,130	152.011	19,761,456	13,000,000	14,282,584		(44,112)			7.125	6.138	AO	231,563	926,250	02/11/2011.	10/01/2037.
902133 AR 8	Tyco Electronics Group Sr Nt		D	2	1.G FE	7,673,294	104.854	7,759,226	7,400,000	7,500,673		(41,057)			3.450	2.845	FA	106,375	255,300	08/01/2017.	08/01/2024.
902613 AB 4	UBS Group AG Sr Nt		D	2	1.G FE	4,402,890	99.734	4,388,287	4,400,000	4,401,530		(958)			1.008	0.986	JJ	18,603	44,352	07/28/2020.	07/30/2024.
902613 AC 2	UBS Group AG Sr Nt		D	2	1.G FE	5,000,000	97.794	4,889,680	5,000,000	5,000,000					1.364	1.364	JJ	28,606	68,200	07/27/2020.	01/30/2027.
902613 AE 8	UBS Group AG Sr Nt Fix to Float		D	2	1.G FE	5,034,798	96.895	4,922,271	5,080,000	5,036,709		1,910			2.095	2.189	FA	41,388	53,213	06/30/2021.	02/11/2032.
902674 YA 2	UBS AG London BRH Sr Nt		D	2	1.D FE	4,993,450	100.281	5,014,055	5,000,000	4,998,997		3,287			1.750	1.817	AO	17,014	87,500	04/14/2020.	04/21/2022.
90351D AB 3	UBS Group Funding Sr Nt		D		1.G FE	988,850	108.282	1,082,815	1,000,000	995,157		1,175			4.125	4.267	MS	11,115	41,250	02/05/2016.	09/24/2025.
90351D AH 0	UBS Group Funding Sr Nt		D		1.G FE	14,991,000	100.174	15,026,130	15,000,000	14,999,851		1,751			2.650	2.662	FA	165,625	397,500	08/03/2016.	02/01/2022.
90352J AE 3	UBS Grp Fdg Switzerland Sr Nt		D	2	1.G FE	13,999,582	101.196	14,167,412	14,000,000	13,999,880		71			2.859	2.860	FA	151,209	400,260	08/07/2017.	08/15/2023.
91823N 2A 0	Veon Holdings BV Sr Nt		D	1	3.A FE	1,252,720	97.602	1,220,023	1,250,000	1,220,023	(32,462)	(236)			3.375	3.336	MN	4,219	36,788	05/25/2021.	11/25/2027.
918374 AA 7	VTR Finance BV Sr Nt		D	1	4.A FE	1,017,342	104.610	1,014,716	970,000	999,042	(10,390)	(7,909)			6.375	4.906	JJ	28,514	31,443	08/20/2021.	07/15/2028.
91911T AE 3	Vale Overseas Ltd Sr Nt		D		2.C FE	4,937,063	140.917	4,720,713	3,350,000	4,908,921		(28,141)			8.250	3.485	JJ	125,904		09/21/2021.	01/17/2034.
92856H AB 0	Vivo Energy Investments Sr Nt		D	1	3.A FE	580,000	104.500	606,100	580,000	580,000					5.125	5.125	MS	7,762	29,725	09/17/2020.	09/24/2027.
92857W BH 2	Vodafone Group PLC Sr Nt		D	1	2.B FE	7,202,230	105.394	7,377,580	7,000,000	7,093,438		(43,714)			3.750	3.070	JJ	120,313	262,500	06/11/2019.	01/16/2024.

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
92857W BJ 8	Vodafone Group PLC Sr Nt		D	1	2.B FE	4,166,280	108.239	4,329,544	4,000,000	4,097,052		(27,833)			4.125	3.331	MN	14,208	165,000	06/11/2019.	05/30/2025.
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	637,950	91.465	562,507	615,000	562,507	(71,455)	(3,928)			5.625	4.695	FA	12,012	28,969	04/22/2021.	08/26/2028.
A3158# AB 5	Hofer Financial Services GmbH Sr Nt Ser		D		1.G PL	18,000,000	101.416	18,254,880	18,000,000	18,000,000					3.080	3.080	JJ	240,240	554,400	07/25/2017.	07/25/2022.
A3158# AC 3	Hofer Financial Services GmbH Sr Nt Ser		D		1.G PL	48,041,250	105.345	50,565,360	48,000,000	48,021,356		(7,843)			3.410	3.392	JJ	709,280	1,636,800	03/27/2019.	07/25/2024.
AS6777 63 3	ICL Group Limited Sr Nt		D	1	2.C FE	5,014,625	129.036	4,967,871	3,850,000	5,010,370		(4,255)			6.375	3.828	MN	21,135		11/30/2021.	05/31/2038.
BG0688 99 7	SF Holding Investment Sr Nt		D		1.G FE	4,939,248	99.637	4,782,562	4,800,000	4,932,561		(6,687)			2.875	2.498	FA	50,217	69,000	07/13/2021.	02/20/2030.
BJ1622 56 9	Lukoil Securities BV Sr Nt		D	1	2.B FE	5,029,000	102.164	4,801,694	4,700,000	5,019,855		(9,145)			3.875	2.949	MN	27,825	91,063	09/21/2021.	05/06/2030.
BK5401 42 1	Tengizchevroil Fin Co Inc Secured Nt		D	1	2.C FE	5,013,688	100.012	4,850,572	4,850,000	5,008,394		(5,293)			3.250	2.798	FA	59,547		09/08/2021.	08/15/2030.
EK1596 13 0	Saudi Elec Global Sukuk Sr Nt		D		1.G FE	4,996,875	129.558	5,052,758	3,900,000	4,982,549		(14,326)			5.500	3.665	AO	49,454	107,250	07/13/2021.	04/08/2044.
G2037* AJ 5	Chanel Ltd Sr Nt Ser A		D		1.D	4,000,000	100.574	4,022,976	4,000,000	4,000,000					2.450	2.450	AO	21,233	98,000	10/13/2020.	10/13/2030.
G2037* AK 2	Chanel Ltd Sr Nt Ser B		D		1.D	6,000,000	100.003	6,000,156	6,000,000	6,000,000					2.550	2.550	AO	33,150	153,000	10/13/2020.	10/13/2032.
G4588# BQ 3	Intermediate Capital Group Plc Sr Nt		D		2.C	15,000,000	106.666	15,999,855	15,000,000	15,000,000					4.760	4.760	AO	132,883	714,000	04/24/2019.	04/24/2024.
G6093# AA 2	AptarGroup UK Holdings Ltd Sr Nt Ser D		B		2.B	8,060,500	101.337	8,065,420	7,959,000	7,959,000				(592,200)	0.980	0.980	JJ	35,099	82,076	07/19/2017.	07/19/2023.
G6093# AB 0	AptarGroup UK Holdings Ltd Sr Nt Ser E		B		2.B	9,212,000	102.208	9,296,876	9,096,000	9,096,000				(676,800)	1.170	1.170	JJ	47,890	111,988	07/19/2017.	07/19/2024.
G6714R AD 9	Odebrecht Finance LTD Sr Nt		D		6. FE	202,779	4.335	72,516	1,672,731	72,516	(93,457)	(36,805)				31.853	AO		80,712	10/25/2021.	10/25/2029.
G6714U AA 8	Odebrecht Finance LTD Sr Nt - Holdco		D		6. *	42,158	0.588	25,433	4,323,856	25,433	(16,740)	3,284	41,374			11.281	MS			02/17/2021.	09/10/2058.
G6764# AA 0	Omega Leasing Ltd Sr Nt Ser 9		D		3.C	10,526,316	95.357	10,037,560	10,526,316	10,037,560	248,086				2.400	2.407	JAJO	55,439	252,632	04/12/2017.	10/12/2026.
G6764@ AA 2	Omega Leasing No. 12 Sr Sec Nt (Rolls Ro		D		3.C	8,432,133	96.235	8,114,664	8,432,133	8,114,664	188,460				2.960	2.971	JAJO	54,771	249,591	04/25/2018.	04/12/2027.
G7178* AE 4	Porterbrook Rail Finance Ltd Sr Nt Ser A		B		2.B FE	7,875,600	101.294	8,224,238	8,119,200	8,119,200				(82,800)	2.690	2.690	AO	45,501	222,595	11/07/2018.	04/16/2028.
G7178* AF 1	Porterbrook Rail Finance Ltd Sr Sec Nt S		B		2.B FE	7,828,800	103.024	8,364,700	8,119,200	8,119,200				(82,800)	2.770	2.770	AO	46,855	229,215	04/16/2019.	04/16/2028.
G7334# AA 9	Redding Ridge Holdings LP Sr Nt Ser A		D		2.C Z	15,330,000	99.791	15,297,985	15,330,000	15,330,000					4.000	4.002	JJ	52,803		11/30/2021.	11/30/2026.
L8367# AG 8	Shurgard Luxembourg Sarl Sr Nt		B		2.C	13,301,230	99.613	12,798,429	12,848,100	12,848,100				(453,130)	1.240	1.240	JJ	69,922		07/23/2021.	07/23/2031.
L9116P AG 8	Tonon Luxembourg SA 1st Lien Nt		D		6. *	236,866	0.010	99	990,668	99	(64,168)	(133,242)			6.500	106.650	OCT		197,192	07/01/2021.	10/31/2024.
L9619@ AA 7	VTG AG Sr Sec Nt		B		2.B FE	19,845,800	103.164	19,940,550	19,329,000	19,329,000				(1,438,200)	1.450	1.450	AO	48,269	292,674	10/29/2020.	10/29/2032.
M8903B AS 1	Turkcell Iletisim Hizmet Sr Nt		D	1	3.C FE	667,638	95.943	671,601	700,000	661,048	(11,875)	3,307			5.800	6.552	AO	9,022	40,600	08/14/2020.	04/11/2028.
P29853 AA 9	Cometa Energia SA 1st Lien		D	1	2.C FE	4,773,690	113.571	4,594,507	4,045,500	4,763,523		(10,167)			6.375	4.557	AO	47,998	128,950	09/28/2021.	04/24/2035.
P3083S AD 7	Consorcio Transmantaro SA Sr Nt		D	1	2.C FE	5,126,813	110.054	5,090,002	4,625,000	5,124,869		(1,943)			4.700	3.441	AO	45,286		12/10/2021.	04/16/2034.
P57908 AF 5	Oriba Advance Corp SAB Sr Nt		D	1	2.C FE	4,954,000	123.453	4,938,124	4,000,000	4,951,443		(2,557)			5.875	4.234	MS	67,889		11/22/2021.	09/17/2044.
Q3974* AA 6	GIP Capricorn Finco Pty Ltd Sr Nt		D		2.B PL	15,000,000	100.514	15,077,091	15,000,000	15,000,000					3.110	3.122	MJSD	1,296	206,038	07/21/2021.	12/31/2034.
Q6634@ AK 7	Newcastle Coal Infra Grp Ltd Ser 2014A G		D	1	2.C FE	20,000,000	104.018	20,803,640	20,000,000	20,000,000					5.670	5.670	MN	148,050	1,134,000	01/15/2014.	11/14/2023.
Q9609* AA 6	WestConnex Finance Co. Pty Ltd Sr Sec Nt		D		2.A FE	10,000,000	105.049	10,504,940	10,000,000	10,000,000					3.150	3.147	MS	172,603		06/15/2021.	03/31/2031.
W0805# AM 0	Assa Abloy Financial Svcs AB Sr Nt Ser L		D	1	1.G	1,052,030	101.564	1,015,637	1,000,000	1,005,735		(9,280)			3.480	2.520	MN	4,350	34,800	09/28/2016.	08/09/2022.
Y7563* AA 5	Seaspan Holdco III Ltd Sr Nt		D		2.C PL	5,000,000	101.279	5,063,961	5,000,000	5,000,000					3.910	3.910	MN	30,411	48,875	05/21/2021.	06/05/2031.
ZQ2852 78 3	Celulosa Arauco Sr Nt		D	1	2.C FE	14,807,750	106.720	14,513,879	13,600,000	14,747,649		(60,101)			4.200	2.983	JJ	241,173	285,600	07/15/2021.	01/29/2030.
ZS5181 57 4	Maf Sukuk LTD Sr Nt		D		2.B FE	4,863,300	111.010	4,773,439	4,300,000	4,834,711		(28,589)			4.638	2.761	MN	26,037	99,717	07/21/2021.	05/14/2029.
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						6,000,968,876	XXX	6,203,888,570	5,875,815,218	5,968,665,638	(4,093,672)	(14,019,322)	786,185	(6,312,798)	XXX	XXX	XXX	51,576,016	169,621,858	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																					
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.
004421 VE 0	ACE Securities Corp RMBS Ser 2006-SL1 Cl			4	1.D FM	509,839	40.154	511,295	1,273,341	509,839					0.423	11.167	MON	75	5,438	01/10/2008.	09/25/2035.

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
00764M	BT	3	Aegis ABS Trust RMBS Ser 2004-2 Cl M1			4	1.A FM	705,183	99.561	767,306	770,691	758,503		8,699			1.003	2.598	MON	107	7,811	08/06/2013.	06/25/2034.
02150F	AA	8	Countrywide Alternative Ln Tr RMBS Ser 2			4	3.B FM	457,615	69.577	373,499	536,817	373,499	(59,065)				5.500	9.563	MON	2,460	29,439	08/20/2008.	05/25/2037.
02665X	AA	7	American Homes 4 Rent RMBS Ser 2014-SFR3			4	1.A FE	18,026,239	104.248	18,740,667	17,976,969	18,007,966		(20,814)			3.678	3.474	MON	55,099	661,193	06/29/2020.	12/17/2036.
03215P	DN	6	Amresco Resdtl Sec Mtg Loan RMBS PTC Ser			4	1.A FM	1	99.802	1	1	1					6.510	6.555	MON			01/29/1998.	08/25/2027.
03464R	AA	1	Angel Oak Mortgage Trust RMBS Series 202			4	1.A	6,339,878	100.000	6,333,609	6,333,609	6,333,609		572			2.466	2.166	MON	13,016	147,875	06/30/2021.	12/25/2059.
040104	MF	5	Argent Securities Inc RMBS Ser 2004-W11			4	1.A FM	797,651	100.003	836,216	836,193	835,084		2,941			1.153	2.046	MON	134	9,743	04/01/2014.	11/25/2034.
04541G	AL	6	Asset Backed Securities Corp RMBS Ser 19			4	1.A FM		106.674	140,491	131,701						3.353		MON	135	4,827	02/09/2000.	06/21/2029.
04541G	GB	2	Asset Backed Securities Corp RMBS Ser 20			4	1.A FM	1,009,023	99.933	1,050,067	1,050,769	1,042,532		6,775			1.078	1.901	MON	157	11,447	11/17/2014.	11/25/2033.
05951G	AV	4	Banc of America Funding Corp RMBS Ser 20			4	4.B FM	394,430	89.829	400,319	445,648	397,699	2,972	(5,084)			5.750	9.534	MON	2,135	25,584	10/12/2018.	03/25/2037.
07332B	AA	7	Bayview Opport Mast Fund Trust RMBS Ser			4	1.A	1,179,367	100.279	1,175,065	1,171,793	1,172,406		(3,263)			3.000	2.753	MON	293	35,154	12/18/2017.	03/28/2057.
07333A	AA	8	Bayview Opport Mast Fund Trust RMBS Ser			4	1.A	5,404,669	101.043	5,514,715	5,457,801	5,431,239		1,341			3.500	3.842	MON	1,592	191,023	10/12/2018.	05/28/2069.
07333A	AD	2	Bayview Opport Mast Fund Trust RMBS Ser			4	1.A	9,953,970	102.248	10,224,800	10,000,000	9,972,442		(80)			4.000	4.107	MON	3,333	400,000	10/12/2018.	05/28/2069.
07333B	AA	6	Bayview Opport Mast Fund Trust RMBS Ser			4	1.A	4,236,100	100.405	4,191,703	4,174,783	4,205,931		(22,304)			4.000	3.203	MON	1,392	166,991	04/01/2020.	06/28/2054.
07386H	NU	1	Bear Stearns Alt- A Tr RMBS Ser 2004-12			4	1.A FM	6,193,396	99.971	6,791,143	6,793,099	6,512,440		(62,982)			1.033	3.074	MON	974	70,912	01/20/2017.	01/25/2035.
07401P	AA	2	Bear Stearns Mtg Tr RMBS Ser 2007-SL1 Cl			4	1.A FM	45,695	95.300	100,237	105,180	45,695					0.422	4.682	MON	6	449	11/28/2007.	03/25/2037.
12553H	AA	6	CIM Trust RMBS Ser 2017-7 Cl A			4	1.A	5,908,691	100.332	5,876,075	5,856,614	5,852,127		(21,614)			3.000	2.564	MON	14,642	175,698	10/04/2017.	04/25/2057.
12558M	BM	3	CIT Group Home Eq Loan Tr RMBS Ser 2003-			4	1.A FM	675,664	100.000	671,676	671,676	674,371					5.170	5.137	MON	2,894	34,726	04/06/2004.	10/20/2032.
12566U	AN	4	Citimortgage Alternative Ln Tr RMBS Ser			4	1.D FM	707,060	90.024	785,665	872,725	707,060					5.750	12.424	MON	4,182	49,928	08/20/2008.	02/25/2037.
12566U	AT	1	Citimortgage Alternative Ln Tr RMBS Ser			4	1.A FM	121,885	100.000	125,372	125,372	124,858		338			5.500	5.976	MON	575	6,895	08/23/2007.	02/25/2022.
12596M	AA	4	Credit Suisse Mortgage Trust RMBS Ser 20			4	1.A	5,557,163	104.067	5,783,957	5,557,927	5,552,748		(933)			3.650	3.622	MON	16,905	185,959	02/27/2019.	07/25/2058.
12598P	AA	5	COLT Funding LLC RMBS Ser 2021-RPL1 Cl A			2	1.A FE	8,628,314	99.499	8,585,129	8,628,331	8,627,954		(361)			1.665	1.639	MON	11,975	23,949	11/09/2021.	09/25/2061.
12598P	AB	3	COLT Funding LLC RMBS Ser 2021-RPL1 Cl A			2	1.C FE	1,499,999	99.722	1,495,824	1,500,000	1,499,955		(44)			2.424	2.412	MON	3,030	6,059	11/09/2021.	09/25/2061.
12598P	AC	1	COLT Funding LLC RMBS Ser 2021-RPL1 Cl M			2	1.F FE	899,998	99.724	897,516	900,000	899,973		(26)			2.675	2.665	MON	2,006	4,012	11/09/2021.	09/25/2061.
12598P	AD	9	COLT Funding LLC RMBS Ser 2021-RPL1 Cl M			2	2.B FE	2,056,995	99.653	2,049,860	2,057,000	2,056,935		(60)			3.076	3.070	MON	5,273	10,547	11/09/2021.	09/25/2061.
126405	AA	7	Credit Suisse Mtg Tr RMBS Ser 2020-RPL4			4	1.A FE	11,370,760	100.398	11,061,214	11,017,321	11,316,645		(80,981)			2.000	0.852	MON	18,362	220,346	09/30/2020.	01/25/2060.
12657G	AE	5	Credit Suisse Mortgage Trust RMBS Ser 20				1.F FE	4,545,619	103.012	4,394,574	4,266,080	4,532,700		(12,919)			3.125	2.264	MON	11,110	55,548	07/28/2021.	10/25/2060.
12657G	AF	2	Credit Suisse Mortgage Trust RMBS Ser 20				2.B FE	3,471,981	105.034	3,400,490	3,237,523	3,463,011		(8,970)			3.499	2.658	MON	9,439	47,212	07/28/2021.	10/25/2060.
126671	6B	7	CWABS Inc RMBS Ser 2004-5 Cl 1A			4	1.A FM	4,399,578	97.287	4,536,823	4,663,349	4,505,409		(7,927)			0.602	1.203	MON	234	28,405	09/27/2021.	10/25/2034.
126673	VE	9	CWABS Inc RMBS Ser 2004-U Cl 2A			4	1.A FM	270,638	94.446	612,946	648,989	270,638					0.380	11.988	MON	116	2,460	08/22/2007.	03/15/2034.
12667G	AX	1	Countrywide Alternative Ln Tr RMBS Ser 2			4	1.D FM	1,896,485	77.765	1,820,520	2,341,066	1,896,485					0.552	5.999	MON	215	6,305	06/30/2021.	05/25/2035.
12667G	W7	4	Countrywide Alternative Ln Tr RMBS Ser 2			4	4.B FM	2,323,575	83.025	1,946,479	2,344,455	1,946,479	(155,934)				5.500	5.609	MON	10,745	128,945	09/28/2005.	09/25/2035.
12667G	XN	8	Countrywide Alternative Ln Tr RMBS Ser 2			4	3.B FM	2,694,927	84.545	2,434,082	2,879,031	2,434,082	(260,844)				5.500	7.748	MON	13,196	79,173	06/30/2021.	08/25/2035.
126686	AC	8	CWABS Inc RMBS Ser 2006-H Cl 2A1B			4	1.D FM	280,409	80.650	653,235	809,963	280,409					0.260	6.687	MON	99	2,084	08/29/2007.	11/15/2036.
12668A	YS	8	Countrywide Alternative Ln Tr RMBS Ser 2			4	3.B FM	201,285	73.406	176,612	240,597	176,612	(19,563)				5.500	10.708	MON	1,103	13,202	10/30/2006.	12/25/2035.
12668F	AB	0	CWABS Inc RMBS Ser 2006-I Cl 2A			4	1.A FM	124,574	95.432	125,680	131,696	125,990		438			0.250	0.729	MON	16	326	10/12/2018.	01/15/2037.
126694	NS	3	CWHL Inc RMBS Ser 2005-27 Cl 1A3			4	5.B FM	564,748	96.797	561,666	580,252	561,666	16,017	130			5.500	5.897	MON	2,659	31,914	11/10/2005.	12/25/2035.
126694	WE	4	CWHL Inc RMBS Ser 2006-HYB1 Cl 1A1			4	1.D FM	1,071,038	99.324	1,415,095	1,424,723	1,071,038					2.652	10.341	MON	3,149	37,345	11/13/2006.	03/20/2036.
12669F	T2	9	CWHL Inc RMBS Ser 2004-14 Cl 2A5			4	1.A FM	880,550	100.000	897,305	897,305	888,006		608			2.687	3.024	MON	2,009	26,214	10/24/2006.	08/25/2034.
12669G	R3	7	Countrywide Home Loans RMBS Ser 2005-15			4	4.B FM	282,107	72.442	207,641	286,630	207,641	(25,144)	630			5.500	5.794	MON	1,314	14,871	11/10/2005.	08/25/2035.

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
16165M AD 0	Chaseflex Tr RMBS Ser 2006-2 Cl A2B			4	1.D FM	475,885	93.290	580,034	621,751	521,317		2,211			0.303	4.563	MON	26	1,887	08/20/2008.	09/25/2036.
162765 AS 0	CHEC Loan Trust RMBS Ser 2004-2 Cl A3			4	1.A FM	4,981,080	99.387	5,142,809	5,174,539	5,057,033		10,061			0.582	0.903	MON	415	55,586	10/29/2014.	07/25/2034.
17025Q AC 1	Countrywide Home Loans RMBS Ser 2007-J3			4	5.B FM	461,535	67.868	368,646	543,182	368,646	17,249	943			6.000	10.761	MON	2,716	33,490	12/01/2021.	07/25/2037.
17307G YH 5	Citigroup Mtg Loan Trust RMBS Ser 2005-5			4	1.D FM	1,352,821	98.418	1,440,738	1,463,891	1,352,821					5.500	7.892	MON	6,710	40,125	06/30/2021.	08/25/2035.
17323M AA 3	Citigroup Mtg Loan Tr RMBS Ser 2015A Cl			4	1.A	672,449	99.997	669,052	669,073	669,109		(2,787)			3.500	3.125	MON	1,951	23,418	03/16/2020.	06/25/2058.
17324V AH 7	Citigroup Mtg Loan Trust RMBS Ser 2015-P			4	1.A	1,761,156	102.815	1,781,790	1,733,009	1,746,328		(2,397)			3.750	3.463	MON	5,416	64,988	11/13/2015.	09/25/2042.
17326Q AA 1	Citigroup Mortage Ln Trust Inc RMBS Ser			4	1.A	11,183,208	101.529	11,446,562	11,274,236	11,229,278		38,034			3.000	3.256	MON	28,186	338,227	04/16/2020.	09/25/2064.
17327D AA 9	Citigroup Mtg Ln Tr RMBS Ser 2018-RP3 A1			4	1.A	17,950,566	102.376	18,411,501	17,984,179	17,984,378		(1,254)			3.250	3.126	MON	48,707	584,486	10/08/2020.	03/25/2061.
17327R AA 8	Citigroup Mtg Ln Tr RMBS Ser 2019-RP1 Cl			4	1.A	6,477,185	103.725	6,574,647	6,338,530	6,441,966		(17,000)			3.500	2.817	MON	18,487	221,849	04/23/2020.	01/25/2066.
251510 AW 3	Deutsche Alt-A Sec Inc RMBS Ser 2003-2XS			4	1.A FM	3,449	100.000	3,450	3,450	3,446		1			5.470	5.455	MON	16	197	09/23/2003.	09/25/2033.
251563 CB 6	Deutsche Mtg Sec Inc RMBS Ser 2004-1 Cl			4	1.A FM	20,466	100.000	20,471	20,471	20,699		(89)			5.240	4.854	MON	89	1,019	01/16/2004.	12/25/2033.
251563 DM 1	Deutsche Mtg Sec Inc RMBS Ser 2004-2 Cl			4	1.A FM	5,810	100.000	5,811	5,811	5,855		15			5.180	4.689	MON	25	301	02/19/2004.	01/25/2034.
32052E AA 7	First Horizon Mtg PT Tr RMBS Ser 2006-AR			4	1.D FM	640,809	78.485	559,485	712,853	559,485	(21,382)				2.475	5.457	MON	1,470	17,334	11/14/2006.	11/25/2036.
33767J AA 0	FirstKey Homes RMBS Ser 2020-SFR2 Cl A			4	1.A FE	12,268,293	97.520	11,967,671	12,271,991	12,268,842		538			1.266	1.283	MON	6,042	150,932	06/17/2021.	10/19/2037.
33767J AC 6	FirstKey Homes RMBS Ser 2020-SFR2 Cl B			4	1.C FE	5,155,939	96.867	4,994,457	5,156,000	5,155,129		(818)			1.567	1.558	MON	6,733	80,795	10/02/2020.	10/19/2037.
33767M AA 3	FirstKey Homes RMBS Ser 2020-SFR1 Cl A			4	1.A FE	22,021,433	97.845	21,537,806	22,012,214	22,015,506		(5,198)			1.339	1.303	MON	24,562	279,541	03/15/2021.	09/17/2025.
33767M AE 5	FirstKey Homes RMBS Ser 2020-SFR1 Cl C			4	1.F FE	3,499,987	98.186	3,436,524	3,500,000	3,499,200		(572)			1.941	1.931	MON	5,661	67,935	07/31/2020.	09/17/2025.
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.
34964M AA 2	FortiFi RMBS Ser 2021-1A Cl A				1.A FE	10,277,050	96.765	9,945,099	10,277,631	10,277,081		31			1.970	1.979	MON	6,187	105,563	03/10/2021.	03/20/2057.
35729Q AS 7	Fremont Home Loan Tr RMBS Ser 2006-B Cl			4	1.D FM	525,018	4.811	649,480	13,500,745	525,018					0.293	83.070	MON		34,347	10/01/2007.	08/25/2036.
36228F C5 3	GS Mortgage Securities Corp RMBS Ser 200			4	1.A FM	90,731	100.000	90,734	90,734	90,626		(43)			4.772	4.771	MON	361	3,972	02/12/2004.	11/25/2033.
36242D 7Q 0	GS Mortgage Securities Corp RMBS Ser 200			4	1.A FM	156,667	104.494	172,267	164,858	163,077		803			5.250	6.118	MON	721	8,655	11/08/2005.	06/25/2035.
36262P AD 3	GS Mortgage-Backed Securities RMBS Ser 2				1.A	19,564,690	99.222	19,503,902	19,656,832	19,565,252		562			2.500	2.542	MON	40,952	81,903	10/20/2021.	03/25/2052.
36263C AD 1	GS Mortgage-Backed Securities RMBS Ser 2				1.A	19,494,947	99.140	19,147,800	19,313,880	19,491,819		(3,129)			2.500	2.371	MON	40,237	120,712	09/22/2021.	02/26/2052.
41164T AA 0	Harborview Mtg Loan Tr RMBS Ser 2007-A C			4	1.D FM	140,743	94.017	696,437	740,754	140,743					0.804	11.318	MON	198	5,403	07/15/2008.	06/21/2037.
437084 RY 4	Home Equity Asset Tr RMBS Ser 2006-1 Cl			4	1.A FM	3,132,996	99.767	3,309,260	3,316,986	3,310,314		62,093			0.562	1.911	MON	257	18,863	11/30/2016.	04/25/2036.
43709J AB 8	Home Eq Mtg Ln ABS Tr RMBS Ser 2006-4 Cl			4	6. FM	445,723	46.297	1,541,693	3,330,000	445,723	84,981				6.230	56.034	MON	3,458	43,829	09/21/2007.	11/25/2036.
43739E AP 2	Homebanc Mortgage Tr RMBS Ser 2005-1 Cl			4	1.D FM	198,525	89.552	192,306	214,743	198,525					0.353	2.133	MON	11	1,308	02/15/2005.	03/25/2035.
44329E AC 5	HSI Asset Loan Obligation RMBS Ser 2007-			4	1.D FM	698,111	92.265	1,060,111	1,148,989	698,111					2.932	15.248	MON	2,807	35,128	08/20/2008.	09/25/2037.
45254N JG 3	IMPAC CMB Tr RMBS Ser 2004-5 Cl 1A1			4	1.A FM	34,507	99.536	34,284	34,443	34,468		3			0.822	0.768	MON	2	287	09/27/2021.	10/25/2034.
45254N KX 4	IMPAC CMB Tr RMBS Ser 2004-9 Cl 1A1			4	1.A FM	83,313	99.609	82,780	83,106	83,235					0.863	0.812	MON	10	725	02/07/2005.	01/25/2035.
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	10/12/2018.	08/25/2037.
46185H AA 0	Invitation Homes Tr RMBS Ser 2018-SFR2 C			4	1.A FE	7,204,853	100.012	7,292,454	7,291,586	7,269,966		21,223			1.009	2.184	MON	3,064	74,233	06/29/2020.	06/17/2037.
46592W BP 0	JP Morgan Mtg Tr RMBS Ser 2021-12 Cl A15				1.A	7,942,609	99.179	7,872,488	7,937,648	7,942,215		(395)			2.500	2.477	MON	16,537	49,610	09/28/2021.	02/25/2052.
46592X BP 8	JP Morgan Mtg Tr RMBS Ser 2021-13 Cl A15				1.A	16,295,023	99.294	16,253,695	16,369,196	16,295,456		433			2.500	2.540	MON	34,102	68,205	10/27/2021.	04/25/2052.
466247 H8 9	JP Morgan Mtg Tr RMBS Ser 2006-A2 Cl 1A1			4	2.B FM	52,782	95.057	50,394	53,014	50,394	2,767	10			3.132	3.201	MON	138	1,651	11/09/2006.	04/25/2036.
542514 NC 4	Long Beach Mtg Loan Tr RMBS Ser 2005-WL2			4	1.A FM	763,021	99.984	803,848	803,973	801,181		5,312			0.837	2.336	MON	93	6,807	11/02/2016.	08/25/2035.
589929 5F 1	Merrill Lynch Mtg Investors RMBS Ser 200			4	1.A FM	10,178,739	98.372	10,902,478	11,082,965	10,781,348		46,714			0.823	2.031	MON	1,266	92,160	11/21/2013.	07/25/2034.

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
59166D AA 5	Metlife Securitization Trust RMBS Ser 20			4	1.A	6,454,377	102.795	6,622,632	6,442,550	6,442,450		(3,244)			3.505	3.415	MON	18,820	234,422	08/14/2018.	03/25/2057.
59166E AA 3	Metlife Securitization Trust RMBS Ser 20			4	1.A	3,032,862	104.227	3,116,689	2,990,292	3,017,688		(6,563)			3.750	3.284	MON	9,345	112,133	04/26/2019.	04/25/2058.
59980Y AB 1	Mill City Mortgage Trust RMBS Ser 2018-4			4	1.A	8,501,018	102.435	8,575,745	8,371,865	8,455,974		(28,646)			3.500	2.867	MON	24,418	293,015	04/17/2020.	04/25/2066.
59981B AC 8	Mill City Mortgage Trust RMBS Ser 2019-G			4	1.A	8,167,916	101.341	8,323,061	8,212,902	8,178,417		6,860			2.750	2.950	MON	18,821	211,891	06/30/2021.	07/25/2059.
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.
61744C FB 7	Morgan Stanley Cap I RMBS Ser 2004-HE6 C			4	1.A FM	629,941	99.602	681,993	684,719	660,970		2,230			0.927	1.965	MON	88	6,421	11/14/2013.	08/25/2034.
61749T AA 2	Morgan Stanley Mtg Ln Tr RMBS Ser 2006-1			4	2.B FM	874,655	15.007	659,251	4,393,042	659,251	(215,404)				0.232	19.025	MON	139	48,591	03/18/2008.	08/25/2036.
63860H AD 1	Nationstar Home Equity Loan Tr RMBS Ser			4	1.A FM	1,890,266	99.543	2,228,416	2,238,658	2,211,891		58,808			0.332	4.143	MON	142	7,523	10/08/2015.	03/25/2037.
64828A AA 1	New Residential Mtg Ln Tr RMBS Ser 2014-			4	1.A FE	1,404,096	104.297	1,433,075	1,374,039	1,398,803		(3,740)			3.750	3.185	MON	4,294	51,527	06/29/2020.	01/25/2054.
64828C AA 7	New Residential Mtg Ln Tr RMBS Ser 2018-			4	1.A	14,481,908	106.123	14,116,997	13,302,536	14,269,644		(162,918)			4.500	2.270	MON	49,885	598,614	09/17/2020.	03/25/2036.
64828G AD 2	New Residential Mtg Ln Tr RMBS Ser 2019-			4	1.A	18,430,651	103.617	18,668,486	18,016,870	18,310,625		(71,286)			3.500	2.736	MON	52,549	630,591	11/26/2019.	09/25/2059.
64828M AA 5	New Residential Mtg Ln Tr RMBS Ser 2017-			4	1.A	4,672,288	104.949	4,859,170	4,630,021	4,656,662		(4,872)			4.000	3.818	MON	15,433	185,201	10/12/2018.	04/25/2057.
64828X AA 1	New Residential Mtg Ln Tr RMBS Ser 2020-			4	1.A	3,668,539	102.045	3,685,964	3,612,100	3,649,161		(13,644)			2.750	2.114	MON	8,278	99,333	05/07/2020.	11/25/2059.
64829D AG 1	New Residential Mtg Ln Tr RMBS Ser 2014-			4	1.C FE	973,868	103.834	991,315	954,707	971,615		(1,154)			3.750	3.413	MON	2,983	35,801	06/29/2020.	11/25/2054.
64829K BW 9	New Residential Mtg Ln Tr RMBS Ser 2017-			4	1.A	2,353,885	105.187	2,488,428	2,365,713	2,354,737		366			4.000	4.108	MON	7,886	94,629	03/27/2020.	03/25/2057.
64829L AA 6	New Residential Mtg Ln Tr RMBS Ser 2016-			4	1.A	1,367,712	104.493	1,418,524	1,357,530	1,367,103		105			3.750	3.701	MON	4,242	50,907	03/31/2020.	11/25/2056.
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.
64830B AQ 0	New Residential Mtg Ln Tr RMBS Ser 2017-			4	1.A	5,401,050	104.637	5,980,442	5,715,396	5,467,294		33,578			3.850	5.463	MON	18,337	219,969	03/27/2020.	08/27/2057.
64830C AA 3	New Residential Mtg Ln Tr RMBS Ser 2019-			4	1.A	1,849,320	103.250	1,902,555	1,842,674	1,845,620		(2,445)			3.990	3.875	MON	6,128	73,692	01/09/2019.	09/25/2057.
64830D AB 9	New Residential Mtg Ln Tr RMBS Ser 2019-			4	1.A	8,136,668	104.230	8,189,140	7,856,775	8,066,122		(30,254)			4.250	3.228	MON	27,826	333,792	03/13/2020.	12/25/2057.
64830G AB 2	New Residential Mtg Ln Tr RMBS Ser 2018-			4	1.A	12,275,348	104.170	12,460,162	11,961,384	12,201,017		(38,385)			4.000	3.444	MON	39,871	451,378	06/30/2021.	12/25/2057.
64830H AA 2	New Residential Mtg Ln Tr RMBS Ser 2019-			4	1.A	15,147,201	102.713	15,280,134	14,876,577	15,032,689		(60,904)			3.250	2.494	MON	40,291	462,947	12/13/2019.	02/25/2049.
64830K AA 5	New Residential Mtg Ln Tr RMBS Ser 2018-			4	1.A	11,881,752	105.050	11,665,680	11,104,873	11,695,512		(78,900)			4.500	2.797	MON	41,643	499,719	06/29/2020.	05/25/2058.
64830M AG 8	New Residential Mtg Ln Tr RMBS Ser 2019-			4	1.A	6,407,810	102.881	6,419,370	6,239,632	6,327,816		(34,501)			3.500	2.270	MON	18,199	218,387	10/03/2019.	08/25/2059.
64830T AD 0	New Residential Mtg Ln Tr RMBS Ser 2020-			4	1.A	8,472,822	104.348	8,596,482	8,238,297	8,421,423		(23,538)			3.500	2.833	MON	24,028	288,340	01/09/2020.	10/25/2059.
64830W AD 3	New Residential Mtg Ln Tr RMBS Ser 2019-			4	1.A	9,180,748	103.968	9,288,851	8,934,302	9,127,410		(4,722)			3.500	2.752	MON	26,058	298,593	04/30/2020.	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.
67575N BX 0	Ocwen Master Adv Rec Tr LBASS Ser 2020-T			4	1.C FE	1,599,999	100.092	1,601,466	1,600,000	1,599,999					1.774	1.781	MON	1,262	16,561	05/20/2021.	08/15/2052.
69357Q AA 4	Preston Ridge Partners Mtg RMBS Ser 21-R				1.A FE	7,947,119	99.293	7,891,015	7,947,234	7,947,128		8			1.455	1.460	MON	1,927	20,878	10/07/2021.	10/25/2051.
69357Q AD 8	Preston Ridge Partners Mtg RMBS Ser 21-R				2.B FE	2,299,993	99.459	2,287,557	2,300,000	2,299,993					2.930	2.948	MON	1,123	12,168	10/07/2021.	10/25/2051.
70069F AZ 0	Park Place Securities Inc RMBS Ser 2004-			4	1.A FM	4,114,054	99.632	4,636,439	4,653,578	4,548,841		49,788			1.153	3.102	MON	745	54,224	06/27/2016.	10/25/2034.
70069F CH 8	Park Place Securities Inc RMBS Ser 2004-			4	1.A FM	31,299	100.001	32,582	32,582	32,478		112			1.123	2.280	MON	5	370	03/18/2016.	10/25/2034.
70069F DM 6	Park Place Securities Inc RMBS Ser 2004-			4	1.A FM	4,791,362	101.900	5,070,975	4,976,423	4,953,814		21,525			1.753	2.558	MON	1,211	88,176	11/10/2015.	12/25/2034.
74160M KU 5	Prime Mortgage Tr RMBS Ser 2005-4 Cl 2A9			4	1.D FM	474,436	100.000	582,516	582,516	510,646		6,710			5.500	9.527	MON	2,670	32,038	08/20/2008.	10/25/2035.
74924D AA 7	Residential Accredit Loans Inc RMBS Ser			4	1.D FM	1,010,353	89.228	1,244,539	1,394,793	1,010,353					6.500	15.033	MON	7,555	90,297	08/20/2008.	09/25/2037.
761118 HD 3	Residential Accredit Loans Inc RMBS Ser			4	1.D FM	687,794	94.435	786,936	833,307	687,794					5.750	13.280	MON	3,993	23,937	06/30/2021.	09/25/2035.
78472J AE 3	SPS Servicer Advance Rec Tf LBASS Ser 20			4	1.A FE	14,997,127	100.718	15,107,760	15,000,000	14,997,772		549			1.830	1.841	MON	12,200	272,975	10/23/2020.	11/15/2055.
785811 AA 8	SACO I Tr RMBS Ser 2006-5 Cl 1A			4	1.A FM	41,495	98.446	118,407	120,276	41,513					0.403	26.389	MON	7	455	03/20/2008.	04/25/2036.
83612M AF 4	Soundview Home Eq Loan Tr RMBS Ser 2006-			4	1.A FM	6,270,835	99.669	6,427,830	6,449,196	6,423,883		40,192			0.322	1.002	MON	173	28,197	06/08/2017.	12/25/2036.
86358E CL 8	Structured Asset Inv Ln Tr RMBS Ser 2003			4	1.A FM	2,000,705	99.746	2,171,545	2,177,066	2,135,893		6,458			1.228	2.649	MON	371	27,018	07/23/2014.	07/25/2033.

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
86358E EK 8	Structured Asset Inv Ln Tr RMBS Ser 2003			4	1.A FM	17,024,848	99.338	16,886,021	16,998,483	17,017,850		(2,825)			1.053	1.033	MON	2,972	178,974	10/12/2018.	10/25/2033.
86358E HQ 2	Structured Asset Inv Ln Tr RMBS Ser 2004			4	1.A FM	6,047,697	98.562	6,413,673	6,507,273	6,210,172		41,181			0.903	1.702	MON	816	59,375	06/24/2016.	04/25/2034.
86358E LS 3	Structured Asset Inv Ln Tr RMBS Ser 2004			4	1.A FM	2,178,933	97.540	2,127,262	2,180,913	2,179,372		27			1.103	1.116	MON	334	24,310	10/12/2018.	09/25/2034.
86358E QJ 8	Structured Asset Inv Ln Tr RMBS Ser 2005			4	1.A FM	185,196	99.960	197,726	197,806	196,902		831			0.823	2.268	MON	23	1,645	03/12/2015.	02/25/2035.
86359B JU 6	Structured Asset Sec Corp RMBS Ser 2004-			4	1.A FM	408	100.000	408	408	407					5.130	5.151	MON	2	21	02/20/2004.	03/25/2034.
86359U AE 9	Structured Asset Sec Corp RMBS Ser 2006-			4	1.A FM	893,855	99.466	931,486	936,486	918,323		18,610			0.363	3.784	MON	47	3,432	06/29/2020.	04/25/2036.
89172R AC 9	Towd Point Mortgage Tr RMBS Ser 2015-6 C			4	1.A	6,002,172	102.418	5,785,582	5,649,000	5,788,685		(128,860)			3.750	1.372	MON	17,653	211,838	05/29/2020.	04/25/2055.
89173U AA 5	Towd Point Mortgage Tr RMBS Ser 2017-4 C			4	1.A	5,889,748	101.318	5,746,490	5,671,731	5,821,083		(64,425)			2.750	0.921	MON	12,998	155,973	10/08/2020.	06/25/2057.
89175M AA 1	Towd Point Mortgage Tr RMBS Ser 2018-3 C			4	1.A	14,397,427	103.758	14,453,771	13,930,272	14,284,784		(83,661)			3.750	2.592	MON	43,532	449,879	06/30/2021.	05/25/2058.
89175M AB 9	Towd Point Mortgage Tr RMBS Ser 2018-3 C			4	1.A	9,464,249	104.767	9,175,511	8,758,000	9,289,284		(130,743)			3.620	2.280	MON	26,419	302,810	08/27/2021.	05/25/2058.
89176L AC 8	Towd Point Mortgage Tr RMBS Ser 2018-6 C			4	1.A	5,855,176	104.319	5,737,540	5,500,000	5,808,074		(41,841)			3.750	2.283	MON	17,188	112,500	06/30/2021.	03/25/2058.
89176L AL 8	Towd Point Mortgage Tr RMBS Ser 2018-6 C			4	1.A	1,406,028	103.486	1,355,694	1,310,027	1,371,726		(24,764)			3.750	0.546	MON	4,094	49,126	06/15/2020.	03/25/2058.
89176V AA 0	Towd Point Mortgage Trust RMBS Ser 2018-			4	1.A	23,726,286	102.475	22,643,484	22,096,658	23,278,271		(376,803)			3.250	0.658	MON	59,845	718,141	07/13/2020.	07/25/2058.
89178B AA 2	Towd Point Mortgage Tr RMBS Ser 2019-4 C			4	1.A	18,234,509	102.001	17,665,474	17,318,889	17,982,107		(193,028)			2.900	0.602	MON	41,854	502,248	09/10/2020.	07/25/2059.
89178B AB 0	Towd Point Mortgage Tr RMBS Ser 2019-4 C			4	1.A	3,199,770	103.811	3,272,116	3,152,000	3,186,599		(10,250)			3.250	2.945	MON	8,537	102,440	06/29/2020.	07/25/2059.
89179J AA 4	Towd Point Mortgage Tr RMBS Ser 2020-4 C			4	1.A	9,744,262	99.904	9,554,127	9,563,327	9,713,354		(29,200)			1.750	0.883	MON	13,947	167,358	10/08/2020.	10/25/2060.
89612L AA 4	Tricon American Homes RMBS Ser 2019-SFR1			4	1.A FE	12,511,783	101.864	12,597,255	12,366,702	12,453,292		(41,990)			2.750	2.365	MON	28,340	339,298	09/01/2021.	03/17/2038.
89612L AB 2	Tricon American Homes RMBS Ser 2019-SFR1			4	1.B FE	2,619,892	100.963	2,645,228	2,620,000	2,618,705		(531)			2.999	2.994	MON	6,548	78,574	09/16/2019.	03/17/2038.
89613F AA 6	Tricon American Homes RMBS Ser 2017-SFR2			4	1.A FE	8,702,227	101.406	8,572,337	8,453,523	8,587,582		(69,747)			2.928	1.292	MON	20,627	242,086	06/04/2020.	01/17/2036.
89613J AC 4	Tricon American Homes RMBS Ser 2020-SFR2			4	1.D FE	2,241,914	95.420	2,146,941	2,250,000	2,242,408		494			1.832	1.885	MON	3,435	20,610	06/16/2021.	11/17/2027.
89613J AJ 9	Tricon American Homes RMBS Ser 2020-SFR2				2.B FE	3,843,919	96.280	3,662,495	3,804,000	3,842,044		(1,875)			2.730	2.538	MON	8,654	25,962	09/17/2021.	11/17/2039.
92837D AA 5	Visio RMBS Ser 2019-2 Cl A1			4	1.A	1,650,943	100.437	1,658,391	1,651,169	1,649,927		(872)			2.722	2.656	MON	3,745	44,945	06/29/2020.	11/25/2054.
92837K AA 9	Visio RMBS Ser 2020-1 Cl A1			4	1.A FE	4,594,554	99.772	4,584,165	4,594,623	4,592,391		(1,522)			1.545	1.483	MON	5,916	70,987	07/24/2020.	08/25/2055.
92837U AA 7	Visio RMBS Ser 2021-1R Cl A1				1.A FE	4,686,277	99.609	4,667,959	4,686,301	4,684,939		(1,338)			1.280	1.202	MON	4,999	39,990	04/28/2021.	05/25/2056.
92837U AB 5	Visio RMBS Ser 2021-1R Cl A2			4	1.C FE	1,798,346	99.606	1,791,294	1,798,372	1,797,757		(590)			1.484	1.395	MON	2,224	17,792	04/28/2021.	05/25/2056.
92837U AC 3	Visio RMBS Ser 2021-1R Cl A3				1.G FE	1,174,327	99.573	1,169,338	1,174,351	1,173,891		(436)			1.688	1.588	MON	1,652	13,215	04/28/2021.	05/25/2056.
93362F AB 9	Washington Mutual Mtg RMBS Ser 2006-AR8			4	1.D FM	1,426,138	96.623	1,544,673	1,598,663	1,426,138					2.847	5.806	MON	3,793	46,030	11/02/2006.	08/25/2046.
93363E AB 1	Washington Mutual Mtg RMBS Ser 2006-AR10			4	1.D FM	131,369	91.842	120,478	131,180	120,478	(4,695)	(2)			2.864	2.814	MON	313	3,845	04/19/2007.	09/25/2036.
93363N AA 3	Washington Mutual Mtg RMBS Ser 2006-AR12			4	1.D FM	235,457	93.881	220,386	234,751	220,386	(9,899)	(19)			2.956	2.881	MON	578	6,491	04/19/2007.	10/25/2036.
93363P AA 8	Washington Mutual Mtg RMBS Ser 2006-AR14			4	1.D FM	426,110	96.734	449,209	464,377	426,110					2.559	4.530	MON	990	11,960	10/31/2006.	11/25/2036.
939348 AE 8	Washington Mutual MSC Mtg PT RMBS Ser 20			4	1.D FM	4,268,978	92.422	5,132,664	5,553,503	4,268,978					2.732	8.188	MON	12,643	148,470	03/23/2007.	04/25/2037.
94980G BF 7	Wells Fargo Home Equity Tr RMBS Ser 2004			4	1.A FM	3,537,090	99.890	3,662,246	3,666,279	3,573,199		24,925			1.102	2.363	MON	559	40,867	06/29/2020.	10/25/2034.
3399999. Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						709,711,044	XXX	715,317,419	730,300,636	708,596,473	(730,608)	(1,550,970)	0	0	XXX	XXX	XXX	1,431,329	16,459,028	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																					
05491L AC 2	Barclays Commercial Mtg Sec CMBS Ser 201			4	1.A	4,956,113	96.807	4,840,355	5,000,000	4,959,733		3,620			3.189	3.382	MON	11,516	79,725	06/30/2021.	08/14/2036.
05491L AE 8	Barclays Commercial Mtg Sec CMBS Ser 201			4	1.A	12,031,396	96.030	12,483,900	13,000,000	12,384,312		115,149			3.391	4.551	MON	31,838	440,830	10/12/2018.	08/14/2036.
05538U AA 1	BB-UBS Trust CMBS Ser 2012-SHOW Cl A			4	1.A FM	4,681,250	103.614	5,180,695	5,000,000	4,904,215		30,473			3.430	4.167	MON	14,293	171,510	06/27/2013.	11/05/2036.
05538U AC 7	BB-UBS Trust CMBS Ser 2012-SHOW Cl B			4	1.A FM	15,080,499	104.126	15,618,900	15,000,000	15,043,007		(16,365)			3.882	3.789	MON	48,528	582,330	04/17/2019.	11/05/2036.
06054A AV 1	Banc of America Comm Mtg Tr CMBS Ser 201			4	1.A	4,006,636	103.777	4,036,909	3,889,984	3,916,498		(8,956)			3.429	2.976	MON	11,116	133,388	09/14/2015.	09/15/2048.
06054M AC 7	Banc of America Comm Mtg Tr CMBS Ser 201			4	1.A	3,549,655	103.602	3,705,596	3,576,754	3,561,835		3,769			3.019	3.198	MON	8,999	117,942	12/18/2018.	06/15/2049.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
06427D AQ 6	Bank of America Comm Mtg CMBS Ser 2017-B			4	1.A	3,089,918	104.388	3,131,640	3,000,000	3,028,664		(12,293)			3.366	2.903	MON	8,415	92,565	02/02/2017.	02/15/2050.
06427D AS 2	Bank of America Comm Mtg CMBS Ser 2017-B			4	1.A	18,314,768	108.077	19,561,991	18,100,000	18,262,337		(34,360)			3.574	3.370	MON	53,908	646,894	06/29/2020.	02/01/2050.
06541A BG 4	Bank CMBS Ser 2021-BN31 Cl A4				1.A	4,397,775	98.983	4,226,557	4,270,000	4,386,860		(10,915)			2.036	1.704	MON	7,245	72,448	01/28/2021.	02/15/2054.
06541C BL 9	Bank CMBS Ser 2021-BN33 Cl A5				1.A	3,604,997	103.143	3,609,991	3,500,000	3,598,966		(6,030)			2.556	2.219	MON	7,455	52,185	05/07/2021.	05/15/2064.
06541R BB 8	BANK CMBS Ser 2019-BN23 Cl A3			4	1.A	9,386,318	105.717	9,197,388	8,700,000	9,337,537		(48,782)			2.920	1.904	MON	21,170	153,057	06/30/2021.	11/15/2029.
06541U BW 5	BANK CMBS Ser 2020-BN30 Cl A4			4	1.A	5,534,280	98.144	5,471,511	5,575,000	5,536,134		1,854			1.925	2.012	MON	8,943	53,659	06/30/2021.	12/10/2053.
06541W BA 9	BANK CMBS Ser 2017-BNK5 Cl AS			4	1.A	18,093,420	107.273	18,844,648	17,567,000	17,866,050		(53,378)			3.624	3.277	MON	53,052	636,628	06/16/2017.	06/01/2060.
08160K AE 4	Benchmark Mortgage Trust CMBS Ser 2019-B			4	1.A	5,067,664	105.665	5,198,713	4,920,000	5,059,298		(8,366)			2.928	2.526	MON	12,005	72,029	06/30/2021.	12/15/2072.
08161C AF 8	Benchmark Mortgage Trust CMBS 2018-B2 AS			4	1.A	7,209,986	106.503	7,455,217	7,000,000	7,096,102		(31,016)			3.780	3.302	MON	22,051	264,614	02/09/2018.	02/15/2051.
08162B BJ 0	Benchmark Mtg Tr CMBS Ser 2019-B11 Cl AS			4	1.A	6,179,968	108.996	6,539,760	6,000,000	6,137,492		(17,168)			3.784	3.434	MON	18,920	227,040	05/22/2019.	05/15/2052.
08162C AG 5	Benchmark Mtg Tr CMBS Ser 2018-B6 Cl B			4	1.A	2,577,310	112.762	2,819,050	2,500,000	2,554,782		(7,313)			4.607	4.248	MON	9,598	116,940	09/20/2018.	11/10/2051.
08162F AE 3	Benchmark Mtg Tr CMBS Ser 2019-B12 Cl A5			4	1.A	5,872,953	106.760	6,392,765	5,988,000	5,878,905		5,953			3.116	3.396	MON	15,547	93,281	06/30/2021.	08/15/2052.
08162F AG 8	Benchmark Mtg Tr CMBS Ser 2019-B12 Cl AS			4	1.A	11,175,424	107.034	11,613,211	10,850,000	11,102,577		(31,028)			3.419	3.072	MON	30,912	370,940	07/19/2019.	08/15/2052.
08162P AV 3	Benchmark Mtg Tr CMBS Ser 2018-B1 Cl ASB			4	1.A	6,642,102	106.136	6,844,730	6,449,000	6,539,560		(27,536)			3.602	3.140	MON	19,358	232,293	01/19/2018.	01/15/2051.
08162R AD 9	Benchmark Mtg Tr CMBS Ser 2021-B23 Cl A5				1.A	4,397,828	99.210	4,236,280	4,270,000	4,387,187		(10,640)			2.070	1.738	MON	7,366	73,658	01/29/2021.	02/15/2054.
08162W BC 9	Benchmark Mtg Tr CMBS Ser 2020-B19 Cl A5			4	1.A	9,990,557	97.688	9,475,765	9,700,000	9,953,007		(30,030)			1.850	1.502	MON	14,954	179,450	09/21/2020.	09/15/2053.
08163A AE 3	Benchmark Mtg Tr CMBS Ser 2020-B18 Cl A5			4	1.A	20,598,391	98.290	19,657,960	20,000,000	20,515,806		(59,131)			1.925	1.590	MON	32,083	385,000	07/23/2020.	07/15/2053.
08163B BA 8	Benchmark Mtg Tr CMBS Ser 2020-B22 Cl A5			4	1.A	8,335,866	98.440	8,268,943	8,400,000	8,338,785		2,919			1.973	2.065	MON	13,811	82,866	06/30/2021.	01/15/2054.
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.
12515B AE 8	CD Comm Mtg Tr CMBS Ser 2019-CD8 Cl A4			4	1.A	15,449,690	105.115	15,767,250	15,000,000	15,392,959		(44,886)			2.912	2.529	MON	36,400	400,400	08/09/2019.	08/15/2057.
12515H AZ 8	CD Comm Mtg Tr CMBS Ser 2017-CD5 Cl A4			4	1.A	13,316,886	107.277	13,945,958	13,000,000	13,224,166		(29,931)			3.431	3.083	MON	37,169	334,522	06/30/2021.	08/01/2050.
12532C BA 2	CFCRE Comm Mort Trust CMBS Ser 2017-C8 C			4	1.A	7,713,427	106.826	8,011,973	7,500,000	7,623,819		(22,926)			3.572	3.225	MON	22,324	267,892	06/29/2020.	06/15/2050.
12591U AG 8	Comm Mortgage Trust CMBS Ser 2014-UBS2 C			4	1.A FE	5,010,467	1.926	1,044,874		1,139,226		(511,121)			1.117	3.414	MON	50,481	823,826	08/22/2014.	03/10/2047.
12593F BB 9	Comm Mortgage Trust CMBS Ser 2015-LC21 C			4	1.A	5,720,480	102.243	5,678,600	5,554,034	5,588,611		(12,745)			3.421	2.971	MON	15,834	190,003	06/12/2015.	07/10/2048.
12593J BC 9	Comm Mortgage Trust CMBS Ser 2015-CR24 C			4	1.A	10,808,427	103.196	10,829,096	10,493,727	10,558,316		(24,541)			3.445	2.986	MON	30,126	403,659	07/24/2015.	08/10/2055.
12593J BE 5	Comm Mortgage Trust CMBS Ser 2015-CR24 C			4	1.A	33,025,826	104.657	34,223,099	32,700,311	32,767,273		(25,040)			3.432	3.288	MON	93,523	1,108,327	07/24/2015.	08/10/2055.
12593Q BE 9	Comm Mortgage Trust CMBS Ser 2015-CR26 C			4	1.A	10,833,582	106.604	11,272,318	10,574,000	10,727,550		(33,723)			3.630	3.193	MON	31,986	305,791	06/30/2021.	10/10/2048.
12593Y BC 6	Comm Mortgage Trust CMBS Ser 2016-CR28 C			4	1.A	15,386,829	104.292	15,580,210	14,939,055	15,057,312		(34,906)			3.525	3.066	MON	43,883	526,602	01/27/2016.	02/10/2049.
12594P AW 1	Credit Suisse Mortgage Trust CMBS Ser 20			4	1.A	5,700,144	104.435	5,892,242	5,642,035	5,688,092		(12,052)			3.565	3.090	MON	16,763	100,578	06/30/2021.	12/15/2049.
12625E AC 3	Comm Mortgage Trust CMBS Ser 2013-SFS Cl			4	1.A	6,548,828	101.121	7,078,435	7,000,000	6,925,094		51,251			2.987	3.801	MON	17,423	211,984	07/31/2013.	04/12/2035.
12625E AG 4	Comm Mortgage Trust CMBS Ser 2013-SFS Cl			4	1.A	6,214,714	99.523	6,274,925	6,305,000	6,281,316		13,494			2.987	3.235	MON	15,693	190,937	09/20/2016.	04/12/2035.
12635Q BE 9	Comm Mortgage Trust CMBS Ser 2015-CR27 C			4	1.A	20,147,027	103.816	20,307,175	19,560,794	19,704,043		(44,504)			3.404	2.957	MON	55,487	665,849	10/20/2015.	10/10/2058.
12654Y AA 7	CPT Mortgage Trust CMBS Ser 2019-CPT Cl				1.A	5,606,931	103.832	5,536,301	5,332,000	5,582,882		(24,049)			2.865	2.210	MON	12,730	114,571	03/04/2021.	11/13/2039.
12654Y AE 9	CPT Mortgage Trust CMBS Ser 2019-CPT Cl				1.A	2,147,847	103.366	2,060,080	1,993,000	2,133,196		(14,651)			2.997	2.024	MON	4,977	50,602	02/10/2021.	11/13/2039.
12655T BM 0	COMM Mortgage Tr CMBS Ser 2019-GC44 Cl A			4	1.A	22,263,281	105.494	21,098,740	20,000,000	21,934,324		(231,197)			2.950	1.630	MON	49,167	590,000	07/23/2020.	08/15/2057.
17291E AX 9	Citigroup Comm Mtg Tr CMBS Ser 2016-P6 C			4	1.A	5,063,214	105.093	5,254,597	4,999,949	5,048,912		(10,628)			3.512	3.064	MON	14,633	93,067	06/30/2021.	12/10/2049.
17328F AW 5	Citigroup Comm Mtg Tr CMBS Ser 2019-GC41			4	1.A	10,814,957	104.846	11,008,788	10,500,000	10,745,332		(27,738)			2.869	2.532	MON	25,101	276,112	08/05/2019.	08/10/2056.
17328H BD 2	Citigroup Comm Mtg Tr CMBS Ser 2019-GC43			4	1.A	5,224,670	106.154	5,339,551	5,030,000	5,210,163		(12,106)			3.038	2.525	MON	12,734	89,064	06/30/2021.	11/10/2052.
233063 AT 3	Deutsche Bank Comm Mtg Trust CMBS Ser 20			4	1.A	8,754,646	98.356	8,360,235	8,500,000	8,719,801		(26,041)			1.926	1.580	MON	13,643	163,710	08/20/2020.	09/15/2053.

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
36197X AL 8	GS Mortgage Securities Trust CMBS Ser 20			4	1.A	4,460,591	100.840	4,367,309	4,330,933	4,336,774		(9,896)			2.678	2.231	MON	9,665	115,982	05/16/2013.	06/10/2046.
36251X AS 6	GS Mortgage Securities Trust CMBS Ser 20			4	1.A	4,647,784	104.084	4,704,111	4,519,542	4,559,191		(18,104)			3.278	2.834	MON	12,346	148,151	12/18/2017.	11/10/2049.
36252H AE 1	GS Mortgage Securities Trust CMBS Ser 20			4	1.A	2,027,083	104.710	2,066,590	1,973,642	1,993,942		(8,157)			3.467	3.006	MON	5,702	68,426	12/18/2017.	03/10/2050.
36257H BP 0	GS Mortgage Securities Trust CMBS Ser 20			4	1.A	4,126,818	106.845	4,340,036	4,062,000	4,122,941		(3,876)			3.160	2.940	MON	10,697	64,180	06/30/2021.	07/10/2052.
44421G AA 1	Hudson Yards HY 2019-30HY Cl A			4	1.A	10,299,214	106.710	10,670,950	10,000,000	10,231,508		(28,119)			3.228	2.891	MON	26,900	322,800	06/24/2019.	06/10/2037.
44421G AE 3	Hudson Yards HY 2019-30HY B			4	1.A	5,664,979	105.355	5,794,542	5,500,000	5,627,824		(15,447)			3.380	3.041	MON	15,492	185,900	06/24/2019.	06/10/2037.
45257H AA 5	Impact Funding LLC CMBS Ser 2010-1 Cl A1			4	1.A FM	7,785,583	103.638	8,064,472	7,781,378	7,780,273		(508)			5.314	5.315	MON	34,459	413,503	06/18/2010.	01/25/2051.
45257H AN 7	Impact Funding LLC CMBS Ser 2010-1 Cl A2			4	1.A FM	4,387,182	108.828	4,787,082	4,398,751	4,383,945		(372)			5.876	5.936	MON	21,539	258,471	06/18/2010.	01/25/2051.
46361T AG 7	Irvine Core Office Tr CMBS Ser 2013-IRV			4	1.A	1,472,344	102.232	1,533,479	1,500,000	1,491,267		5,637			3.173	3.602	MON	2,776	48,259	06/26/2018.	05/15/2048.
46590R AE 9	JP Morgan Chase Comm Mtg Secs CMBS 2016-			4	1.A	6,516,726	104.203	7,294,231	7,000,000	6,692,027		58,717			2.870	3.926	MON	16,744	200,928	12/18/2018.	08/15/2049.
46640J AS 6	JP Morgan Chase Comm Mtg Secs CMBS Ser 2			4	1.A	3,045,287	101.778	3,068,739	3,015,145	3,014,441		(2,629)			3.414	3.258	MON	8,577	102,928	06/28/2013.	01/15/2046.
46640J AV 9	JP Morgan Chase Comm Mtg Secs CMBS Ser 2			4	1.A	5,401,392	103.651	5,687,347	5,487,000	5,464,875		8,750			4.077	4.288	MON	18,642	226,830	06/28/2013.	01/15/2046.
46641W AW 7	JPMBB Comm Mtg Sec Tr CMBS Ser 2014-C19			4	1.A	2,108,218	102.540	2,100,343	2,048,320	2,055,378		(4,931)			3.584	3.116	MON	6,118	73,369	07/30/2014.	04/15/2047.
556227 AA 4	Madison Avenue Trust CMBS Ser 2015-11MD			4	1.A	6,085,251	105.365	6,321,918	6,000,000	6,031,870		(9,307)			3.555	3.400	MON	17,774	216,250	09/15/2015.	09/10/2033.
61691E AY 1	Morgan Stanley Capital I Tr CMBS Ser 201			4	1.A	18,506,455	105.019	18,901,283	17,997,897	18,170,705		(72,598)			3.436	2.986	MON	51,534	618,408	06/29/2020.	12/15/2049.
61691Y AJ 0	Morgan Stanley Capital I Tr CMBS Ser 202				1.A	5,149,712	103.731	5,186,525	5,000,000	5,140,751		(8,960)			2.728	2.388	MON	11,367	79,567	04/29/2021.	04/15/2031.
61761Q AC 7	Morgan Stanley BAML Tr CMBS Ser 2013-C8			4	1.A	158,992	100.814	161,577	160,273	159,866		287			2.699	3.080	MON	360	6,065	12/18/2018.	12/15/2048.
61762D AU 5	Morgan Stanley BAML Tr CMBS Ser 2013-C9			4	1.A	1,773,188	100.871	1,862,776	1,846,695	1,838,807		5,502			2.657	3.283	MON	4,089	53,921	06/27/2013.	05/15/2046.
61762M BU 4	Morgan Stanley BAML Tr CMBS Ser 2013-C10			4	1.A	6,448,969	101.702	6,367,763	6,261,222	6,268,086		(15,067)			3.912	3.447	MON	20,412	270,272	06/24/2013.	07/15/2046.
61762T AC 0	Morgan Stanley BAML Tr CMBS Ser 2013-C11			4	1.A	16,554,730	102.226	16,430,819	16,073,034	16,100,056		(38,082)			3.845	3.387	MON	51,501	618,008	08/01/2013.	08/15/2046.
61764R AA 6	Morgan Stanley BAML Tr CMBS 2015-C20 Cl			4	1.C FE	1,021,830	0.908	663,203		708,236		(208,726)			0.292	6.268	MON	17,773	261,521	06/29/2020.	02/15/2048.
61764R BD 9	Morgan Stanley BAML Tr CMBS 2015-C20 Cl			4	1.A	4,768,968	102.408	4,890,469	4,775,466	4,768,798		369			3.069	3.105	MON	12,213	164,634	03/28/2018.	02/15/2048.
61764R BF 4	Morgan Stanley BAML Tr CMBS Ser 2015-C20			4	1.A	4,770,962	104.516	4,944,643	4,731,000	4,755,992		(10,019)			3.249	3.033	MON	12,809	153,710	06/29/2020.	02/15/2048.
61764R BG 2	Morgan Stanley BAML Tr CMBS 2015-C20 Cl			4	1.B FE	1,581,739	2.921	1,100,425		1,087,502		(328,885)			1.263	8.745	MON	39,653	560,444	06/29/2020.	02/15/2048.
61764X BG 9	Morgan Stanley BAML Tr CMBS Ser 2015-C21			4	1.A	3,916,045	102.490	3,986,887	3,890,010	3,911,517		(4,528)			3.150	2.698	MON	10,211	61,268	06/30/2021.	03/15/2048.
61765D AT 5	Morgan Stanley Cap I Tr CMBS Ser 2015-MS			4	1.A	5,049,686	104.711	5,235,525	5,000,000	5,014,124		(6,005)			3.510	3.397	MON	14,625	175,500	06/25/2015.	05/15/2048.
61765L AS 9	Morgan Stanley BAML Tr CMBS Ser 2015-C24			4	1.A	26,449,636	103.538	26,593,099	25,684,435	25,854,356		(62,309)			3.479	3.001	MON	74,463	893,561	09/20/2016.	08/15/2047.
61766L BQ 1	Morgan Stanley BAML Tr CMBS Ser 2016-C28			4	1.A	14,900,843	103.267	14,939,634	14,467,039	14,564,663		(37,222)			3.288	2.819	MON	39,640	479,941	02/12/2016.	04/15/2025.
61771L AA 0	Morgan Stanley Capital I Tr CMBS Ser 201			4	1.A	10,299,950	101.811	10,181,100	10,000,000	10,174,304		(60,735)			3.170	2.522	MON	26,417	317,000	11/15/2019.	11/10/2036.
61771L AE 2	Morgan Stanley Capital I Tr CMBS Ser 201			4	1.A	11,795,893	100.045	11,575,230	11,570,000	11,700,276		(46,277)			3.177	2.754	MON	30,632	372,695	11/15/2019.	11/10/2036.
61771M AW 0	Morgan Stanley Capital I Tr CMBS Ser 201			4	1.A	6,076,726	107.488	6,341,768	5,900,000	6,036,360		(16,933)			3.261	2.916	MON	16,033	192,399	07/15/2019.	07/15/2052.
74824D AG 5	Queens Center Mtg Tr CMBS Ser 2013-QCA C			4	1.A	1,946,758	102.698	2,053,964	2,000,000	1,970,980		8,292			3.376	3.883	MON	5,627	67,520	12/18/2018.	01/11/2037.
78449R AA 3	SLG Office Trust CMBS Ser 2021-OVA Cl A				1.A	3,604,997	102.602	3,591,077	3,500,000	3,599,971		(5,026)			2.585	2.251	MON	7,541	45,245	06/15/2021.	07/15/2041.
90117P AC 9	Avenue of the Americas Tr CMBS Ser 2015-			4	1.A	12,359,928	106.417	12,769,980	12,000,000	12,138,300		(35,478)			3.901	3.557	MON	39,005	429,055	08/07/2015.	08/10/2035.
90269P AA 9	UBS-BofA Merrill Lynch Tr CMBS Ser 2012-			4	1.A FM	1,468,669	100.277	1,464,041	1,460,000	1,461,719		(6,765)			3.663	3.206	MON	4,457	53,480	12/17/2020.	06/10/2030.
90269P AG 6	UBS-BofA Merrill Lynch Tr CMBS Ser 2012-			4	3.B FM	5,340,625	99.010	4,950,515	5,000,000	4,950,515	(62,640)	(40,596)			4.163	3.347	MON	17,346	208,150	10/11/2012.	06/10/2030.
90270R BC 7	UBS-Barclays Comm Mort Tr CMBS Ser 2012			4	1.A FM	1,671,083	99.994	1,673,325	1,673,432	1,673,432		22			2.533	2.566	MON	3,532	50,919	01/01/2016.	12/10/2045.
90276C AE 1	UBS Commercial Mtg Tr CMBS Ser 2017-C2 C			4	1.A	16,595,390	107.331	17,387,638	16,200,000	16,479,914		(37,347)			3.487	3.138	MON	47,075	423,671	06/30/2021.	08/15/2050.
90276E AE 7	UBS Commercial Mtg Tr CMBS Ser 2017-C1 C			4	1.A	26,984,381	107.267	28,103,875	26,200,000	26,635,968		(82,087)			3.460	3.111	MON	75,543	906,520	05/31/2017.	06/15/2050.
92938E AT 0	WFRBS Commercial Mtg Tr CMBS Ser 2013-C1			4	1.A	3,649,301	102.405	3,628,227	3,543,035	3,550,944		(8,402)			3.963	3.507	MON	11,701	159,940	09/16/2013.	07/15/2046.

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
92939G AA 5	WFLD Mortgage Tr CMBS Ser 2014-MONT Cl A			4	1.A	5,987,813	103.365	6,201,918	6,000,000	5,991,371		1,071			3.755	3.805	MON	18,774	228,417	06/29/2018.	08/10/2031.
92939K AE 8	WFRBS Commercial Mtg Tr CMBS Ser 2014-C2			4	1.A	1,533,985	104.967	1,558,764	1,485,000	1,504,619		(6,997)			3.607	3.071	MON	4,464	49,822	06/29/2020.	11/15/2047.
92939K AF 5	WFRBS Commercial Mtg Tr CMBS Ser 2014-C2			4	1.A	2,329,673	102.694	2,372,913	2,310,673	2,321,598		(5,352)			3.324	2.871	MON	6,401	76,807	06/29/2020.	11/15/2047.
94988M AA 8	Wells Fargo Comm Mtg Tr CMBS Ser 2013-BT			4	1.A	12,838,332	102.058	12,992,022	12,730,000	12,735,917		(18,519)			3.544	3.414	MON	37,596	451,151	07/11/2018.	04/16/2035.
94989E AF 4	Wells Fargo Comm Mtg Tr CMBS Ser 2015-LC			4	1.A	9,792,856	102.518	9,906,324	9,663,009	9,685,240		(11,070)			2.978	2.761	MON	23,980	287,764	10/08/2015.	04/15/2050.
94989J AZ 9	Wells Fargo Comm Mtg Tr CMBS Ser 2015-C2			4	1.A	11,952,096	105.824	12,307,320	11,630,000	11,762,904		(42,329)			3.540	3.150	MON	34,309	411,702	04/04/2017.	05/15/2048.
94989J BA 3	Wells Fargo Comm Mtg Tr CMBS Ser 2015-C2			4	1.A	4,461,077	103.161	4,471,980	4,334,952	4,361,644		(10,092)			3.306	2.847	MON	11,943	143,374	06/29/2020.	05/15/2048.
94989V AE 9	Wells Fargo Comm Mtg Tr CMBS Ser 2015-NX			4	1.A	8,081,807	104.119	8,169,926	7,846,719	7,900,628		(18,168)			3.371	2.916	MON	22,043	264,513	09/25/2015.	09/15/2057.
95000C BC 6	Wells Fargo Comm Mtg Tr CMBS Ser 2016-NX			4	1.A	14,806,887	104.016	14,953,045	14,375,730	14,488,559		(33,360)			3.382	2.927	MON	40,516	486,187	02/18/2016.	01/15/2059.
95000D BE 0	Wells Fargo Comm Mtg Tr CMBS Ser 2016-C3			4	1.A	4,509,007	102.965	4,548,036	4,417,053	4,442,125		(9,925)			2.911	2.576	MON	10,715	128,581	10/27/2016.	05/15/2049.
95000J AW 8	Wells Fargo Comm Mtg Tr CMBS Ser 2016-LC			4	1.A	17,785,996	104.461	18,071,770	17,300,000	17,448,660		(77,477)			3.486	3.020	MON	50,257	603,078	06/29/2020.	12/15/2059.
95001M AG 5	Wells Fargo Comm Mtg Tr CMBS Ser 2017-C3			4	1.A	4,480,182	106.989	4,654,008	4,350,000	4,424,250		(13,244)			3.665	3.317	MON	13,286	159,428	06/27/2017.	07/15/2050.
95001N AW 8	Wells Fargo Comm Mtg Tr CMBS Ser 2018-C4			4	1.A	5,149,730	108.470	5,423,500	5,000,000	5,092,221		(25,348)			4.147	3.585	MON	17,279	207,350	06/28/2018.	06/15/2051.
95003C AJ 9	Well Fargo Commerical Mtge CMBS Ser 2021				1.A	8,239,736	103.383	8,270,656	8,000,000	8,224,912		(14,824)			2.626	2.286	MON	17,507	122,547	04/22/2021.	04/15/2054.
3499999. Industrial & Miscellaneous - Commercial Mortgage-Backed Securities						813,650,012	XXX	822,520,961	788,873,028	801,556,716	(62,640)	(2,788,864)	0	0	XXX	XXX	XXX	2,261,699	26,126,630	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
00175M BN 9	American Money Mgmt Corp CLO Ser 2014-15				1.A FE	2,400,000	100.000	2,400,000	2,400,000	2,400,000					1.244	1.246	JAJO	1,244		12/09/2021.	01/15/2032.
00176D AJ 8	American Money Mgmt Corp CLO Ser 2013-13			4	1.B FE	4,500,000	100.005	4,500,228	4,500,000	4,500,000					1.824	1.828	JAJO	15,503	85,694	06/23/2017.	07/24/2029.
009503 AD 5	Airspeed Ltd LBASS VitesseAir Hdg TrCtfS			4	5.B GI				10,966,661						7.000		MON			01/03/2008.	06/15/2047.
01448T AB 0	ALESCO Pfd Fdg Ltd ABS Ser 5A Cl A2			4	1.C FE	3,262,500	91.338	6,850,319	7,500,000	4,472,863		164,189			0.866	5.123	MJSD	1,624	62,869	09/19/2012.	12/23/2034.
02376* AA 0	American Airlines Pass Through EETC Ser				1.F PL	10,033,134	97.312	9,763,489	10,033,134	10,033,134					4.140	4.139	JD	18,461	415,372	05/22/2018.	06/15/2027.
023765 AA 8	American Airlines Inc LBASS EETC Ser 16-			1	2.A FE	613,129	100.222	612,957	611,600	613,038		(91)			3.200	3.149	JD	870	19,571	03/19/2021.	06/15/2028.
02376L AA 3	Amer Airline PTC Ser 21-1B PTT				3.A FE	5,006,250	98.692	4,934,610	5,000,000	4,934,610	(71,462)	(178)			3.950	3.928	JJ	29,076		10/27/2021.	01/11/2032.
02376U AA 3	American Airlines Inc LBASS EETC Ser 201			1	2.A FE	524,549	101.373	521,326	514,264	523,473		(1,075)			3.575	3.167	JJ	8,477	9,192	03/17/2021.	01/15/2028.
023771 R9 1	American Airlines Inc LBASS EETC Ser 201			1	2.A FE	429,283	99.840	423,829	424,507	428,966		(317)			3.000	2.784	AO	2,689	12,735	03/19/2021.	10/15/2028.
023772 AB 2	American Airlines Inc LBASS EETC Ser 201			1	4.B FE	2,254,639	96.428	2,288,766	2,373,547	2,288,766	269,027	9,039			4.000	4.867	JJ	43,779	94,942	07/30/2014.	07/15/2025.
02377D AA 0	American Airlines Inc LBASS EETC Ser 201				3.B FE	626,551	95.536	617,286	646,128	617,286	(11,018)	1,753			3.700	4.817	AO	5,047	11,953	06/30/2021.	04/15/2027.
02377L AA 2	American Airlines Inc Secured Ser AA			1	2.A FE	5,872,450	100.999	6,031,283	5,971,656	5,881,467		5,799			3.150	3.380	FA	71,063	188,107	06/29/2020.	08/15/2033.
02377U AB 0	American Airlines Inc LBASS EETC Ser 201			1	3.B FE	3,232,398	101.151	3,249,385	3,212,426	3,216,437	155,927	(515)			4.950	4.813	JJ	73,324	159,015	01/01/2016.	01/15/2023.
02665U AA 3	American Homes 4 Rent LBASS Ser 2014-SFR			4	1.A FE	4,794,257	104.114	4,738,203	4,550,980	4,697,997		(55,567)			3.786	1.403	MON	14,358	172,300	08/21/2020.	10/17/2036.
02666B AA 4	American Homes 4 Rent LBASS Ser 2015-SFR			4	1.A FE	5,818,015	105.029	5,615,533	5,346,634	5,675,053		(90,354)			3.732	0.520	MON	16,628	199,536	06/12/2020.	10/17/2052.
03334@ AA 7	AnchoragePermit Ctr Bldg Ls Tr CTL			1	1.B	982,819	108.267	1,064,069	982,819	982,819					6.340	6.424	MON	2,769	62,311	02/11/2003.	02/15/2025.
03765X AG 1	Apidos CLO CLO Ser 2015-22A A1R			4	1.A FE	5,000,000	99.752	4,987,597	5,000,000	5,000,000					1.188	1.190	JAJO	12,048	58,521	02/24/2020.	04/20/2031.
03765X AJ 5	Apidos CLO CLO Ser 2015-22A A2R			4	1.C FE	2,000,000	99.535	1,990,694	2,000,000	2,000,000					1.628	1.632	JAJO	6,603	34,291	02/24/2020.	04/20/2031.
03768M AJ 6	Apidos CLO CLO Ser 2020-33A Cl AR				1.A FE	20,800,000	100.000	20,799,946	20,800,000	20,800,000					1.274	1.276	JAJO	68,470		09/14/2021.	10/24/2034.
03768M AL 1	Apidos CLO CLO Ser 2020-33A Cl BR				1.C FE	14,200,000	99.632	14,147,680	14,200,000	14,200,000					1.724	1.728	JAJO	63,251		09/14/2021.	10/24/2034.
03768M AN 7	Apidos CLO CLO Ser 2020-33A Cl CR				1.F FE	1,600,000	98.822	1,581,160	1,600,000	1,600,000					2.024	2.029	JAJO	8,367		09/14/2021.	10/24/2034.
04018N AN 1	Ares CLO Ser 2020-56A Cl AR				1.A FE	2,250,000	100.000	2,250,001	2,250,000	2,250,000					1.284	1.286	JAJO	3,611		10/21/2021.	10/25/2034.
04018N AQ 4	Ares CLO Ser 2020-56A Cl BR				1.C FE	2,500,000	100.000	2,500,001	2,500,000	2,500,000					1.774	1.777	JAJO	5,543		10/21/2021.	10/25/2034.
05568D AA 2	BNSF Railway Co ABS PTC Ser 2006-3				1.C FE	924,616	102.761	950,142	924,616	924,616					5.342	5.341	AO	12,348	49,393	02/18/2013.	04/01/2024.

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
06762T AA 9	Babson CLO Ltd CLO Ser 2021-3A Cl A		..		1.A FE	1,050,000	100.000	1,050,000	1,050,000	1,050,000					1.272	1.274	JAJO..	371		11/17/2021.	01/18/2035.
06762T AC 5	Babson CLO Ltd CLO Ser 2021-3A Cl B1		..		1.C FE	450,000	100.000	450,000	450,000	450,000					1.722	1.726	JAJO..	215		11/17/2021.	01/18/2035.
06762T AE 1	Babson CLO Ltd CLO Ser 2021-3A Cl C		..		1.F FE	150,000	100.000	150,000	150,000	150,000					2.122	2.128	JAJO..	88		11/17/2021.	01/18/2035.
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.
07331Y AA 8	Bayview Opport Mast Fund Trust RMBS Ser		..	4	1.A	441,454	100.132	431,019	430,451	433,899		(1,554)			3.500	2.777	MON...	126	14,957	05/23/2017.	01/25/2055.
09261W AA 2	Blackrock DLF IX CLO Ser 2020-IX Cl A-1		..		1.A FE	2,051,672	100.000	2,051,672	2,051,672	2,051,672					1.374	1.376	JAJO..	1,331		12/14/2021.	07/21/2030.
09261W AC 8	Blackrock DLF IX CLO Ser 2020-1 Cl A-2		..		1.A FE	5,394,725	100.000	5,394,725	5,394,725	5,394,725					1.380	1.382	JAJO..	14,471	6,776	11/29/2021.	07/21/2030.
09261W AL 8	Blackrock DLF IX CLO Ser 2020-1 Cl E		..	4	3.A FE	1,694,476	100.020	1,694,814	1,694,476	1,694,476					4.500	4.525	JAJO..	15,250	60,202	02/17/2021.	07/21/2030.
09261W AN 4	Blackrock DLF IX CLO Ser 2020-1 Cl W		..	4	4.B FE	4,330,176	100.130	4,335,805	4,330,176	4,330,176					2.500	2.508	JAJO..	21,651	100,569	12/21/2020.	07/21/2030.
11124T AJ 3	Broad River BSL Funding CLO Lt CLO Ser 2		..	4	1.A FE	5,500,000	99.999	5,499,955	5,500,000	5,500,000					1.302	1.304	JAJO..	14,515	25,003	05/17/2021.	07/20/2034.
11124T AL 8	Broad River BSL Funding CLO Lt CLO Ser 2		..	4	1.C FE	4,000,000	99.645	3,985,813	4,000,000	4,000,000					1.832	1.836	JAJO..	14,856	25,663	05/17/2021.	07/20/2034.
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	1,250,390	103.324	1,291,953	1,250,390	1,250,390					6.260	6.261	FA.....	29,570	78,274	12/19/2001.	02/15/2023.
117017 AC 7	Brunswick & Glynn Co Dev Auth CTL Rev Le		..		1.B	1,590,484	100.340	1,595,892	1,590,484	1,590,484					5.980	5.981	JJ.....	43,857	95,111	11/19/2002.	01/15/2024.
12510F AB 0	CCG Receivables Trust LBASS Ser 2019-2 C		..	4	1.A FE	2,488,645	100.675	2,505,706	2,488,896	2,488,828		71			2.110	2.125	MON...	2,480	52,516	11/05/2019.	03/15/2027.
12510G AB 8	CCG Receivables Trust LBASS Ser 2019-1 C		..	4	1.A FE	1,809,866	100.425	1,817,760	1,810,069	1,810,042		50			2.800	2.822	MON...	2,393	50,682	04/09/2019.	09/14/2026.
126650 BP 4	CVS Health Corp LBASS PTC Nt		..	1	2.B FE	4,398,434	113.203	4,327,015	3,822,347	4,094,711		(37,919)			6.036	3.956	MON...	13,458	230,717	03/28/2018.	12/10/2028.
126650 BQ 2	CVS Health Corp LBASS PTC Nt		..	1	2.B FE	8,291,390	119.127	9,789,681	8,217,866	8,264,291		(8,069)			6.943	6.859	MON...	33,283	570,566	02/18/2013.	01/10/2030.
126650 BS 8	CVS Health Corp LBASS PTC Nt		..	1	2.B FE	3,972,483	124.656	3,830,634	3,072,964	3,563,920		(47,536)			7.507	4.218	MON...	13,457	230,687	02/18/2013.	01/10/2032.
12665U AA 2	CVS Health Corp ABS PTC Nt		..	1	2.B FE	7,511,677	113.133	8,498,185	7,511,677	7,511,677					4.704	4.750	MON...	20,612	353,349	12/11/2013.	01/10/2036.
12714# AA 6	CTL Tr Ser 2019-3 Boston U (Geneva)		..		1.D	5,332,022	105.455	5,622,868	5,332,022	5,332,022					3.606	3.633	MON...	8,545	192,273	04/24/2019.	12/15/2028.
14309Y BU 7	Carlyle Global Mrkt Strat CLO Ser 2012-4		..		1.C FE	3,550,000	99.460	3,530,815	3,550,000	3,550,000					1.724	1.727	JAJO..	17,344	5,314	09/07/2021.	04/22/2032.
14309Y BW 3	Carlyle Global Mrkt Strat CLO Ser 2012-4		..		1.F FE	3,200,000	100.252	3,208,056	3,200,000	3,200,000					2.724	2.688	JAJO..	24,701	7,545	09/07/2021.	04/22/2032.
14315G AN 5	Carlyle Global Market Strat CLO Ser 2020		..		1.A FE	350,000	100.041	350,144	350,000	350,000					1.264	1.264	JAJO..	479		11/05/2021.	01/25/2035.
14315G AQ 8	Carlyle Global Market Strat CLO Ser 2020		..		1.C FE	150,000	99.267	148,900	150,000	150,000					1.724	1.725	JAJO..	280		11/05/2021.	01/25/2035.
14315G AS 4	Carlyle Global Market Strat CLO Ser 2020		..		1.F FE	350,000	98.043	343,150	350,000	350,000					2.124	2.119	JAJO..	805		11/05/2021.	01/25/2035.
14317V AC 4	Carlyle Global Mrkt Strat CLO Ser 2019-4		..	4	1.A FE	13,430,091	100.017	13,502,241	13,500,000	13,446,139		10,186			1.454	1.541	JAJO..	42,522	208,980	06/29/2020.	01/15/2033.
149791 AP 0	Cayuga Park CLO CLO Ser 2020-1A Cl AR		..		1.A FE	11,660,000	99.944	11,653,526	11,660,000	11,660,000					1.242	1.244	JAJO..	30,176	30,279	06/28/2021.	07/17/2034.
149791 AS 4	Cayuga Park CLO CLO Ser 2020-1A Cl B1R		..		1.C FE	2,900,000	100.161	2,904,667	2,900,000	2,900,000					1.772	1.776	JAJO..	10,707	10,778	06/28/2021.	07/17/2034.
15032E AL 3	Cedar Funding Ltd CLO Ser 2017-8A Cl A1R		..	4	1.A FE	13,000,000	100.038	13,004,896	13,000,000	13,000,000					1.272	1.274	JAJO..	34,457	20,576	08/18/2021.	10/17/2034.
15032T BE 5	Cedar Funding Ltd CLO Ser 2013-1A Cl ARR		..		1.A FE	4,000,000	99.875	3,995,007	4,000,000	4,000,000					1.212	1.213	JAJO..	9,827	24,909	03/24/2021.	04/20/2034.
15033T AU 9	Cedar Funding Ltd CLO Ser 2020-12A Cl CR		..		1.F FE	150,000	100.249	150,373	150,000	150,000					2.074	2.079	JAJO..	380		10/29/2021.	10/25/2034.
17313J AF 1	Citigroup Mtg Loan Trust RMBS Ser 2007-W		..	4	1.A FM	6,951,470	100.687	6,795,366	6,749,000	6,790,160		(740)			1.752	1.149	MON...	2,299	119,584	12/18/2017.	07/25/2037.
210795 PZ 7	Continental Airlines Inc LBASS EETC Ser		..	1	2.C FE	1,303,588	103.462	1,281,791	1,238,895	1,289,727		(13,862)			4.150	2.106	AO.....	11,425	37,776	04/23/2021.	04/11/2024.
21079R AA 0	Continental Airlines Inc LBASS EETC Ser		..	1	3.A FE	293,143	101.549	285,842	281,482	281,482	6,090	(4,538)			6.903	4.681	AO.....	3,886	19,431	10/08/2015.	10/19/2023.
22536B AA 0	Credit Acceptance Auto Loan Tr LBASS Ser		..	4	1.A FE	18,399,180	99.969	18,210,298	18,216,000	18,336,077		(63,104)			1.240	0.786	MON...	10,039	169,409	03/23/2021.	10/15/2029.
22536B AC 6	Credit Acceptance Auto Loan Tr LBASS Ser		..	4	1.C FE	2,137,265	100.254	2,105,326	2,100,000	2,129,130		(8,135)			1.770	1.252	MON...	1,652	27,878	03/23/2021.	12/17/2029.
247361 ZW 1	Delta Airlines Inc PTC Ser 2020-A		..	1	2.B FE	1,037,354	98.817	1,025,082	1,037,354	1,037,354					2.500	2.500	JD.....	1,513	25,934	03/06/2020.	12/10/2029.
254683 CK 9	Discover Card Mstr Tr LBASS Ser 2019-A1		..	4	1.A FE	1,071,618	100.083	1,050,480	1,049,613	1,050,102		(12,486)			3.040	1.847	MON...	1,418	31,908	04/07/2020.	07/15/2024.

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
26245X AL 1	Dryden Senior Loan Fund CLO Ser 2020-86A				1.A FE	22,440,000	99.832	22,402,368	22,440,000	22,440,000					1.222	1.224	JAJO	57,140	69,990	06/10/2021.	07/17/2034.
26245X AQ 0	Dryden Senior Loan Fund CLO Ser 2020-86A				1.C FE	4,400,000	99.931	4,396,970	4,400,000	4,400,000					1.822	1.826	JAJO	16,704	20,397	06/10/2021.	07/17/2034.
26245X AS 6	Dryden Senior Loan Fund CLO Ser 2020-86A				1.F FE	8,600,000	99.999	8,599,953	8,600,000	8,600,000					2.122	2.128	JAJO	38,024	46,388	06/10/2021.	07/17/2034.
26252W AU 3	Dryden Senior Loan Fund CLO Ser 2019-76A				1.A FE	200,000	100.000	200,000	200,000	200,000					1.282	1.284	JAJO	313		10/15/2021.	10/20/2034.
26252W AW 9	Dryden Senior Loan Fund CLO Ser 2019-76A				1.C FE	700,000	100.000	700,000	700,000	700,000					1.732	1.735	JAJO	1,481		10/15/2021.	10/20/2034.
26252W AY 5	Dryden Senior Loan Fund CLO Ser 2019-76A				1.F FE	250,000	100.000	250,000	250,000	250,000					2.132	2.137	JAJO	651		10/15/2021.	10/20/2034.
26252W BC 2	Dryden Senior Loan Fund CLO Ser 2019-76A				1.A FE	650,000	99.919	649,475	650,000	650,000					1.532	1.534	JAJO	1,217		10/15/2021.	10/20/2034.
30259M AA 4	FCI Funding LLC US Tax Lien Ser 2019-1A			4	1.A FE	713,598	100.441	716,864	713,720	713,669		27			3.630	3.665	MON	1,151	25,908	03/27/2019.	02/18/2031.
30260G AA 4	FIC Funding LLC LBASS Ser 2021-1A Cl A				1.A FE	10,704,432	99.315	10,631,562	10,704,901	10,704,537		104			1.130	1.135	MON	4,704	80,644	04/06/2021.	04/15/2033.
31331F AX 9	Fedex Corp ABS PTC Ser 1998-1A			4	2.A FE	161,038	99.785	161,451	161,800	161,798		(25)			6.720	6.651	JJ	5,014	10,873	06/29/2020.	07/15/2023.
38081E AA 9	Golden Bear LBASS Ser 2016-1A Cl A			4	1.A FE	4,645,009	103.769	4,821,605	4,646,461	4,645,234		54			3.750	3.753	MS	48,885	174,242	04/28/2017.	09/20/2047.
38082J AA 7	Golden Bear LBASS Ser 2016-2A Cl A			4	1.A FE	5,715,014	101.575	5,983,431	5,890,636	5,742,696		6,153			3.160	3.428	MS	52,224	186,144	06/29/2020.	09/20/2047.
38136N AQ 9	GoldenTree Ln Mgt CLO Ser 2020-8A Cl AR				1.A FE	8,250,000	100.038	8,253,143	8,250,000	8,250,000					1.278	1.280	JAJO	21,384	13,360	08/04/2021.	10/20/2034.
38136N AS 5	GoldenTree Ln Mgt CLO Ser 2020-8A Cl BR				1.C FE	3,750,000	100.000	3,749,988	3,750,000	3,750,000					1.728	1.732	JAJO	13,142	8,276	08/04/2021.	10/20/2034.
38217T AA 3	Goodgreen Trust LBASS Ser 2020-1A Cl A			4	1.A FE	11,924,667	99.978	11,927,951	11,930,635	11,924,204		(299)			2.630	2.637	MON	13,946	323,933	07/23/2020.	04/15/2055.
38217U AA 0	Goodgreen Trust LBASS Ser 2021-1A Cl A				1.A FE	17,781,413	100.126	17,689,153	17,666,945	17,778,374		(3,038)			2.660	2.622	MON	20,886	225,652	04/28/2021.	10/20/2056.
38217V AA 8	Goodgreen Trust LBASS Ser 2017-1A Cl A			4	1.A FE	5,145,951	104.525	5,381,294	5,148,347	5,146,534		130			3.740	3.775	MON	8,558	201,021	04/21/2017.	10/15/2052.
38218D AA 7	Goodgreen Trust LBASS Ser 2019-1A Cl A			4	1.C FE	7,779,150	106.131	8,134,699	7,664,786	7,763,122		(10,575)			3.860	3.665	MON	13,149	309,492	06/29/2020.	10/15/2054.
40456H AA 5	Home Tax Solutions LBASS Series 2021-1 C				1.F FE	16,499,728	99.276	16,380,491	16,500,000	16,499,772		44			1.411	1.416	MON	5,174	76,312	08/18/2021.	08/25/2036.
419838 AA 5	Hawaiian Airlines 1st Lien PTC Ser A Cl			1	4.B FE	5,206,359	97.845	5,120,734	5,233,521	5,120,734	457,051	3,237			3.900	4.013	JJ	94,116	204,107	04/22/2019.	01/15/2026.
42770L AA 1	Hero Funding Trust LBASS Ser 2015-1A Cl			4	1.A FE	4,767,288	101.706	4,821,852	4,740,981	4,763,584		256			3.840	3.794	MON	5,563	193,984	03/26/2019.	09/21/2040.
42770Q AA 0	Hero Funding Trust LBASS Ser 2014-2A Cl			4	1.A FE	3,587,428	103.276	3,698,195	3,580,885	3,585,387		(350)			3.990	3.969	MS	40,085	142,877	05/09/2016.	09/21/2040.
42770R AA 8	Hero Funding Trust LBASS Ser 2014-1A Cl			4	1.A FE	3,234,546	104.887	3,384,604	3,226,909	3,231,753		(348)			4.750	4.723	MS	43,003	153,278	03/13/2014.	09/20/2038.
42770U AA 1	Hero Funding Trust LBASS Ser 2015-2A CL			4	1.A FE	2,615,305	101.946	2,666,511	2,615,601	2,615,399		13			3.990	4.024	MON	3,479	110,902	07/27/2015.	09/20/2040.
42771T AA 3	Hero Funding Trust LBASS Ser 2015-3A Cl			4	1.A FE	2,348,081	102.376	2,403,960	2,348,161	2,348,097		4			4.280	4.319	MON	3,071	106,160	12/22/2015.	09/20/2041.
45256# AB 8	Impact CIL Parent LLC ABS Revolving Nt S				1.G FE	10,798,426	211.000	22,784,679	10,798,426	10,798,426					1.132	1.133	MJSD	1,018	581,674	10/27/2021.	10/25/2056.
50202C AA 2	LCM Ltd Partnership CLO Ser 33A Cl A			4	1.A FE	13,200,000	99.943	13,192,494	13,200,000	13,200,000					1.272	1.273	JAJO	66,272		07/01/2021.	07/20/2034.
50202C AC 8	LCM Ltd Partnership CLO Ser 33A Cl B			4	1.C FE	4,950,000	99.999	4,949,970	4,950,000	4,950,000					1.782	1.785	JAJO	34,810		07/01/2021.	07/20/2034.
50202C AE 4	LCM Ltd Partnership CLO Ser 33A Cl C			4	1.F FE	4,650,000	99.234	4,614,360	4,650,000	4,650,000					2.132	2.137	JAJO	39,120		07/01/2021.	07/20/2034.
50203C AA 1	LCM Ltd Partnership CLO Ser 34A Cl A1			4	1.A FE	11,650,000	99.950	11,644,149	11,650,000	11,650,000					1.302	1.304	JAJO	39,610		08/18/2021.	10/20/2034.
50203C AE 3	LCM Ltd Partnership CLO Ser 34A Cl B			4	1.C FE	7,000,000	99.632	6,974,240	7,000,000	7,000,000					1.732	1.735	JAJO	31,659		08/19/2021.	10/20/2034.
50203C AG 8	LCM Ltd Partnership CLO Ser 34A Cl C			4	1.F FE	2,100,000	99.219	2,083,609	2,100,000	2,100,000					2.132	2.137	JAJO	11,691		08/18/2021.	10/20/2034.
55820J BJ 8	Madison Park Funding Ltd CLO Ser 2016-21				1.F FE	300,000	100.082	300,245	300,000	300,000					2.324	2.330	JAJO	1,239		10/26/2021.	10/15/2032.
55955E AL 2	Magnetite CLO Ltd CLO Ser 2020-27A Cl AR				1.A FE	11,500,000	100.477	11,554,854	11,500,000	11,500,000					1.272	1.274	JAJO	29,651	10,936	08/25/2021.	10/20/2034.
55955E AN 8	Magnetite CLO Ltd CLO Ser 2020-27A Cl BR				1.C FE	4,200,000	99.653	4,185,413	4,200,000	4,200,000					1.682	1.685	JAJO	14,321	5,333	08/25/2021.	10/20/2034.
59166B AA 9	Metlife Securitization Tr RMBS Ser 2017-			4	1.A	3,257,377	102.064	3,428,011	3,358,681	3,300,049		18,594			3.000	3.865	MON	8,397	100,761	10/12/2018.	04/25/2055.
59549R AC 8	Mid State Tr X LBASS Ser 10 Cl M1			4	4.B FE	3,506,006	105.122	4,383,020	4,169,444	3,506,006					6.280	8.996	MON	11,637	251,292	05/07/2008.	02/15/2036.
59549W AB 9	Mid State Tr LBASS Ser 11 Cl M1			4	3.B FE	1,075,347	103.729	1,115,465	1,075,370	1,075,363		1			5.598	5.664	MON	2,676	60,199	06/18/2003.	07/15/2038.
62942Q CR 2	NRZ Advance Receivables Trust LBASS Ser			4	1.A FE	45,569,938	99.893	45,521,240	45,570,000	45,569,950		12			1.426	1.430	MON	28,875	379,007	05/20/2021.	08/15/2053.
62942Q CS 0	NRZ Advance Receivables Trust LBASS Ser			4	1.C FE	2,449,996	100.462	2,461,309	2,450,000	2,449,997		1			1.823	1.830	MON	1,985	26,054	05/20/2021.	08/15/2053.

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
62942Q CT 8	NRZ Advance Receivables Trust LBASS Ser			4	1.F FE	2,449,997	100.459	2,461,246	2,450,000	2,449,997					2.269	2.280	MON	2,471	32,431	05/20/2021.	08/15/2053.
62942Q CW 1	NRZ Advance Receivables Trust LBASS Ser			4	1.A FE	23,499,962	100.639	23,650,142	23,500,000	23,499,973		11			1.475	1.480	MON	15,410	299,383	05/20/2021.	09/15/2053.
62942Q CX 9	NRZ Advance Receivables Trust NRART 2020			4	1.C FE	1,499,996	100.620	1,509,299	1,500,000	1,499,997		1			1.724	1.730	MON	1,149	20,828	05/20/2021.	09/15/2053.
62942Q DB 6	NRZ Advance Receivables Trust LBASS Ser			4	1.A FE	3,909,590	100.560	3,921,840	3,900,000	3,904,203		(5,387)			1.317	1.055	MON	2,283	36,120	05/20/2021.	10/15/2052.
62942Q DC 4	NRZ Advance Receivables Trust LBASS Ser			4	1.C FE	481,396	100.600	482,880	480,000	480,612		(784)			1.566	1.255	MON	334	5,455	05/20/2021.	10/15/2052.
64133G AR 1	Neuberger Berman CLO Ltd CLO Ser 2020-37				1.A FE	5,000,000	100.000	5,000,004	5,000,000	5,000,000					1.102	1.103	JAJO	11,168	17,797	05/26/2021.	07/20/2031.
64133G AT 7	Neuberger Berman CLO Ltd CLO Ser 2020-37				1.C FE	20,000,000	99.905	19,980,952	20,000,000	20,000,000					1.582	1.585	JAJO	64,139	102,390	05/26/2021.	07/20/2031.
64133R AJ 5	Neuberger Berman CLO Ltd CLO Ser 2020-38				1.A FE	1,850,000	100.000	1,850,000	1,850,000	1,850,000					1.272	1.273	JAJO	4,770		09/27/2021.	10/20/2035.
64133R AL 0	Neuberger Berman CLO Ltd CLO Ser 2020-38				1.C FE	3,500,000	100.000	3,500,004	3,500,000	3,500,000					1.782	1.785	JAJO	12,644		09/27/2021.	10/20/2035.
64508Q AA 3	New Haven Fed Office Bldg Ls CTL GSA Gtd				1.D	3,010,000	100.058	3,011,745	3,010,000	3,010,000					3.000	5.839	MON	4,013	90,927	10/22/2002.	01/15/2022.
64829H AD 9	New Residential Mtg Ln Tr RMBS Ser 2016-			4	1.A	2,162,064	103.339	2,211,114	2,139,664	2,159,772		3,187			3.250	3.197	MON	5,795	69,539	12/14/2017.	09/25/2056.
65341K BG 0	Nextgear Floorplan Mast Ow Tr LBASS Ser			4	1.A FE	2,603,841	100.313	2,682,261	2,673,900	2,669,082		37,978			3.210	4.742	MON	3,815	85,832	06/29/2020.	02/15/2024.
667294 AW 2	Northwest Airlines LBASS EETC Ser 2001-1			1	3.B FE	176,832	101.215	178,679	176,533	176,492	3,187	(62)			7.041	7.012	AO	3,107	41,590	08/15/2007.	10/01/2023.
67020B AA 8	NRRC-D Facilities Corp CTL GSA Rev Bd Ls				1.B	1,645,941	104.673	1,722,853	1,645,941	1,645,941					6.500	6.589	MON	7,132	106,986	09/19/2002.	11/07/2023.
67575N BW 2	Ocwen Master Adv Rec Tr LBASS Ser 2020-T			4	1.A FE	68,059,917	99.947	68,024,200	68,060,000	68,059,951		34			1.278	1.281	MON	38,643	507,189	05/20/2021.	08/15/2052.
67575N BY 8	Ocwen Master Adv Rec Tr LBASS Ser 2020-T			4	1.F FE	1,174,999	100.142	1,176,672	1,175,000	1,174,999					2.320	2.331	MON	1,211	15,900	05/20/2021.	08/15/2052.
68268X AA 9	OneMain Direct Auto Rec Tr LBASS Ser 201			4	1.A FE	592,135	100.079	592,740	592,270	592,270		1,144			3.430	3.463	MON	959	20,315	07/17/2018.	12/16/2024.
73019# AA 0	PNC Equip Finc LLC LBASS Priv Pl Nt Ser				1.D	3,483,440	102.283	3,562,967	3,483,440	3,483,440					3.000	3.000	MS	31,351	104,503	02/18/2013.	09/13/2027.
73019# AB 8	PNC Equip Finc LLC LBASS Priv Pl Nt Ser				1.D	2,516,560	102.499	2,579,451	2,516,560	2,516,560					3.000	3.000	MS	22,649	75,497	02/18/2013.	09/13/2027.
74041C AA 7	Preferred Term Sec Ltd VI LBASS Flt Rt N			4	1.C FE	5,271,472	95.230	6,700,950	7,036,610	5,837,523		85,310			0.694	3.576	MJSD	407	45,967	10/13/2015.	09/26/2034.
74041E AC 9	Preferred Term Sec Ltd VI LBASS Mezz Nt			4	3.B FE	260,169	74.952	3,511,869	4,685,486	260,169					1.203	68.543	MJSD	1,409	55,041	06/25/2012.	03/23/2035.
74041N AA 3	Preferred Term Sec Ltd VI LBASS Sec Nt			4	1.C FE	1,298,064	97.813	1,471,923	1,504,828	1,376,429		6,899			0.916	2.402	MJSD	191	16,436	06/06/2013.	12/24/2033.
74041N AB 1	Preferred Term Sec Ltd VI LBASS Trust Pr				1.F FE	12,150,000	95.395	17,171,033	18,000,000	13,750,572		281,623			1.096	3.487	MJSD	4,239	190,464	09/28/2015.	12/24/2033.
74041N AL 9	Preferred Term Sec Ltd VI LBASS Ltd Ser			4	1.A FE	739,247	97.813	1,103,943	1,128,621	911,003		19,061			0.746	3.364	MJSD	117	12,050	04/16/2012.	12/24/2033.
74042E AA 2	Preferred Term Sec Ltd LBASS XVII Sr Nt				1.C FE	4,612,197	93.007	5,607,408	6,029,016	5,097,424		60,298			0.611	1.897	MJSD	921	34,350	04/17/2013.	06/23/2035.
74042H AA 5	Preferred Term Sec Ltd LBASS XIX Flt Rt			4	1.C FE	2,185,142	91.474	2,929,438	3,202,492	2,525,440		39,430			0.553	3.898	MJSD	492	16,515	02/18/2013.	12/22/2035.
74042J AA 1	Preferred Term Sec Ltd LBASS XXI Nt Ser				1.F FE	3,379,013	92.000	4,076,991	4,431,493	3,696,002		39,327			0.553	1.716	MJSD	680	22,852	04/17/2013.	03/22/2038.
74042M AE 6	Preferred Term Sec Ltd LBASS Mezz Nt Cl			4	1.E PL	3,322,438	81.299	3,812,367	4,689,293	3,422,675					0.833	30.307	MJSD	1,085	37,494	08/20/2008.	09/22/2036.
74042W AA 2	Preferred Term Sec Ltd LBASS Flt Rt Nt C			4	1.C FE	288,706	96.040	393,296	409,512	330,621		4,937			0.591	3.702	MJSD	60	2,240	10/15/2012.	09/23/2035.
74043A AC 5	Preferred Term Sec Ltd LBASS XXIII Nt Se			4	2.B FE	200,896	84.668	258,504	305,313	257,666		4,607			0.403	3.642	MJSD	34	1,110	08/20/2008.	12/22/2036.
741382 AC 9	Preferred Term Sec Ltd VI ABS Combo Nt P			4	1.A FE	671,894	93.959	631,302	671,894	671,894					0.711	0.712	MJSD	114	4,013	12/09/2004.	03/23/2035.
74980E AC 2	RR LTD CLO Ser 2019-7A Cl A1A			4	1.A FE	12,045,552	100.000	12,185,004	12,185,000	12,077,231		19,892			1.474	1.663	JAJO	38,908	191,095	06/29/2020.	01/15/2033.
74983A AA 1	RR LTD CLO Ser 2021-19A Cl A1				1.A FE	12,650,000	100.008	12,650,970	12,650,000	12,650,000					1.264	1.266	JAJO	25,756		09/24/2021.	10/15/2035.
74983A AC 7	RR LTD CLO Ser 2021-19A Cl A2				1.C FE	3,900,000	100.003	3,900,122	3,900,000	3,900,000					1.774	1.777	JAJO	11,145		09/24/2021.	10/15/2035.
74988L AC 8	ALM Loan Funding CLO Ser 2014-14A Cl A2R			4	1.C FE	20,000,000	99.225	19,845,092	20,000,000	20,000,000					1.524	1.527	JAJO	66,029	323,795	01/18/2018.	01/15/2030.
758465 BE 7	Reese Park CLO Ltd CLO Ser 2020-1A Cl CR			2	1.F FE	100,000	99.753	99,753	100,000	100,000					2.124	2.129	JAJO	230		11/08/2021.	10/15/2034.
75903A AD 9	Regional Diversified Fdg LBASS Sr Nt Ser				6. FE		36.697	459,421	1,251,942						1.444	40.670	JAJO		20,673	04/25/2012.	01/25/2036.
75903E AA 7	Regional Diversified Fdg LBASS Combo Nt				6. FE		9.311	559,517	6,009,203						1.874		JAJO			03/22/2005.	01/25/2036.
75973L AA 6	Renew LBASS Ser 2017-1A Cl A			4	1.A FE	1,592,938	103.164	1,643,779	1,593,358	1,593,051		45			3.670	3.701	MON	1,787	53,403	04/21/2017.	09/20/2052.

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
75975B	AA	6	Renew LBASS Ser 2021-1 Cl A				1.A FE	11,482,325	96.390	11,069,476	11,484,051	11,482,371		46			2.060	2.070	MON	7,229	170,334	03/25/2021.	11/20/2056.
76761R	BA	6	Riserva CLO Ltd CLO Ser 2016-3A Cl BRR			4	1.C FE	20,000,000	98.308	19,661,562	20,000,000	20,000,000					1.472	1.475	JAJO	61,344	178,784	03/01/2021.	01/18/2034.
78442G	GG	5	SLM Student Loan Tr LBASS Ser 2003-4 Cl			4	2.C FE	1,824,288	97.877	1,763,721	1,801,971	1,800,337		206			0.953	0.967	MJSD	811	16,600	06/29/2020.	03/15/2033.
78472J	AA	1	SPS Servicer Advance Rec Tf LBASS Ser 20			4	1.A FE	18,977,476	100.998	19,072,443	18,884,000	18,933,766		(43,710)			1.280	0.978	MON	10,743	181,286	03/23/2021.	11/15/2052.
88430T	AA	9	Putnam Advisory CLO Ser 2021-1A Cl A			4	1.A FE	13,500,000	99.999	13,499,928	13,500,000	13,500,000					1.324	1.326	JAJO	21,842		10/13/2021.	10/15/2034.
88430T	AC	5	Putnam Advisory CLO Ser 2021-1A Cl B1				1.C FE	5,050,000	99.999	5,049,947	5,050,000	5,050,000					1.874	1.878	JAJO	11,565		10/13/2021.	10/15/2034.
88430T	AE	1	Putnam Advisory CLO Ser 2021-1A Cl C				1.F FE	2,750,000	99.998	2,749,955	2,750,000	2,750,000					2.374	2.380	JAJO	7,978		10/13/2021.	10/15/2034.
90332U	AS	2	US Airways Pass-Thru Tr ABS Ser 2000-3C				3.A FE	3,078,117	99.848	3,073,444	3,078,117	3,073,444	206,265				8.390	8.386	MS	86,085	258,254	10/16/2012.	09/01/2023.
90931E	AA	2	United Air Lines LBASS EETC Ser 2019-1 C			1	2.B FE	653,637	106.400	654,560	615,188	651,100		(2,536)			4.550	3.574	FA	9,797	13,996	03/23/2021.	02/25/2033.
90931V	AA	4	United Air Lines PTC Ser 2018-1 A			1	2.B FE	7,728,109	101.471	7,841,782	7,728,109	7,728,109					3.700	3.700	MS	95,313	230,341	06/30/2021.	09/01/2031.
90932J	AA	0	United Airlines LBASS Ser 2019-2 AA PTT			1	1.F FE	935,578	99.184	927,940	935,578	935,578					2.700	2.699	MN	4,210	25,261	09/03/2019.	11/01/2033.
90932K	AA	7	United Airlines LBASS Ser 2019-2 B PTT			1	3.A FE	2,520,640	97.767	2,524,314	2,581,962	2,523,877		3,237			3.500	4.173	MN	15,061	90,369	03/23/2021.	11/01/2029.
90932P	AB	4	United Airlines LBASS EETC Ser 2014-1 Cl			1	3.B FE	4,117,079	100.862	4,152,555	4,117,079	4,117,079					4.750	4.749	AO	43,458	195,561	03/24/2014.	04/11/2022.
90932V	AA	3	United Air PTC Ser 2020-1 Cl B PTT				2.C FE	1,896,520	104.115	1,869,905	1,796,000	1,890,310		(6,210)			4.875	2.734	JAJO	18,484		10/27/2021.	01/15/2026.
915328	AU	2	Upland Ltd CLO Ser 2016-1A Cl A1AR			4	1.A FE	11,000,000	100.036	11,004,005	11,000,000	11,000,000					1.152	1.153	JAJO	25,685	135,066	04/25/2018.	04/20/2031.
915328	BE	7	Upland Ltd CLO Ser 2016-1A Cl A1B2			4	1.A FE	20,000,000	100.004	20,000,826	20,000,000	20,000,000					1.842	1.846	JAJO	72,657	368,400	08/11/2020.	04/20/2031.
92851@	AA	3	Vivendi SPC Tr CTL			1	2.B	120,852	100.871	121,905	120,852	120,852					6.630	6.722	MON	356	8,013	11/25/2002.	04/15/2022.
94978#	AT	4	Wells Fargo Bank Northwest NA CTL Ser 20				2.B	1,161,024	113.435	1,317,012	1,161,024	1,161,024					6.650	6.743	MON	6,434	77,467	07/28/2002.	08/01/2027.
94978#	AU	1	Wells Fargo Bank Northwest NA CTL MWRA L				1.B	3,153,634	130.779	3,939,174	3,012,089	3,075,998		(5,278)			7.380	7.019	MON	9,880	222,376	07/30/2002.	05/15/2032.
94978#	AX	5	Wells Fargo Bank Northwest NA CTL CVS Co			1	2.B	1,029,354	107.468	1,106,226	1,029,354	1,029,354					6.640	6.733	MON	3,987	69,048	10/09/2002.	10/10/2024.
94978#	BC	0	Wells Fargo Bank Northwest NA CTL			1	3.B	738,053	101.958	752,504	738,053	738,053					6.599	6.688	MON	4,059	51,071	02/26/2003.	11/01/2022.
96329Y	AC	1	Whetstone Park CLO CLO Ser 2021-1A Cl B1				1.C FE	550,000	100.114	550,627	550,000	550,000					1.732	1.735	JAJO	661		10/22/2021.	01/20/2035.
96329Y	AG	2	Whetstone Park CLO CLO Ser 2021-1A CL C				1.F FE	200,000	98.523	197,046	200,000	200,000					1.982	1.986	JAJO	275		10/22/2021.	01/20/2035.
G72212	AA	4	Preferred Term Secs XIX LBASS Sec Nt			4	1.C FE	3,919,108	91.474	5,288,823	5,781,796	4,530,371		71,478			0.553	4.037	MJSD	888	29,816	02/18/2013.	12/22/2035.
G7222R	AA	8	Preferred Term Secs XVII LBASS Sec Nt			4	1.F FE	2,388,484	92.000	3,209,820	3,488,919	2,715,574		40,341			0.553	3.649	MJSD	536	17,992	02/18/2013.	03/22/2038.
000000	00	0	Yukon IV Nt				1.G Z	11,751,089	116.060	11,751,089	10,125,012	11,750,601		(488)			6.000	3.691	MJSD	1,688		12/31/2021.	12/31/2029.
00908P	AA	5	Air Canada LBASS EETC Ser 2017-1AA		A	1	1.G FE	2,539,200	101.351	2,573,510	2,539,200	2,539,200					3.300	3.300	JJ	38,638	55,862	06/30/2021.	07/15/2031.
00908P	AB	3	Air Canada LBASS PTT Ser 2017-1A		A	1	2.B FE	2,599,250	95.889	2,533,819	2,642,461	2,600,782		1,532			3.550	3.853	JJ	43,256	45,071	10/26/2021.	07/15/2031.
009090	AB	7	Air Canada LBASS EETC Ser 2015-1B		A	1	2.C FE	2,161,777	99.959	2,188,235	2,189,141	2,181,810		4,760			3.875	4.185	MS	24,978	84,829	04/04/2017.	03/15/2023.
00909U	AA	3	Air Canada LBASS EETC Ser 2020-2B		A		2.C FE	1,182,018	109.496	1,162,080	1,061,296	1,176,146		(5,872)			9.000	3.936	AO	23,879	47,758	08/12/2021.	10/01/2025.
11042C	AA	8	British Airways PTC Ser 2021-1 A PPT		C		1.F FE	6,761,141	100.462	6,765,446	6,734,353	6,759,849		(1,292)			2.900	2.855	MJSD	8,680	74,321	07/21/2021.	09/15/2035.
11042C	AB	6	British Airways PTC Ser 2021-1 B PPT 2nd		C		2.B FE	4,578,750	99.307	4,468,829	4,500,000	4,573,350		(5,400)			3.900	3.572	MJSD	7,800	66,788	07/30/2021.	09/15/2031.
3599999.	Industrial & Miscellaneous - Other Loan-Backed and Structured Securities							930,036,498	XXX	966,742,824	969,324,243	934,473,373	1,015,067	500,304	0	0	XXX	XXX	XXX	2,838,344	14,102,318	XXX	XXX
3899999.	Total - Industrial & Miscellaneous (Unaffiliated)							8,454,366,430	XXX	8,708,469,774	8,364,313,125	8,413,292,200	(3,871,853)	(17,858,852)	786,185	(6,312,798)	XXX	XXX	XXX	58,107,388	226,309,834	XXX	XXX
Unaffiliated Bank Loans - Acquired																							
000000	00	0	Quintiles IMS New Term Ln B Nt 1				3.A FE	1,383,678	99.828	1,375,981	1,378,359	1,375,981	(6,910)	(786)			1.854	1.708	MON	423	11,180	08/13/2021.	03/06/2024.
000000	00	0	Gerson Lehrman Group Nt				4.A Z	3,171,563	99.250	3,147,776	3,171,563	3,147,776	(23,787)				4.750	4.775	FMAN	13,391	45,701	09/08/2021.	12/15/2024.
000000	00	0	Gerson Lehrman Group Nt				5.B GI	1,047,778	99.250	1,046,567	1,054,476	1,046,567	(2,413)	1,202			5.750	5.980	FMAN	9,095	45,196	03/31/2021.	12/15/2024.
000000	00	0	Gerson Lehrman Group Nt				5.B GI	6,327,784	99.250	6,321,415	6,369,184	6,321,415	(14,813)	8,444			4.750	4.963	MJSD	840	344,375	02/19/2021.	12/15/2024.
000000	00	0	Quintiles IMS Term Ln B-2 Nt 1				3.A FE	9,043,019	99.375	8,978,781	9,035,252	8,978,781	(63,283)	(955)			2.104	2.084	MON	2,627	73,288	08/13/2021.	01/18/2025.

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
000000	00	0	Aceto Corp 1st Lien Term Ln Nt 1				4.A Z	2,940,000	98.000	2,940,000	3,000,000	2,940,000	(1,785)	1,785			6.500	7.217	FMAN.	17,875	5,958	11/19/2021.	04/29/2025.
000000	00	0	Retail Services WIS Corp Intial Term Ln				4.B Z	5,570,293	97.720	5,548,715	5,678,178	5,548,715	(26,763)	5,186			7.750	8.450	MJSD.	1,222	102,128	10/18/2021.	05/20/2025.
000000	00	0	Seal for Life Industries LLC Term Ln Nt				4.B Z	1,955,100	98.000	1,955,100	1,995,000	1,955,100	(561)	561			8.000	8.750	JAJO..	10,197		12/09/2021.	06/23/2025.
000000	00	0	Animal Supply Company Holdco Term Ln Nt				5.B Z	4,060,914	99.420	4,769,427	4,797,251	4,155,590		81,675			7.000	11.762	MON...	4,664	327,733	12/27/2021.	08/14/2025.
000000	00	0	Animal Supply Company New 1st Lien Term				5.B Z	540,835	99.420	632,942	636,635	550,113		7,501			9.500	14.711	MON...	840	58,258	12/31/2021.	08/14/2025.
000000	00	0	Fiberlight Term Ln Nt 1				4.A Z	937,895	99.000	937,895	947,368	937,895	(448)	448			4.250	4.574	MON...	1,342	9,697	10/21/2021.	08/21/2025.
000000	00	0	Pye Barker Company 1st Lien Term Ln Nt 1				4.B Z	2,086,614	100.000	2,086,614	2,086,614	2,086,614					6.500	6.554	MJSD.	377	20,287	11/08/2021.	11/26/2025.
000000	00	0	Messer Industries Initial Term B-1 Loan				4.A FE	16,874,840	99.125	16,695,880	16,843,258	16,695,880	6,738	(4,110)			2.720	2.701	MJSD.	3,817	458,240	04/11/2019.	03/01/2026.
000000	00	0	Catalent Pharma Solutions Inc Term Ln B-				3.A FE	4,871,428	100.000	4,875,656	4,875,656	4,872,030		602			2.500	2.529	MON...	3,386	102,589	02/22/2021.	05/17/2026.
000000	00	0	Sensata Technologies New #2 1st Lien Ter				2.C FE	4,972,624	99.875	4,978,148	4,984,379	4,976,105		1,560			1.964	2.004	JAJO..	19,262	86,322	10/21/2019.	09/20/2026.
000000	00	0	Generac Power Systems Inc New Term Ln B				3.A FE	17,079,738	100.017	17,096,320	17,093,483	17,073,856	26,863	1,898			1.923	1.943	MON...	28,290	322,038	01/02/2020.	12/13/2026.
000000	00	0	Sophia LP New Term Ln B Nt 1				4.B FE	14,754,455	100.000	14,850,281	14,850,281	14,755,489		1,034			4.500	4.652	MJSD.	1,856	107,252	11/30/2021.	10/07/2027.
000000	00	0	Harvey Tool Co LLC New Term Ln Nt 1				3.A PL	1,644,760	100.000	1,644,760	1,644,760	1,644,760					6.250	6.299	MJSD.	857	18,846	10/26/2021.	10/21/2027.
000000	00	0	Boats Group LLC Term Ln Nt 1				5.B Z	1,945,125	100.000	1,995,000	1,995,000	1,946,181		1,056			8.000	8.531	FMAN.	26,600		11/02/2021.	11/02/2027.
000000	00	0	SitusAMC Holdings Corp Term Ln Nt 1				4.A Z	2,970,000	99.000	2,970,000	3,000,000	2,970,000	(121)	121			7.000	7.268	MJSD.	6,417		12/21/2021.	12/20/2027.
000000	00	0	Continental Acq Holdings LLC Term Ln 202				4.A Z	1,428,716	100.000	1,428,716	1,428,716	1,428,716					7.750	7.750	MJSD.	3,076		12/22/2021.	12/22/2027.
000000	00	0	HCA Inc Term Ln B-14 Nt 1				2.C FE	153,230	100.375	153,805	153,230	153,230					1.854	1.854	MON...	8	1,056	08/18/2021.	06/30/2028.
000000	00	0	Archkey Holdings 1st Lien Term Ln Nt 1				4.B FE	9,875,250	99.750	9,950,063	9,975,000	9,880,849		5,599			6.000	6.223	JAJO..	106,400	197,838	07/02/2021.	06/30/2028.
000000	00	0	Flexsys Inc Term Ln Nt 1				4.B FE	5,194,000	98.625	5,227,125	5,300,000	5,195,810		1,810			6.000	6.408	FMAN.	47,700		11/08/2021.	08/12/2028.
000000	00	0	Zurn Water Solutions Inc 1st Lien Term L				3.C FE	4,531,660	99.875	4,520,343	4,526,000	4,518,217	(13,315)	(128)			2.750	2.746	MON...	1,037	26,345	10/21/2021.	09/15/2028.
000000	00	0	CPI Buyer LLC Term Ln Nt 1				4.B Z	4,742,565	98.380	4,665,736	4,742,565	4,665,736	(76,830)				6.250	6.299	FMAN.	27,171	25,119	11/01/2021.	11/01/2028.
000000	00	0	CPI Buyer LLC Delayed Draw Term Ln Nt 1				4.B Z	145,539	98.380	143,181	145,539	143,181	(2,358)				6.250	6.298	MJSD.	25		12/31/2021.	11/01/2028.
00216C	AD	5	AQ Sunshine Inc aka Relation Term Ln Nt				3.B PL	2,254,944	100.000	2,289,259	2,289,259	2,268,880	5,735	5,427			5.852	6.196	MJSD.	1,489	163,889	12/31/2020.	04/15/2025.
00216C	AE	3	AQ Sunshine Inc aka Relation Term Ln B N				3.B PL	341,171	100.000	343,545	343,545	341,320	99	149			7.000	7.284	MJSD.	67	10,623	12/31/2021.	04/15/2025.
00228*	AA	4	ATI Restoration LLC 1st Lien Term Ln Nt				2.B Z	1,286,928	100.000	1,319,926	1,319,926	1,293,507		4,726			6.500	7.070	MJSD.	477	84,182	07/31/2020.	07/31/2026.
00228*	AB	2	ATI Restoration LLC 1st Lien DD Term Ln				1.F PL	458,921	100.000	461,444	461,444	459,218		297			6.000	6.283	JAJO..	2,074	11,624	12/29/2021.	07/31/2026.
00435U	AB	4	Worldwide Express Inc Initial Term Ln Nt				4.B FE	4,957,813	100.000	5,000,000	5,000,000	4,959,744		1,932			5.000	5.175	MJSD.	694	97,049	09/03/2021.	07/23/2028.
00797*	AA	5	Aero Operating LLC Term Ln Nt 1				3.A PL	1,338,633	100.000	1,372,957	1,372,957	1,347,791	38,483	5,000			6.594	7.161	MJSD.	7,796	111,362	02/07/2020.	02/07/2026.
00797*	AB	3	Aero Operating LLC Delayed Draw Term Ln				3.A PL	428,374	100.000	428,374	428,374	428,374	19,695				8.000	8.078	JAJO..	8,061	31,950	12/31/2021.	02/07/2026.
01370#	AA	4	Alcami Holdings LLC 1st Lien Term Ln Nt				5.A FE	2,117,011	94.000	2,046,263	2,176,875	2,046,263	(8,257)	8,257			4.352	4.836	JAJO..	17,582	87,935	07/12/2018.	07/12/2025.
01451*	AA	0	Alera Group Term Ln Nt 1				2.C PL	2,936,215	99.000	2,906,853	2,936,215	2,936,215					6.250	6.332	MON...	1,529	46,898	09/30/2021.	09/30/2027.
01451*	AB	8	Alera Group Delayed Draw Term Ln Nt 3				2.C PL	806,765	100.000	806,765	806,765	806,765					6.250	6.264	MON...	303	4,629	12/30/2021.	09/30/2027.
02358@	AA	0	AmerCareRoyal LLC Term Ln Nt 1				4.B PL	2,013,376	94.923	1,950,161	2,054,466	1,950,161	(75,903)	6,348			5.104	5.557	MON...	1,744	125,451	12/11/2019.	11/25/2025.
029227	A*	6	American Renal Holdings Inc Term Ln Nt 1				4.B PL	4,838,438	99.107	4,918,185	4,962,500	4,854,121		15,684			7.250	7.767	MON...	2,998	337,815	01/25/2021.	01/25/2027.
03979*	AA	9	US Metals Bidco Term Ln Nt 1				3.B PL	4,310,438	100.000	4,443,750	4,443,750	4,336,549	7,832	18,280			8.250	8.899	JJ.....	168,029	372,294	07/20/2020.	07/20/2026.
04011*	AA	7	Argenbright Holdings LLC Term Ln Nt 1				4.A Z	1,520,362	100.000	1,520,362	1,520,362	1,520,362					7.000	7.000	MON...	591	9,246	11/30/2021.	11/30/2027.
04019W	AA	8	Ares PCS APCS Cl A Nt 1				2.B Z	6,147,971	100.000	6,147,971	6,147,971	6,147,971					2.996	2.996	FMAN.	26,602		11/10/2021.	11/10/2033.
04019W	AB	6	Ares PCS APCS Cl B Nt 1				3.B Z	2,235,626	100.000	2,235,626	2,235,626	2,235,626					5.146	5.177	FMAN.	16,616		11/10/2021.	04/09/2033.
04279*	AA	4	Arrowhead Holdco Co Term Ln Nt 1				5.A	1,117,843	99.000	1,106,664	1,117,843	1,106,664	(11,178)				5.250	5.284	FMAN.	3,284	11,795	11/30/2021.	08/31/2027.
04279*	AB	2	Arrowhead Holdco Co Delayed Term Ln Nt 1				4.A Z	229,318	99.000	227,546	229,844	227,546	(1,794)	22			5.250	5.335	MON...	243	1,302	12/31/2021.	08/31/2027.

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
04279* AC 0	Arrowhead Holdco Co Redhawk DD Term Ln N		..		4.A Z	258,688	99.000	261,327	263,967	258,910		222			5.250	5.708	MON...	654	3,613	09/15/2021.	08/31/2027.
05462@ AA 6	AxiomSL Group Term Loan Nt 1		..		4.B IF	4,900,659	97.840	4,843,237	4,950,160	4,843,237	(60,002)	2,580			7.000	7.260	MJSD.	963	154,203	07/26/2021.	12/03/2027.
05613@ AA 4	TVG-BHG Incremental Term Ln Nt 2		..		4.A Z	1,045,126	98.397	1,028,372	1,045,126	1,028,372	(16,753)				6.250	6.299	MJSD.	363		12/30/2021.	12/19/2024.
05613@ AA 4	TVG-BHG Incremental Term Ln Nt 1		..		5.B GI	94,417	98.397	92,904	94,417	92,904	(1,514)				6.250	6.299	MJSD.	33	3,819	05/10/2021.	12/19/2024.
05621@ AA 4	BCC Blueprint LLC Term Ln Nt 1		..		4.A Z	1,575,000	99.000	1,599,231	1,615,385	1,576,593		1,593			7.000	7.516	MJSD.	5,340	28,583	09/15/2021.	09/15/2027.
05948@ AA 0	Bamboo Purchaser Inc Term Ln Nt 1		..		4.A Z	1,465,070	100.000	1,465,070	1,465,070	1,465,070					6.750	6.750	FMAN.	15,658		11/05/2021.	11/05/2027.
05948@ AB 8	Bamboo Purchaser Inc Delayed Draw Term L		..		4.A Z	172,356	100.000	172,356	172,356	172,356					6.750	6.807	MJSD.	485		12/17/2021.	11/05/2027.
06683@ AC 3	Banyan Software Holdings 2nd Amendment		..		4.A Z	323,077	100.000	323,077	323,077	323,077					7.750	7.750	MJSD.	1,113	538	12/16/2021.	12/16/2027.
08182C A* 7	Benefytt Technologies Inc Term Ln Nt 1		..		4.A IF	1,266,462	99.000	1,279,385	1,292,308	1,267,822		1,360			6.750	7.158	FMAN.	12,115	22,292	08/12/2021.	08/12/2027.
08579J BG 6	Berry Plastics Corp Term Ln Z Nt 1		..		3.A FE	7,069,232	99.375	7,003,502	7,047,549	7,003,502	(62,479)	(3,252)			1.874	1.818	JAJO..	31,175	91,155	03/04/2021.	07/01/2026.
09627# AA 8	20 Gates Bluevine Revolver Cl A Nt 1		..		1.E PL	17,909,211	101.250	18,133,076	17,909,211	17,909,211					2.203	2.213	MON...	18,629	86,506	12/30/2021.	03/02/2026.
09788H AN 1	Advanced Infusion Solutions Last Out Ter		..		4.A PL	4,703,053	100.000	4,801,701	4,801,701	4,746,349		19,997			5.588	6.159	MON...	1,491	318,005	10/31/2019.	06/27/2024.
10483* AA 3	Bragg Live Food Products LLC Term Ln Nt		..		2.C PL	2,961,279	100.000	2,935,977	3,026,780	2,995,445		12,895			5.951	6.507	MJSD.	1,001	222,615	12/31/2020.	03/11/2024.
12505M AF 3	Outfront Media Capital LLC Term Ln Nt 1		..		3.B FE	4,621,713	98.736	4,568,401	4,626,866	4,568,401	32,391	719			1.855	1.879	MON...	1,192	88,835	12/12/2019.	11/18/2026.
12632B AG 1	CPI International Inc 1st Lien Term Ln N		..		4.C FE	15,434,031	99.875	15,414,738	15,434,031	15,414,738	255,618				3.602	3.602	MON...	9,265	703,213	08/09/2017.	07/26/2024.
12721# AC 3	CVP Holdco Inc Delayed Draw TL Nt 1		..		3.B PL	1,294,937	100.000	1,296,351	1,296,351	1,294,993		56			6.250	6.320	MJSD.	450	8,298	12/31/2021.	09/13/2027.
12745# AA 9	Spectrum Auto (CC SAG Acq) New Term Ln N		..		4.B PL	2,082,786	98.609	2,085,090	2,114,503	2,085,090	(1,014)	3,319			6.500	6.969	MJSD.	1,145	72,285	06/29/2021.	10/02/2025.
12745# AB 7	Spectrum Auto (CC SAG Acq) Delayed Draw		..		4.B PL	210,118	98.609	207,195	210,118	207,195	(2,923)				6.500	6.555	MJSD.	61	2,990	12/31/2021.	10/02/2025.
14078@ AA 4	Capstone Logistics Acq 1st Lien Term Ln		..		3.A IF	7,849,821	100.000	7,923,017	7,923,017	7,867,341		15,810			5.750	6.077	MON...	1,265	446,958	05/05/2021.	12/15/2024.
14078@ AB 2	Capstone Logistics Acq Delayed Draw Term		..		4.B PL	464,755	100.000	464,755	464,755	464,755					5.750	5.787	MJSD.	74	5,675	11/19/2021.	12/15/2024.
14173@ AA 8	CarePathrx Midco Inc Term Ln Nt 1		..		4.A PL	2,768,677	99.424	2,823,312	2,839,669	2,789,016		12,744			6.854	7.564	MON...	541	237,526	05/14/2020.	05/14/2025.
14852D AC 5	Castle US Holding Corp Term Ln Nt 1		..		4.C FE	3,764,081	99.000	3,709,484	3,746,954	3,709,484	47,124	(2,160)			3.974	3.921	MJSD.	2,030	149,428	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.
15644G A# 1	Centric Brands Inc 1st Lien Exit Term Ln		..		4.C PL	6,837,623	97.000	6,722,426	6,930,336	6,711,983	(140,908)	19,353			10.000	10.723	JAJO..	155,933	658,776	10/12/2021.	10/29/2023.
15644G A* 5	Centric Brands Inc DIP Ln Nt 2		..		4.C FE	236,381	100.000	236,381	236,381	236,381					6.500	6.553	FMAN.	2,518	9,272	08/03/2021.	10/09/2025.
16117L BX 6	Charter Communications Inc Term Ln B-2 N		..		2.C FE	4,825,789	99.000	4,887,500	4,936,869	4,843,349		17,144			1.852	2.252	MON...	254	93,039	12/23/2020.	02/01/2027.
18449E AE 0	Clean Harbors Inc Term Ln Nt 1		..		3.A FE	5,762,954	100.125	5,771,076	5,763,871	5,762,025	(1,052)	122			1.859	1.864	MON...	298	45,312	08/13/2021.	06/30/2024.
000000 00 0	20 Gates - Atalaya Term Ln Cl A		..		1.E PL	33,185,463	101.480	33,676,608	33,185,463	33,185,463					2.104	2.113	MON...	23,273	254,085	08/10/2021.	05/06/2026.
23363# AC 3	DRS Holdings Inc Incremental Term Ln Nt		..		3.A PL	2,304,467	100.000	2,363,556	2,363,556	2,310,975		6,507			7.250	7.989	MJSD.	952	98,367	06/01/2021.	11/01/2025.
25403# AU 0	Diligent Corp Term Ln B-3 Nt 1		..		3.C PL	1,768,635	100.000	1,786,500	1,786,500	1,771,281		2,646			6.750	7.079	MJSD.	335	89,102	04/09/2021.	08/04/2025.
26887@ AA 9	EP Wealth Advisors LLC Term Ln Nt 1		..		1.F PL	785,761	100.000	805,909	805,909	789,520		2,882			6.250	6.812	MJSD.	280	54,823	09/04/2020.	09/04/2026.
26887@ AB 7	EP Wealth Advisors LLC Delayed Draw Term		..		1.F PL	1,261,083	100.000	1,263,518	1,263,518	1,261,476		356			6.250	6.339	MJSD.	219	31,405	11/19/2021.	09/04/2026.
26888* AA 0	EPS NASS Parent Inc Term Ln Nt 1		..		2.C PL	1,599,627	99.000	1,615,950	1,632,273	1,602,189		2,562			6.750	7.174	MJSD.	306	79,510	04/19/2021.	04/19/2028.
28622@ AA 5	Elevation Services Holding LLC Term Ln N		..		3.A PL	744,621	100.000	763,714	763,714	747,375	101	2,653			6.500	7.008	MJSD.	1,655	51,358	12/18/2020.	12/18/2026.
28622@ AB 3	Elevation Services Holding LLC Delayed D		..		3.A PL	1,020,986	100.000	1,020,986	1,020,986	1,020,986					6.500	6.554	JAJO..	11,079	106,402	04/30/2021.	12/18/2026.
29279U AB 2	Endure Digital Inc Term Ln Nt 1		..		4.B FE	452,540	99.000	450,266	454,815	450,266	(2,465)	191			4.250	4.358	MJSD.	1,235	11,759	05/05/2021.	02/10/2028.
29286J AC 6	Engineered Components Sys Initial Term L		..		4.C FE	4,153,761	100.125	4,243,830	4,238,532	4,157,013		3,251			6.500	6.860	MON...	22,959	77,282	08/31/2021.	08/02/2028.
29668# AC 2	Essential Services Hldg Corp Delayed Dra		..		3.B PL	4,431,913	99.000	4,441,149	4,486,009	4,433,832	(435)	2,353			6.750	7.069	JAJO..	76,772	12,865	12/15/2021.	04/30/2027.
29688# AC 2	Essential Services Hldg Corp Delayed Dra		..		3.B PL	3,889,100	100.000	3,896,235	3,896,235	3,889,246		147			6.750	6.831	JAJO..	67,210	33,844	10/01/2021.	07/20/2030.

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
29688#	AC	2	Essential Services Hldg Corp Delayed Dra				4.A Z	2,094,000	100.000	2,094,000	2,094,000	2,094,000					6.750	6.803	JAJO..	14,169		12/15/2021.	07/20/2030.
35042#	AC	6	Foundation Consumer Brands Term Ln Nt 1				4.B PL	1,580,216	100.000	1,620,735	1,620,735	1,585,077		4,861			7.375	7.980	FMAN.	16,269	91,779	02/12/2021.	02/12/2027.
35921@	AA	8	Frontline Technologies Gr LL Term Ln Nt				3.C PL	5,689,063	100.000	5,904,435	5,904,435	5,833,586		37,723			6.250	7.052	JAJO..	67,655	397,893	09/18/2017.	09/18/2023.
35921@	AC	4	Frontline Technologies Gr LL Delayed Dra				3.C PL	1,179,993	100.000	1,179,993	1,179,993	1,179,993					6.250	6.297	JAJO..	13,316	79,518	09/30/2019.	09/18/2023.
36198@	AA	2	TPC Broadband Holdings Term Ln Nt 1				4.B PL	3,257,464	100.327	3,268,116	3,257,464	3,257,464	66,127				7.500	7.567	MJSD.	1,357	237,793	06/01/2020.	06/01/2025.
36198@	AC	8	TPC Broadband Holdings Delayed Draw Term				4.B Z	1,260,720	100.327	1,277,226	1,273,063	1,262,901	5,550	1,983			7.000	7.776	MJSD.	660	67,284	12/17/2021.	06/01/2025.
36457W	AD	3	Galway Insurance Hold Inc Term Ln Nt 1				3.B PL	3,994,230	98.214	3,922,893	3,994,230	3,922,893	(71,337)				5.354	5.399	MJSD.	985	57,404	12/22/2021.	09/30/2027.
36850@	AB	9	Gehl Foods Inc LLC Term Ln Nt 4				4.A PL	7,501,797	98.000	7,494,392	7,647,339	7,494,392	206,141	17,272			5.582	6.246	JAJO..	115,275	655,153	10/01/2021.	01/25/2024.
38362*	AA	0	GovCIO Buyer Com Term Ln Nt 1				4.A PL	1,154,336	98.123	1,132,669	1,154,336	1,132,669	(21,667)				6.500	6.553	MJSD.	208	28,137	08/18/2021.	08/18/2027.
39341#	AA	0	Green Street Parent LLC Term Ln B Nt 1				3.A PL	5,747,700	100.000	5,865,000	5,865,000	5,781,840	19,297	14,843			5.500	5.888	FMAN.	28,673	302,638	08/27/2019.	08/27/2026.
40178@	AA	8	Guidehouse Inc Term Ln Nt 1				4.A Z	3,000,000	99.030	2,970,900	3,000,000	2,970,900	(29,100)				5.601	5.667	MON...	934	40,104	10/14/2021.	10/16/2028.
40406#	AD	4	ProService Corp Term Ln Nt 1				2.C PL	8,006,137	100.000	8,212,500	8,212,500	8,117,604		35,307			6.000	6.528	MON...	6,844	580,979	11/01/2017.	11/01/2024.
41755@	AA	7	Harvest Hill Beverage Company New Term L				4.A PL	4,161,641	101.000	4,311,034	4,268,350	4,181,858		15,583			7.000	7.584	MJSD.	830	308,549	08/28/2020.	08/28/2026.
41902@	AA	9	Sigma Electric Manufact Corp Term Ln A-2				3.A PL	4,619,422	100.000	4,714,080	4,714,080	4,681,939		16,334			4.974	5.399	MJSD.	651	317,446	10/31/2017.	10/31/2023.
44958Q	A*	3	IG Investments Holdings LLC Term Ln Nt 1				4.A Z	1,316,802	98.078	1,317,850	1,343,676	1,317,824		1,022			6.750	7.221	MJSD.	252	25,194	09/22/2021.	09/22/2027.
44989*	AA	1	IQNavigator Inc 1st Lien TL Nt 1				4.B IF	7,946,157	99.030	7,988,913	8,067,164	7,988,913	(19,836)	19,902			5.660	5.999	FMAN.	45,657	536,640	08/20/2018.	08/20/2024.
45004K	AC	0	Information Resources Inc 1st Lien Term				4.B FE	3,975,342	100.000	4,015,497	4,015,497	3,991,513	10,625	5,546			4.602	4.817	MON...	2,565	177,215	12/07/2018.	11/07/2025.
452526	A#	3	Immucor Inc 1st Lien Term Ln Nt 1				3.C PL	4,385,388	101.529	4,543,307	4,474,886	4,408,927		15,964			6.750	7.289	MJSD.	839	306,250	07/02/2020.	07/02/2025.
45763F	AN	8	Inmar Inc Initial Term Ln Nt 1				4.C FE	2,215,049	99.000	2,308,314	2,331,630	2,274,007	47,996	22,620			4.224	5.380	MJSD.	274	118,201	04/10/2019.	05/01/2024.
45778E	AG	9	Innophos Holdings Term Ln Nt 1				4.A FE	4,790,179	99.750	4,802,214	4,814,250	4,795,896		3,094			3.855	3.967	MON...	1,031	183,249	02/13/2020.	02/07/2027.
48240@	AA	5	K2 Insurance Services LLC Term Ln Nt 1				5.B GI	4,618,724	100.000	4,712,983	4,712,983	4,662,635		18,304			5.131	5.625	MJSD.	672	298,489	07/01/2019.	07/01/2024.
48240@	AB	3	K2 Insurance Services LLC Delayed Draw T				5.B GI	824,348	100.000	824,348	824,348	824,348					5.220	5.205	MJSD.	508	53,330	12/31/2021.	07/01/2024.
48773#	AA	8	Kellermeyer Building Svcs Initial Term L				4.A PL	1,141,412	100.000	1,152,941	1,152,941	1,144,373		1,443			6.590	6.769	FMAN.	11,396	89,158	11/14/2019.	11/07/2026.
48773#	AB	6	Kellermeyer Building Svcs Delayed Draw T				4.A PL	771,959	100.000	777,231	777,231	772,742		497			6.586	6.927	JAJO..	9,607	28,756	10/29/2021.	11/07/2026.
48773#	AC	4	Kellermeyer Building Svcs Delayed Draw T				4.A PL	65,468	100.000	66,130	66,130	65,578		87			7.500	7.365	FMAN.	595	4,834	10/30/2020.	11/07/2026.
48773#	AD	2	Kellermeyer Building Svcs Term Ln #4 Nt				4.A PL	1,057,624	100.000	1,079,208	1,079,208	1,059,175		1,552			6.750	7.259	JAJO..	18,009	16,795	07/13/2021.	11/07/2026.
48881#	AB	5	En Engineering LLC (Kene Acq) Term Ln Nt				3.B PL	1,212,040	100.000	1,236,775	1,236,775	1,219,593	4,296	3,258			4.474	4.837	MJSD.	154	65,833	08/08/2019.	08/07/2026.
48881#	AC	3	En Engineering LLC (Kene Acq) Delayed Dr				3.B PL	204,809	100.000	206,854	206,854	205,342	2,336	288			4.474	4.676	MJSD.	26	11,080	03/31/2020.	08/07/2026.
51206#	AA	9	AI Fire Term Ln Nt 1				3.B PL	1,288,500	100.000	1,314,796	1,314,796	1,291,337		2,837			6.750	7.221	MJSD.	247	70,013	03/22/2021.	03/22/2027.
51206#	AB	7	AI Fire Delayed Draw Term Ln Nt 4				3.B PL	469,027	100.000	473,336	473,336	469,301		274			6.750	7.004	JAJO..	5,949	9,835	10/29/2021.	03/22/2027.
52729K	AP	1	Level 3 Financing Inc Term Ln B Nt 1				3.A FE	17,433,838	98.750	17,414,563	17,635,000	17,461,305		27,467			1.854	2.061	MON...	908	283,303	02/18/2021.	03/01/2027.
552462	B#	9	Lytx Delayed Draw Term Ln Nt 1				4.C	1,836,105	101.120	1,865,958	1,845,291	1,837,547	5,162	1,073			7.000	7.677	MON...	3,520	71,723	12/17/2021.	02/28/2026.
552462	B@	1	Lytx Term Ln Nt 1				4.C	5,151,469	101.120	5,307,234	5,248,451	5,176,799	21,792	14,149			7.000	7.378	MON...	2,041	400,850	02/27/2020.	02/28/2026.
55392*	AA	8	MBS Services 1st Lien Term Ln Nt 1				4.B PL	1,034,930	101.119	1,067,592	1,055,777	1,044,096	72,952	3,863			5.629	6.136	MJSD.	165	117,236	12/31/2021.	07/30/2024.
55418#	AA	4	Mac Lean-Fogg Company Term Ln Nt 1				3.B PL	5,171,269	100.000	5,227,188	5,227,188	5,193,097	324,220	7,593			4.854	5.087	MON...	3,516	293,252	12/21/2018.	12/17/2025.
55418#	AB	2	Mac Lean-Fogg Company Delayed Draw Term				3.B PL	610,700	100.000	613,750	613,750	611,227	25,621	527			4.104	4.252	MON...	349	34,217	01/29/2021.	12/17/2025.
57810J	AC	2	Amynta Agency Inc Term Ln Nt 1				4.C FE	1,007,120	100.000	1,048,606	1,048,606	1,025,677	63,092	6,483			4.103	4.893	MON...	597	48,052	08/31/2021.	02/08/2025.
57810J	AC	2	Amynta Waranty Borrower Inc Term Ln Nt 1				4.C FE	625,692	100.000	651,762	651,762	637,470	40,280	4,087			4.103	4.891	MON...	371	30,416	12/21/2018.	02/28/2025.
60367*	AA	9	Community Brands Delayed Draw TL Nt 1				3.C PL	3,498,624	100.000	3,498,624	3,498,624	3,498,624	174,931				5.104	5.159	MON...	1,485	192,424	06/29/2018.	12/02/2022.
60937@	AA	8	Monica Hlds Inc aka Wilshire Term Ln Nt				2.C PL	2,793,579	100.000	2,894,900	2,894,900	2,806,961		13,382			7.250	8.061	MJSD.	583	208,264	01/08/2021.	01/08/2027.

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
61554@ AA 8	Moon Valley Nursery LLC Term Ln Nt 1				1.G PL	1,697,004	100.000	1,697,004	1,697,004	1,697,004					6.750	6.806	JAJO..	27,046		10/08/2021.	10/08/2027.
61554@ AB 6	Moon Valley Nursery LLC Delayed Draw Ter				1.G PL	64,647	100.000	64,647	64,647	64,647					6.750	6.806	JAJO..	945	522	10/15/2021.	10/08/2027.
62931* AA 2	Topix Pharma Term Ln Nt 1				3.B PL	1,278,945	99.000	1,296,405	1,309,500	1,293,859	18,658	4,987			4.854	5.362	MON...	529	79,661	10/31/2018.	10/31/2024.
62931* AC 8	Topix Pharma Delayed Draw Term Ln Nt 1				3.B PL	437,090	99.000	436,795	441,208	436,795	7,962	863			4.849	5.132	MON...	178	26,840	07/31/2020.	10/31/2024.
62976# AE 6	NSM Insurance Group LLC Dollar Term Ln N				3.A PL	5,762,077	100.000	5,835,384	5,835,384	5,780,164		10,664			6.000	6.327	MON...	1,945	394,375	04/07/2020.	05/11/2026.
64027# AA 9	Nelipak Holding Co Incremental Term Ln N				3.A PL	143,325	100.000	146,250	146,250	144,226	1,996	368			5.250	5.634	MJSD.	43	9,107	08/07/2019.	07/02/2026.
64027* AA 3	Nelipak Holding Co First Lien Term Ln Nt				3.A PL	883,528	100.000	901,559	901,559	889,175	12,382	2,281			5.250	5.632	MJSD.	131	56,141	07/02/2019.	07/02/2026.
65716@ AA 4	North Amer Science Assoc Inc New Term Ln				2.C PL	2,905,869	100.000	2,966,879	2,966,879	2,914,387		7,034			6.500	7.476	MJSD.	9,853	172,161	09/13/2021.	09/15/2026.
67096@ AA 0	Omega Healthcare Holdings LLC Term Ln Nt				2.A PL	1,721,823	100.000	1,759,500	1,759,500	1,730,338		4,974			5.658	6.092	MJSD.	1,383	113,207	03/31/2020.	10/24/2026.
68144# AA 8	Omega Healthcare Holdings LLC Incrementa				3.C PL	1,013,479	100.000	1,036,807	1,036,807	1,016,265		2,786			6.250	6.779	MJSD.	180	54,288	03/10/2021.	10/24/2026.
70344E AD 9	Patriot Growth Insurance Svcs Term Ln Nt				4.A Z	662,016	98.061	649,180	662,016	649,180	(12,837)				6.250	6.250	JAJO..	9,080	439	10/14/2021.	10/14/2027.
70559@ AE 6	Pegasus Global Enterprise Hlds Increment				3.A PL	1,282,326	100.000	1,335,757	1,335,757	1,294,645	2,009	10,309			7.750	8.889	MJSD.	288	116,158	10/16/2020.	05/29/2025.
70559@ AF 3	Pegasus Global Enterprise Hlds Increment				3.A PL	49,598	100.000	49,598	49,598	49,598					7.250	7.316	MJSD.	10	13,143	10/28/2020.	05/29/2025.
71667* AA 3	Petroleum Servce Group LLC Delayed Draw				3.B PL	44,092	100.000	44,537	44,537	44,225		77			5.461	5.718	MJSD.	60	5,682	03/24/2020.	07/23/2025.
71667* AB 1	Petroleum Servce Group LLC Term Ln Nt 1				3.B PL	2,187,261	100.000	2,231,899	2,231,899	2,203,516		6,955			5.624	6.019	JAJO..	24,758	151,270	07/23/2019.	07/23/2025.
71667* AD 7	Petroleum Servce Group LLC New DD Term L				3.B Z	21,240	100.000	21,240	21,240	21,240					7.000	7.061	MJSD.	78		12/13/2021.	07/23/2025.
71667* AE 5	Petroleum Servce Group LLC New Term Ln N				3.B Z	749,598	100.000	749,598	749,598	749,598					7.000	7.061	MJSD.	4,227		12/03/2021.	07/23/2025.
72584D AF 1	Yum Brands New Term Ln B Nt 1				2.C FE	4,827,331	99.625	4,820,293	4,838,438	4,828,526		1,194			1.860	1.894	MON...	4,249	69,388	03/15/2021.	03/15/2028.
74016* AA 5	Blade Holdings Inc Term Ln Nt 1				4.C PL	1,010,517	99.000	1,028,701	1,039,092	1,011,798		1,280			7.000	7.685	MON...	404	25,670	08/31/2021.	08/31/2027.
74140# AA 0	Command Alkon (Potter Buyer) New Term Ln				3.C PL	3,096,575	100.000	3,192,346	3,192,346	3,114,522		10,952			8.352	9.091	MON...	2,221	310,510	04/23/2020.	04/23/2027.
74140# AB 8	Command Alkon (Potter Buyer) Incremental				3.C PL	996,501	100.000	1,027,321	1,027,321	1,000,607		3,635			9.250	10.079	MON...	792	96,347	11/18/2020.	04/23/2027.
74140# AD 4	Command Alkon (Potter Buyer) Incremental				3.C PL	223,742	100.000	227,150	227,150	224,162		415			9.250	9.756	MON...	175	21,303	12/23/2020.	04/23/2027.
74354# AA 1	Project Essential Bidco 1st Lien Term Ln				3.C PL	1,764,079	99.000	1,777,545	1,795,500	1,766,570		2,491			6.750	7.066	JAJO..	24,576	61,608	04/20/2021.	04/20/2028.
74741@ AA 5	Invo Healthcare (Olympia Acq) PIK Term L				3.C PL	900,743	88.000	812,428	923,214	812,428	(23,982)	2,187			2.000	9.074	MON...	1,733	82,094	12/31/2021.	09/24/2026.
74743* AA 5	Quail Buyer Inc Term Ln Nt 1				4.A Z	2,434,713	98.083	2,388,039	2,434,713	2,388,039	(46,673)				6.500	6.500	JAJO..	40,443		10/01/2021.	10/01/2027.
75445@ AA 1	Rawlings Sporting Goods Inc Term Ln Nt 1				3.B PL	1,741,748	100.000	1,791,000	1,791,000	1,748,209		6,444			8.500	9.196	MJSD.	1,692	153,827	12/31/2020.	12/31/2026.
75445@ AB 9	Rawlings Sporting Goods Inc Delayed Draw				3.B Z	332,545	100.000	332,545	332,545	332,545					7.750	7.825	FMAN.	4,224		11/03/2021.	12/31/2026.
75734@ AB 9	Reddy Ice Holdings Inc Term Ln Nt 1				3.B PL	2,011,920	100.000	2,074,091	2,074,091	2,034,202	34,274	8,696			7.500	8.130	MJSD.	39,653	156,632	10/06/2021.	07/01/2025.
75734@ AC 7	Reddy Ice Holdings Inc Delayed Draw Term				3.B PL	192,933	100.000	195,764	195,764	193,589	3,680	403			5.724	6.053	MJSD.	2,734	10,360	10/06/2021.	07/01/2025.
76028@ AA 4	Repairify Inc Term Ln Nt 1				1.G PL	1,755,180	99.000	1,773,090	1,791,000	1,757,966		2,786			6.000	6.450	MJSD.	597	59,700	06/14/2021.	06/14/2027.
76252@ AB 9	Rialto Management Group LLC Term Ln Nt 1				2.B PL	2,251,870	100.000	2,286,162	2,286,162	2,257,833		5,963			5.351	5.884	MON...	1,358	80,213	04/30/2021.	11/30/2024.
76252@ AC 7	Rialto Management Group LLC Term Ln 2021				2.B PL	2,828,729	100.000	2,828,729	2,828,729	2,828,729					6.500	6.500	MON...	5,107		12/22/2021.	11/30/2024.
78431@ AA 1	Harmony Fds/Santa Cruz Hlds Term Ln Nt 1				3.C PL	1,097,944	99.673	1,108,206	1,111,842	1,105,750		2,784			6.000	6.347	MJSD.	371	81,970	02/04/2019.	12/13/2023.
78433* AA 1	SG Acquisition Inc (Safeguard) Term Ln N				3.B PL	1,500,870	100.000	1,531,500	1,531,500	1,508,020		3,815			5.853	6.202	MON...	1,245	88,041	01/27/2020.	01/27/2027.
78486@ AA 5	SSE Buyer Inc Term Ln Nt 1				1.G PL	1,298,587	94.000	1,258,425	1,338,750	1,306,348		5,291			10.220	10.901	MJSD.	760	142,410	06/30/2020.	06/30/2026.
78642# AA 4	Safe Home Security Inc Term Ln Nt 1				2.C FE	1,472,309	100.000	1,502,357	1,502,357	1,481,585		6,661			8.250	8.997	MON...	344	137,310	08/04/2020.	08/04/2024.
78642# AB 2	Safe Home Security Inc Delayed Draw Term				2.C Z	47,423	100.000	47,423	47,423	47,423					8.250	8.384	MON...	11	467	11/18/2021.	08/04/2024.
79546K AE 0	Sally Beauty Holdings New Term Ln B-1 Nt				3.A FE	4,210,663	99.625	4,175,597	4,191,315	4,175,597	29,287	(3,091)			2.352	2.285	MON...	1,640	100,236	03/29/2018.	07/05/2024.
816307 A@ 1	Selectquote Inc Initial Term Ln Nt 4				2.C PL	11,300,520	97.260	11,156,294	11,470,588	11,331,110		23,695			5.750	6.535	MON...	12,662	378,045	12/22/2021.	10/31/2024.
81760H AG 7	ServiceMaster Co Term Ln D Nt 1				3.A FE	4,916,361	99.750	4,910,207	4,922,514	4,910,207	14,527	856			1.852	1.878	MON...	760	93,827	11/27/2019.	11/05/2026.

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
82449# AA 1	Shields Health Solutions LLC Term Ln Nt				4.B PL	1,200,390	102.000	1,249,385	1,224,888	1,202,934		2,544			6.750	7.264	MON	230	62,997	03/30/2021.	03/30/2027.
83549# AA 8	Sonny's Enterprises LLC Term Ln Nt 1				4.C	9,205,427	101.000	9,487,226	9,393,293	9,240,912		25,524			7.750	8.304	MON	50,554	759,878	08/07/2020.	08/31/2026.
83549# AB 6	Sonny's Enterprises LLC Delayed Draw Ter				4.B IF	1,595,122	101.000	1,611,073	1,595,122	1,595,122					7.750	8.099	MON	7,468	122,359	12/30/2021.	08/31/2026.
84967# AA 9	Spring Insurance Solutions LLC Term Ln N				2.C PL	1,323,000	98.000	1,323,000	1,350,000	1,327,987		4,575			7.500	8.060	MJSD	2,531	107,644	11/23/2020.	11/23/2025.
84967# AB 7	Spring Insurance Solutions LLC Delayed D				2.C PL	49,005	98.000	48,510	49,500	49,041		36			7.500	7.846	MJSD	10	3,551	08/13/2021.	11/23/2025.
85789# AA 2	Stealth Holding LLC Term Ln Nt 1				3.C PL	850,587	100.000	867,946	867,946	852,969		2,382			7.750	8.318	JAJO	17,190	41,128	03/01/2021.	03/01/2026.
85789# AB 0	Stealth Holding LLC Delayed Draw Term Ln				3.C PL	247,935	100.000	248,971	248,971	248,009		73			7.750	8.070	MJSD	1,647	3,307	12/27/2021.	03/01/2026.
86738* AA 6	Sigma Electric Manufact Corp Term Ln A-1				3.A PL	2,773,317	100.000	2,830,146	2,830,146	2,810,850		9,806			4.974	5.399	MJSD	391	191,880	10/31/2017.	10/31/2023.
86803@ AA 4	Sunshine Sub LLC Term Ln Nt 1				3.A PL	3,230,689	100.000	3,296,621	3,296,621	3,266,708	223,878	9,938			6.250	6.740	MON	1,717	234,081	04/28/2021.	05/27/2024.
86803@ AB 2	Sunshine Sub LLC Delayed Draw Term Ln Nt				3.A PL	1,925,288	100.000	1,951,186	1,951,186	1,937,927	138,254	4,582			6.250	6.635	MON	1,016	138,487	03/18/2019.	05/27/2024.
87300* AD 6	THG Acquisition LLC 1st Lien Term Ln Nt				3.A PL	651,544	100.000	668,250	668,250	653,930	86	2,300			7.250	7.847	MJSD	135	48,369	12/15/2020.	12/02/2026.
87300* AE 4	THG Acquisition LLC 1st Lien DD Term Ln				3.A PL	1,118,018	100.000	1,123,332	1,123,332	1,118,222		203			6.500	7.349	MJSD	224	16,810	12/31/2021.	12/02/2026.
87326# AA 8	Wealth Enhance Group LLC Delayed Draw Te				3.B Z	1,012,187	100.000	1,012,187	1,012,187	1,012,187					6.750	6.807	JAJO	11,712		11/29/2021.	10/02/2025.
87326# AA 8	Wealth Enhance Group LLC Delayed Draw Te				5.B GI	519,171	100.000	521,739	521,739	519,473		302			7.000	7.194	MJSD	3,145	15,636	09/01/2021.	10/02/2025.
87326# AC 4	Wealth Enhance Group LLC 5th Amendment D				3.A PL	429,352	100.000	430,732	430,732	429,379		27			6.750	6.903	MJSD	3,391	2,755	12/01/2021.	10/02/2025.
88233F AK 6	Vistra Operations Co LLC Incremental Ter				2.C FE	9,626,523	99.250	9,630,362	9,703,135	9,641,927		14,498			1.859	2.019	MON	1,881	181,568	01/11/2021.	12/31/2025.
88632N AP 5	Tibco Software Inc New Term Ln B #3 Nt 1				4.B FE	9,806,244	99.375	9,763,905	9,825,313	9,763,905	(43,723)	1,385			3.854	3.928	MON	6,310	161,569	08/13/2021.	07/03/2026.
90212T AD 3	2U Inc Term Ln Nt 1				4.B PL	2,158,363	99.000	2,167,809	2,189,706	2,157,848	(3,987)	3,472			6.500	7.056	MON	1,186	50,123	12/29/2021.	12/28/2024.
90347B AH 1	Axalta Coating Systems New Term Ln B Nt				3.A FE	13,068,802	99.875	12,970,827	12,987,061	12,970,827	118,878	(13,358)			2.220	2.117	MJSD	2,402	254,572	04/17/2018.	06/01/2024.
90385@ AA 2	Ultimus Group Midco LLC New 1st Lien Ter				4.A Z	860,424	100.000	860,424	860,424	860,424					5.750	5.788	MJSD	137	2,199	12/15/2021.	02/01/2026.
90385P AC 4	Ultimus Group Midco LLC 1st Lien Term Ln				4.B PL	2,087,671	100.000	2,087,671	2,087,671	2,087,671	83,507				4.474	4.499	MJSD	1,022	117,693	09/30/2019.	02/01/2024.
90932R AJ 3	United Airlines Term Ln B Nt 1				3.B FE	9,281,886	100.375	9,305,062	9,270,298	9,281,357		(529)			4.500	4.503	FMAN	45,193	66,051	09/27/2021.	04/21/2028.
928432 A* 4	Visual Edge Technology Inc Term Ln Nt 2				4.B PL	6,302,574	96.000	6,183,156	6,440,788	6,183,156	(99,749)	32,908			5.926	6.537	FMAN	38,146	581,375	11/26/2021.	08/31/2022.
928432 A@ 2	Visual Edge Technology Inc Delayed Draw				4.B PL	5,791,135	96.000	5,634,418	5,869,185	5,634,418	(80,342)	19,433			5.855	6.264	FMAN	34,301	501,917	11/26/2021.	08/31/2022.
92974* AA 7	Discovery Life Sciences LLC Term Ln Nt 1				3.B PL	931,290	100.000	950,296	950,296	940,177		3,945			7.000	7.514	MJSD	370	74,806	08/30/2019.	03/30/2024.
92974* AB 5	Discovery Life Sciences LLC Delayed Draw				3.B PL	314,224	100.000	317,398	317,398	314,875		650			7.000	7.383	MJSD	123	18,233	05/11/2021.	03/30/2024.
92974* AC 3	Discovery Life Sciences LLC New Term Ln				3.B PL	451,096	100.000	456,155	456,155	453,322		1,062			7.000	7.344	MJSD	187	22,725	11/22/2021.	03/30/2024.
92975@ AA 4	Wealth Enhance Group LLC Term Ln Nt 1				5.B GI	1,490,526	100.000	1,513,225	1,513,225	1,498,237		3,524			6.750	7.110	JAJO	26,103	93,171	10/02/2019.	10/02/2025.
92975@ AB 2	Wealth Enhance Group LLC Delayed Draw Te				5.B GI	934,180	100.000	940,178	940,178	935,045		686			6.750	6.973	JAJO	15,318	29,873	09/01/2021.	10/02/2025.
93279# AA 3	Walnut Parent Inc Term Ln Nt 1				3.B PL	1,737,450	100.000	1,782,000	1,782,000	1,743,344	724	5,171			6.500	7.054	MON	7,079	120,978	11/09/2020.	11/09/2027.
93279# AB 1	Walnut Parent Inc Incremental Term Ln Nt				4.B PL	1,712,562	100.000	1,712,562	1,712,562	1,712,562					6.500	6.552	FMAN	12,369		11/22/2021.	11/09/2027.
93711* AA 3	Wash Encore Holdings LLC Term Ln Nt 1				4.B Z	1,241,332	99.000	1,253,999	1,266,666	1,242,793		1,461			6.750	7.221	JAJO	15,200	22,406	07/30/2021.	07/30/2027.
93711* AB 1	Wash Encore Holdings LLC Delayed Draw Te				4.B Z	460,606	99.000	456,000	460,606	456,000	(4,606)				6.750	6.807	MJSD	2,245	857	12/06/2021.	07/30/2027.
96145@ AA 0	Westrock Coffee Holdings LLC Term Ln Nt				3.A PL	7,237,114	98.200	7,232,048	7,364,611	7,232,048	(44,921)	23,048			6.675	7.094	FMAN	43,699	806,557	12/31/2021.	02/28/2025.
96811* AA 5	Wildcat Buyer Co Inc Term Ln Nt 1				2.C PL	370,827	100.000	379,362	379,362	373,117		1,278			5.724	6.218	MJSD	298	23,750	02/27/2020.	02/27/2026.
96811* AB 3	Wildcat Buyer Co Inc Delayed Draw Term L				2.C PL	200,153	100.000	200,966	200,966	200,347		125			6.750	6.801	FMAN	1,127	5,799	11/18/2021.	02/27/2026.
96811* AD 9	Wildcat Buyer Co Inc Incremental Term Ln				2.C Z	356,926	100.000	356,926	356,926	356,926					6.750	6.806	FMAN	2,945		11/18/2021.	02/27/2026.
97383* AA 1	Winebow Holdings Inc Term Ln Nt 1				3.C PL	1,764,135	99.000	1,773,090	1,791,000	1,768,061		3,926			7.250	7.787	MON	1,443	92,336	04/19/2021.	07/01/2025.
98415D B# 0	Xifin Term Ln Nt 1				4.A Z	1,607,092	100.000	1,607,092	1,607,092	1,607,092					6.750	6.845	MON	7,232		12/08/2021.	02/06/2026.
BL2961 73 0	Ultimate Software Group Inc Initial Term				4.C FE	19,531,061	99.750	19,403,619	19,452,250	19,403,619	(6,395)	(10,733)			3.851	3.816	MON	12,462	759,870	05/17/2019.	05/03/2026.

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
C9196* AA 0	Trimaster Manufacturing Inc Term Ln Nt 1		..		4.C PL	263,613	99.000	268,357	271,068	263,947		334			7.000	7.685	MON...	105	6,430	08/31/2021.	08/31/2027.
C9300# AA 9	UCIT Online Security Inc CAD Term Ln Nt		..		3.C PL	1,044,904	100.000	1,066,193	1,066,193	1,047,749		2,845			7.750	8.319	JAJO..	21,117	47,649	03/26/2021.	03/01/2026.
000000 00 0	20 Gates - Cerberus Revolver		..		1.C PL	44,527,273	100.540	44,767,720	44,527,273	44,527,273					2.524	2.532	JAJO..	243,481	153,371	12/21/2021.	10/08/2029.
L7574* AA 6	Surgical Specialists LLC Delayed Draw Te		..		4.C	734,503	97.050	731,113	753,336	731,113	(5,353)	1,963			7.000	7.457	JAJO..	9,521	44,497	01/28/2021.	01/28/2028.
L7574* AB 4	Surgical Specialists LLC Term Ln Nt 1		..		4.C	302,888	97.050	301,490	310,654	301,490	(2,207)	809			7.000	7.457	JAJO..	3,926	18,337	01/28/2021.	01/28/2028.
000000 00 0	Burger King Term Ln B-4 Nt 1		A		3.B FE	34,348,256	98.354	33,788,565	34,354,102	33,788,565	45,957	421			1.854	1.863	MON...	5,282	645,435	11/19/2019.	11/14/2026.
000000 00 0	Air Canada Term Ln Nt 1		A		3.C FE	7,997,958	99.750	7,980,000	8,000,000	7,968,529	(29,547)	118			4.250	4.276	FMAN.	47,222	74,067	08/27/2021.	08/11/2028.
68371Y AJ 2	Open Text Corp Term Ln Nt 1		A		2.C FE	7,133,934	100.250	7,126,853	7,109,080	7,123,476		(4,061)			1.852	1.798	MON...	1,097	133,563	07/10/2019.	05/30/2025.
C7740G AB 7	Regent Purchaser Inv (RGL) New Term Ln N		A		6. *	1,051,422	20.000	1,183,723	5,918,613	1,051,422						57.664	APR...		430,657	12/31/2021.	12/21/2024.
02034# AA 0	MISYS (Almonde Inc) Term Ln Nt 1		D		4.B FE	18,160,730	99.625	18,142,617	18,210,908	18,142,617	324,462	8,706			3.629	3.698	JAJO..	117,473	828,596	04/29/2019.	04/28/2024.
000000 00 0	Desarrolladora Energetica SA Term Loan		D		6. *	1,199,652	66.740	1,018,342	1,525,835	1,018,342	(246,440)	65,130			0.900	8.565	JD.....	38	19,187	04/15/2021.	06/30/2024.
6499999. Unaffiliated Bank Loans - Acquired						769,863,236	XXX	773,399,251	782,068,090	768,693,491	1,191,350	993,767	0	0	XXX	XXX	XXX	2,506,554	26,586,562	XXX	XXX
6599999. Total - Unaffiliated Bank Loans						769,863,236	XXX	773,399,251	782,068,090	768,693,491	1,191,350	993,767	0	0	XXX	XXX	XXX	2,506,554	26,586,562	XXX	XXX
Totals																					
7699999. Total - Issuer Obligations						9,111,828,601	XXX	9,689,358,247	8,799,568,838	9,104,214,875	61,660,654	(27,312,322)	868,294	(6,274,537)	XXX	XXX	XXX	82,404,693	261,953,617	XXX	XXX
7799999. Total - Residential Mortgage-Backed Securities						946,180,185	XXX	957,149,499	960,790,872	944,445,381	(730,608)	(1,647,720)	0	0	XXX	XXX	XXX	2,036,023	23,287,299	XXX	XXX
7899999. Total - Commercial Mortgage-Backed Securities						813,650,012	XXX	822,520,961	788,873,028	801,556,716	(62,640)	(2,788,864)	0	0	XXX	XXX	XXX	2,261,699	26,126,630	XXX	XXX
7999999. Total - Other Loan-Backed and Structured Securities						1,003,726,484	XXX	1,043,751,661	1,041,864,243	1,006,854,822	1,015,067	369,326	0	0	XXX	XXX	XXX	3,382,659	16,642,357	XXX	XXX
8299999. Total - Unaffiliated Bank Loans						769,863,236	XXX	773,399,251	782,068,090	768,693,491	1,191,350	993,767	0	0	XXX	XXX	XXX	2,506,554	26,586,562	XXX	XXX
8399999. Grand Total - Bonds						12,645,248,518	XXX	13,286,179,619	12,373,165,071	12,625,765,285	63,073,823	(30,385,813)	868,294	(6,274,537)	XXX	XXX	XXX	92,591,628	354,596,465	XXX	XXX

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:									
1A.	1A 3,796,300,233	1B 304,565,880	1C 549,354,674	1D 665,745,142	1E 552,707,301	1F 1,072,359,464	1G 891,652,640			
1B.	2A 1,085,156,857	2B 1,538,357,247	2C 928,780,744							
1C.	3A 296,030,220	3B 227,475,105	3C 225,808,638							
1D.	4A 121,460,752	4B 214,705,945	4C 106,854,168							
1E.	5A 10,607,500	5B 31,271,912	5C 2,957,348							
1F.	6 3,613,515									

SCHEDULE D - PART 2 - SECTION 1

Showing all PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP 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		...	161,207.490	1.00		19,311,690	119.794	19,311,690	16,120,749				1,675,504			1,675,504		2.A PL	12/07/2021.
70867*	12 1 Pennsylvania-American Wtr Co 9.75% Pfd (		...	1,780.000	100.00		178,000	100.000	178,000	192,908		17,355					0		2.B Z	12/02/1991.
000000	00 0 48 Forty Class A Pfrd		...	216.800	1.00	########	216,800	4,513.474	978,521	216,800							0		5.B Z	12/23/2020.
000000	00 0 Al Ahli Bank Jr Sub Nt Fix to Float		D	500,000.000	1.00	0.994	495,969	0.992	495,969	496,875	7,444	10,000		(907)			(907)		5.B GI	05/24/2021.
000000	00 0 Woori Bank Jr Sub Nt		D	690,000.000	1.00	1.010	715,333	1.037	715,333	696,570	7,087	29,325		18,763			18,763		3.A FE	01/31/2020.
000000	00 0 Gazprom Sub Nt Fix to Float		D	290,000.000	1.00	1.000	295,826	1.020	295,826	290,000	5,742	10,002		5,826			5,826		3.B FE	10/13/2020.
000000	00 0 Bangkok Bank PCL Jr Sub Nt		D	320,000.000	1.00	1.064	331,405	1.036	331,405	340,544	4,356	16,000		(9,139)			(9,139)		3.A FE	02/18/2021.
000000	00 0 Cemex SAB DE CV Nt Fix to Float		D	1,200,000.000	1.00	1.031	1,244,692	1.037	1,244,692	1,237,644	19,304			8,515	(1,467)		7,048		4.B FE	10/19/2021.
000000	00 0 Kasikornbank Pcl HK Jr Sub Nt Fix to Flo		D	765,000.000	1.00	1.058	800,465	1.046	800,465	809,700	8,631	40,354		(9,235)			(9,235)		3.A FE	03/29/2021.
000000	00 0 MAF Global Securities Jr Sub Nt		D	700,000.000	1.00	1.012	709,365	1.013	709,365	708,575	12,192	38,500		790			790		3.A FE	09/08/2020.
000000	00 0 Bank of East Asia Ltd Jr Sub Nt Fix to F		D	450,000.000	1.00	1.029	468,047	1.040	468,047	462,938	7,491	26,438		5,110			5,110		3.B FE	09/15/2020.
000000	00 0 DP World Salaam Jr Nt Fix to Float		D	950,000.000	1.00	1.091	1,027,436	1.082	1,027,436	1,036,375	28,500			(8,939)			(8,939)		3.B FE	08/26/2021.
000000	00 0 Commercial Bank of Dubai Jr Sub Nt		D	460,000.000	1.00	1.047	483,282	1.051	483,282	481,390	5,367	27,600		1,892			1,892		5.B GI	01/29/2021.
000000	00 0 Banco do Brasil (Cayman) Jr Sub Nt Fix t		D	730,000.000	1.00	0.970	726,720	0.996	726,720	708,100	9,632			18,620			18,620		5.A FE	12/02/2021.
000000	00 0 Absa Group Ltd Jr Sub Nt Fix to Float		D	1,000,000.000	1.00	1.026	1,018,813	1.019	1,018,813	1,025,600	6,021	31,875		(6,787)			(6,787)		4.B FE	07/08/2021.
000000	00 0 Rizal Commercial Banking Jr Nt Fix to Fl		D	470,000.000	1.00	1.070	479,121	1.019	479,121	502,900	10,523	15,275		(23,779)			(23,779)		4.A FE	08/20/2021.
000000	00 0 Itau UniBanco Hldg SA/KY Jr Sub Nt		D	1,470,000.000	1.00	0.998	1,478,860	1.006	1,478,860	1,466,625	27,073	30,550		12,235			12,235		4.B FE	11/03/2021.
000000	00 0 Digicel Group 0.5 Ltd Sub Nt		D	843,536.000	1.00	0.639	735,985	0.873	735,985	538,944	14,762	24,928		198,441			198,441		6. FE	12/29/2021.
059597	AF 1 Banco General SA Jr Sub Nt Fix to Float		D	520,000.000	1.00	1.002	528,101	1.016	528,101	521,280	4,095	13,650		6,821			6,821		3.C FE	05/05/2021.
05962G	AJ 8 Banco Mercantil De Norte Jr Sub Nt		D	900,000.000	1.00	1.051	960,899	1.068	960,899	946,125	16,203	68,625		14,774			14,774		3.C FE	10/25/2019.
06000B	AA 0 Bangkok Bank PCL Jr Sub Nt		D	810,000.000	1.00	1.000	838,869	1.036	838,869	810,000	11,025	40,500		28,869			28,869		3.A FE	09/15/2020.
12504P	AK 6 Credit Bank of Moscow Jr Nt Fix to Float		D	850,000.000	1.00	1.000	789,079	0.928	789,079	850,000	15,663			(60,921)			(60,921)		4.C FE	09/27/2021.
25381Y	AC 5 Digicel Group 0.5 Ltd Sub Nt		D	259,675.290	1.00	0.155	227,605	0.876	227,605	40,151	4,544	17,265		187,454			187,454		6. FE	10/01/2021.
64132N	AA 4 Network i2i Ltd Sub Nt		D	450,000.000	1.00	1.000	473,099	1.051	473,099	450,000	5,368	25,425		23,099			23,099		3.B FE	10/08/2019.
8499999. Total - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred							34,535,461	XXX	35,297,182	30,950,793	231,023	483,667	0	2,087,006	(1,467)	0	2,085,539	0	XXX	XXX
8999999. Total - Preferred Stocks							34,535,461	XXX	35,297,182	30,950,793	231,023	483,667	0	2,087,006	(1,467)	0	2,085,539	0	XXX	XXX

Line Number

1A.

1B.

1C.

1D.

1E.

1F.

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A	0	1B	0	1C	0	1D	0	1E	0
2A	19,311,690	2B	178,000	2C	0				
3A	3,395,437	3B	2,264,408	3C	1,489,000				
4A	479,121	4B	3,742,365	4C	789,079				
5A	726,720	5B	1,196,051	5C	0				
6	963,590								

1F 0

1G 0

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	F or ei gn	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 Administra-tive Symbol
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																	
14817C 10 7	Cassava Sciences Inc Com	LS		584.000	25,521	43.700	25,521	29,535				21,538		21,538		03/28/2019.	
69121K 10 4	Owl Rock Capital Corp Com			2,623,066.000	37,142,615	14.160	37,142,615	39,999,986	813,150	3,462,447		3,934,599		3,934,599		07/18/2019.	
9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					37,168,136	XXX	37,168,136	40,029,521	813,150	3,462,447	0	3,956,137	0	3,956,137	0	XXX	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other																	
00829J 10 7	Affinity Financial Corp Com			2,543.000	26,066	10.250	26,066	26,892						0		02/18/2013.	
000000 00 0	Animal Supply Company Class A Units			40,000.000										0		08/14/2020.	
15644G 10 4	Centric Brands Inc Class A Com			590.000	767	1.300	767	590				177		177		06/23/2021.	
31340# 00 1	Federal Home Loan Bank Com Cl B	RF		250,000.000	25,000,000	100.000	25,000,000	25,000,000		541,300				0		08/22/2019.	
62989* 10 5	NAMIC Com			540.000	27,000	220.365	27,000	75,365				(91,997)		(91,997)		05/08/2003.	
000000 00 0	Banro Corporation Com		A	177,745.000				92,480				(92,480)	362,174	(454,654)		05/23/2018.	
000000 00 0	Regent Purchaser Inv (RGL) Com		A	1,396,207.000	1,396	0.001	1,396							0		12/21/2017.	
9199999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other					25,055,229	XXX	25,055,229	25,195,327	0	541,300	0	(184,300)	362,174	(546,474)	0	XXX	XXX
Common Stocks - Parent, Subsidiaries and Affiliates Other																	
01922# 10 9	Allied Holdings (Delaware) Inc Com			100.000	758,606,275	##########	758,606,275	2,373,098,333		10,500,000		(61,217,474)		(61,217,474)		12/31/2021.	
02738# 10 1	American Marine Underwriters Com			20.000										0		12/31/1998.	
04855@ 10 6	Allied Ins Co of America Com			21,000.000	16,507,863	786.089	16,507,863	14,200,000				212,010		212,010		02/28/2021.	
22610# 10 2	Crestbrook Insurance Co Com			90,000.000	68,060,392	756.227	68,060,392	126,064,995				1,257,064		1,257,064		12/31/2021.	
412828 10 5	Harleysville Life Insurance Co			306,000.000	60,472,542	197.623	60,472,542	28,074,012				2,903,452		2,903,452		12/01/1994.	
45789* 10 2	NBS Insurance Agency Com			1,615.000	13,469,211	8,340.069	13,469,211	6,403,341		10,000,000		(8,421,691)		(8,421,691)		12/31/2005.	
54228* 10 3	Lone Star General Agy Com			1,000.000	8,407,821	8,407.821	8,407,821	9,000,000				(284,089)		(284,089)		06/21/1984.	
635264 10 4	National Casualty Co Com			100.000	200,641,758	##########	200,641,758	137,442,439				1,625,891		1,625,891		12/31/2021.	
63861* 11 4	Nationwide Agribusiness Ins Co Com			5,690.000	212,767,065	37,393.157	212,767,065	227,714,335				(7,828,449)		(7,828,449)		09/01/2014.	
63861@ 10 4	Nationwide Cash Mgmt Co Com			100.000	(979,333)	(9,793.327)	(979,333)	11,226				(20,019)		(20,019)		12/30/1999.	
63862@ 10 3	Nationwide Corp Com			12,992,922.000	7,216,239,958	555.398	7,216,239,958	2,566,093,590				649,581,400		649,581,400		12/30/2006.	
63863* 10 4	Nationwide General Ins Co Com			33,600.000	238,437,840	7,096.364	238,437,840	234,644,422				2,018,778		2,018,778		12/31/2021.	
63864@ 10 1	Nationwide Ppty & Cas Ins Co Com			84,000.000	32,487,307	386.754	32,487,307	28,200,000				1,386,846		1,386,846		02/28/2019.	
63865@ 10 0	Nationwide Indemnity Co Com			28,000.000	240,311,758	8,582.563	240,311,758	179,529,000				60,145,544		60,145,544		02/09/1994.	
63870@ 10 3	Nationwide Ins Co of FL Com			30,000.000	22,542,299	751.410	22,542,299	221,400,000				563,142		563,142		08/20/2019.	
63871@ 10 2	Nationwide Assurance Company Com			1,750.000	36,880,921	21,074.812	36,880,921	36,437,983				519,086		519,086		05/30/2000.	
63872* 10 3	Nationwide Affinity Ins Co of America			500,000.000	8,798,537	17.597	8,798,537	25,843,431				778,252		778,252		01/05/2001.	
81049* 10 3	Scottsdale Ins Co Com			30,136.000	163,455,579	5,423.931	163,455,579	116,063,770				13,269,623		13,269,623		04/27/1990.	
81052# 10 3	Scottsdale Indemnity Ins Co Com			58,334.000	35,639,166	610.950	35,639,166	25,865,384		3,500,000		(2,818,938)		(2,818,938)		05/25/2016.	
87267* 10 5	THI Holdings Inc Com			100.000	174,540,115	##########	174,540,115	323,090,165		14,500,000		(30,691)		(30,691)		12/31/2021.	
9399999. Total - Common Stocks - Parent, Subsidiaries and Affiliates Other					9,507,287,074	XXX	9,507,287,074	6,679,176,426	0	38,500,000	0	653,639,737	0	653,639,737	0	XXX	XXX
Common Stocks - Mutual Funds																	
000000 00 0	Nationwide Fin Serv NIA LLC Clear Adv Pl			1,000.000	2,179	2.179	2,179	1,000				441		441		12/03/2008.	
000000 00 0	Nationwide Fin Serv NIA LLC Clear Adv Pl			1,000.000	2,306	2.306	2,306	1,000				469		469		12/03/2008.	
000000 00 0	Nationwide Fin Serv NIA LLC Clear Adv Pl			1,000.000	1,879	1.879	1,879	1,000				267		267		12/03/2008.	

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	For eign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in 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
000000 00 0	Nationwide Fin Serv NIA LLC Clear Adv Pl			1,000.000	2,377	2.377	2,377	1,000				434		434		12/03/2008.	
000000 00 0	Nationwide Fin Serv NIA LLC Clear Adv Pl			1,000.000	2,683	2.683	2,683	1,000				414		414		12/03/2008.	
000000 00 0	Nationwide Fin Serv NIA LLC Clear Adv Pl			1,000.000	3,211	3.211	3,211	1,000				511		511		12/03/2008.	
000000 00 0	Nationwide Fin Serv NIA LLC Clear Adv Pl			1,000.000	3,085	3.085	3,085	1,000				520		520		12/03/2008.	
000000 00 0	Nationwide Fin Serv NIA LLC Clear Adv Pl			1,000.000	2,781	2.781	2,781	1,000				447		447		12/03/2008.	
000000 00 0	Nationwide Fin Serv NIA LLC Clear Adv Pl			1,000.000	3,099	3.099	3,099	1,000				510		510		12/03/2008.	
000000 00 0	Nationwide Fin Serv NIA LLC Clear Adv Pl			1,000.000	2,962	2.962	2,962	1,000				475		475		12/03/2008.	
000000 00 0	Nationwide Fin Serv NIA LLC Clear Adv Pl			1,000.000	3,754	3.754	3,754	1,000				717		717		12/03/2008.	
000000 00 0	Nationwide Fin Serv NIA LLC Clear Adv Pl			1,000.000	3,544	3.544	3,544	1,000				541		541		12/03/2008.	
000000 00 0	Nationwide Fin Serv NIA LLC Clear Adv Pl			1,000.000	3,672	3.672	3,672	1,000				590		590		12/03/2008.	
000000 00 0	Nationwide Fin Serv NIA LLC Clear Adv Pl			1,000.000	3,529	3.529	3,529	1,000				692		692		12/03/2008.	
000000 00 0	Nationwide Fin Serv NIA LLC Clear Adv Pl			1,000.000	2,134	2.134	2,134	1,000				397		397		12/03/2008.	
000000 00 0	Nationwide Fin Serv NIA LLC Clear Adv Pl			1,000.000	2,310	2.310	2,310	1,000				484		484		12/03/2008.	
000000 00 0	Nationwide Fin Serv NIA LLC Clear Adv Pl			1,000.000	2,171	2.171	2,171	1,000				398		398		12/03/2008.	
000000 00 0	Nationwide Fin Serv NIA LLC Clear Adv Pl			1,000.000	2,439	2.439	2,439	1,000				334		334		12/03/2008.	
000000 00 0	Nationwide Fin Serv NIA LLC Clear Adv Pl			1,000.000	2,582	2.582	2,582	1,000				458		458		12/03/2008.	
000000 00 0	Nationwide Fin Serv NIA LLC Clear Adv Pl			1,000.000	3,102	3.102	3,102	1,000				458		458		12/03/2008.	
000000 00 0	Nationwide Fin Serv NIA LLC Clear Adv Pl			1,000.000	2,654	2.654	2,654	1,000				436		436		12/03/2008.	
000000 00 0	Nationwide Fin Serv NIA LLC Clear Adv Pl			1,000.000	2,450	2.450	2,450	1,000				364		364		12/03/2008.	
000000 00 0	Nationwide Fin Serv NIA LLC Clear Adv Pl			1,000.000	3,050	3.050	3,050	1,000				582		582		12/03/2008.	
000000 00 0	Nationwide Fin Serv NIA LLC Clear Adv Pl			1,000.000	3,060	3.060	3,060	1,000				507		507		12/03/2008.	
000000 00 0	Nationwide Fin Serv NIA LLC Clear Adv Pl			1,000.000	3,190	3.190	3,190	1,000				525		525		12/03/2008.	
000000 00 0	Nationwide Fin Serv NIA LLC Clear Adv Pl			1,000.000	2,866	2.866	2,866	1,000				490		490		12/03/2008.	
000000 00 0	Nationwide Fin Serv NIA LLC Clear Adv Pl			1,000.000	1,951	1.951	1,951	1,000				303		303		12/03/2008.	
000000 00 0	Nationwide Fin Serv NIA LLC Clear Adv Pl			1,000.000	1,923	1.923	1,923	1,000				276		276		12/03/2008.	
000000 00 0	Nationwide Fin Serv NIA LLC Clear Adv Pl			1,000.000	2,030	2.030	2,030	1,000				308		308		12/03/2008.	
000000 00 0	Nationwide Fin Serv NIA LLC Clear Adv Pl			1,000.000	1,889	1.889	1,889	1,000				366		366		12/03/2008.	
000000 00 0	Nationwide Fin Serv NIA LLC Clear Adv Pl			1,000.000	2,945	2.945	2,945	1,000				489		489		12/03/2008.	
000000 00 0	Nationwide Fin Serv NIA LLC Clear Adv Pl			1,000.000	3,080	3.080	3,080	1,000				632		632		12/03/2008.	
000000 00 0	Nationwide Fin Serv NIA LLC Clear Adv Pl			1,000.000	3,092	3.092	3,092	1,000				662		662		12/03/2008.	
000000 00 0	Nationwide Fin Serv NIA LLC Clear Adv Pl			1,000.000	3,011	3.011	3,011	1,000				561		561		12/03/2008.	
000000 00 0	Nationwide Fin Serv NIA LLC Clear Adv Pl			1,000.000	3,018	3.018	3,018	1,000				435		435		12/03/2008.	
000000 00 0	Nationwide Fin Serv NIA LLC Clear Adv Pl			1,000.000	2,972	2.972	2,972	1,000				486		486		12/03/2008.	
000000 00 0	Nationwide Fin Serv NIA LLC Clear Adv Pl			1,000.000	3,439	3.439	3,439	1,000				571		571		12/03/2008.	
000000 00 0	Nationwide Fin Serv NIA LLC Clear Adv Pl			1,000.000	3,485	3.485	3,485	1,000				532		532		12/03/2008.	
000000 00 0	Nationwide Fin Serv NIA LLC Clear Adv Pl			1,000.000	3,426	3.426	3,426	1,000				666		666		12/03/2008.	
000000 00 0	Nationwide Fin Serv NIA LLC Clear Adv Pl			1,000.000	3,324	3.324	3,324	1,000				656		656		12/03/2008.	
000000 00 0	Nationwide Fin Serv NIA LLC Clear Adv Pl			1,000.000	3,441	3.441	3,441	1,000				502		502		12/03/2008.	

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	For eign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in 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
000000 00 0	Nationwide Fin Serv NIA LLC Clear Adv Pl			1,000.000	2,592	2.592	2,592	1,000				462		462		12/03/2008.	
9499999. Total - Common Stocks - Mutual Funds					118,687	XXX	118,687	42,000	0	0	0	20,368	0	20,368	0	XXX	XXX
9799999. Total - Common Stock					9,569,629,126	XXX	9,569,629,126	6,744,443,274	813,150	42,503,747	0	657,431,942	362,174	657,069,768	0	XXX	XXX
9899999. Total Common and Preferred Stock					9,604,164,587	XXX	9,604,926,308	6,775,394,067	1,044,173	42,987,414	0	659,518,948	362,174	659,155,307	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 - U.S. Government								
912810 EP 9	U S Treasury Bd 7.125% 02/15/23		01/28/2021	Nationwide Indemnity		53,064,252	50,000,000	1,606,997
912810 QV 3	U S Treasury 02/15/2042 TIPS		01/28/2021	Nationwide Indemnity		105,717,922	85,000,000	331,206
912828 3J 7	U S Treasury Nt 2.125% 11/30/24		12/08/2021	THI Holdings Inc		2,984,967	3,000,000	1,401
912828 4N 7	U S Treasury Nt 2.875% 05/15/28		06/30/2021	Nationwide Indemnity		20,160,530	20,000,000	71,875
912828 S5 0	U S Treasury 7/15/2026 TIPS		06/30/2021	Nationwide Indemnity		75,845,426	74,900,000	47,820
0599999.	Total - Bonds - U.S. Government					257,773,097	232,900,000	2,059,299
Bonds - All Other Government								
040114 HS 2	Argentina (Republic of) Sr Nt	D	08/16/2021	Direct		43,547	118,739	41
040114 HT 0	Argentina (Republic of) Sr Nt	D	01/04/2021	Direct		21,826	60,127	25
1099999.	Total - Bonds - All Other Government					65,373	178,866	66
Bonds - U.S. States, Territories and Possessions								
57582P AE 0	Massachusetts St GO Ref Ser B		01/28/2021	Nationwide Indemnity		10,245,909	10,000,000	214,375
70914P B6 8	Pennsylvania St GO First Ser		06/30/2021	Nationwide Indemnity		5,393,030	4,785,000	69,781
1799999.	Total - Bonds - U.S. States, Territories & Possessions					15,638,939	14,785,000	284,156
Bonds - U.S. Political Subdivisions of States								
251129 Y9 7	Detroit Mich City Sch GO Ref Sch Bldg &		01/28/2021	Nationwide Indemnity		9,872,213	9,790,000	124,211
251129 Z3 9	Detroit Mich City Sch GO Ref Sch Bldg &		01/28/2021	Nationwide Indemnity		7,710,291	7,500,000	95,156
442331 3G 7	Houston TX GO Txbl 3.845% 03/01/31		06/30/2021	Nationwide Indemnity		5,000,000	5,000,000	63,549
442331 3H 5	Houston TX GO Txbl 3.925% 03/01/32		06/30/2021	Nationwide Indemnity		5,000,000	5,000,000	64,872
717883 FC 1	Philadelphia PA Sch Dist GO Ref Ser A FS		01/28/2021	Nationwide Indemnity		12,275,572	12,000,000	95,000
717883 FK 3	Philadelphia PA Sch Dist GO Ref Ser A FS		06/30/2021	Nationwide Indemnity		5,103,726	5,000,000	20,139
797355 WK 6	San Diego CA Uni Sch Dist GO Ref 1998 Se		06/30/2021	Nationwide Indemnity		3,967,304	4,000,000	109,389
797355 YY 4	San Diego CA Uni Sch Dist GO Ref 1998 Se		06/30/2021	Nationwide Indemnity		5,232,272	5,000,000	130,521
840071 AT 1	South San Francisco CA GO Uni Sch Dist S		06/30/2021	Nationwide Indemnity		2,227,802	2,180,000	33,381
2499999.	Total - Bonds - U.S. Political Subdivisions of States					56,389,180	55,470,000	736,218
Bonds - U.S. Special Revenue and Special Assessment								
010268 AX 8	Alabama Fed Aid HW Fin AuthRev Ser A		06/30/2021	Nationwide Indemnity		3,625,405	3,335,000	55,120
010268 AY 6	Alabama Fed Aid HW Fin AuthRev Ser A		06/30/2021	Nationwide Indemnity		3,617,135	3,335,000	55,120
010268 BA 7	Alabama Fed Aid HW Fin AuthRev Spl Oblig		06/30/2021	Nationwide Indemnity		5,405,640	5,000,000	82,639
010604 CC 8	Alabama St Port Auth Rev AMT Ref Docs Se		06/30/2021	Nationwide Indemnity		3,407,584	3,160,000	39,061
02765U GC 2	American Mun Pwr Ohio Inc Rev Ref Ser A		01/28/2021	Nationwide Indemnity		10,509,991	10,000,000	226,389
02765U MB 7	American Mun Pwr Ohio Inc Rev Comb Hydro		06/30/2021	Nationwide Indemnity		1,582,894	1,500,000	22,500
08527N GY 6	Bernalillo Cnty NM Rev Gross Tax Rcpts R		06/30/2021	Nationwide Indemnity		2,038,378	2,000,000	25,958
08527N GZ 3	Bernalillo Cnty NM Rev Gross Tax Rcpts R		06/30/2021	Nationwide Indemnity		3,693,257	3,600,000	46,725
13068L YZ 2	California St Pub Wks Brd Rev Ref-Variou		06/30/2021	Nationwide Indemnity		5,300,588	5,000,000	32,778
160853 VC 8	Charlotte-Mecklenburg Hosp Rev Txbl-Atri		05/21/2021	Citigroup		7,500,000	7,500,000	
164243 HS 9	Cherokee Cnty GA Auth Rev Wtr & Swr Ref		06/30/2021	Nationwide Indemnity		2,301,851	2,245,000	51,105
167562 QK 6	Chicago IL Midway Arpt Rev Amt Ref Ser A		06/30/2021	Nationwide Indemnity		3,104,922	3,000,000	59,667
167562 QL 4	Chicago IL Midway Arpt Rev Amt Ref Ser A		06/30/2021	Nationwide Indemnity		3,614,977	3,500,000	69,611
167593 UW 0	Chicago IL O'Hare Int Arpt Rev Ref Gen S		06/30/2021	Nationwide Indemnity		5,309,920	5,000,000	124,306
167593 WK 4	Chicago IL O'Hare Int Arpt Rev Sr Lien S		01/28/2021	Nationwide Indemnity		7,487,877	7,000,000	27,563
167593 WL 2	Chicago IL O'Hare Int Arpt Rev Sr Lien S		06/30/2021	Nationwide Indemnity		4,252,838	4,000,000	104,417
251237 3N 1	Detroit MI Sewer Disp Rev 2nd Lien B FSA		01/28/2021	Nationwide Indemnity		15,752,396	15,000,000	61,875
3132DW BC 6	FHLMC Pool #SD8135 2.500% 03/25/51		03/02/2021	Morgan Stanley & Co LLC		16,261,985	15,616,306	2,169
3140H5 JW 2	FNMA Pool #BJ3876 3.000% 01/25/48		01/28/2021	Nationwide Indemnity		3,509,171	3,618,133	8,141
3140KD BK 5	FNMA Pool #BP5441 3.000% 06/25/50		01/28/2021	Nationwide Indemnity		11,816,388	11,239,153	25,288

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
3140X9 6Y 6	FNMA Pool #FM6286 2.500% 01/25/51		03/02/2021	JP Morgan Securities LLC		8,536,542	8,185,462	1,137
31418D CA 8	FNMA Pool #MA3664 4.000% 05/25/49		06/30/2021	Nationwide Indemnity		9,107,311	8,807,136	28,379
31418D XJ 6	FNMA Pool #MA4280 1.500% 03/25/51		03/02/2021	Nomura Securities Intl LLC		6,129,795	6,211,319	518
31418D XL 1	FNMA Pool #MA4282 2.500% 03/25/51		03/02/2021	Morgan Stanley & Co LLC		7,664,310	7,362,339	1,023
365418 BX 9	Garden St Preservation Tr Rev Open Space		06/30/2021	Nationwide Indemnity		37,653,927	34,900,000	373,606
39081H AM 4	Great Lakes MI Wtr Auth Swr Ref 2nd Lien		06/30/2021	Nationwide Indemnity		4,891,014	4,500,000	111,875
413890 DC 5	HarrisCnty-HoustonTXSports Rev Sr Lien R		06/30/2021	Nationwide Indemnity		5,907,399	5,575,000	34,844
452252 KQ 1	Illinois St Toll Hwy Auth Rev Ser A		01/28/2021	Nationwide Indemnity		11,541,740	11,000,000	41,250
47770V BQ 2	JobsOH Beverage System Rev Stwd Liq Prof		06/30/2021	Nationwide Indemnity		4,000,000	4,000,000	56,345
485429 Z3 1	Kansas St Dev Fin Auth Rev Txbl Ser H		01/28/2021	Nationwide Indemnity		20,000,000	20,000,000	239,818
544435 4H 0	Los Angeles CA Dep of Arpts AMT-Senior R		01/28/2021	Nationwide Indemnity		1,076,225	1,000,000	10,139
544435 4J 6	Los Angeles CA Dep of Arpts AMT-Senior R		01/28/2021	Nationwide Indemnity		1,074,558	1,000,000	10,139
544435 4K 3	Los Angeles CA Dep of Arpts AMT-Senior R		06/30/2021	Nationwide Indemnity		2,114,282	2,000,000	11,875
575577 HX 2	Massachusetts Bay Tr Auth Rev Assmt Ser		06/30/2021	Nationwide Indemnity		4,277,858	4,000,000	104,417
57563R NV 7	Massachusetts Educ Fin Rev LBASS AMT Ref		01/28/2021	Nationwide Indemnity		12,073,145	12,225,000	32,091
57604P B2 9	Massachusetts St Wtr Poll Rev Ref Pool P		01/28/2021	Nationwide Indemnity		8,762,584	8,540,000	220,439
57604P B5 2	Massachusetts St Wtr Poll Rev Ref Pool P		06/30/2021	Nationwide Indemnity		5,099,865	5,000,000	103,472
591745 G6 5	Metro Atlanta RTA GA Rev Sales Tax Ref S		01/28/2021	Nationwide Indemnity		10,410,046	10,000,000	39,375
592643 AT 7	Metropolitan Washington DC Rev Cap App 2		01/28/2021	Nationwide Indemnity		7,432,094	10,000,000	
592643 AU 4	Metropolitan Washington DC Rev Cap App 2		06/30/2021	Nationwide Indemnity		5,354,100	7,540,000	
59447P P6 2	Michigan St Fin Auth Rev LBASS Ref Amt S		01/28/2021	Nationwide Indemnity		8,975,459	8,950,000	86,517
59447T ME 0	Michigan St Fin Auth Rev Ref Henry Ford		01/28/2021	Nationwide Indemnity		9,604,350	8,900,000	90,236
594615 BG 0	Michigan St Bldg Auth Rev Ref Facs Prog		01/28/2021	Nationwide Indemnity		7,241,376	6,700,000	95,847
594615 BH 8	Michigan St Bldg Auth Rev Ref Facs Prog		06/30/2021	Nationwide Indemnity		5,345,533	5,000,000	52,083
594698 SJ 2	Michigan St Strategic Fd Rev-Water & Sew		06/23/2021	Citigroup		8,000,000	8,000,000	
603827 XY 7	Minneapolis & St Paul MN Rev Txbl Sub Re		06/30/2021	Nationwide Indemnity		5,000,000	5,000,000	94,373
603827 XZ 4	Minneapolis & St Paul MN Rev Taxl Sub Re		06/30/2021	Nationwide Indemnity		2,835,000	2,835,000	54,919
603827 YA 8	Minneapolis & St Paul MN Rev Txbl Sub Re		06/30/2021	Nationwide Indemnity		2,295,000	2,295,000	45,599
646080 SC 6	New Jersey St Hgr Ed Auth Rev LBASS Amt-		06/30/2021	Nationwide Indemnity		2,220,166	2,245,000	5,878
646080 SD 4	New Jersey St Hgr Ed Auth Rev LBASS Amt-		06/30/2021	Nationwide Indemnity		1,762,742	1,790,000	4,686
646080 SE 2	New Jersey St Hgr Ed Auth Rev LBASS Amt-		06/30/2021	Nationwide Indemnity		1,762,076	1,795,000	4,699
646080 SF 9	New Jersey St Hgr Ed Auth Rev LBASS Amt-		06/30/2021	Nationwide Indemnity		3,021,859	3,035,000	8,557
646136 2B 6	New Jersey St Trans Fd Rev Fed Hwy Reim		06/30/2021	Nationwide Indemnity		12,735,859	11,900,000	52,792
646136 2C 4	New Jersey St Trans Fd Rev Fed Hwy Reim		06/30/2021	Nationwide Indemnity		2,108,366	2,000,000	4,167
646136 EK 3	New Jersey St Trans Fd Rev Trans Sys Ser		01/28/2021	Nationwide Indemnity		13,597,627	13,160,000	86,454
64971W L6 5	NY City NY Trans Fin Auth Rev Sub Ser A-		06/30/2021	Nationwide Indemnity		3,246,379	3,000,000	19,667
64983Q JC 4	New York St Dorm Auth Rev Non St Supply		06/30/2021	Nationwide Indemnity		5,386,745	5,000,000	34,375
64983Q JF 7	New York St Dorm Auth Rev Non St Supply		06/30/2021	Nationwide Indemnity		4,587,881	4,165,000	28,634
650035 6A 1	New York St Urban Dev Corp Rev Txbl Ref		01/28/2021	Nationwide Indemnity		17,021,101	17,000,000	214,795
650035 6B 9	New York St Urban Dev Corp Rev Txbl Ref		01/28/2021	Nationwide Indemnity		20,024,684	20,000,000	256,394
67760H CH 2	Ohio St Tpk Commn Rev Ser A		06/30/2021	Nationwide Indemnity		2,087,562	2,000,000	41,250
709221 UW 3	Pennsylvania St Tpk Commn Rev Ref Sub Se		06/30/2021	Nationwide Indemnity		2,837,947	2,500,000	10,069
709221 UZ 6	Pennsylvania St Tpk Commn Rev Ref Sub Se		01/28/2021	Nationwide Indemnity		7,326,422	6,445,000	51,023
717817 SE 1	Philadelphia PA Airport Rev Amt-Ref-Ser		06/30/2021	Nationwide Indemnity		4,864,109	4,540,000	9,458
717817 SK 7	Philadelphia PA Airport Rev Amt-Ref-Ser		06/30/2021	Nationwide Indemnity		4,524,923	4,300,000	8,958
717893 ZL 8	Philadelphia PA Wtr & Wst Rev Ref Ser B		01/28/2021	Nationwide Indemnity		7,302,346	6,790,000	25,463

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
735389 WG 9	Port Seattle WA Rev AMT Ref Ser C		06/30/2021	Nationwide Indemnity		3,922,631	3,760,000	46,478
735389 WH 7	Port Seattle WA Rev Amt Ref Ser C		06/30/2021	Nationwide Indemnity		2,081,516	2,000,000	24,722
735389 WK 0	Port Seattle WA Rev Amt Ref Ser C		06/30/2021	Nationwide Indemnity		3,112,016	3,000,000	37,083
756872 LA 3	Red River TX Edu Fin Corp Txbl Ref TCU P		06/30/2021	Nationwide Indemnity		2,000,000	2,000,000	15,820
76116E GR 5	Resolution Funding Corp Strips		06/30/2021	Nationwide Indemnity		843,708	1,067,000	
76116F AB 3	Resolution Funding Corp Strips		01/28/2021	Nationwide Indemnity		2,615,006	3,347,000	
79766D TW 9	San Francisco Aprt-A Txbl Ser C		04/08/2021	Goldman Sachs & Company		5,000,000	5,000,000	
880443 BR 6	Tennessee Energy Acq Gas Rev Ser A		01/28/2021	Nationwide Indemnity		8,847,421	9,000,000	192,938
88059E 5N 0	Tenn Val Auth Cpn Strip Strips		06/30/2021	Nationwide Indemnity		1,723,766	2,549,000	
88059E U7 7	Tenn Val Auth Cpn Strip Strips		01/28/2021	Nationwide Indemnity		1,315,298	1,684,000	
88059E U8 5	Tenn Val Auth Cpn Strip Strips		01/28/2021	Nationwide Indemnity		1,210,693	1,582,000	
88059E V2 7	Tenn Val Auth Cpn Strip Strips		06/30/2021	Nationwide Indemnity		1,612,174	2,135,000	
977100 HD 1	Wisconsin St Gen Fd Rev Ref Ser A		06/30/2021	Nationwide Indemnity		1,729,000	1,729,000	6,883
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					494,928,733	484,692,848	4,251,991
Bonds - Industrial and Miscellaneous								
000000 00 0	Kosmos Energy Ltd Sr Nt		04/22/2021	Direct		496,050	500,000	9,124
000000 00 0	Periama Holdings LLC/DE Sr Nt		02/01/2021	Direct		479,138	450,000	7,698
0010EQ A# 3	AEP Texas North Company Sr Nt Ser C		08/30/2021	Seaport Global Securities LLC		14,378,140	14,000,000	2,403
00175M BN 9	American Money Mgmt Corp CLO Ser 2014-15		12/09/2021	Nomura Securities Intl LLC		2,400,000	2,400,000	
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		1,332,076	1,250,000	14,632
00206R GQ 9	AT&T Inc Sr Nt 4.300% 02/15/30		03/24/2021	Wells Fargo Securities LLC		2,253,740	2,000,000	9,794
00206R HY 1	AT&T Inc Sr Nt 6.625% 05/15/29		01/28/2021	Nationwide Indemnity		10,319,768	10,000,000	134,340
00206R KA 9	AT&T Inc Sr Nt 3.650% 06/01/51		03/19/2021	Various		976,442	1,050,000	11,700
00206R KE 1	AT&T Inc Sr Nt 3.300% 02/01/52		03/19/2021	RBC Capital Markets LLC		548,738	625,000	2,979
00206R KH 4	AT&T Inc Sr Nt 2.250% 02/01/32		03/19/2021	JP Morgan Securities LLC		2,345,075	2,500,000	8,125
00206R LJ 9	AT&T Inc Sr Nt 3.550% 09/15/55		09/09/2021	Tax Free Exchange		3,283,676	3,530,000	60,569
00287Y AW 9	Abbvie Inc Sr Nt 4.450% 05/14/46		06/30/2021	Nationwide Indemnity		1,242,374	1,250,000	7,108
00287Y DB 2	Abbvie Inc Sr Nt 4.750% 03/15/45		06/30/2021	Nationwide Indemnity		5,019,774	5,000,000	72,274
01400E AB 9	Alcon Finance Corp Sr Nt		06/30/2021	Nationwide Indemnity		1,404,254	1,336,000	10,799
01400E AC 7	Alcon Finance Corp Sr Nt		03/26/2021	Credit Suisse Securities LLC		1,305,813	1,250,000	924
01400E AD 5	Alcon Finance Corp Sr Nt		01/15/2021	Various		3,045,758	2,880,000	10,712
015271 AT 6	Alexandria Real Estate Equity Sr Nt		07/14/2021	Various		3,413,101	3,190,000	6,805
015271 AV 1	Alexandria Real Estate Equity Sr Nt		04/29/2021	Wells Fargo Securities LLC		1,451,817	1,540,000	9,442
01882Y AB 2	Alliant Energy Finance Sr Nt		01/28/2021	Nationwide Indemnity		988,896	1,000,000	5,076
019736 AE 7	Allison Transmission Inc Sr Nt		03/15/2021	JP Morgan Securities LLC		676,000	650,000	14,237
02361D AP 5	Ameren Illinois Co Sr Nt		06/30/2021	Nationwide Indemnity		9,997,606	10,000,000	107,431
023765 AA 8	American Airlines Inc LBASS EETC Ser 16-		03/19/2021	Morgan Stanley & Co LLC		613,129	611,600	5,328
02376L AA 3	Amer Airline PTC Ser 21-1B PTT		10/27/2021	Various		5,006,250	5,000,000	
02376U AA 3	American Airlines Inc LBASS EETC Ser 201		03/17/2021	Morgan Stanley & Co LLC		524,549	514,264	3,268
023771 R9 1	American Airlines Inc LBASS EETC Ser 201		03/19/2021	Jefferies & Company Inc		429,283	424,507	5,589
02377D AA 0	American Airlines Inc LBASS EETC Ser 201		06/30/2021	Nationwide Indemnity		626,551	646,128	4,981
024836 AF 5	American Campus CMNTYS Sr Nt		08/12/2021	Various		4,955,620	4,803,000	14,653
024836 AG 3	American Campus CMNTYS Sr Nt		06/30/2021	Barclays Capital Inc		6,943,434	6,300,000	65,401
025537 AN 1	American Electric Power Sr Nt		01/12/2021	Wells Fargo Securities LLC		1,231,728	1,200,000	10,197
02665W DY 4	American Honda Fin Sr MTN		09/07/2021	BNP Paribas Securities Corp		34,976,900	35,000,000	

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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
03027X AY 6	American Tower Corp Sr Nt		04/29/2021	JP Morgan Securities LLC		2,013,843	1,950,000	3,608
03027X BG 4	American Tower Corp Sr Nt		01/12/2021	Wells Fargo Securities LLC		1,379,882	1,400,000	7,729
03027X BM 1	American Tower Corp Sr Nt		03/24/2021	Morgan Stanley & Co LLC		2,994,210	3,000,000	
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		1,993,875	1,950,000	31,816
03464R AA 1	Angel Oak Mortgage Trust RMBS Series 202		06/30/2021	Nationwide Indemnity		673,359	674,133	1,339
03522A AH 3	Anheuser-Busch Co/Inbev Sr Nt		06/30/2021	Nationwide Indemnity		9,590,560	10,000,000	194,528
03523T BV 9	Anheuser-Busch InBev WldwdInc Sr Nt		03/31/2021	Goldman Sachs & Company		1,719,174	1,325,000	14,708
035240 AQ 3	Anheuser-Busch Inbev Worldwide Sr Nt		06/30/2021	Nationwide Indemnity		5,783,909	5,750,000	119,113
035242 AN 6	Anheuser-Busch Inbev Fin Sr Nt		01/28/2021	Nationwide Indemnity		18,229,832	18,000,000	433,650
03524B AF 3	Anheuser-Busch Inbev Fin Sr Nt		06/30/2021	Barclays Capital Inc		1,589,341	1,300,000	25,219
036752 AP 8	Anthem Inc Sr Nt 2.550% 03/15/31		06/30/2021	Nationwide Indemnity		846,809	850,000	6,201
03690A AD 8	Antero Midstream Part/FI Sr Nt		09/23/2021	Various		5,333,357	5,150,000	36,413
03690A AF 3	Antero Midstream Part/FI Sr Nt		10/05/2021	Various		783,905	752,000	9,828
03765X AG 1	Apidos CLO CLO Ser 2015-22A A1R		01/28/2021	Nationwide Indemnity		1,500,000	1,500,000	427
03768M AJ 6	Apidos CLO CLO Ser 2020-33A Cl AR		09/14/2021	Goldman Sachs & Company		20,800,000	20,800,000	
03768M AL 1	Apidos CLO CLO Ser 2020-33A Cl BR		09/14/2021	Goldman Sachs & Company		14,200,000	14,200,000	
03768M AN 7	Apidos CLO CLO Ser 2020-33A Cl CR		09/14/2021	Goldman Sachs & Company		1,600,000	1,600,000	
037833 CM 0	Apple Inc Sr Nt 2.500% 02/09/22		01/28/2021	Nationwide Indemnity		6,499,930	6,500,000	76,285
037833 CU 2	Apple Inc Sr Nt 2.850% 05/11/24		06/30/2021	Nationwide Indemnity		1,999,177	2,000,000	7,758
037833 DK 3	Apple Inc Sr Nt 3.000% 11/13/27		01/28/2021	Nationwide Indemnity		996,102	1,000,000	6,250
039482 AB 0	Archer-Daniels-Midland Co Sr Nt		01/28/2021	Nationwide Indemnity		5,708,535	5,750,000	62,811
04018N AN 1	Ares CLO Ser 2020-56A Cl AR		10/21/2021	Goldman Sachs & Company		2,250,000	2,250,000	
04018N AQ 4	Ares CLO Ser 2020-56A Cl BR		10/21/2021	Goldman Sachs & Company		2,500,000	2,500,000	
04273W AC 5	Arrow Electronics Inc Sr Nt		11/16/2021	Various		838,235	840,000	
045054 AJ 2	Ashtead Capital Inc Sr Sec Nt		01/15/2021	Bank of America BISD Dealer		323,380	304,000	2,668
045054 AL 7	Ashtead Capital Inc Sr Sec Nt		09/15/2021	Various		4,100,815	3,800,000	31,674
045054 AL 7	Ashtead Capital Inc Sr Sec Nt		06/30/2021	Nationwide Indemnity		809,063	750,000	5,224
045054 AP 8	Ashtead Capital Inc Sr Nt		08/03/2021	JP Morgan Securities LLC		2,348,995	2,355,000	
05454N AA 7	Axalta Coat/Dutch Hld BV Sr Nt		11/03/2021	Goldman Sachs & Company		31,162	30,000	554
05491L AC 2	Barclays Commercial Mtg Sec CMBS Ser 201		06/30/2021	Nationwide Indemnity		4,956,113	5,000,000	11,073
06050T JZ 6	Bank of America NA Sub Bk Nt		06/30/2021	Nationwide Indemnity		1,894,039	1,950,000	24,375
06051G FL 8	Bank of America Corp Sub Nt		01/28/2021	Nationwide Indemnity		6,981,706	7,000,000	79,333
06051G JA 8	Bank of America Corp Fix to Flt Sr Nt		06/30/2021	Barclays Capital Inc		3,882,686	3,230,000	37,366
06427D AQ 6	Bank of America Comm Mtg CMBS Ser 2017-B		01/28/2021	Nationwide Indemnity		3,040,957	3,000,000	7,574
06541A BG 4	Bank CMBS Ser 2021-BN31 Cl A4		01/28/2021	Wells Fargo Securities LLC		4,397,775	4,270,000	2,415
06541C BL 9	Bank CMBS Ser 2021-BN33 Cl A5		05/07/2021	Bank of America BISD Dealer		3,604,997	3,500,000	4,722
06541R BB 8	BANK CMBS Ser 2019-BN23 Cl A3		02/11/2021	Barclays Capital Inc		2,932,887	2,675,000	3,255
06541R BB 8	BANK CMBS Ser 2019-BN23 Cl A3		06/30/2021	Nationwide Indemnity		6,453,432	6,025,000	14,172
06541U BW 5	BANK CMBS Ser 2020-BN30 Cl A4		06/30/2021	Nationwide Indemnity		5,534,280	5,575,000	8,645
06762T AA 9	Babson CLO Ltd CLO Ser 2021-3A Cl A		11/17/2021	Barclays Capital Inc		1,050,000	1,050,000	
06762T AC 5	Babson CLO Ltd CLO Ser 2021-3A Cl B1		11/17/2021	Barclays Capital Inc		450,000	450,000	
06762T AE 1	Babson CLO Ltd CLO Ser 2021-3A Cl C		11/17/2021	Barclays Capital Inc		150,000	150,000	
06849R AG 7	Barrick NA Finance LLC Co Gtd Nt		06/30/2021	Barclays Capital Inc		3,571,958	2,580,000	13,072
07274E AG 8	Bayer US Finance LLC Sr Nt		06/30/2021	Nationwide Indemnity		2,989,141	3,000,000	23,063
07274N AL 7	Bayer US Finance II LLC Sr Nt		09/15/2021	Various		4,240,096	3,640,000	17,155

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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
08160K AE 4	Benchmark Mortgage Trust CMBS Ser 2019-B		06/30/2021	Nationwide Indemnity		5,067,664	4,920,000	11,605
08162F AE 3	Benchmark Mtg Tr CMBS Ser 2019-B12 Cl A5		06/30/2021	Nationwide Indemnity		5,872,953	5,988,000	15,029
08162R AD 9	Benchmark Mtg Tr CMBS Ser 2021-B23 Cl A5		01/29/2021	Citigroup		4,397,828	4,270,000	4,174
08163B BA 8	Benchmark Mtg Tr CMBS Ser 2020-B22 Cl A5		06/30/2021	Nationwide Indemnity		8,335,866	8,400,000	13,351
084659 AV 3	Berkshire Hathaway Energy Sr Nt		09/15/2021	Jefferies & Company Inc		571,395	500,000	3,186
084659 AX 9	Berkshire Hathaway Energy Sr Nt		04/28/2021	Jefferies & Company Inc		1,107,273	940,000	1,665
092113 AT 6	Black Hills Corp Sr Nt		06/30/2021	Various		3,556,828	3,430,000	6,028
09261W AA 2	Blackrock DLF IX CLO Ser 2020-IX Cl A-1		12/14/2021	Direct		2,051,672	2,051,672	
09261W AC 8	Blackrock DLF IX CLO Ser 2020-1 Cl A-2		11/29/2021	Direct		5,394,725	5,394,725	
09261W AE 4	Blackrock DLF IX CLO Ser 2020-1 Cl B		08/04/2021	Direct		2,158,245	2,158,245	
09261W AG 9	Blackrock DLF IX CLO Ser 2021-1 CL C		06/03/2021	Direct		1,798,236	1,798,236	
09261W AJ 3	Blackrock DLF IX CLO Ser 2020-1 Cl D		04/28/2021	Direct		1,977,368	1,977,368	
09261W AL 8	Blackrock DLF IX CLO Ser 2020-1 Cl E		02/17/2021	Direct		794,061	794,061	
097023 BK 0	Boeing Co Sr Nt 3.300% 03/01/35		04/26/2021	Citigroup		623,209	630,000	3,292
097023 CJ 2	Boeing Co Sr Nt 3.600% 05/01/34		05/24/2021	Various		2,294,854	2,250,000	30,847
097023 CU 7	Boeing Co Sr Nt 5.040% 05/01/27		04/26/2021	Credit Suisse Securities LLC		975,197	850,000	21,063
097023 CV 5	Boeing Co Sr Nt 5.705% 05/01/40		03/31/2021	Goldman Sachs & Company		3,199,534	2,600,000	63,452
097023 CV 5	Boeing Co Sr Nt 5.705% 05/01/40		06/30/2021	Nationwide Indemnity		860,088	700,000	6,545
097023 CW 3	Boeing Co Sr Nt 5.805% 05/01/50		04/27/2021	Goldman Sachs & Company		3,288,174	2,580,000	66,433
097023 CY 9	Boeing Co Sr Nt 5.150% 05/01/30		06/30/2021	Various		11,237,131	9,620,000	197,843
099724 AH 9	Borg Warner Automotive Sr Nt		06/30/2021	Nationwide Indemnity		3,548,279	3,500,000	44,661
10373Q AC 4	BP Cap Mkts America Sr Nt		06/30/2021	Nationwide Indemnity		1,500,000	1,500,000	16,240
10373Q AV 2	BP Cap Mkts America Sr Nt		06/30/2021	Nationwide Indemnity		1,470,095	1,500,000	20,616
10373Q BG 4	BP Cap Mkts America Sr Nt		03/31/2021	Goldman Sachs & Company		1,784,952	1,950,000	6,663
10373Q BL 3	BP Cap Mkts America Sr Nt		06/30/2021	Barclays Capital Inc		5,072,938	4,510,000	39,142
110122 CM 8	Bristol-Myers Squibb Co Sr Nt		01/28/2021	Nationwide Indemnity		4,065,711	4,000,000	644
110122 CR 7	Bristol-Myers Squibb Co Sr Nt		03/31/2021	Bank of America BISD Dealer		1,573,385	1,325,000	24,871
110122 DC 9	Bristol-Myers Squibb Co Sr Nt		01/28/2021	Nationwide Indemnity		2,344,685	2,356,000	41,336
11124T AJ 3	Broad River BSL Funding CLO Lt CLO Ser 2		05/17/2021	Citigroup		5,500,000	5,500,000	
11124T AL 8	Broad River BSL Funding CLO Lt CLO Ser 2		05/17/2021	Citigroup		4,000,000	4,000,000	
11135F AS 0	Broadcom Inc Sr Nt 4.300% 11/15/32		06/30/2021	Barclays Capital Inc		3,691,276	3,230,000	18,133
11135F BE 0	Broadcom Inc Sr Nt 1.950% 02/15/28		01/04/2021	Morgan Stanley & Co LLC		1,795,374	1,800,000	
11135F BE 0	Broadcom Inc Sr Nt 1.950% 02/15/28		06/30/2021	Nationwide Indemnity		897,827	900,000	7,849
11135F BH 3	Broadcom Inc Sr Nt 2.450% 02/15/31		01/04/2021	RBC Capital Markets LLC		2,994,120	3,000,000	
11135F BH 3	Broadcom Inc Sr Nt 2.450% 02/15/31		06/30/2021	Nationwide Indemnity		1,473,032	1,500,000	16,435
1248EP CN 1	CCO Holdings LLC Sr Nt		05/13/2021	Tax Free Exchange		1,905,417	1,842,000	2,763
12513G BH 1	CDW LLC Sr Nt 3.276% 12/01/28		11/23/2021	JP Morgan Securities LLC		3,230,000	3,230,000	
12515B AE 8	CD Comm Mtg Tr CMBS Ser 2019-CD8 Cl A4		01/28/2021	Nationwide Indemnity		15,437,846	15,000,000	32,760
12515H AZ 8	CD Comm Mtg Tr CMBS Ser 2017-CD5 Cl A4		06/30/2021	Nationwide Indemnity		6,622,147	6,500,000	17,965
125523 CM 0	Cigna Corp Sr Nt 2.375% 03/15/31		06/30/2021	Nationwide Indemnity		1,273,565	1,275,000	9,841
125896 BQ 2	CMS Energy Corp Sr Nt 3.000% 05/15/26		06/30/2021	Nationwide Indemnity		1,996,046	2,000,000	7,500
12593J BE 5	Comm Mortgage Trust CMBS Ser 2015-CR24 C		01/28/2021	Nationwide Indemnity		23,422,720	23,357,365	60,122
12593Q BE 9	Comm Mortgage Trust CMBS Ser 2015-CR26 C		06/30/2021	Nationwide Indemnity		4,373,705	4,300,000	12,574
12594P AW 1	Credit Suisse Mortgage Trust CMBS Ser 20		06/30/2021	Nationwide Indemnity		5,700,144	5,642,035	16,204
12596M AA 4	Credit Suisse Mortgage Trust RMBS Ser 20		01/28/2021	Nationwide Indemnity		5,553,680	5,557,927	15,215
12598P AA 5	COLT Funding LLC RMBS Ser 2021-RPL1 Cl A		11/09/2021	Goldman Sachs & Company		8,628,314	8,628,331	16,365
12598P AB 3	COLT Funding LLC RMBS Ser 2021-RPL1 Cl A		11/09/2021	Goldman Sachs & Company		1,499,999	1,500,000	4,140

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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
12598P AC 1	COLT Funding LLC RMBS Ser 2021-RPL1 Cl M		11/09/2021	Goldman Sachs & Company		899,998	900,000	2,742
12598P AD 9	COLT Funding LLC RMBS Ser 2021-RPL1 Cl M		11/09/2021	Goldman Sachs & Company		2,056,995	2,057,000	7,207
126307 BD 8	CSC Holdings Inc Sr Nt		09/08/2021	Various		2,227,863	2,195,000	22,287
126307 BF 3	CSC Holdings Inc Sr Nt		03/03/2021	Various		1,411,879	1,451,000	1,341
126307 BH 9	CSC Holdings Inc Hgh Yld Bd		06/18/2021	JP Morgan Securities LLC		4,259,322	4,250,000	1,406
126408 HQ 9	CSX Corp Sr Nt 2.400% 02/15/30		06/30/2021	Barclays Capital Inc		1,991,683	1,930,000	17,627
12654Y AA 7	CPT Mortgage Trust CMBS Ser 2019-CPT Cl		03/04/2021	Deutsche Bank Capital		5,606,931	5,332,000	2,970
12654Y AE 9	CPT Mortgage Trust CMBS Ser 2019-CPT Cl		02/10/2021	Deutsche Bank Capital		2,147,847	1,993,000	1,825
12657G AE 5	Credit Suisse Mortgage Trust RMBS Ser 20		07/28/2021	Credit Suisse Securities LLC		4,545,619	4,266,080	10,739
12657G AF 2	Credit Suisse Mortgage Trust RMBS Ser 20		07/28/2021	Credit Suisse Securities LLC		3,471,981	3,237,523	9,135
12667G AX 1	Countrywide Alternative Ln Tr RMBS Ser 2		06/30/2021	Nationwide Indemnity		1,896,485	2,341,066	176
12667G XN 8	Countrywide Alternative Ln Tr RMBS Ser 2		06/30/2021	Nationwide Indemnity		2,694,927	2,879,031	12,756
12739@ AA 9	CED Nevada Virginia Financing Sr Nt		08/26/2021	Mizuho Securities USA Inc		3,982,348	3,982,348	
131347 CM 6	Calpine Corp 1st Lein HY Nt		09/08/2021	Various		8,183,549	8,006,000	60,870
134429 BJ 7	Campbell Soup Co Sr Nt		06/30/2021	Barclays Capital Inc		1,629,014	1,610,000	7,223
141781 BM 5	Cargill Inc Sr Nt 2.125% 04/23/30		06/30/2021	Nationwide Indemnity		2,996,895	3,000,000	11,865
14309Y BU 7	Carlyle Global Mrkt Strat CLO Ser 2012-4		09/07/2021	Barclays Capital Inc		3,550,000	3,550,000	
14309Y BW 3	Carlyle Global Mrkt Strat CLO Ser 2012-4		09/07/2021	Barclays Capital Inc		3,200,000	3,200,000	
14315G AN 5	Carlyle Global Market Strat CLO Ser 2020		11/05/2021	JP Morgan Securities LLC		350,000	350,000	
14315G AQ 8	Carlyle Global Market Strat CLO Ser 2020		11/05/2021	JP Morgan Securities LLC		150,000	150,000	
14315G AS 4	Carlyle Global Market Strat CLO Ser 2020		11/05/2021	JP Morgan Securities LLC		350,000	350,000	
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		950,970	940,000	1,852
14448C AS 3	Carrier Global Corp Sr Nt		04/22/2021	Various		3,252,054	3,250,000	2,713
14879E AH 1	Catalent Pharma Solution Sr Nt		03/18/2021	Various		2,135,325	2,220,000	5,020
149791 AP 0	Cayuga Park CLO CLO Ser 2020-1A Cl AR		06/28/2021	BNP Paribas Securities Corp		11,660,000	11,660,000	
149791 AS 4	Cayuga Park CLO CLO Ser 2020-1A Cl B1R		06/28/2021	BNP Paribas Securities Corp		2,900,000	2,900,000	
15032E AL 3	Cedar Funding Ltd CLO Ser 2017-8A Cl A1R		08/18/2021	Credit Suisse Securities LLC		13,000,000	13,000,000	
15032T BE 5	Cedar Funding Ltd CLO Ser 2013-1A Cl ARR		03/24/2021	Jefferies & Company Inc		4,000,000	4,000,000	
15033T AU 9	Cedar Funding Ltd CLO Ser 2020-12A Cl CR		10/29/2021	JP Morgan Securities LLC		150,000	150,000	
156700 BD 7	Lumen Technologies Inc Sr Nt		03/15/2021	Various		1,558,400	1,564,000	20,052
159864 AG 2	Charles River Laboratories Sr Nt		03/08/2021	JP Morgan Securities LLC		999,000	999,000	
159864 AG 2	Charles River Laboratories Sr Nt		06/30/2021	Nationwide Indemnity		549,000	549,000	5,547
159864 AJ 6	Charles River Laboratories Sr Nt		03/18/2021	Various		1,927,438	1,925,000	
16412X AK 1	Cheniere Corp Christi HD 1st Lien		08/18/2021	Various		13,602,700	13,600,000	
166756 AP 1	Chevron Corp Sr Nt 3.900% 11/15/24		06/30/2021	Nationwide Indemnity		1,005,673	1,000,000	4,875
166756 AP 1	Chevron Corp Sr Nt 3.900% 11/15/24		01/06/2021	Tax Free Exchange		20,329,271	20,250,000	111,881
171484 AE 8	Churchhill Downs Inc St Nt		05/17/2021	JP Morgan Securities LLC		3,745,693	3,629,000	37,868
171484 AE 8	Churchhill Downs Inc St Nt		06/30/2021	Nationwide Indemnity		1,490,508	1,446,000	31,481
171484 AG 3	Churchhill Downs Inc Sr Nt		03/04/2021	MarketAxess		392,344	375,000	8,995
17291E AX 9	Citigroup Comm Mtg Tr CMBS Ser 2016-P6 C		06/30/2021	Nationwide Indemnity		4,755,371	4,699,952	13,297
172967 MY 4	Citigroup Inc Sr Nt Fix to Float		06/30/2021	Barclays Capital Inc		3,303,256	3,230,000	13,327
17307G YH 5	Citigroup Mtg Loan Trust RMBS Ser 2005-5		06/30/2021	Nationwide Indemnity		1,352,821	1,463,891	6,486
17328F AW 5	Citigroup Comm Mtg Tr CMBS Ser 2019-GC41		01/28/2021	Nationwide Indemnity		10,773,070	10,500,000	22,591
17328H BD 2	Citigroup Comm Mtg Tr CMBS Ser 2019-GC43		06/30/2021	Nationwide Indemnity		5,222,269	5,030,000	12,141
174610 AJ 4	Citizens Financial Group Sub Nt		06/30/2021	Nationwide Indemnity		3,000,000	3,000,000	54,013

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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
174610 AL 9	Citizens Financial Group Sub Nt		01/28/2021	Nationwide Indemnity		5,447,545	5,500,000	15,469
20030N BB 6	Comcast Corp Sr Nt 6.400% 03/01/40		01/28/2021	Nationwide Indemnity		5,179,259	5,000,000	130,667
20030N BY 6	Comcast Corp Sr Nt 3.300% 02/01/27		01/28/2021	Nationwide Indemnity		10,072,828	10,000,000	162,250
20030N CM 1	Comcast Corp Sr Nt 4.700% 10/15/48		06/30/2021	Barclays Capital Inc		4,214,730	3,230,000	32,470
20030N DM 0	Comcast Corp Sr Nt 1.950% 01/15/31		06/30/2021	Barclays Capital Inc		6,382,286	6,460,000	58,436
205887 CD 2	ConAgra Foods Inc Sr Nt		04/27/2021	Various		4,616,284	3,755,000	79,999
21036P BF 4	Constellation Brands Inc Sr Nt		06/30/2021	Various		9,362,953	9,070,000	80,097
210795 PZ 7	Continental Airlines Inc LBASS EETC Ser		04/23/2021	Jefferies & Company Inc		1,303,588	1,238,895	12,081
212015 AT 8	Continental Resources Inc Sr Nt		11/30/2021	Various		9,201,524	7,780,000	160,924
212015 AV 3	Continental Resources Inc Sr Nt		11/09/2021	Citigroup		6,630,824	6,636,000	
22003B AL 0	Corporate Office Prop LP Sr Nt		04/13/2021	JP Morgan Securities LLC		5,130,350	5,000,000	9,375
22003B AM 8	Corporate Office Prop LP Sr Nt		04/13/2021	Barclays Capital Inc		2,929,650	3,000,000	7,792
22282E AH 5	Covanta Holding Corp Sr Nt		01/20/2021	JP Morgan Securities LLC		3,157,500	3,000,000	10,500
22282E AJ 1	Covanta Holding Corp Sr Nt		05/12/2021	JP Morgan Securities LLC		2,080,000	2,000,000	20,278
224044 CL 9	Cox Communications Inc Sr Nt		01/12/2021	Wells Fargo Securities LLC		2,299,076	2,350,000	13,748
224044 CN 5	Cox Communications Inc Sr Nt		06/30/2021	Barclays Capital Inc		1,640,558	1,610,000	3,488
22536B AA 0	Credit Acceptance Auto Loan Tr LBASS Ser		03/23/2021	NW Life C&S Fixed Inc		18,399,180	18,216,000	5,020
22536B AC 6	Credit Acceptance Auto Loan Tr LBASS Ser		03/23/2021	NW Life C&S Fixed Inc		2,137,265	2,100,000	826
22550L 2B 6	Credit Suisse New York Sr Nt		06/30/2021	Nationwide Indemnity		2,999,954	3,000,000	18,900
22822V AL 5	Crown Castle Intl Corp Sr Nt		06/30/2021	Barclays Capital Inc		2,228,378	1,930,000	31,582
22822V AN 1	Crown Castle Intl Corp Sr Nt		01/12/2021	Us Bancorp Investments Inc		1,514,730	1,400,000	7,113
22822V AQ 4	Crown Castle Intl Corp Sr Nt		03/31/2021	Barclays Capital Inc		696,300	650,000	7,043
22822V AQ 4	Crown Castle Intl Corp Sr Nt		06/30/2021	Nationwide Indemnity		1,908,349	1,675,000	34,563
22966R AE 6	Cubesmart LP Sr Nt 4.375% 02/15/29		08/12/2021	Various		4,631,598	4,030,000	32,388
232820 AK 6	Cytec Inds Inc Sr Nt 3.950% 05/01/25		01/28/2021	Nationwide Indemnity		10,003,885	10,000,000	95,458
233331 AW 7	DTE Energy Co Sr Nt 2.529% 10/01/24		06/30/2021	Nationwide Indemnity		1,999,552	2,000,000	12,505
23338V AB 2	DTE Electric Co Sr Nt 3.650% 03/15/24		06/30/2021	Nationwide Indemnity		1,997,601	2,000,000	21,292
24582@ AA 2	Delaware Basin Residue, LLC Sr Nt		10/08/2021	Carlyle Group Capital Markets		16,525,766	16,525,766	
247361 ZW 1	Delta Airlines Inc PTC Ser 2020-A		01/28/2021	Nationwide Indemnity		1,037,354	1,037,354	3,458
251526 CB 3	Deutsche Bank AG NY Branch Sr Non Prefer		09/30/2021	Deutsche Bank Capital		5,409,200	5,000,000	70,418
251526 CP 2	Deutsche Bank AG NY Branch Sr Non Pref		11/10/2021	Deutsche Bank Capital		4,000,000	4,000,000	
25163K AA 3	Deutsche Post AG Sr Nt Ser A		09/22/2021	Babcock & Brown Securities LLC		13,155,000	13,155,000	
25179M BC 6	Devon Energy Corp Sr Nt		12/31/2021	Tax Free Exchange		4,361,726	4,000,000	63,000
25278X AN 9	Diamondback Energy Inc Sr Nt		09/15/2021	Barclays Capital Inc		542,635	500,000	5,153
25278X AR 0	Diamondback Energy Inc Sr Nt		06/30/2021	Various		8,243,008	8,180,000	16,701
254687 DZ 6	Disney Walt Co Sr Nt 6.200% 12/15/34		01/28/2021	Nationwide Indemnity		20,641,789	20,000,000	148,111
25470D AR 0	Discovery Communications Sr Nt		06/30/2021	Barclays Capital Inc		2,153,668	1,930,000	21,600
25470D AT 6	Discovery Communications Sr Nt		03/31/2021	Goldman Sachs & Company		1,541,553	1,300,000	2,817
25470D BE 8	Discovery Communications Sr Nt		10/04/2021	Toronto Dominion		2,185,540	2,000,000	24,358
25470D BJ 7	Discovery Communications Sr Nt		04/29/2021	Bank of America BISD Dealer		1,669,668	1,560,000	26,390
25470X AW 5	Dish DBS Corp Sr Nt 5.875% 11/15/24		11/10/2021	Various		8,770,948	8,406,000	48,187
25470X AY 1	Dish DBS Corp Sr Nt 7.750% 07/01/26		10/14/2021	Credit Suisse Securities LLC		598,900	530,000	12,208
256746 AH 1	Dollar Tree Inc Sr Nt 4.200% 05/15/28		06/30/2021	Barclays Capital Inc		2,206,473	1,930,000	10,583
25731V AA 2	Dominion Energy South 1st Lien		11/18/2021	Us Bancorp Investments Inc		7,495,350	7,500,000	
25746U DE 6	Dominion Resources Inc Sr Nt		09/29/2021	Wells Fargo Securities LLC		2,817,230	2,630,000	3,857
25746U DG 1	Dominion Resources Inc Sr Nt Ser C		07/15/2021	Citigroup		1,550,944	1,410,000	14,276

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260543 CG 6	Dow Chemical Co Sr Nt 4.375% 11/15/42		05/20/2021	Jefferies & Company Inc		1,964,446	1,720,000	1,881
260543 DD 2	Dow Chemical Co Sr Nt 3.600% 11/15/50		04/29/2021	Citigroup		2,013,675	1,970,000	48,659
26245X AL 1	Dryden Senior Loan Fund CLO Ser 2020-86A		06/10/2021	Goldman Sachs & Company		22,440,000	22,440,000	
26245X AQ 0	Dryden Senior Loan Fund CLO Ser 2020-86A		06/10/2021	Goldman Sachs & Company		4,400,000	4,400,000	
26245X AS 6	Dryden Senior Loan Fund CLO Ser 2020-86A		06/10/2021	Goldman Sachs & Company		8,600,000	8,600,000	
26252W AU 3	Dryden Senior Loan Fund CLO Ser 2019-76A		10/15/2021	BNP Paribas Securities Corp		200,000	200,000	
26252W AW 9	Dryden Senior Loan Fund CLO Ser 2019-76A		10/15/2021	BNP Paribas Securities Corp		700,000	700,000	
26252W AY 5	Dryden Senior Loan Fund CLO Ser 2019-76A		10/15/2021	BNP Paribas Securities Corp		250,000	250,000	
26252W BC 2	Dryden Senior Loan Fund CLO Ser 2019-76A		10/15/2021	BNP Paribas Securities Corp		650,000	650,000	
26441C BE 4	Duke Energy Corp Sr Nt		01/12/2021	Wells Fargo Securities LLC		1,564,514	1,400,000	3,834
26441Y BA 4	Duke-Weeks Realty LP Sr Nt		06/30/2021	Nationwide Indemnity		1,997,926	2,000,000	2,813
26441Y BB 2	Duke-Weeks Realty LP Sr Nt		01/28/2021	Nationwide Indemnity		991,438	1,000,000	14,778
26442E AH 3	Duke Energy Ohio Inc 1st Mtg Bd		01/12/2021	Wells Fargo Securities LLC		3,096,090	3,000,000	7,615
26442E AH 3	Duke Energy Ohio Inc 1st Mtg Bd		06/30/2021	Nationwide Indemnity		1,505,927	1,500,000	2,568
27616# AG 0	Easterly Government Properties Sr Nt Ser		10/14/2021	Wells Fargo Securities LLC		5,000,000	5,000,000	
278062 AE 4	Eaton Corp Sr Nt 4.150% 11/02/42		03/31/2021	Jefferies & Company Inc		1,451,932	1,275,000	22,488
292505 AG 9	EnCana Corp Nt 6.500% 02/01/38		06/30/2021	Nationwide Indemnity		2,154,102	2,000,000	53,806
29278N AQ 6	Energy Transfer Operating LP Sr Nt		06/30/2021	Barclays Capital Inc		3,520,216	3,230,000	15,814
29364W BA 5	Entergy Louisiana LLC Sec Nt		07/15/2021	Bank of America BISD Dealer		1,113,768	940,000	12,951
29364W BH 0	Entergy Louisiana LLC 1st Lien		06/30/2021	Barclays Capital Inc		1,966,130	1,930,000	14,110
29366M AC 2	Entergy Arkansas LLC 1st Mtg Bd		04/27/2021	BNP Paribas Securities Corp		656,737	630,000	1,700
29379V BA 0	Enterprise Products Operations Nt		06/30/2021	Nationwide Indemnity		1,529,445	1,500,000	21,219
29379V BE 2	Enterprise Products Operations Sr Nt		01/28/2021	Nationwide Indemnity		11,946,052	11,728,000	199,132
29379V BJ 1	Enterprise Products Operations Sr Nt		01/28/2021	Nationwide Indemnity		2,070,359	2,000,000	19,872
29379V BL 6	Enterprise Products Operations Sr Nt		06/30/2021	Nationwide Indemnity		4,054,038	4,000,000	62,322
30034W AB 2	Evergy Inc Sr Nt 2.900% 09/15/29		07/16/2021	Deutsche Bank Capital		3,007,022	2,820,000	28,396
30040W AD 0	Eversource Energy Sr Nt		09/27/2021	Various		10,418,505	9,860,000	141,381
30231G AW 2	Exxon Mobil Corp Sr Nt		06/30/2021	Various		8,084,799	7,050,000	75,458
30231G AW 2	Exxon Mobil Corp Sr Nt		06/30/2021	Nationwide Indemnity		964,853	875,000	11,899
30231G BK 7	Exxon Mobil Corp Sr Nt		09/15/2021	Various		5,839,385	5,150,000	66,110
30251B AD 0	FMR LLC Sr Nt 4.950% 02/01/33		06/30/2021	Nationwide Indemnity		3,768,568	3,600,000	73,755
30260G AA 4	FIC Funding LLC LBASS Ser 2021-1A Cl A		04/06/2021	Amherst Pierpont		10,704,432	10,704,901	
313747 BA 4	Federal Realty Investors Tr Sr Nt		06/30/2021	Various		4,897,783	4,430,000	21,129
31428X CD 6	Fedex Corp Sr Nt 2.400% 05/15/31		04/20/2021	Wells Fargo Securities LLC		4,983,550	5,000,000	
31428X CE 4	Fedex Corp Sr Nt 3.250% 05/15/41		04/20/2021	Wells Fargo Securities LLC		4,980,200	5,000,000	
31620M BT 2	Fidelity Natl Info Serv Inc Sr Nt		06/30/2021	Nationwide Indemnity		795,177	800,000	5,900
31620M BU 9	Fidelity Natl Info Serv Inc Sr Nt		06/30/2021	Nationwide Indemnity		795,217	800,000	8,129
31677A AB 0	Fifth Third Bancorp Sub Nt		12/08/2021	THI Holdings Inc		2,532,604	2,500,000	22,191
33767J AA 0	FirstKey Homes RMBS Ser 2020-SFR2 Cl A		04/29/2021	Barclays Capital Inc		921,751	925,360	470
33767M AA 3	FirstKey Homes RMBS Ser 2020-SFR1 Cl A		03/15/2021	Barclays Capital Inc		4,550,990	4,541,410	2,703
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	
337932 AL 1	Firstenergy Corp Sr Nt		06/30/2021	Nationwide Indemnity		1,985,000	2,000,000	17,519
33834D AA 2	Five Corners Funding Trust Sr Nt		09/15/2021	Various		1,941,867	1,800,000	9,904
34964M AA 2	FortiFi RMBS Ser 2021-1A Cl A		03/10/2021	Natixis		10,277,050	10,277,631	

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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
35137L AK 1	Fox Corp Sr Nt 5.576% 01/25/49		03/31/2021	JP Morgan Securities LLC		1,664,260	1,300,000	14,095
35137L AL 9	Fox Corp Sr Nt 3.500% 04/08/30		01/12/2021	Goldman Sachs & Company		2,641,001	2,350,000	21,933
361448 AW 3	GATX Corp Sr Nt 3.250% 03/30/25		09/23/2021	Us Bancorp Investments Inc		3,751,696	3,521,000	56,263
361448 BH 5	GATX Corp Sr Nt 3.100% 06/01/51		02/01/2021	Morgan Stanley & Co LLC		1,099,384	1,100,000	
36166N AK 9	GE Capital Funding LLC Sr Nt		05/07/2021	Tax Free Exchange		11,630,460	10,000,000	217,389
36257H BP 0	GS Mortgage Securities Trust CMBS Ser 20		06/30/2021	Nationwide Indemnity		4,126,818	4,062,000	10,340
36262P AD 3	GS Mortgage-Backed Securities RMBS Ser 2		10/20/2021	Goldman Sachs & Company		19,564,690	19,656,832	38,222
36263C AD 1	GS Mortgage-Backed Securities RMBS Ser 2		09/22/2021	Goldman Sachs & Company		19,494,947	19,313,880	38,896
369550 BM 9	General Dynamics Corp Sr Nt		06/30/2021	Nationwide Indemnity		1,981,195	2,000,000	17,924
370334 CL 6	General Mills Inc Sr Nt		06/30/2021	Barclays Capital Inc		4,124,556	3,880,000	23,859
37045V AU 4	General Motors Co Sr Nt		03/30/2021	JP Morgan Securities LLC		9,695,790	7,800,000	
37045V AU 4	General Motors Co Sr Nt		06/30/2021	Nationwide Indemnity		2,592,057	2,100,000	35,303
37045X CY 0	General Motors Co Sr Nt		07/15/2021	Various		6,040,466	5,620,000	45,908
37045X DE 3	General Motors Finl Co Sr Nt		04/21/2021	Various		4,120,165	4,295,000	29,051
37045X DH 6	General Motors Finl Co Sr Nt		06/30/2021	Barclays Capital Inc		1,964,315	1,930,000	10,679
37045X DL 7	General Motors Finl Co Sr Nt		06/30/2021	Barclays Capital Inc		1,951,790	1,930,000	3,185
37331N AK 7	Georgia-Pacific LLC Sr Nt		07/15/2021	Morgan Stanley & Co LLC		1,456,925	1,410,000	7,117
37940X AA 0	Global Payments Inc Sr Nt		09/22/2021	Various		10,938,812	10,426,000	29,563
37940X AB 8	Global Payments Inc Sr Nt		01/12/2021	Wells Fargo Securities LLC		2,568,010	2,350,000	31,124
37940X AC 6	Global Payments Inc Sr Nt		05/20/2021	JP Morgan Securities LLC		1,846,460	1,690,000	19,287
37940X AD 4	Global Payments Inc Sr Nt		01/07/2021	Bank of America BISD Dealer		5,147,664	4,800,000	21,653
37940X AD 4	Global Payments Inc Sr Nt		06/30/2021	Nationwide Indemnity		2,495,786	2,400,000	8,700
37941* AA 2	Global Infrastructure Manageme Sr Nt Ser		12/01/2021	Citigroup		5,667,000	5,667,000	
37941* AB 0	Global Infrastructure Manageme Sr Nt Ser		12/01/2021	Citigroup		4,333,000	4,333,000	
38136* AA 5	GoldenTree Asset Management LP Sr Nt Ser		11/18/2021	JP Morgan Securities LLC		15,000,000	15,000,000	
38136N AQ 9	GoldenTree Ln Mgt CLO Ser 2020-8A Cl AR		08/04/2021	Morgan Stanley & Co LLC		8,250,000	8,250,000	
38136N AS 5	GoldenTree Ln Mgt CLO Ser 2020-8A Cl BR		08/04/2021	Morgan Stanley & Co LLC		3,750,000	3,750,000	
38141G YB 4	Goldman Sachs Group Inc Fixed to Float S		04/15/2021	Various		4,999,942	5,000,000	
38141G YC 2	Goldman Sachs Group Inc Sr Nt Fixed to F		04/15/2021	Goldman Sachs & Company		5,000,000	5,000,000	
38141G YJ 7	Goldman Sachs Group Inc Sr Nt Fix to Flo		07/14/2021	Goldman Sachs & Company		2,350,000	2,350,000	
38217U AA 0	Goodgreen Trust LBASS Ser 2021-1A Cl A		04/28/2021	Deutsche Bank Capital		17,781,413	17,666,945	2,151
38218D AA 7	Goodgreen Trust LBASS Ser 2019-1A Cl A		01/28/2021	Nationwide Indemnity		6,563,457	6,507,053	9,070
382550 BJ 9	Goodyear Tire & Rubber Co Sr Nt		03/31/2021	Citigroup		2,630,000	2,630,000	
382550 BL 4	Goodyear Tire & Rubber Co Sr Nt		05/13/2021	JP Morgan Securities LLC		1,600,000	1,600,000	
382550 BP 5	Goodyear Tire & Rubber Co Sr Nt		05/13/2021	JP Morgan Securities LLC		1,200,000	1,200,000	
38869A AC 1	Graphic Packaging Intern Sr Nt		09/08/2021	Barclays Capital Inc		1,507,500	1,500,000	1,313
38869A AD 9	Graphic Packaging Intern Sr Nt		11/09/2021	Various		4,457,500	4,405,000	
391164 AF 7	Great Plains Energy Sr Nt		01/28/2021	Nationwide Indemnity		2,085,229	2,027,000	12,813
40410K AA 3	Fuller H B Co Sr Nt 4.250% 10/15/28		09/08/2021	Barclays Capital Inc		2,501,500	2,450,000	42,169
40434L AG 0	HP Inc Sr Nt 2.650% 06/17/31		07/16/2021	Morgan Stanley & Co LLC		2,360,176	2,350,000	5,882
40456H AA 5	Home Tax Solutions LBASS Series 2021-1 C		08/18/2021	Guggenheim Securities LLC		16,499,728	16,500,000	
415864 AM 9	Harsco Corp Sr Nt 5.750% 07/31/27		06/30/2021	Nationwide Indemnity		3,593,504	3,510,000	84,094
42217K BF 2	Welltower Inc Sr Nt 4.000% 06/01/25		09/24/2021	Various		10,952,133	10,000,000	127,582
431282 AR 3	Highwoods Realty Ltd Sr Nt		01/25/2021	Wells Fargo Securities LLC		2,839,675	2,500,000	29,750
432833 AL 5	Hilton Domestic Operatin Sr Nt		07/22/2021	Goldman Sachs & Company		1,021,530	1,000,000	9,444
44187@ AA 9	Housing Action Fund LLC Prom Nt Sec		11/29/2021	Direct		158,947	158,947	
443201 AB 4	Howmet Aerospace Inc Sr Nt		08/18/2021	Citigroup		4,870,000	4,870,000	

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446413 AL 0	Huntington Ingalls Industries Sr Nt		06/30/2021	Nationwide Indemnity		2,503,823	2,500,000	7,014
446413 AT 3	Huntington Ingalls Industries Sr Nt		04/30/2021	MarketAxess		710,325	630,000	221
44891A BK 2	Hyundia Capital America Sr Nt		09/02/2021	Various		9,220,084	8,000,000	195,833
44891A BL 0	Hyundai Capital America Sr Nt		05/06/2021	Various		3,365,177	2,668,000	67,303
44891A BP 1	Hyundai Capital America Sr Nt		04/15/2021	Various		13,214,326	13,096,000	113,304
44891A BP 1	Hyundai Capital America Sr Nt		06/30/2021	Nationwide Indemnity		856,058	850,000	4,206
44891A BT 3	Hyundai Capital America Sr Nt		04/06/2021	Various		1,380,782	1,440,000	6,165
45174H BG 1	IHeart Communications Inc Hgh Yld 1st Li		09/15/2021	Various		3,165,680	3,080,000	53,120
45256# AB 8	Impact CIL Parent LLC ABS Revolving Nt S		10/27/2021	Direct		3,401,531	3,401,531	
000000 00 0	Impact Community Capital Mortgage Opport		12/01/2021	Direct		9,948,605	9,901,428	
45475Q AR 4	Indiana Gas Co MT Nt 7.080% 10/05/29		06/30/2021	Nationwide Indemnity		2,005,660	2,000,000	41,300
457187 AD 4	Ingredion Inc Sr Nt 3.900% 06/01/50		03/29/2021	Morgan Stanley & Co LLC		2,017,876	1,900,000	24,700
458140 BM 1	Intel Corp Sr Nt 4.750% 03/25/50		04/29/2021	Citigroup		2,477,748	1,950,000	9,777
458140 BR 0	Intel Corp Sr Nt 3.900% 03/25/30		01/12/2021	Us Bancorp Investments Inc		2,715,403	2,300,000	27,159
459200 KA 8	International Bus Machs Corp Sr Nt		09/16/2021	Goldman Sachs & Company		335,778	300,000	3,646
459200 KC 4	International Bus Machs Corp Sr Nt		03/31/2021	Us Bancorp Investments Inc		2,258,568	1,950,000	32,229
459200 KJ 9	International Bus Machs Corp Sr Nt		01/12/2021	Wells Fargo Securities LLC		4,760,019	4,700,000	15,020
460599 AE 3	International Game Tech 1st Lien Nt		06/18/2021	Various		8,396,413	8,050,000	75,585
460599 AF 0	International Game Tech Sec Nt		03/16/2021	Various		5,237,288	5,200,000	
46188B AA 0	Invitation Homes OP Sr Nt		08/03/2021	JP Morgan Securities LLC		3,714,449	3,775,000	
465685 AQ 8	ITC Holdings Corp Sr Nt		06/30/2021	Various		4,502,785	4,230,000	19,260
46592W BP 0	JP Morgan Mtg Tr RMBS Ser 2021-12 Cl A15		09/28/2021	JP Morgan Securities LLC		7,942,609	7,937,648	15,986
46592X BP 8	JP Morgan Mtg Tr RMBS Ser 2021-13 Cl A15		10/27/2021	JP Morgan Securities LLC		16,295,023	16,369,196	31,829
46647P BP 0	JP Morgan Chase & Co Fix to Flt Sr Nt		06/30/2021	Nationwide Indemnity		1,573,727	1,500,000	5,789
46647P BV 7	JP Morgan Chase & Co Fix to Flt Sr Nt		06/30/2021	Nationwide Indemnity		856,030	900,000	2,588
46647P CE 4	JP Morgan Chase & Co Sr Nt Fixed to Floa		06/30/2021	Barclays Capital Inc		1,397,266	1,300,000	8,412
476556 DC 6	Jersey Central Pwr & Lt Co Sr Nt		01/28/2021	Nationwide Indemnity		1,095,403	1,000,000	1,553
478375 AG 3	Johnson Control Intl plc Sr Nt		06/30/2021	Nationwide Indemnity		1,985,216	2,000,000	35,847
49446R AW 9	Kimco Realty Corp Sr Nt		06/30/2021	Barclays Capital Inc		3,334,264	3,230,000	22,045
494550 AL 0	Kinder Morgan Energy - LP Sr Nt		06/30/2021	Barclays Capital Inc		3,720,928	2,580,000	59,430
494550 BU 9	Kinder Morgan Energy - LP Sr Nt		02/08/2021	Morgan Stanley & Co LLC		1,274,468	1,035,000	25,142
49456B AH 4	Kinder Morgan Inc Sr Nt		06/30/2021	Nationwide Indemnity		3,489,423	3,500,000	15,648
49456B AQ 4	Kinder Morgan Inc Sr Nt		06/30/2021	Nationwide Indemnity		2,993,137	3,000,000	51,567
50077L AM 8	Kraft Heinz Foods Co Sr Nt		01/28/2021	Nationwide Indemnity		4,982,422	5,000,000	9,389
50077L BJ 4	Kraft Heinz Foods Co Sr Nt		06/21/2021	Bank of America BISD Dealer		6,170,513	4,750,000	15,487
50202C AA 2	LCM Ltd Partnership CLO Ser 33A Cl A		07/01/2021	Natixis		13,200,000	13,200,000	
50202C AC 8	LCM Ltd Partnership CLO Ser 33A Cl B		07/01/2021	Natixis		4,950,000	4,950,000	
50202C AE 4	LCM Ltd Partnership CLO Ser 33A Cl C		07/01/2021	Natixis		4,650,000	4,650,000	
50203C AA 1	LCM Ltd Partnership CLO Ser 34A Cl A1		08/18/2021	Natixis		11,650,000	11,650,000	
50203C AE 3	LCM Ltd Partnership CLO Ser 34A Cl B		08/19/2021	Natixis		7,000,000	7,000,000	
50203C AG 8	LCM Ltd Partnership CLO Ser 34A Cl C		08/18/2021	Natixis		2,100,000	2,100,000	
50540R AQ 5	Laboratory Corp of America Sr Nt		10/04/2021	Various		9,208,387	8,546,800	45,268
50540R AS 1	Laboratory Corp of America Sr Nt		05/20/2021	BNP Paribas Securities Corp		1,980,095	1,710,000	25,227
513075 BZ 3	Lamar Media Corp Sr Nt		09/13/2021	Barclays Capital Inc		1,503,750	1,500,000	21,901
513075 BZ 3	Lamar Media Corp Sr Nt		09/08/2021	Tax Free Exchange		242,822	250,000	3,600
527298 BS 1	Level 3 Financing Inc Sr Nt		01/11/2021	Morgan Stanley & Co LLC		1,985,000	2,000,000	5,639

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527298 BT 9	Level 3 Financing Inc Sr Nt		01/11/2021	Morgan Stanley & Co LLC		2,000,000	2,000,000	
53227J AC 8	Life Storage LP Sr Nt 2.200% 10/15/30		07/14/2021	Various		4,441,847	4,474,000	22,570
539830 BH 1	Lockheed Martin Corp Sr Nt		01/28/2021	Nationwide Indemnity		10,254,854	10,000,000	12,819
552953 CF 6	MGM Mirage Sr Nt 5.500% 04/15/27		03/15/2021	Various		2,904,908	2,653,000	54,974
55303X AF 2	MGM Growth/MGM Finance Sr Nt		06/18/2021	Various		2,267,950	2,200,000	20,831
55336V AG 5	MPLX LP Sr Nt 4.875% 12/01/24		06/30/2021	Nationwide Indemnity		4,599,283	4,500,000	21,464
55336V AR 1	MPLX LP Sr Nt 4.000% 03/15/28		06/30/2021	Nationwide Indemnity		3,990,445	4,000,000	49,778
55336V BQ 2	MPLX LP Sr Nt 2.650% 08/15/30		06/30/2021	Barclays Capital Inc		1,317,420	1,300,000	13,110
55354G AK 6	MSCI Inc Sr Nt 3.625% 09/01/30		03/12/2021	Morgan Stanley & Co LLC		6,548,750	6,500,000	16,363
55820J BJ 8	Madison Park Funding Ltd CLO Ser 2016-21		10/26/2021	Citigroup		300,000	300,000	
559080 AG 1	Magellan Midstream Partn Sr Nt		06/30/2021	Nationwide Indemnity		2,383,797	2,250,000	24,141
559080 AK 2	Magellan Midstream Partn Sr Nt		01/28/2021	Nationwide Indemnity		1,048,347	1,000,000	20,417
559080 AL 0	Magellan Midstream Partn Sr Nt		06/30/2021	Nationwide Indemnity		4,406,325	4,500,000	59,087
559080 AM 8	Magellan Midstream Partn Sr Nt		06/30/2021	Nationwide Indemnity		2,882,017	3,000,000	33,717
55955E AL 2	Magnetite CLO Ltd CLO Ser 2020-27A Cl AR		08/25/2021	Morgan Stanley & Co LLC		11,500,000	11,500,000	
55955E AN 8	Magnetite CLO Ltd CLO Ser 2020-27A Cl BR		08/25/2021	Morgan Stanley & Co LLC		4,200,000	4,200,000	
56081# CL 2	Major League Baseball Tr Sr Nt Ser 54		12/10/2021	Bank of America BISD Dealer		6,000,000	6,000,000	
56081# CP 3	Major League Baseball Tr Sr Nt Ser 55		12/10/2021	Bank of America BISD Dealer		6,000,000	6,000,000	
56081# CR 9	Major League Baseball Tr Sr Nt Ser 56		12/10/2021	Bank of America BISD Dealer		5,000,000	5,000,000	
565849 AE 6	Marathon Oil Corp Nt 6.600% 10/01/37		06/30/2021	Various		4,232,925	3,255,000	33,170
565849 AP 1	Marathon Oil Corp Sr Nt		04/28/2021	Citigroup		2,474,614	2,229,000	28,606
573284 AV 8	Martin Marietta Materials Inc Sr Nt		07/14/2021	Citigroup		963,444	940,000	7,899
57629W CH 1	Mass Mutual Global Funding Nt		01/28/2021	Nationwide Indemnity		1,036,479	1,000,000	13,222
57636Q AP 9	Mastercard Inc Sr Nt 3.350% 03/26/30		01/28/2021	Nationwide Indemnity		998,200	1,000,000	11,353
585055 BS 4	Medtronic Inc Sr Nt 3.500% 03/15/25		06/30/2021	Nationwide Indemnity		7,670,094	7,700,000	78,604
59217G BY 4	Met Life Global Funding I Sr Nt		06/30/2021	Nationwide Indemnity		3,020,563	3,000,000	6,133
59217G EG 0	Met Life Global Funding I Sec Nt		01/13/2021	HSBC Securities USA Inc		2,666,808	2,400,000	18,880
59217G EP 0	Met Life Global Funding I Nt		09/21/2021	Goldman Sachs & Company		9,998,800	10,000,000	
594918 BX 1	Microsoft Corp Sr Nt 2.875% 02/06/24		06/30/2021	Nationwide Indemnity		2,991,349	3,000,000	34,500
59549R AC 8	Mid State Tr X LBASS Ser 10 Cl M1		01/28/2021	Nationwide Indemnity		1,695,053	2,015,806	4,571
59981B AC 8	Mill City Mortgage Trust RMBS Ser 2019-G		06/30/2021	Nationwide Indemnity		1,007,056	1,015,533	2,250
59981T AL 9	Mill City Mortgage Trust RMBS Ser 2019-G		07/21/2021	Citigroup		3,221,355	3,048,000	6,054
60081H A* 9	Milliken and Company Sr Nt Ser A		10/18/2021	JP Morgan Securities LLC		5,000,000	5,000,000	
60081H A@ 7	Milliken and Company Sr Nt		10/18/2021	JP Morgan Securities LLC		6,000,000	6,000,000	
615369 AM 7	Moodys Corp Sr Nt 3.250% 01/15/28		01/28/2021	Nationwide Indemnity		960,991	1,000,000	1,174
615369 AP 0	Moodys Corp Sr Nt 4.250% 02/01/29		06/30/2021	Nationwide Indemnity		2,769,038	2,400,000	42,217
615394 AM 5	MOOG INC Sr Nt 4.250% 12/15/27		02/23/2021	UBS Financial Services Inc		706,538	681,000	5,628
61691Y AJ 0	Morgan Stanley Capital I Tr CMBS Ser 202		04/29/2021	Morgan Stanley & Co LLC		5,149,712	5,000,000	3,789
617446 8Y 8	Morgan Stanley Dean Witter Sr Nt Fixed t		01/20/2021	Morgan Stanley & Co LLC		2,500,000	2,500,000	
61744Y AL 2	Morgan Stanley Sr Nt 3.971% 07/22/38		01/28/2021	Nationwide Indemnity		1,100,497	900,000	596
61761J ZN 2	Morgan Stanley Sub Nt 3.950% 04/23/27		06/30/2021	Nationwide Indemnity		2,011,205	1,800,000	13,233
61764X BG 9	Morgan Stanley BAML Tr CMBS Ser 2015-C21		06/30/2021	Nationwide Indemnity		3,916,045	3,890,010	9,871
61772B AC 7	Morgan Stanley Sr Nt Fix to Flt		06/30/2021	Various		3,690,838	3,560,000	14,998
61773* AA 5	Morongo Transmission LLC Sr Nt		07/12/2021	CIBC World Markets Corp		14,675,030	14,675,030	
61945C AE 3	Mosaic Co Sr Nt 5.625% 11/15/43		06/30/2021	Various		1,684,832	1,300,000	19,297
620076 BN 8	Motorola Solutions Inc Sr Nt		01/14/2021	Fifth Third Securities Inc		2,973,450	2,500,000	17,889

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620076 BU 2	Motorola Solutions Inc Sr Nt		06/30/2021	Barclays Capital Inc		1,975,509	1,930,000	5,602
62912X AF 1	NGPL Pipeco LLC Sr Nt 4.875% 08/15/27		09/15/2021	Barclays Capital Inc		152,552	133,000	576
62927@ AJ 7	NHL US Funding LP Nt Ser 9		10/19/2021	Citigroup		666,667	666,667	
62928@ AD 9	NHL Canada Funding LP Nt Ser 9		10/19/2021	Citigroup		3,333,333	3,333,333	
62928C AA 0	NGPL Pipeco LLC Sr Nt 3.250% 07/15/31		05/27/2021	Various		4,555,304	4,525,000	573
629377 CR 1	NRG Energy Inc Sr Nt 3.625% 02/15/31		06/18/2021	Various		3,126,798	3,103,000	32,664
62942Q CR 2	NRZ Advance Receivables Trust LBASS Ser		05/20/2021	Various		45,569,938	45,570,000	9,023
62942Q CS 0	NRZ Advance Receivables Trust LBASS Ser		05/20/2021	Various		2,449,996	2,450,000	620
62942Q CT 8	NRZ Advance Receivables Trust LBASS Ser		05/20/2021	Various		2,449,997	2,450,000	772
62942Q CW 1	NRZ Advance Receivables Trust LBASS Ser		05/20/2021	Various		7,699,989	7,700,000	1,578
62942Q CX 9	NRZ Advance Receivables Trust NRART 2020		05/20/2021	Various		699,998	700,000	168
62942Q DB 6	NRZ Advance Receivables Trust LBASS Ser		05/20/2021	Various		3,909,590	3,900,000	1,030
62942Q DC 4	NRZ Advance Receivables Trust LBASS Ser		05/20/2021	Various		481,396	480,000	159
637417 AL 0	National Retail Properties Inc Sr Nt		09/20/2021	Various		411,262	358,000	6,559
637417 AN 6	National Retail Properties Inc Sr Nt		06/30/2021	Various		2,876,027	2,800,000	17,368
637432 ND 3	National Rural Utilities Coop Sr Nt		06/30/2021	Nationwide Indemnity		11,497,261	11,500,000	139,294
637432 NP 6	National Rural Utilities Coop Sr Nt		06/30/2021	Nationwide Indemnity		3,492,819	3,500,000	47,269
641062 AD 6	Nestle Holdings Inc. Sr Nt		01/28/2021	Nationwide Indemnity		999,901	1,000,000	11,539
641062 AE 4	Nestle Holdings Inc. Sr Nt		06/30/2021	Nationwide Indemnity		1,996,489	2,000,000	18,667
64133G AR 1	Neuberger Berman CLO Ltd CLO Ser 2020-37		05/26/2021	Credit Suisse Securities LLC		5,000,000	5,000,000	
64133G AT 7	Neuberger Berman CLO Ltd CLO Ser 2020-37		05/26/2021	Credit Suisse Securities LLC		20,000,000	20,000,000	
64133R AJ 5	Neuberger Berman CLO Ltd CLO Ser 2020-38		09/27/2021	Barclays Capital Inc		1,850,000	1,850,000	
64133R AL 0	Neuberger Berman CLO Ltd CLO Ser 2020-38		09/27/2021	Barclays Capital Inc		3,500,000	3,500,000	
64830G AB 2	New Residential Mtg Ln Tr RMBS Ser 2018-		06/30/2021	Nationwide Indemnity		1,375,204	1,353,876	4,362
64830H AA 2	New Residential Mtg Ln Tr RMBS Ser 2019-		01/28/2021	Nationwide Indemnity		7,661,358	7,584,723	18,488
64830W AD 3	New Residential Mtg Ln Tr RMBS Ser 2019-		01/28/2021	Nationwide Indemnity		4,943,720	4,836,747	12,696
651639 AP 1	Newmont Mining Corp Sr Nt		05/20/2021	Various		3,627,765	2,940,000	23,239
65342Q AB 8	NextEra Energy Operating Sr Nt		03/18/2021	Various		1,417,000	1,300,000	731
65342Q AL 6	NextEra Energy Operating Sr Nt		06/30/2021	Nationwide Indemnity		670,000	670,000	5,409
65409Q BD 3	Nielsen Finance LLC/Co Sr Nt		10/20/2021	Various		6,303,553	6,016,000	129,525
65473P AJ 4	Nisource Inc Sr Nt 3.600% 05/01/30		06/30/2021	Nationwide Indemnity		3,997,864	4,000,000	23,600
65473P AL 9	Nisource Inc Sr Nt 1.700% 02/15/31		06/30/2021	Barclays Capital Inc		2,450,587	2,580,000	16,691
65473Q BC 6	NiSource Finance Corp Sr Nt		06/30/2021	Nationwide Indemnity		1,482,382	1,200,000	21,600
654740 BS 7	Nissan Motor Acceptance Corp Sr Nt		06/30/2021	Various		5,143,819	5,118,000	23,791
65480C AC 9	Nissan Motor Acc Co Sr Nt		09/13/2021	Citigroup		499,880	500,000	
65480C AD 7	Nissan Motor Acc Co Sr Nt		09/13/2021	Citigroup		268,898	269,000	
664397 AM 8	Eversource Energy Sr Nt		09/23/2021	Us Bancorp Investments Inc		2,126,680	2,000,000	12,600
665772 CN 7	Northern States Pwr Co MN 1st Mtg Bd		01/28/2021	Nationwide Indemnity		5,912,268	6,000,000	108,667
67575N BW 2	Ocwen Master Adv Rec Tr LBASS Ser 2020-T		05/20/2021	Various		68,059,917	68,060,000	12,076
67575N BX 0	Ocwen Master Adv Rec Tr LBASS Ser 2020-T		05/20/2021	Various		1,599,999	1,600,000	394
67575N BY 8	Ocwen Master Adv Rec Tr LBASS Ser 2020-T		05/20/2021	Various		1,174,999	1,175,000	379
679574 AG 8	Old Dominion Elec 1st Mtg Bd		06/30/2021	Nationwide Indemnity		1,312,500	1,312,500	6,566
682680 AV 5	ONEOK Inc Sr Nt 5.200% 07/15/48		03/31/2021	Barclays Capital Inc		1,819,834	1,650,000	19,067
682680 AW 3	ONEOK Inc Sr Nt 4.350% 03/15/29		07/14/2021	Goldman Sachs & Company		2,136,789	1,880,000	27,487
682680 AY 9	ONEOK Inc Sr Nt 3.400% 09/01/29		02/03/2021	Various		2,650,493	2,500,000	36,361
682680 BB 8	ONEOK Inc Sr Nt 3.100% 03/15/30		06/30/2021	Barclays Capital Inc		4,629,544	4,430,000	48,783

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682680 BC 6	ONEOK Inc Sr Nt 4.500% 03/15/50		06/30/2021	Barclays Capital Inc		1,463,176	1,300,000	17,388
682680 BE 2	ONEOK Inc Sr Nt 6.350% 01/15/31		02/11/2021	Various		5,311,846	4,135,000	16,874
68389X BN 4	Oracle Corp Sr Nt 3.250% 11/15/27		06/30/2021	Nationwide Indemnity		8,993,301	9,000,000	36,563
68389X BV 6	Oracle Corp Sr Nt 2.950% 04/01/30		01/12/2021	Goldman Sachs & Company		3,567,135	3,250,000	27,431
68389X BZ 7	Oracle Corp Sr Nt 3.650% 03/25/41		03/22/2021	Wells Fargo Securities LLC		3,103,938	3,125,000	
68389X CE 3	Oracle Corp Sr Nt 2.875% 03/25/31		06/30/2021	Nationwide Indemnity		823,751	825,000	6,325
686514 AE 0	Orlando Health Obligated Grp Nt		06/30/2021	Nationwide Indemnity		10,278,010	10,250,000	95,710
68902V AK 3	Otis Worldwide Corp Sr Nt		06/30/2021	Barclays Capital Inc		2,005,077	1,930,000	18,839
68902V AK 3	Otis Worldwide Corp Sr Nt		06/30/2021	Nationwide Indemnity		2,000,007	2,000,000	19,238
69346V AA 7	Performace Food Group Sr Nt		10/13/2021	Various		2,617,223	2,500,000	48,052
69349L AG 3	PNC Bank NA Sub Bk Nt 2.700% 11/01/22		06/30/2021	Nationwide Indemnity		3,456,163	3,500,000	15,488
69357Q AA 4	Preston Ridge Partners Mtg RMBS Ser 21-R		10/07/2021	Nomura Securities Intl LLC		7,947,119	7,947,234	
69357Q AD 8	Preston Ridge Partners Mtg RMBS Ser 21-R		10/07/2021	Nomura Securities Intl LLC		2,299,993	2,300,000	
69370C AC 4	PTC Inc Sr Nt 4.000% 02/15/28		03/15/2021	Various		798,250	775,000	2,644
695114 CW 6	Pacificorp 1st Mtg Bd 2.700% 09/15/30		01/28/2021	Nationwide Indemnity		998,313	1,000,000	9,975
69512E DL 6	Pacificorp 1st Mtg Bd Ser E		01/28/2021	Nationwide Indemnity		1,008,100	1,000,000	32,953
701094 AM 6	Parker-Hannifin Corp Sr Nt		06/30/2021	Nationwide Indemnity		3,024,974	3,000,000	5,700
70163# AA 0	Parliament Funding (Owl Rock) Nt		05/17/2021	Direct		3,135,462	3,135,462	
000000 00 0	Parliament Funding III LLC Nt		12/16/2021	Direct		787,692	787,692	
707569 AS 8	Penn National Gaming Inc Sr Nt		06/18/2021	Various		4,352,923	4,137,000	17,502
707569 AS 8	Penn National Gaming Inc Sr Nt		06/30/2021	Nationwide Indemnity		518,650	500,000	12,891
71376L AE 0	Performance Food Group Sr Nt		07/12/2021	BMO Capital Markets Corp		1,018,000	1,018,000	
714046 AN 9	Perkinelmer Inc Sr Nt 2.250% 09/15/31		09/08/2021	Goldman Sachs & Company		4,152,380	4,165,000	
71427Q AB 4	Pernod Ricard International Sr Nt		01/12/2021	Jefferies & Company Inc		1,353,478	1,400,000	6,509
717081 DT 7	Pfizer Inc Sr Nt 5.600% 09/15/40		06/30/2021	Nationwide Indemnity		2,689,179	2,585,000	42,222
718172 AT 6	Philip Morris Intl Inc Sr Nt		01/28/2021	Nationwide Indemnity		985,550	1,000,000	10,833
720198 AC 4	Piedmont Operating Partnership Sr Nt		01/28/2021	Nationwide Indemnity		10,983,319	11,000,000	59,217
720198 AE 0	Piedmont Operating Partnership Sr Nt		06/30/2021	Barclays Capital Inc		1,970,877	1,930,000	23,136
720198 AF 7	Piedmont Operating Partnership Sr Nt		09/15/2021	Various		3,496,505	3,501,000	
737446 AQ 7	Post Holdings Inc Sr Nt		06/30/2021	Nationwide Indemnity		1,166,082	1,162,000	11,196
737446 AR 5	Post Holdings Inc Sr Nt		07/14/2021	Bank of America BISD Dealer		1,008,750	1,000,000	15,750
737446 AR 5	Post Holdings Inc Sr Nt		06/30/2021	Nationwide Indemnity		2,493,750	2,500,000	34,375
74251V AS 1	Principal Financial Group Sr Nt		06/30/2021	Barclays Capital Inc		1,932,490	1,930,000	1,937
74256L EH 8	Principal LFE GLB Fnd II Sec Nt		01/13/2021	Barclays Capital Inc		1,477,470	1,500,000	3,792
742718 CB 3	Procter & Gamble Co Sr Nt		01/28/2021	Nationwide Indemnity		936,273	920,000	24,878
74432Q CF 0	Prudential Financial Inc Sr Nt Ser MTN		06/30/2021	Barclays Capital Inc		1,493,843	1,300,000	14,564
74834L BC 3	Quest Diagnostics Inc Sr Nt		06/30/2021	Barclays Capital Inc		2,023,354	1,930,000	300
74983A AA 1	RR LTD CLO Ser 2021-19A Cl A1		09/24/2021	RBC Capital Markets LLC		12,650,000	12,650,000	
74983A AC 7	RR LTD CLO Ser 2021-19A Cl A2		09/24/2021	RBC Capital Markets LLC		3,900,000	3,900,000	
74986@ BE 0	RREEF America REIT II Inc Sr Nt		11/16/2021	Wells Fargo Securities LLC		8,000,000	8,000,000	
75003* AA 7	RSM US LLP Sr Nt Ser A		06/01/2021	Us Bancorp Investments Inc		5,000,000	5,000,000	
75513E CG 4	Raytheon Tech Corp Sr Nt		06/30/2021	Nationwide Indemnity		1,997,685	2,000,000	18,667
756109 BL 7	Realty Income Corp Sr Nt		11/10/2021	Tax Free Exchange		2,486,453	2,350,000	26,976
758465 BE 7	Reese Park CLO Ltd CLO Ser 2020-1A Cl CR		11/08/2021	Goldman Sachs & Company		100,000	100,000	
75884R BA 0	Regency Centers LP Sr Nt		02/02/2021	Wells Fargo Securities LLC		2,813,000	2,500,000	12,590
75975B AA 6	Renew LBASS Ser 2021-1 Cl A		03/25/2021	Natixis		11,482,325	11,484,051	
761118 HD 3	Residential Accredit Loans Inc RMBS Ser		06/30/2021	Nationwide Indemnity		687,794	833,307	3,860

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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
76169# AH 6	Reyes Holdings LLC Sr Nt		08/12/2021	Seaport Global Securities LLC		5,392,400	5,000,000	5,389
76761R BA 6	Riserva CLO Ltd CLO Ser 2016-3A Cl BRR		03/01/2021	Goldman Sachs & Company		20,000,000	20,000,000	
780153 AW 2	Royal Caribbean Cruises Ltd Sr Nt		06/30/2021	Nationwide Indemnity		3,845,000	4,000,000	43,167
78081B AG 8	Royalty Pharma PLC Sr Nt		08/05/2021	Tax Free Exchange		8,966,237	9,000,000	28,688
78442G GG 5	SLM Student Loan Tr LBASS Ser 2003-4 Cl		01/28/2021	Nationwide Indemnity		1,212,368	1,201,314	1,419
78449R AA 3	SLG Office Trust CMBS Ser 2021-OVA Cl A		06/15/2021	Wells Fargo Securities LLC		3,604,997	3,500,000	5,781
784710 AA 3	SSM Health Care Sr Unsecured Nt Ser A		06/30/2021	Nationwide Indemnity		5,035,955	5,000,000	15,398
78472J AA 1	SPS Servicer Advance Rec Tf LBASS Ser 20		03/23/2021	NW Life C&S Fixed Inc		18,977,476	18,884,000	5,371
785592 AM 8	Sabine Pass Liquefaction 1st Lien Nt		06/30/2021	Nationwide Indemnity		3,652,694	3,500,000	73,828
785592 AU 0	Sabine Pass Liquefaction 1st Lien Nt		01/28/2021	Nationwide Indemnity		5,746,361	5,750,000	89,221
785592 AX 4	Sabine Pass Liquefaction 1st Lien Nt		06/30/2021	Various		6,002,131	5,230,000	56,726
80386W AB 1	Sasol Financing USA LLC Sr Nt		08/17/2021	Direct		1,865,095	1,690,000	43,193
80386W AC 9	Sasol Financing USA LLC Sr Nt		05/24/2021	Direct		600,150	590,000	2,314
81725W AK 9	Sensata Technologies BV Sr Nt		03/15/2021	Goldman Sachs & Company		650,000	650,000	
817565 CG 7	Service Corp Intl Sr Nt		05/10/2021	JP Morgan Securities LLC		4,000,000	4,000,000	
82653L AA 9	Sierracol Energy Andina Sr Nt		12/02/2021	Direct		1,018,674	1,050,000	9,840
827048 AX 7	Silgan Holdings Inc Sr Nt		02/03/2021	Wells Fargo Securities LLC		3,498,075	3,500,000	
82967N BA 5	Sirius XM Radio Inc Sr Nt		05/26/2021	Morgan Stanley & Co LLC		2,092,500	2,000,000	32,500
82967N BC 1	Sirius XM Radio Inc Sr Nt		03/18/2021	Various		2,366,040	2,181,000	22,714
82967N BJ 6	Sirius XM Radio Inc Sr Nt		09/08/2021	Barclays Capital Inc		513,988	500,000	4,389
82967N BL 1	Sirius XM Radio Inc Sr Nt		08/03/2021	Various		1,850,155	1,849,000	
832696 AK 4	Smucker JM Co Sr Nt 3.500% 03/15/25		01/28/2021	Nationwide Indemnity		5,950,440	6,000,000	77,583
832696 AS 7	Smucker JM Co Sr Nt 2.375% 03/15/30		06/30/2021	Various		2,579,476	2,500,000	18,598
832696 AT 5	Smucker JM Co Sr Nt 3.550% 03/15/50		03/17/2021	JP Morgan Securities LLC		3,250,000	3,250,000	1,282
8426EP AD 0	Southern CO Gas Capital Sr Nt Ser 20-A		01/12/2021	Barclays Capital Inc		1,186,272	1,200,000	8,342
84861T AD 0	Spirit Realty LP Sr Nt		06/30/2021	Nationwide Indemnity		1,052,467	950,000	17,417
84861T AH 1	Spirit Realty LP Sr Nt		06/30/2021	Barclays Capital Inc		1,297,712	1,300,000	9,024
84861T AJ 7	Spirit Realty LP Sr Nt		06/30/2021	Nationwide Indemnity		789,200	800,000	7,020
85205T AK 6	Spirit Aerosystems Inc Sr Nt		09/17/2021	Barclays Capital Inc		1,976,875	2,000,000	23,128
857477 BM 4	State Street Corp Sr Nt		06/30/2021	Nationwide Indemnity		3,000,000	3,000,000	21,758
858912 AF 5	Stericycle Inc Sr Nt 5.375% 07/15/24		06/30/2021	Nationwide Indemnity		1,019,332	997,000	24,562
858912 AG 3	Stericycle Inc Sr Nt 3.875% 01/15/29		05/05/2021	Various		7,806,313	7,850,000	105,517
86074Q AP 7	Stillwater Mining Co Sr Nt		11/09/2021	Direct		626,472	630,000	
86074Q AQ 5	Stillwater Mining Co Sr Nt		11/09/2021	Direct		1,061,140	1,070,000	
866677 AF 4	Sun Communities Sr Nt 2.300% 11/01/28		09/28/2021	Various		9,992,713	10,000,000	
86765L AN 7	Sunoco Finance Corp Sr Nt		10/25/2021	Bank of America BISD Dealer		580,763	550,000	3,724
86765L AT 4	Sunoco Finance Corp Sr Nt		10/26/2021	Bank of America BISD Dealer		696,988	685,000	13,957
86765L AU 1	Sunoco Finance Corp Sr Nt		10/05/2021	Citigroup		354,000	354,000	
87264A BF 1	T-Mobile USA Inc 1st Lien		05/27/2021	Tax Free Exchange		5,654,202	5,000,000	22,604
87264A BL 8	T-Mobile USA Inc 1st Lien		05/27/2021	Tax Free Exchange		4,881,821	5,000,000	42,500
87264A BT 1	T-Mobile USA Inc Sr Nt		03/15/2021	Various		6,319,787	6,525,000	31,772
87264A BW 4	T-Mobile USA Inc Sr Nt		03/16/2021	Credit Suisse Securities LLC		2,925,000	2,925,000	
87264A BX 2	T-Mobile USA Inc 1st Lien		05/27/2021	Tax Free Exchange		2,339,791	2,340,000	1,755
87264A CB 9	T-Mobile USA Inc 1st Lien		06/30/2021	Barclays Capital Inc		3,277,319	3,230,000	31,344
87264A CB 9	T-Mobile USA Inc 1st Lien		05/27/2021	Tax Free Exchange		2,569,507	2,500,000	18,063
87305Q CJ 8	TTX Co Sr Nt 3.900% 02/01/45		01/28/2021	Nationwide Indemnity		9,929,009	10,000,000	191,750

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87612B BT 8	Targa Resources Partners Sr Nt		01/21/2021	Various		8,901,625	8,900,000	
88033G CX 6	Tenet Healthcare Corp 2nd Lien		09/17/2021	Citigroup		1,565,625	1,500,000	13,021
88033G DG 2	Tenet Healthcare Corp 1st Lien		09/27/2021	Bank of America BISD Dealer		2,085,000	2,000,000	26,471
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		726,625	726,000	
88430T AA 9	Putnam Advisory CLO Ser 2021-1A Cl A		10/13/2021	Morgan Stanley & Co LLC		13,500,000	13,500,000	
88430T AC 5	Putnam Advisory CLO Ser 2021-1A Cl B1		10/13/2021	Morgan Stanley & Co LLC		5,050,000	5,050,000	
88430T AE 1	Putnam Advisory CLO Ser 2021-1A Cl C		10/13/2021	Morgan Stanley & Co LLC		2,750,000	2,750,000	
89175M AA 1	Towd Point Mortgage Tr RMBS Ser 2018-3 C		06/30/2021	Nationwide Indemnity		3,995,015	3,867,022	11,682
89175M AB 9	Towd Point Mortgage Tr RMBS Ser 2018-3 C		08/27/2021	Barclays Capital Inc		597,319	555,000	1,792
89175M AB 9	Towd Point Mortgage Tr RMBS Ser 2018-3 C		01/28/2021	Nationwide Indemnity		1,279,387	1,190,000	3,458
89176L AC 8	Towd Point Mortgage Tr RMBS Ser 2018-6 C		06/30/2021	Nationwide Indemnity		5,307,285	5,000,000	15,104
893647 BL 0	Transdigm Group Inc Sr Sub Nt		10/07/2021	Various		2,747,883	2,663,000	53,721
893830 BQ 1	Transocean Inc Sr Nt 11.500% 01/30/27		06/30/2021	Nationwide Indemnity		620,544	1,515,000	72,594
89469A AD 6	TreeHouse Foods Inc Sr Nt		10/06/2021	Various		4,608,731	4,664,000	8,756
89613J AC 4	Tricon American Homes RMBS Ser 2020-SFR2		06/16/2021	Barclays Capital Inc		2,241,914	2,250,000	1,947
89613J AJ 9	Tricon American Homes RMBS Ser 2020-SFR2		09/17/2021	Various		3,843,919	3,804,000	5,622
89788K AA 4	Truist Bank Sub Nt 2.250% 03/11/30		07/15/2021	Suntrust Robinson Humprey Inc		2,406,917	2,350,000	18,800
90117P AC 9	Avenue of the Americas Tr CMBS Ser 2015-		01/28/2021	Nationwide Indemnity		12,173,778	12,000,000	35,105
902494 BC 6	Tyson Foods Inc Sr Nt 3.550% 06/02/27		06/30/2021	Nationwide Indemnity		1,997,881	2,000,000	5,522
90265E AP 5	UDR Inc Sr Nt 4.400% 01/26/29		04/27/2021	Various		1,795,721	1,570,000	17,773
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
90276C AE 1	UBS Commercial Mtg Tr CMBS Ser 2017-C2 C		06/30/2021	Nationwide Indemnity		8,252,516	8,100,000	22,753
904764 AX 5	Unilever Cap Corp Sr Nt		06/30/2021	Nationwide Indemnity		2,987,191	3,000,000	11,917
904764 BG 1	Unilever Cap Corp Sr Nt		06/30/2021	Nationwide Indemnity		1,494,459	1,500,000	15,302
907818 FT 0	Union Pacific Corp Sr Nt		05/17/2021	Citigroup		1,689,510	1,690,000	
90931E AA 2	United Air Lines LBASS EETC Ser 2019-1 C		03/23/2021	Barclays Capital Inc		653,637	615,188	2,333
90931V AA 4	United Air Lines PTC Ser 2018-1 A		06/30/2021	Nationwide Indemnity		3,005,376	3,005,376	36,757
90932K AA 7	United Airlines LBASS Ser 2019-2 B PTT		03/23/2021	Barclays Capital Inc		2,520,640	2,581,962	36,147
90932V AA 3	United Air PTC Ser 2020-1 Cl B PTT		10/27/2021	Barclays Capital Inc		1,896,520	1,796,000	3,314
911363 AM 1	United Rentals Inc Sr Nt		03/18/2021	Various		1,294,313	1,300,000	4,828
91324P CP 5	UnitedHealth Group Inc Sr Nt		06/30/2021	Nationwide Indemnity		2,097,417	2,000,000	34,375
91324P EE 8	UnitedHealth Group Inc Sr Nt		06/30/2021	Barclays Capital Inc		2,033,139	1,930,000	7,031
91324P EF 5	UnitedHealth Group Inc Sr Nt		05/17/2021	Citigroup		3,238,973	3,260,000	
91324P EF 5	UnitedHealth Group Inc Sr Nt		06/30/2021	Nationwide Indemnity		854,465	860,000	3,183
91831A AC 5	VRX Escrow Corp Sr Nt 6.125% 04/15/25		03/15/2021	JP Morgan Securities LLC		541,510	530,242	13,713
91863@ AA 1	Vista Equity Partners LP Sr Nt Ser A		11/02/2021	Goldman Sachs & Company		20,000,000	20,000,000	
91913Y AW 0	Valero Energy Corp Sr Nt		09/17/2021	Various		1,156,101	1,040,000	19,308
91914J AB 8	Valero Energy Corp Sr Nt		09/16/2021	Suntrust Robinson Humprey Inc		221,369	195,000	79
92277G AE 7	Ventas Realty LP Sr Nt		09/29/2021	Various		7,453,046	6,974,000	40,682
92277G AU 1	Ventas Realty LP Sr Nt		09/15/2021	Various		4,550,829	4,250,000	6,646
92277G AV 9	Ventas Realty LP Sr Nt		06/30/2021	Barclays Capital Inc		3,855,780	3,230,000	20,030
92343V AP 9	Verizon Communications Inc Bd		01/28/2021	Nationwide Indemnity		11,209,759	10,000,000	197,417
92343V BE 3	Verizon Communications Inc Sr Nt		01/28/2021	Nationwide Indemnity		7,581,617	7,000,000	80,354
92343V GB 4	Verizon Communications Inc Sr Nt		03/12/2021	Various		1,981,539	2,000,000	
92343V GJ 7	Verizon Communications Inc Sr Nt		03/11/2021	Morgan Stanley & Co LLC		1,678,075	1,685,000	

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92343V GK 4	Verizon Communications Inc Sr Nt		03/11/2021	Morgan Stanley & Co LLC		1,998,840	2,000,000	
92552V AK 6	Viasat Inc Sr Nt 5.625% 09/15/25		03/29/2021	JP Morgan Securities LLC		1,326,000	1,300,000	3,250
92552V AL 4	Viasat Inc 1st Lien 5.625% 04/15/27		06/18/2021	Various		7,067,183	6,750,000	52,539
92552V AN 0	Viasat Inc Sr Nt 6.500% 07/15/28		05/12/2021	JP Morgan Securities LLC		2,878,588	2,735,000	58,542
92553P AU 6	Viacom Inc Sr Nt 5.850% 09/01/43		03/31/2021	RBC Capital Markets LLC		2,515,363	1,950,000	10,774
92553P AU 6	Viacom Inc Sr Nt 5.850% 09/01/43		06/30/2021	Nationwide Indemnity		676,218	525,000	10,152
92556H AD 9	Viacomcbs Inc Sr Nt 4.200% 05/19/32		06/30/2021	Barclays Capital Inc		2,240,556	1,930,000	9,682
92556V AC 0	Viatris Inc Sr Nt 2.300% 06/22/27		11/03/2021	Tax Free Exchange		2,249,173	2,250,000	18,975
92556V AD 8	Viatris Inc Sr Nt 2.700% 06/22/30		11/03/2021	Tax Free Exchange		9,972,501	10,000,000	99,000
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
92826C AD 4	Visa Inc Sr Nt 3.150% 12/14/25		12/08/2021	THI Holdings Inc		4,986,917	5,000,000	76,125
92837U AA 7	Visio RMBS Ser 2021-1R Cl A1		04/28/2021	Credit Suisse Securities LLC		4,686,277	4,686,301	6,664
92837U AB 5	Visio RMBS Ser 2021-1R Cl A2		04/28/2021	Credit Suisse Securities LLC		1,798,346	1,798,372	2,965
92837U AC 3	Visio RMBS Ser 2021-1R Cl A3		04/28/2021	Credit Suisse Securities LLC		1,174,327	1,174,351	2,203
92840V AB 8	Vistra Operations Co LLC Sr Nt		06/16/2021	Various		7,619,149	7,317,000	92,246
92840V AE 2	Vistra Operations Co LLC 1st Lien		09/15/2021	Various		10,343,039	9,640,000	149,215
92840V AG 7	Vistra Operations Co LLC 1st Lein		05/05/2021	Various		2,739,520	2,645,000	25,763
92840V AH 5	Vistra Operations Co LLC Sr Nt		05/12/2021	JP Morgan Securities LLC		5,836,338	5,830,000	851
928563 AK 1	VMWARE Inc Sr Nt 1.800% 08/15/28		07/20/2021	JP Morgan Securities LLC		8,764,276	8,810,000	
928563 AL 9	VMWARE Inc Sr Nt 2.200% 08/15/31		07/20/2021	Bank of America BISD Dealer		10,978,330	11,000,000	
92936U AC 3	WP Carey Inc Sr Nt 4.000% 02/01/25		09/22/2021	Various		7,139,542	6,567,000	38,672
92936U AF 6	WP Carey Inc Sr Nt 3.850% 07/15/29		09/16/2021	MarketAxess		84,147	75,000	521
92936U AG 4	WP Carey Inc Sr Nt 2.400% 02/01/31		07/15/2021	Citigroup		2,379,023	2,350,000	26,320
92939K AE 8	WFRBS Commercial Mtg Tr CMBS Ser 2014-C2		01/28/2021	Nationwide Indemnity		1,267,240	1,245,000	3,368
92940P AG 9	Westrock Company Sr Nt		06/30/2021	Barclays Capital Inc		2,031,885	1,930,000	2,734
939348 AE 8	Washington Mutual MSC Mtg PT RMBS Ser 20		01/28/2021	Nationwide Indemnity		999,761	1,300,586	2,971
941053 AH 3	Waste Connections Inc Sr Nt		01/28/2021	Nationwide Indemnity		1,005,589	900,000	6,056
941053 AJ 9	Waste Connections Inc Sr Nt		06/30/2021	Nationwide Indemnity		2,132,203	2,000,000	11,472
94106B AA 9	Waste Connections Inc Sr Nt		06/30/2021	Nationwide Indemnity		1,999,850	2,000,000	21,522
95003C AJ 9	Well Fargo Commerical Mtge CMBS Ser 2021		04/22/2021	Wells Fargo Securities LLC		8,239,736	8,000,000	2,334
95040Q AM 6	Welltower Inc Sr Nt 2.800% 06/01/31		03/16/2021	Various		4,779,648	4,800,000	
96145D AF 2	Westrock Co Sr Nt 3.750% 03/15/25		09/29/2021	Toronto Dominion		3,844,484	3,555,000	5,925
96145D AF 2	Westrock Co Sr Nt 3.750% 03/15/25		06/30/2021	Nationwide Indemnity		2,995,418	3,000,000	32,813
96329Y AC 1	Whetstone Park CLO CLO Ser 2021-1A Cl B1		10/22/2021	BNP Paribas Securities Corp		550,000	550,000	
96329Y AG 2	Whetstone Park CLO CLO Ser 2021-1A CL C		10/22/2021	BNP Paribas Securities Corp		200,000	200,000	
963320 AY 2	Whirlpool Corp Sr Nt 2.400% 05/15/31		06/30/2021	Barclays Capital Inc		1,953,450	1,930,000	8,106
96950F AF 1	Williams Partners LP Sr Nt		01/28/2021	Nationwide Indemnity		1,121,413	1,000,000	18,025
96950F AQ 7	Williams Partners LP Sr Nt		09/02/2021	Various		6,518,900	6,000,000	33,800
96950F AQ 7	Williams Partners LP Sr Nt		01/28/2021	Nationwide Indemnity		7,491,008	7,500,000	10,563
97786# AJ 1	Wolseley Cap Inc(Ferguson plc) Sr Nt		08/03/2021	Seaport Global Securities LLC		20,524,000	20,000,000	289,644
97786# AN 2	Wolseley Cap Inc(Ferguson plc) Sr Nt		08/03/2021	Seaport Global Securities LLC		8,530,960	8,000,000	48,160
98389B AR 1	Xcel Energy Inc Sr Nt 3.300% 06/01/25		09/24/2021	Goldman Sachs & Company		5,716,638	5,348,000	57,357
988498 AL 5	Yum Brands Inc Sr Nt 4.750% 01/15/30		06/30/2021	Nationwide Indemnity		1,130,502	1,100,000	23,948
98956P AB 8	Zimmer Hldgs Inc Sr Nt		03/25/2021	Morgan Stanley & Co LLC		912,366	700,000	13,305
98956P AT 9	Zimmer Hldgs Inc Sr Nt		06/30/2021	Barclays Capital Inc		2,119,198	1,930,000	19,413
98956P AT 9	Zimmer Hldgs Inc Sr Nt		06/30/2021	Nationwide Indemnity		1,566,615	1,570,000	15,482

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98978V AL 7	Zoetis Inc Sr Nt 3.000% 09/12/27		01/28/2021	Nationwide Indemnity		1,994,349	2,000,000	22,667
000000 00 0	48 Forty Nt 10.000% 05/31/27		05/21/2021	Direct		1,516,667	1,547,619	
000000 00 0	48 Forty DDTL Nt1 11.500% 05/31/27		04/29/2021	Direct		333,669	338,750	
000000 00 0	Yukon IV Nt 6.000% 12/31/29		12/31/2021	Direct		11,751,089	10,125,012	
000000 00 0	Gran Tierra Energy Inc Sr Nt	A	06/29/2021	Direct		496,470	570,000	9,313
008911 BK 4	Air Canada 1st Lien 3.875% 08/15/26	A	07/28/2021	Various		5,167,770	5,136,000	
00908P AA 5	Air Canada LBASS EETC Ser 2017-1AA	A	06/30/2021	Nationwide Indemnity		1,692,800	1,692,800	25,604
00908P AB 3	Air Canada LBASS PTT Ser 2017-1A	A	10/26/2021	Barclays Capital Inc		929,718	949,661	9,646
00908P AB 3	Air Canada LBASS PTT Ser 2017-1A	A	06/30/2021	Nationwide Indemnity		823,132	846,400	13,772
009090 AB 7	Air Canada LBASS EETC Ser 2015-1B	A	01/28/2021	Nationwide Indemnity		1,088,647	1,094,571	15,670
00909U AA 3	Air Canada LBASS EETC Ser 2020-2B	A	08/12/2021	Morgan Stanley & Co LLC		1,182,018	1,061,296	35,819
134808 AD 6	Canacol Energy Ltd Sr Nt	A	11/15/2021	Direct		870,000	870,000	
136385 AC 5	Canadian Natural Resources Sr Nt	A	05/05/2021	Barclays Capital Inc		1,459,618	1,085,000	24,304
136385 AJ 0	Canadian Natural Resources Sr Nt	A	06/30/2021	Barclays Capital Inc		2,625,147	1,930,000	47,741
136385 AW 1	Canadian Natural Resources Sr Nt	A	06/30/2021	Nationwide Indemnity		2,998,747	3,000,000	40,563
136385 AX 9	Canadian Natural Resources Sr Nt	A	01/28/2021	Nationwide Indemnity		1,990,076	2,000,000	12,192
136385 AY 7	Canadian Natural Resources Sr Nt	A	06/30/2021	Nationwide Indemnity		3,885,664	3,825,000	27,572
136385 BA 8	Canadian Natural Resources Sr Nt	A	04/29/2021	Barclays Capital Inc		949,231	940,000	8,319
13648T AA 5	Canadian Pacific Railway Sr Nt	A	06/30/2021	Barclays Capital Inc		3,227,997	3,230,000	21,520
29250N BE 4	Enbridge Inc Sr Nt 3.400% 08/01/51	A	06/30/2021	Barclays Capital Inc		1,317,537	1,300,000	491
29250N BF 1	Enbridge Inc Sr Nt 2.500% 08/01/33	A	06/30/2021	Barclays Capital Inc		1,305,473	1,300,000	361
335934 AT 2	First Quantum Minerals LTD Sr Nt	A	01/14/2021	Direct		227,850	210,000	4,331
349553 B@ 5	Fortis Inc Sr Nt Ser C	A	04/14/2021	Seaport Global Securities LLC		19,132,200	18,000,000	24,960
448055 AD 5	Husky Energy Inc Sr Nt		06/30/2021	Nationwide Indemnity		3,728,800	3,000,000	64,789
588056 BB 6	Mercer Intl Inc Sr Nt 5.125% 02/01/29		10/05/2021	Various		4,628,051	4,560,000	31,131
65334H AG 7	Nexen Inc Sr Nt 6.400% 05/15/37		06/30/2021	Nationwide Indemnity		2,920,574	3,000,000	24,000
65334H AJ 1	Nexen Inc Sr Nt 7.500% 07/30/39		06/30/2021	Nationwide Indemnity		3,760,356	3,500,000	109,375
67077M AF 5	Nutrien Ltd Sr Nt 5.875% 12/01/36	A	01/28/2021	Nationwide Indemnity		1,020,790	1,000,000	9,302
67077M AG 3	Nutrien Ltd Sr Nt 5.625% 12/01/40	A	01/28/2021	Nationwide Indemnity		5,290,029	4,500,000	40,078
67077M AP 3	Nutrien Ltd Sr Nt 7.125% 05/23/36	A	01/28/2021	Nationwide Indemnity		5,635,736	5,000,000	64,323
67077M AS 7	Nutrien Ltd Sr Nt 5.250% 01/15/45	A	06/30/2021	Nationwide Indemnity		1,493,495	1,500,000	36,094
683715 AD 8	Open Text Corp Sr Nt 3.875% 12/01/29	A	11/10/2021	Barclays Capital Inc		5,275,000	5,275,000	
78669Q AA 8	Sagicor Financial Co Sr Nt		05/06/2021	Direct		475,000	475,000	
89114T ZE 5	Toronto-Dominion Sr MTN	A	09/07/2021	Toronto Dominion		14,988,000	15,000,000	
89352H AM 1	TransCanada Pipelines Ltd Sr Nt	A	06/30/2021	Barclays Capital Inc		1,548,573	1,300,000	20,209
BJ4490 82 4	Meglobal Canada ULC Sr Nt	A	07/21/2021	Direct		4,899,975	3,950,000	41,900
000000 00 0	Sunac China Holdings Ltd Sr Nt	D	12/02/2021	Direct		390,950	590,000	14,660
000000 00 0	Vendanta Resources Plc Sr Nt	D	06/25/2021	Direct		505,200	600,000	14,292
000000 00 0	International Bank Of AZ Sr Nt	D	02/09/2021	Direct		390,500	400,000	6,222
000000 00 0	Gran Tierra Energy Intl Sr Nt	D	12/03/2021	Direct		234,900	270,000	5,250
000000 00 0	Tullow Oil Plc Sr Nt 7.000% 03/01/25	D	08/24/2021	Direct		1,222,713	1,430,000	27,878
000000 00 0	Digicel Group 0.5 Ltd Sr Nt PIK	D	08/31/2021	Direct		436,738	515,000	4,299
000000 00 0	Digicel Group 0.5 Ltd Sr Nt PIK	D	10/01/2021	Interest Capitalization		20,311	20,311	
000000 00 0	Kaisa Group Holdings LTD Sec Nt	D	10/19/2021	Direct		677,000	1,050,000	43,109
000000 00 0	China Evergrande Group Sec Nt	D	10/08/2021	Direct		221,375	700,000	5,639
000000 00 0	YPF Sociedad Anonima Sr Nt	D	05/24/2021	Direct		484,250	650,000	18,110
000000 00 0	National Bank of Uzbekis Sr Nt	D	06/24/2021	Direct		1,092,141	1,050,000	15,078

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
000000 00 0	Ipoteka-Bank ATIB Sr Nt	D	09/30/2021	Direct		513,030	490,000	10,106
000000 00 0	Akbank TAS Sr Nt 6.800% 02/06/26	D	03/24/2021	Direct		944,113	950,000	8,972
000000 00 0	Yuzhou Group 1st Lien 7.850% 08/12/26	D	11/24/2021	Direct		614,625	1,200,000	18,578
000000 00 0	Emaar Sukuk Ltd Sr Nt MTN	D	06/25/2021	Direct		331,040	320,000	3,360
000000 00 0	MTN Mauritius Investments Sr Nt	D	08/24/2021	Direct		347,625	300,000	7,204
000000 00 0	NGD Holdings BV Sec Nt	D	06/07/2021	Direct		279,750	300,000	1,231
000000 00 0	NGD Holdings BV Sec Nt	D	05/17/2021	Taxable Exchange		246,491	281,495	
000000 00 0	Aydem Yenilenebilir Energy Nt	D	08/24/2021	Direct		298,875	300,000	1,550
000000 00 0	Turkiye Sinai Kalkinma Sub Nt Fix to Flo	D	01/07/2021	Direct		597,000	600,000	12,756
000000 00 0	Banco GNB Sudameris SA Sub Nt Fix to Flo	D	04/23/2021	Direct		507,500	500,000	2,167
000000 00 0	Leviathan Bond Ltd Sec Nt	D	03/18/2021	Direct		487,688	450,000	6,663
000000 00 0	Oleoducto Central SA Sr Nt	D	10/28/2021	Direct		514,500	500,000	5,944
000000 00 0	IHS Netherlands Holdco Sr Nt	D	08/17/2021	Direct		311,750	290,000	9,731
000000 00 0	Credit Bank of Moscow Sub Nt	D	08/24/2021	Direct		602,230	590,000	16,304
000000 00 0	DTEK Finance PLC Sr Nt	D	09/30/2021	Interest Capitalization		9,356	9,356	
000000 00 0	DTEK Finance PLC Sr Nt	D	05/17/2021	Taxable Exchange		450,201	721,324	
000000 00 0	Braskem Netherlands Sr Nt	D	12/20/2021	Direct		990,624	955,000	16,311
000000 00 0	Termocandelaria Power Sr Nt	D	01/28/2021	Direct		504,125	462,500	101
000000 00 0	Energean Israel Finance Sec Nt	D	04/12/2021	Direct		1,482,162	1,460,000	1,489
000000 00 0	Eastern & Southern AFRIC Sr Nt	D	09/30/2021	Direct		501,638	490,000	5,278
000000 00 0	Wynn Macau LTD Sr Nt 5.625% 08/26/28	D	01/14/2021	Direct		299,788	290,000	6,480
000000 00 0	Global Bank Corporation Sr Nt	D	08/20/2021	Direct		1,012,134	960,000	8,665
000000 00 0	Saudi Telecom Co Sr Nt	D	12/14/2021	Direct		3,319,500	3,000,000	10,698
000000 00 0	Metinvest BV Sr Nt 7.750% 10/17/29	D	08/20/2021	Direct		609,625	550,000	11,356
000000 00 0	Vanke Real Estate HK Sr Nt	D	09/16/2021	Direct		4,951,680	4,800,000	59,733
000000 00 0	Melco Resorts Finance Sr Nt	D	01/21/2021	Direct		315,375	300,000	2,284
000000 00 0	Globo Comunicacoes Sr Nt	D	12/20/2021	Direct		498,525	510,000	10,359
000000 00 0	Turkiye Garanti Bankasi AS Sub Nt Fix to	D	02/19/2021	Direct		208,750	200,000	1,335
000000 00 0	Cable Onda SA Sr Nt 4.500% 01/30/30	D	04/21/2021	Direct		480,375	450,000	4,556
000000 00 0	Xiaomi Best Time Intl Sr Nt	D	11/23/2021	Direct		4,942,464	4,800,000	12,150
000000 00 0	Sabic Capital I BV Sr Nt	D	11/30/2021	Direct		2,980,650	3,100,000	14,441
000000 00 0	Country Garden Holdings 1st Lien	D	09/16/2021	Direct		4,801,500	4,950,000	78,856
000000 00 0	Lenova Group LTD Sr Nt	D	10/21/2021	Direct		1,003,519	975,000	16,121
000000 00 0	Millicom Intl Cellular Sr Nt	D	08/19/2021	Direct		670,400	640,000	9,280
000000 00 0	JBS Finance Luxembourg Sr Nt	D	11/08/2021	Direct		736,450	715,000	10,440
000000 00 0	Bank Hapoalim Sub Nt Fix to Flt	D	10/14/2021	Direct		4,940,000	4,940,000	
000000 00 0	IndoFood CBP Sukses Makmur Sr Nt	D	10/20/2021	Direct		5,600,000	5,600,000	
000000 00 0	Ruwais Power Co PJSC Sec Nt	D	07/15/2021	Direct		4,944,125	3,700,000	87,567
000000 00 0	Saudi Arabian Oil Co Sr Nt	D	11/22/2021	Direct		5,072,400	4,500,000	20,188
000000 00 0	ACWA Power Mgmt Invst Sec Nt	D	07/12/2021	Direct		5,025,184	4,192,020	20,785
000000 00 0	Votorantim Cimentios Intl Sr Nt	D	12/21/2021	Direct		6,385,975	4,870,000	70,357
000000 00 0	Pttep Canada International Fin Sr Nt		12/21/2021	Direct		1,994,580	1,400,000	2,716
000000 00 0	Cencosud SA Sr Nt 6.625% 02/12/45	D	09/21/2021	Direct		2,990,000	2,300,000	17,354
000000 00 0	Odebrecht Finance LTD Sr Nt	D	12/27/2021	Interest Capitalization		198,896	198,896	
000000 00 0	Odebrecht Finance LTD Sr Nt	D	02/17/2021	Taxable Exchange		450,681	1,945,681	
000000 00 0	Industrias Penoles SAB DE CV Sr Nt	D	12/10/2021	Direct		3,013,850	2,725,000	46,022

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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
000000 00 0	Office Cherifien Des Pho Sr Nt	D	08/19/2021	Direct		505,000	500,000	4,271
000000 00 0	SMC Global Power Hldgs Sr Nt Fix to Flt	D	05/25/2021	Direct		308,850	300,000	1,091
00434G 2B 5	Access Bank PLC Sr Nt 6.125% 09/21/26	D	09/14/2021	Direct		380,000	380,000	
00973R AE 3	Aker BP ASA Nt 3.000% 01/15/25	D	02/05/2021	Morgan Stanley & Co LLC		968,605	925,000	1,850
00973R AF 0	Aker BP ASA Nt 3.750% 01/15/30	D	09/15/2021	Various		3,470,941	3,256,000	19,921
00973R AJ 2	Aker BP ASA Sr Nt 4.000% 01/15/31	D	02/10/2021	Morgan Stanley & Co LLC		2,734,100	2,500,000	7,500
015398 AC 4	ALFA S.A. Sr Nt 6.875% 03/25/44	D	12/15/2021	Direct		4,998,875	3,800,000	58,189
01609W AR 3	Alibaba Group Holding Sr Nt	D	09/16/2021	Direct		4,936,956	4,180,000	58,520
02154C AF 0	Altice Financing SA Sec Nt	D	05/24/2021	Direct		496,875	500,000	9,097
02156L AC 5	Altice France SA 1st Lien	D	11/03/2021	Morgan Stanley & Co LLC		35,220	35,000	107
02364W AW 5	America Movil SAB de CV Sr Nt	D	11/30/2021	Direct		3,052,140	2,150,000	22,680
02364W BH 7	America Movil SAB de CV Sr Nt	D	09/28/2021	Direct		1,961,046	1,800,000	28,638
03847Q AA 1	Arabian Centres Sukuk II Sr Nt	D	03/30/2021	Direct		940,000	940,000	
054644 AA 7	Aydem Yenilenebilir Energy Nt	D	07/26/2021	Direct		714,175	720,000	
05565A AR 4	BNP Paribas SA Sub Nt 4.375% 05/12/26	C	06/30/2021	Nationwide Indemnity		6,993,337	7,000,000	40,833
05565Q DN 5	BP Capital Markets PLC Nt	D	06/30/2021	Nationwide Indemnity		3,000,000	3,000,000	27,598
05578A AN 8	BPCE SA Sr Pref 2.700% 10/01/29	D	06/30/2021	Barclays Capital Inc		1,363,921	1,300,000	8,873
05578Q AB 9	BPCE SA Sub Nt 5.150% 07/21/24	D	01/28/2021	Nationwide Indemnity		1,016,924	1,000,000	1,001
05578Q AE 3	BPCE SA Sub Nt 4.875% 04/01/26	D	09/15/2021	Bank of America BISD Dealer		739,720	650,000	14,611
05583J AJ 1	BPCE SA Sub Nt Fixed to Float	D	01/12/2021	Citigroup		2,500,000	2,500,000	
059520 AC 0	Banco De Chile Sr Nt 2.990% 12/09/31	D	12/13/2021	Direct		5,212,158	5,290,000	1,545
05971A AG 6	Banco BTG Pactual Sr Nt	D	03/22/2021	Direct		1,020,661	1,050,000	3,206
067316 AG 4	Bacardi LTD Sr Nt 5.150% 05/15/38	D	03/31/2021	Credit Suisse Securities LLC		1,566,409	1,300,000	26,036
067316 AH 2	Bacardi LTD Sr Nt 5.300% 05/15/48	D	01/05/2021	Jefferies & Company Inc		562,977	415,000	3,177
067316 AH 2	Bacardi LTD Sr Nt 5.300% 05/15/48	D	06/30/2021	Nationwide Indemnity		2,077,597	1,600,000	10,600
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
09659W 2P 8	BNP Paribas Sr Nt Fix to Float	D	04/12/2021	Various		5,001,911	5,000,000	
10554N AB 4	Braskem Idesa SAPI Secured Nt	D	10/14/2021	Direct		699,580	700,000	
11042C AA 8	British Airways PTC Ser 2021-1 A PPT	C	07/21/2021	Various		6,761,141	6,734,353	
11042C AB 6	British Airways PTC Ser 2021-1 B PPT 2nd	C	07/30/2021	Various		4,578,750	4,500,000	1,083
11042T AA 1	British Airways Plc EETC	C	06/30/2021	Nationwide Indemnity		795,183	795,183	839
12642K AB 0	CSN Islands XI Corp Sr Nt	D	05/26/2021	Direct		499,840	460,000	6,210
18452N AB 0	Clean Renewable Power 1st Lien	D	03/18/2021	Direct		500,000	500,000	
21684A AB 2	Rabobank Nederland Sub Nt	D	06/30/2021	Barclays Capital Inc		1,850,953	1,300,000	6,437
21684A AD 8	Rabobank Nederland Sub Nt	C	03/31/2021	BNP Paribas Securities Corp		2,526,947	1,950,000	17,347
225313 AF 2	Credit Agricole SA Sub Nt	D	09/24/2021	Credit Agricole USA was Calyon		5,475,300	5,000,000	6,684
225313 AK 1	Credit Agricole SA Sub Nt	D	07/14/2021	Various		2,879,251	2,610,000	1,073
225313 AM 7	Credit Agricole SA Sub Nt	D	01/12/2021	Various		2,484,566	2,300,000	
225313 AM 7	Credit Agricole SA Sub Nt	D	06/30/2021	Nationwide Indemnity		2,032,077	2,000,000	29,972
22535W AH 0	Credit Agricole SA Sr Nt	D	09/15/2021	Credit Agricole USA was Calyon		495,975	500,000	883
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		5,951,965	5,910,000	1,355
225433 AC 5	Credit Suisse Group Fdg Ltd Sr Nt	D	09/02/2021	Credit Suisse Securities LLC		2,172,920	2,000,000	33,542
232806 A* 0	Infineon Tech AG Sr Nt	D	06/16/2021	Bank of America BISD Dealer		11,000,000	11,000,000	
232806 A@ 8	Infineon Tech AG Sr Nt	D	06/16/2021	Bank of America BISD Dealer		3,000,000	3,000,000	
251566 AA 3	Deutsche Telekom AG Sr Nt	D	06/30/2021	Barclays Capital Inc		1,385,332	1,300,000	21,075

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
27889P AB 9	EcoBank Transnational Jr Nt	D	06/10/2021	Direct		302,584	305,000	
279158 AN 9	Ecopetrol SA Sr Nt 6.875% 04/29/30	D	08/18/2021	Direct		1,007,580	840,000	17,806
279158 AP 4	Ecopetrol SA Sr Nt 4.625% 11/02/31	D	10/27/2021	Direct		910,000	910,000	
29245V AE 5	Entel Chile SA Sr Nt 3.050% 09/14/32	D	09/14/2021	Direct		5,251,095	5,250,000	508
29249F AA 4	Empresa Gen Elec Haina Sr Nt	D	11/01/2021	Direct		312,757	315,000	
30607F AA 8	Falabella SA Sr Nt 3.375% 01/15/32	D	10/12/2021	Direct		3,290,651	3,320,000	
358070 AB 6	Fresnillo PLC Sr Nt 4.250% 10/02/50	D	12/10/2021	Direct		5,059,200	4,800,000	40,800
36164Q NA 2	GE Capital Intl Funding Sr Nt	C	06/30/2021	Barclays Capital Inc		3,361,540	2,787,000	16,075
36830D AB 7	GC Treasury Centre Co Sr Nt	D	12/21/2021	Direct		2,044,520	2,000,000	15,728
40053X AA 7	Grupo Energia Bogota Sr Nt	D	12/21/2021	Direct		3,034,500	2,800,000	14,408
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		3,520,000	3,520,000	
40435W AB 6	HTA Group LTD Sr Nt 7.000% 12/18/25	D	05/25/2021	Direct		331,700	310,000	9,584
45112F AM 8	ICICI Bank LTD/Dubai Sr Nt	D	10/19/2021	Direct		5,000,848	4,675,000	62,671
45410L AA 0	India Green Power Hold Sr Nt	D	02/09/2021	Direct		581,875	580,000	
456837 AV 5	ING Groep NV Sr Nt 1.726% 04/01/27	D	09/15/2021	Goldman Sachs & Company		507,075	500,000	3,979
456837 AW 3	ING Groep NV Sr Nt Fix to Float	D	06/30/2021	Various		11,792,699	11,680,000	22,265
456873 AD 0	Ingersoll-Rand Lux Finance Nt	D	06/30/2021	Barclays Capital Inc		3,658,169	3,230,000	34,435
45853N AA 0	Interconexion Electrica Sr Nt	D	12/21/2021	Direct		5,092,500	5,000,000	5,419
46143N AB 6	Invest Energy Res Ltd Sec Nt	D	04/15/2021	Direct		225,000	225,000	
46653N AA 0	UZAUTO Motors AJ Sr Nt	D	06/30/2021	Direct		1,309,060	1,300,000	2,344
48855K AC 4	Kenbourne Invest SA Sr Nt	D	06/24/2021	Direct		1,228,060	1,225,000	6,925
50050H AN 6	Kookmin Bank Sub Nt 2.500% 11/04/30	D	12/21/2021	Direct		1,979,640	2,000,000	6,806
62954H AD 0	NXP BV/NXP FDG/NXP USA Sr Nt	D	06/30/2021	Barclays Capital Inc		3,531,359	3,230,000	18,608
62954H AG 3	NXP BV/NXP FDG/NXP USA Sr Nt	D	05/04/2021	Citigroup		10,743,025	10,780,000	
654744 AB 7	Nissan Motor Co Sr Nt 3.522% 09/17/25	D	04/08/2021	Various		3,412,373	3,195,000	7,814
654744 AC 5	Nissan Motor Co Sr Nt 4.345% 09/17/27	D	03/30/2021	Mizuho Securities USA Inc		6,066,574	5,574,000	9,419
654744 AC 5	Nissan Motor Co Sr Nt 4.345% 09/17/27	D	06/30/2021	Nationwide Indemnity		1,600,673	1,475,000	18,337
654744 AD 3	Nissan Motor Co Sr Nt 4.810% 09/17/30	D	04/15/2021	Various		5,591,998	5,000,000	19,558
65557F AH 9	Nordea Bank AB Sub Nt 4.625% 09/13/33	D	04/01/2021	RBC Capital Markets LLC		1,108,480	1,000,000	2,955
716473 AE 3	Petrofac Ltd Sec Nt 9.750% 11/15/26	D	11/29/2021	Tax Free Exchange		817,034	825,000	4,469
71647N BJ 7	Petrobras Global Finance Sr Nt	D	10/26/2021	Direct		1,553,170	1,676,000	31,165
71654Q BX 9	Petroleos Mexicanos Sr Nt	D	03/17/2021	Direct		845,405	1,045,000	9,144
71677W AA 0	Petrorio Luxembourg SARL Sr Nt	D	06/02/2021	Direct		830,000	830,000	
73181L AB 7	Polyus Finance PLC Sr Nt	D	10/07/2021	Direct		840,000	840,000	
822582 AY 8	Shell International Finance Sr Nt	C	06/30/2021	Barclays Capital Inc		2,429,638	1,930,000	34,150
822582 BQ 4	Shell International Finance Sr Nt	D	04/27/2021	Goldman Sachs & Company		1,776,424	1,570,000	29,481
83051G AS 7	Skandinaviska Enskilda Sr Nt	D	08/31/2021	Morgan Stanley & Co LLC		11,982,960	12,000,000	
84265V AA 3	Southern Copper Corp Sr Nt	C	07/15/2021	Direct		4,696,000	3,200,000	114,667
86389Q AG 7	Studio City Finance Ltd Sr Nt	D	01/05/2021	Direct		865,000	865,000	
88032X AN 4	Tencent Holdings LTD Sr Nt	D	09/16/2021	Direct		4,910,400	4,400,000	77,248
88167A AE 1	Teva Pharmaceuticals NE Sr Nt	C	06/25/2021	Direct		1,364,375	1,450,000	5,101
88167A AF 8	Teva Pharmaceuticals NE Sr Nt	C	06/30/2021	Nationwide Indemnity		5,238,430	6,000,000	76,761
88332E AA 1	Bidvest Group Sr Nt 3.625% 09/23/26	D	09/30/2021	Direct		1,015,750	1,015,000	332
89366L AE 4	Transelec SA Sr Nt 3.875% 01/12/29	D	12/21/2021	Direct		4,992,938	4,650,000	80,584
902133 AG 2	Tyco Electronics Group Co Gtd Nt	C	01/28/2021	Nationwide Indemnity		13,289,219	12,000,000	277,875

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
902613 AE 8	UBS Group AG Sr Nt Fix to Float	D	06/30/2021	Various		5,034,798	5,080,000	21,170
91823N 2A 0	Veon Holdings BV Sr Nt	D	05/25/2021	Direct		322,720	320,000	60
918374 AA 7	VTR Finance BV Sr Nt 6.375% 07/15/28	D	08/20/2021	Direct		677,342	630,000	2,764
91911T AE 3	Vale Overseas Ltd Sr Nt	D	09/21/2021	Direct		4,937,063	3,350,000	50,669
98313R AH 9	Wynn Macau LTD Sr Nt 5.625% 08/26/28	D	04/22/2021	Direct		210,500	200,000	1,875
AS6777 63 3	ICL Group Limited Sr Nt	D	11/30/2021	Direct		5,014,625	3,850,000	1,364
BG0688 99 7	SF Holding Investment Sr Nt	D	07/13/2021	Direct		4,939,248	4,800,000	55,583
BJ1622 56 9	Lukoil Securities BV Sr Nt	D	09/21/2021	Direct		5,029,000	4,700,000	69,309
BK5401 42 1	Tengizchevroil Fin Co Inc Secured Nt	D	09/08/2021	Direct		5,013,688	4,850,000	10,946
EK1596 13 0	Saudi Elec Global Sukuk Sr Nt	D	07/13/2021	Direct		4,996,875	3,900,000	57,796
G6714R AD 9	Odebrecht Finance LTD Sr Nt	D	10/25/2021	Interest Capitalization		80,712	80,712	
G6714R AD 9	Odebrecht Finance LTD Sr Nt	D	02/17/2021	Taxable Exchange		122,067	1,592,019	
G6714U AA 8	Odebrecht Finance LTD Sr Nt - Holdco	D	02/17/2021	Taxable Exchange		80,262	4,323,856	
G7334# AA 9	Redding Ridge Holdings LP Sr Nt Ser A	D	11/30/2021	Greensledge Capital Markets		15,330,000	15,330,000	
L8367# AG 8	Shurgard Luxembourg Sarl Sr Nt	B	07/23/2021	BNP Paribas Securities Corp		13,301,230	13,301,230	
L9116P AG 8	Tonon Luxembourg SA 1st Lien Nt	D	07/01/2021	Interest Capitalization		197,192	197,192	
P29853 AA 9	Cometa Energia SA 1st Lien	D	09/28/2021	Direct		4,773,690	4,045,500	111,757
P3083S AD 7	Consorcio Transmantaro SA Sr Nt	D	12/10/2021	Direct		5,126,813	4,625,000	35,022
P57908 AF 5	Oriba Advance Corp SAB Sr Nt	D	11/22/2021	Direct		4,954,000	4,000,000	43,736
Q3974* AA 6	GIP Capricorn Finco Pty Ltd Sr Nt	D	07/21/2021	CIBC World Markets Corp		15,000,000	15,000,000	
Q9609* AA 6	WestConnex Finance Co. Pty Ltd Sr Sec Nt	D	06/15/2021	Bank of America BISD Dealer		10,000,000	10,000,000	
Y7563* AA 5	Seaspan Holdco III Ltd Sr Nt	D	05/21/2021	Wells Fargo Securities LLC		5,000,000	5,000,000	
ZQ2852 78 3	Celulosa Arauco Sr Nt 4.200% 01/29/30	D	07/15/2021	Direct		14,807,750	13,600,000	261,917
ZS5181 57 4	Maf Sukuk LTD Sr Nt 4.638% 05/14/29	D	07/21/2021	Direct		4,863,300	4,300,000	38,225
3899999.	Total - Bonds - Industrial and Miscellaneous					3,276,966,795	3,183,508,487	17,475,046
Bonds - Unaffiliated Bank Loans								
000000 00 0	Quintiles IMS New Term Ln B Nt 1		08/13/2021	Tax Free Exchange		1,383,678	1,378,359	1,274
000000 00 0	Gerson Lehrman Group Nt		02/19/2021	Direct		6,327,784	6,369,184	
000000 00 0	Gerson Lehrman Group Nt		09/08/2021	Direct		3,171,563	3,171,563	
000000 00 0	Gerson Lehrman Group Nt		03/31/2021	Tax Free Exchange		1,047,778	1,054,476	5,565
000000 00 0	Quintiles IMS Term Ln B-2 Nt 1		08/13/2021	Tax Free Exchange		9,043,019	9,035,252	9,463
000000 00 0	Aceto Corp 1st Lien Term Ln Nt 1		11/19/2021	Direct		2,940,000	3,000,000	
000000 00 0	Retail Services WIS Corp Intial Term Ln		10/18/2021	Direct		5,570,293	5,678,178	
000000 00 0	Seal for Life Industries LLC Term Ln Nt		12/09/2021	Guggenheim Securities LLC		1,955,100	1,995,000	
000000 00 0	Animal Supply Company Holdco Term Ln Nt		12/27/2021	Interest Capitalization		327,733	327,733	
000000 00 0	Animal Supply Company New 1st Lien Term		12/31/2021	Interest Capitalization		58,258	58,258	
000000 00 0	Fiberlight Term Ln Nt 1		10/21/2021	Direct		937,895	947,368	
000000 00 0	Pye Barker Company 1st Lien Term Ln Nt 1		11/08/2021	Direct		2,086,614	2,086,614	
000000 00 0	Catalent Pharma Solutions Inc Term Ln B-		02/22/2021	Tax Free Exchange		4,871,428	4,875,656	
000000 00 0	Sophia LP New Term Ln B Nt 1		11/30/2021	Tax Free Exchange		14,754,455	14,850,281	113,233
000000 00 0	Harvey Tool Co LLC New Term Ln Nt 1		10/26/2021	Guggenheim Securities LLC		1,644,760	1,644,760	
000000 00 0	Boats Group LLC Term Ln Nt 1		11/02/2021	Direct		1,945,125	1,995,000	
000000 00 0	SitusAMC Holdings Corp Term Ln Nt 1		12/21/2021	Guggenheim Securities LLC		2,970,000	3,000,000	
000000 00 0	Continental Acq Holdings LLC Term Ln 202		12/22/2021	Direct		1,428,716	1,428,716	
000000 00 0	HCA Inc Term Ln B-14 Nt 1		08/18/2021	Bank of America BISD Dealer		153,230	153,230	
000000 00 0	Archkey Holdings 1st Lien Term Ln Nt 1		07/02/2021	Deutsche Bank Capital		9,875,250	9,975,000	
000000 00 0	Flexsys Inc Term Ln Nt 1		11/08/2021	RBC Capital Markets LLC		5,194,000	5,300,000	

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
000000 00 0	Zurn Water Solutions Inc 1st Lien Term L		10/21/2021	Credit Suisse Securities LLC		4,531,660	4,526,000	
000000 00 0	CPI Buyer LLC Term Ln Nt 1		11/01/2021	Direct		4,742,565	4,742,565	
000000 00 0	CPI Buyer LLC Delayed Draw Term Ln Nt 1		12/31/2021	Direct		145,539	145,539	
00216C AE 3	AQ Sunshine Inc aka Relation Term Ln B N		12/31/2021	Tax Free Exchange		331,308	333,682	13
00228* AB 2	ATI Restoration LLC 1st Lien DD Term Ln		12/29/2021	Direct		259,607	259,607	
00228* AB 2	ATI Restoration LLC 1st Lien DD Term Ln		07/29/2021	Direct		199,314	201,837	
00435U AB 4	Worldwide Express Inc Initial Term Ln Nt		09/03/2021	Goldman Sachs & Company		4,957,813	5,000,000	
00797* AB 3	Aero Operating LLC Delayed Draw Term Ln		12/31/2021	Direct		34,470	34,470	
01451* AA 0	Alera Group Term Ln Nt 1		09/30/2021	Direct		2,936,215	2,936,215	
01451* AB 8	Alera Group Delayed Draw Term Ln Nt 3		12/30/2021	Direct		806,765	806,765	
029227 A* 6	American Renal Holdings Inc Term Ln Nt 1		01/25/2021	Direct		4,838,438	4,962,500	
04011* AA 7	Argenbright Holdings LLC Term Ln Nt 1		11/30/2021	Direct		1,520,362	1,520,362	
04019W AA 8	Ares PCS APCS Cl A Nt 1		11/10/2021	Direct		6,147,971	6,147,971	
04019W AB 6	Ares PCS APCS Cl B Nt 1		11/10/2021	Direct		2,235,626	2,235,626	
04279* AA 4	Arrowhead Holdco Co Term Ln Nt 1		08/31/2021	Direct		690,335	690,335	
04279* AA 4	Arrowhead Holdco Co Term Ln Nt 2		11/30/2021	Tax Free Exchange		427,507	427,507	
04279* AB 2	Arrowhead Holdco Co Delayed Term Ln Nt 3		12/31/2021	Direct		229,318	229,844	
04279* AC 0	Arrowhead Holdco Co Redhawk DD Term Ln N		09/15/2021	Direct		258,688	263,967	
05462@ AA 6	AxiomSL Group Term Loan Nt 1		07/26/2021	Direct		4,900,659	4,950,160	
05613@ AA 4	TVG-BHG Incremental Term Ln Nt 2		12/30/2021	Direct		1,139,543	1,139,543	
05621@ AA 4	BCC Blueprint LLC Term Ln Nt 1		09/15/2021	Direct		1,575,000	1,615,385	
05948@ AA 0	Bamboo Purchaser Inc Term Ln Nt 1		11/05/2021	Direct		1,465,070	1,465,070	
05948@ AB 8	Bamboo Purchaser Inc Delayed Draw Term L		12/17/2021	Direct		172,356	172,356	
06683@ AC 3	Banyan Solftware Holdings 2nd Amendment		12/16/2021	Direct		323,077	323,077	
08182C A* 7	Benefytt Technologies Inc Term Ln Nt 1		08/12/2021	Direct		1,266,462	1,292,308	
08579J BG 6	Berry Plastics Corp Term Ln Z Nt 1		03/04/2021	Tax Free Exchange		7,069,232	7,047,549	
09627# AA 8	20 Gates Bluevine Revolver Cl A Nt 1		12/30/2021	Direct		17,909,211	17,909,211	
12721# AC 3	CVP Holdco Inc Delayed Draw TL Nt 1		09/13/2021	Direct		111,737	113,151	
12721# AC 3	CVP Holdco Inc Delayed Draw TL Nt 1		12/31/2021	Tax Free Exchange		1,183,200	1,183,200	
12745# AA 9	Spectrum Auto (CC SAG Acq) New Term Ln N		06/29/2021	Direct		2,082,786	2,114,503	
12745# AB 7	Spectrum Auto (CC SAG Acq) Delayed Draw		12/31/2021	Direct		210,118	210,118	
14078@ AA 4	Capstone Logistics Acq 1st Lien Term Ln		05/05/2021	Direct		1,200,823	1,206,857	
14078@ AB 2	Capstone Logistics Acq Delayed Draw Term		11/19/2021	Direct		464,755	464,755	
15644G A# 1	Centric Brands Inc 1st Lien Exit Term Ln		10/12/2021	Interest Capitalization		657,916	657,916	
15644G A# 1	Centric Brands Inc 1st Lien Exit Term Ln		07/12/2021	Tax Free Exchange		120,113	137,153	
15644G A* 5	Centric Brands Inc DIP Ln Nt 2		08/03/2021	Tax Free Exchange		135,087	135,087	
18449E AE 0	Clean Harbors Inc Term Ln Nt 1		08/13/2021	Tax Free Exchange		5,762,954	5,763,871	5,300
000000 00 0	20 Gates - Atalaya Term Ln Cl A		08/10/2021	Direct		33,185,463	33,185,463	
23363# AC 3	DRS Holdings Inc Incremental Term Ln Nt		06/01/2021	Direct		2,304,467	2,363,556	
25403# AU 0	Diligent Corp Term Ln B-3 Nt 1		04/09/2021	Direct		1,768,635	1,786,500	
26887@ AB 7	EP Wealth Advisors LLC Delayed Draw Term		11/19/2021	Direct		1,068,740	1,068,740	
26888* AA 0	EPS NASS Parent Inc Term Ln Nt 1		04/19/2021	Direct		1,599,627	1,632,273	
28622@ AB 3	Elevation Services Holding LLC Delayed D		04/30/2021	Direct		1,020,986	1,020,986	
29279U AB 2	Endure Digital Inc Term Ln Nt 1		05/05/2021	JP Morgan Securities LLC		452,540	454,815	
29286J AC 6	Engineered Components Sys Initial Term L		08/31/2021	JP Morgan Securities LLC		4,153,761	4,238,532	
29668# AC 2	Essential Services Hldg Corp Delayed Dra		12/15/2021	Direct		774,417	783,669	

SCHEDULE D - PART 3

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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
29668# AC 2	Essential Services Hldg Corp Delayed Dra		10/01/2021	Tax Free Exchange		3,657,496	3,702,340	
29688# AC 2	Essential Services Hldg Corp Delayed Dra		12/15/2021	Direct		5,038,620	5,038,620	
29688# AC 2	Essential Services Hldg Corp Delayed Dra		10/01/2021	Tax Free Exchange		944,480	951,615	
35042# AC 6	Foundation Consumer Brands Term Ln Nt 1		02/12/2021	Direct		1,580,216	1,620,735	
36198@ AC 8	TPC Broadband Holdings Delayed Draw Term		12/17/2021	Direct		145,580	145,580	
36198@ AC 8	TPC Broadband Holdings Delayed Draw Term		06/30/2021	Tax Free Exchange		536,646	542,465	
36457W AD 3	Galway Insurance Hold Inc Term Ln Nt 1		09/30/2021	Direct		3,717,587	3,717,587	
36457W AD 3	Galway Insurance Hold Inc Term Ln Nt 1		12/22/2021	Tax Free Exchange		18,951	18,951	
36457W AD 3	Galway Insurance Hold Inc Term Ln Nt 2		12/22/2021	Tax Free Exchange		257,692	257,692	
36850@ AB 9	Gehl Foods Inc LLC Term Ln Nt 4		10/01/2021	Interest Capitalization		2,696	2,696	
36850@ AB 9	Gehl Foods Inc LLC Term Ln Nt 5		10/01/2021	Interest Capitalization		117,465	117,465	
38362* AA 0	GovCIO Buyer Com Term Ln Nt 1		08/18/2021	Direct		1,154,336	1,154,336	
40178@ AA 8	Guidehouse Inc Term Ln Nt 1		10/14/2021	Direct		3,000,000	3,000,000	
44958Q A* 3	IG Investments Holdings LLC Term Ln Nt 1		09/22/2021	Direct		1,316,802	1,343,676	
48240@ AB 3	K2 Insurance Services LLC Delayed Draw T		12/31/2021	Direct		12,348	12,348	
48773# AB 6	Kellermeyer Building Svcs Delayed Draw T		10/29/2021	Direct		480,390	482,717	
48773# AB 6	Kellermeyer Building Svcs Delayed Draw T		05/28/2021	Direct		40,459	40,867	
48773# AD 2	Kellermeyer Building Svcs Term Ln #4 Nt		07/13/2021	Direct		1,057,624	1,079,208	
51206# AA 9	AI Fire Term Ln Nt 1 6.750% 03/22/27		03/22/2021	Direct		1,288,500	1,314,796	
51206# AB 7	AI Fire Delayed Draw Term Ln Nt 4		10/29/2021	Direct		469,027	473,336	
52729K AP 1	Level 3 Financing Inc Term Ln B Nt 1		02/18/2021	Bank of America BISD Dealer		17,433,838	17,635,000	
552462 B# 9	Lytx Delayed Draw Term Ln Nt 2		07/27/2021	Direct		457,572	462,194	
552462 B# 9	Lytx Delayed Draw Term Ln Nt 3		12/17/2021	Direct		926,710	926,710	
55392* AA 8	MBS Services 1st Lien Term Ln Nt 1		12/31/2021	Interest Capitalization		13,419	13,419	
55418# AB 2	Mac Lean-Fogg Company Delayed Draw Term		01/29/2021	Tax Free Exchange		244,679	247,730	
57810J AC 2	Amynta Agency Inc Term Ln Nt 1		08/31/2021	Tax Free Exchange		27,702	28,385	16
60937@ AA 8	Monica Hlds Inc aka Wilshire Term Ln Nt		01/08/2021	Direct		2,793,579	2,894,900	
61554@ AA 8	Moon Valley Nursery LLC Term Ln Nt 1		10/08/2021	Direct		1,697,004	1,697,004	
61554@ AB 6	Moon Valley Nursery LLC Delayed Draw Ter		10/15/2021	Direct		64,647	64,647	
65716@ AA 4	North Amer Science Assoc Inc New Term Ln		09/13/2021	Direct		844,814	859,862	
65716@ AA 4	North Amer Science Assoc Inc Term Ln Nt		02/26/2021	Direct		205,359	210,624	
65716@ AA 4	North Amer Science Assoc Inc Term Ln Nt		03/15/2021	Tax Free Exchange		111,616	114,393	
68144# AA 8	Omega Healthcare Holdings LLC Incrementa		03/10/2021	Direct		1,013,479	1,036,807	
70344E AD 9	Patriot Growth Insurance Svcs Term Ln Nt		10/14/2021	Direct		662,016	662,016	
71667* AD 7	Petroleum Servce Group LLC New DD Term L		12/13/2021	Direct		21,240	21,240	
71667* AE 5	Petroleum Servce Group LLC New Term Ln N		12/03/2021	Direct		749,598	749,598	
72584D AF 1	Yum Brands New Term Ln B Nt 1		03/15/2021	Tax Free Exchange		4,827,331	4,838,438	
74016* AA 5	Blade Holdings Inc Term Ln Nt 1		08/31/2021	Direct		1,010,517	1,039,092	
74354# AA 1	Project Essential Bidco 1st Lien Term Ln		04/20/2021	Direct		1,764,079	1,795,500	
74741@ AA 5	Invo Healthcare (Olympia Acq) PIK Term L		12/31/2021	Interest Capitalization		195	195	
74741@ AA 5	Invo Healthcare (Olympia Acq) PIK Term L		12/31/2021	Tax Free Exchange		18,050	18,391	25
74741@ AA 5	Invo Healthcare (Olympia Acq) Term Ln Nt		12/31/2021	Interest Capitalization		18,130	18,130	
74743* AA 5	Quail Buyer Inc Term Ln Nt 1		10/01/2021	Direct		2,434,713	2,434,713	
75445@ AB 9	Rawlings Sporting Goods Inc Delayed Draw		11/03/2021	Direct		332,545	332,545	
75734@ AB 9	Reddy Ice Holdings Inc Term Ln Nt 1		10/06/2021	Tax Free Exchange		5,210	5,318	6
75734@ AC 7	Reddy Ice Holdings Inc Delayed Draw Term		10/06/2021	Tax Free Exchange		57,973	58,759	848

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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
75734@ AC 7	Reddy Ice Holdings Inc Delayed Draw Term		04/06/2021	Tax Free Exchange		343	348	
76028@ AA 4	Repairify Inc Term Ln Nt 1		06/14/2021	Direct		1,755,180	1,791,000	
76252@ AB 9	Rialto Management Group LLC Term Ln Nt 1		04/30/2021	Direct		2,251,870	2,286,162	
76252@ AC 7	Rialto Management Group LLC Term Ln 2021		12/22/2021	Direct		2,828,729	2,828,729	
78642# AB 2	Safe Home Security Inc Delayed Draw Term		11/18/2021	Direct		47,423	47,423	
81389# AA 5	SecurAmerica LLC Term Ln Nt 1		01/01/2021	Interest Capitalization		(117)	(117)	
81389# AC 1	SecurAmerica LLC Delayed Draw Term Ln #2		01/01/2021	Interest Capitalization		(8)	(8)	
816307 A@ 1	Selectquote Inc Initial Term Ln Nt 4		12/22/2021	Tax Free Exchange		3,871,925	3,920,000	17,260
816307 A@ 1	Selectquote Inc Initial Term Ln Nt 1		03/31/2021	Tax Free Exchange		5,766,957	5,855,040	4,722
82449# AA 1	Shields Health Solutions LLC Term Ln Nt		03/30/2021	Direct		1,200,390	1,224,888	
83549# AB 6	Sonny's Enterprises LLC Delayed Draw Ter		12/30/2021	Direct		146,341	146,341	
84967# AB 7	Spring Insurance Solutions LLC Delayed D		08/13/2021	Direct		49,005	49,500	
85789# AA 2	Stealth Holding LLC Term Ln Nt 1		03/01/2021	Direct		850,587	867,946	
85789# AB 0	Stealth Holding LLC Delayed Draw Term Ln		12/27/2021	Direct		220,588	221,348	
85789# AB 0	Stealth Holding LLC Delayed Draw Term Ln		07/19/2021	Direct		27,347	27,623	
86803@ AA 4	Sunshine Sub LLC Term Ln Nt 1		04/28/2021	Interest Capitalization		6	6	
87300* AE 4	THG Acquisition LLC 1st Lien DD Term Ln		12/31/2021	Direct		113,625	113,625	
87300* AE 4	THG Acquisition LLC 1st Lien DD Term Ln		12/31/2021	Tax Free Exchange		971,384	976,280	
87326# AA 8	Wealth Enhance Group LLC Delayed Draw Te		11/29/2021	Direct		1,012,187	1,012,187	
87326# AA 8	Wealth Enhance Group LLC Delayed Draw Te		09/01/2021	Tax Free Exchange		411,582	413,063	
87326# AC 4	Wealth Enhance Group LLC 5th Amendment D		10/21/2021	Direct		115,434	115,434	
87326# AC 4	Wealth Enhance Group LLC 5th Amendment D		12/01/2021	Tax Free Exchange		313,918	315,298	
88233F AK 6	Vistra Operations Co LLC Incremental Ter		01/11/2021	Goldman Sachs & Company		689,377	694,587	
88233F AK 6	Vistra Operations Co LLC Incremental Ter		01/11/2021	Credit Agricole USA was Calyon		169,026	170,303	
88632N AP 5	Tibco Software Inc New Term Ln B #3 Nt 1		08/13/2021	Tax Free Exchange		9,806,244	9,825,313	18,894
90212T AD 3	2U Inc Term Ln Nt 1 6.500% 12/28/24		07/27/2021	Direct		1,759,657	1,791,000	
90212T AD 3	2U Inc Term Ln Nt 1 6.500% 12/28/24		12/29/2021	Tax Free Exchange		398,706	398,706	
90385@ AA 2	Ultimus Group Midco LLC New 1st Lien Ter		12/15/2021	Direct		860,424	860,424	
90932R AJ 3	United Airlines Term Ln B Nt 1		09/27/2021	JP Morgan Securities LLC		9,281,886	9,270,298	
928432 A* 4	Visual Edge Technology Inc Term Ln Nt 2		11/26/2021	Interest Capitalization		81,085	81,085	
928432 A@ 2	Visual Edge Technology Inc Delayed Draw		11/26/2021	Interest Capitalization		73,891	73,891	
92974* AB 5	Discovery Life Sciences LLC Delayed Draw		05/11/2021	Direct		314,224	317,398	
92974* AC 3	Discovery Life Sciences LLC New Term Ln		11/22/2021	Direct		203,217	203,217	
92975@ AB 2	Wealth Enhance Group LLC Delayed Draw Te		09/01/2021	Tax Free Exchange		637,710	641,308	
93279# AB 1	Walnut Parent Inc Incremental Term Ln Nt		11/22/2021	Direct		1,712,562	1,712,562	
93711* AA 3	Wash Encore Holdings LLC Term Ln Nt 1		07/30/2021	Direct		1,241,332	1,266,666	
93711* AB 1	Wash Encore Holdings LLC Delayed Draw Te		12/06/2021	Direct		460,606	460,606	
96145@ AA 0	Westrock Coffee Holdings LLC Term Ln Nt		12/31/2021	Interest Capitalization		54,953	54,953	
96811* AB 3	Wildcat Buyer Co Inc Delayed Draw Term L		11/18/2021	Direct		128,706	128,706	
96811* AD 9	Wildcat Buyer Co Inc Incremental Term Ln		11/18/2021	Direct		356,926	356,926	
97383* AA 1	Winebow Holdings Inc Term Ln Nt 1		04/19/2021	Direct		1,764,135	1,791,000	
98415D B# 0	Xifin Term Ln Nt 1 6.750% 02/06/26		12/08/2021	Direct		1,607,092	1,607,092	
C9196* AA 0	Trimaster Manufacturing Inc Term Ln Nt 1		08/31/2021	Direct		263,613	271,068	
C9300# AA 9	UCIT Online Security Inc CAD Term Ln Nt		03/01/2021	Direct		567,058	578,631	
C9300# AA 9	UCIT Online Security Inc CAD Term Ln Nt		03/26/2021	Tax Free Exchange		477,846	487,562	1,155
000000 00 0	20 Gates - Cerberus Revolver		12/21/2021	Direct		44,527,273	44,527,273	

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
L7574* AA 6	Surgical Specialists LLC Delayed Draw Te		01/28/2021	Direct		734,503	753,336	
L7574* AB 4	Surgical Specialists LLC Term Ln Nt 1		01/28/2021	Direct		302,888	310,654	
000000 00 0	Air Canada Term Ln Nt 1	A	08/27/2021	JP Morgan Securities LLC		7,997,958	8,000,000	
C7740G AB 7	Regent Purchaser Inv (RGL) New Term Ln N	A	12/31/2021	Interest Capitalization		387,591	387,591	
000000 00 0	Desarrolladora Energetica SA Term Loan	D	04/15/2021	Taxable Exchange		1,199,652	1,525,835	9,155
8299999.	Total - Bonds - Unaffiliated Bank Loans					379,646,682	382,167,971	186,929
8399997.	Total - Bonds - Part 3					4,481,408,799	4,353,703,172	24,993,705
8399998.	Total - Bonds - Summary Item from Part 5					424,815,781	1,147,415,541	2,392,148
8399999.	Total - Bonds					4,906,224,580	5,501,118,713	27,385,853
Preferred Stocks - Industrial and Miscellaneous Perpetual Preferred								
23281# 12 4	Cyprium Parallel Invs V LP Pfrd Units		12/07/2021	Direct	42,998.650	4,299,865		
000000 00 0	Al Ahli Bank Jr Sub Nt Fix to Float	D	05/24/2021	Direct	500,000.000	496,875		5,500
000000 00 0	Bangkok Bank PCL Jr Sub Nt	D	02/18/2021	Direct	320,000.000	340,544		6,489
000000 00 0	Cemex SAB DE CV Nt Fix to Float	D	10/19/2021	Direct	1,200,000.000	1,237,644		7,086
000000 00 0	Kasikornbank Pcl HK Jr Sub Nt Fix to Flo	D	03/29/2021	Direct	765,000.000	809,700		16,223
000000 00 0	Commercial Bank of Dubai Jr Sub Nt	D	01/29/2021	Direct	460,000.000	481,390		7,743
000000 00 0	DP World Salaam Jr Nt Fix to Float	D	08/26/2021	Direct	950,000.000	1,036,375		9,075
000000 00 0	Banco do Brasil (Cayman) Jr Sub Nt Fix t	D	12/02/2021	Direct	730,000.000	708,100		6,464
000000 00 0	Absa Group Ltd Jr Sub Nt Fix to Float	D	07/08/2021	Direct	1,000,000.000	1,025,600		7,969
000000 00 0	Rizal Commercial Banking Jr Nt Fix to Fl	D	08/20/2021	Direct	470,000.000	502,900		15,020
000000 00 0	Itau UniBanco Hldg SA/KY Jr Sub Nt	D	11/03/2021	Direct	1,000,000.000	1,002,500		8,306
000000 00 0	Digicel Group 0.5 Ltd Sub Nt	D	12/29/2021	Direct	538,608.000	435,616		
000000 00 0	Digicel Group 0.5 Ltd Sub Nt	D	10/01/2021	Interest Capitalization	24,928.000	24,928		
059597 AF 1	Banco General SA Jr Sub Nt Fix to Float	D	05/05/2021	Direct	520,000.000	521,280		
12504P AK 6	Credit Bank of Moscow Jr Nt Fix to Float	D	09/27/2021	Direct	850,000.000	850,000		
25381Y AC 5	Digicel Group 0.5 Ltd Sub Nt	D	10/01/2021	Interest Capitalization	17,265.290	17,265		
8499999.	Total - Preferred Stocks - Industrial and Miscellaneous Perpetual Preferred					13,790,582	XXX	89,875
8999997.	Total - Preferred Stocks - Part 3					13,790,582	XXX	89,875
8999998.	Total - Preferred Stocks - Summary Item from Part 5					2,615,175	XXX	10,358
8999999.	Total - Preferred Stocks					16,405,757	XXX	100,233
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other								
15644G 10 4	Centric Brands Inc Class A Com		06/23/2021	Direct	590.000	590	XXX	
9199999.	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other					590	XXX	0
Common Stocks - Parent, Subsidiaries and Affiliates Other								
01922# 10 9	Allied Holdings (Delaware) Inc Com		12/31/2021	Capital Contribution		93,164,150	XXX	
04855@ 10 6	Allied Ins Co of America Com		02/28/2021	Direct	6,000.000	1,200,000	XXX	
22610# 10 2	Crestbrook Insurance Co Com		12/31/2021	Capital Contribution		18,000,000	XXX	
635264 10 4	National Casualty Co Com		12/31/2021	Capital Contribution		70,000,000	XXX	
63863* 10 4	Nationwide General Ins Co Com		12/31/2021	Capital Contribution		12,000,000	XXX	
87267* 10 5	THI Holdings Inc Com		12/31/2021	Capital Contribution		2,500,000	XXX	
9399999.	Total - Common Stocks - Parent, Subsidiaries and Affiliates Other					196,864,150	XXX	0
9799997.	Total - Common Stocks - Part 3					196,864,740	XXX	0
9799999.	Total - Common Stocks					196,864,740	XXX	0
9899999.	Total - Preferred and Common Stocks					213,270,497	XXX	100,233
9999999.	Total - Bonds, Preferred and Common Stocks					5,119,495,077	XXX	27,486,086

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
Bonds - U.S. Government																				
36202C 4P 5	GNMA Pool #2630 6.500% 08/20/28	..	12/01/2021.	Paydown		994	994	1,045	1,026		(32)		(32)		994			0	35	08/20/2028.
38377R KS 3	GNMA REMIC Ser 2010-163 Cl MD	..	04/01/2021.	Paydown		671,610	671,610	646,241	669,317		2,293		2,293		671,610			0	4,655	06/16/2039.
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.
742651 DJ 8	Private Export Funding Corp Nt	..	12/15/2021.	Various		6,500,000	6,500,000	6,455,735	6,495,621		4,379		4,379		6,500,000			0	279,500	12/15/2021.
911760 GT 7	Vendee Mtg Tr RMBS REMIC Ser 1995-3 1Z	..	12/01/2021.	Paydown		276,777	276,777	284,482	278,495		(1,718)		(1,718)		276,777			0	10,242	09/15/2025.
911760 HH 2	Vendee Mtg Tr RMBS REMIC Ser 1996-2 1Z	..	12/01/2021.	Paydown		279,027	279,027	277,640	278,194		833		833		279,027			0	9,694	06/15/2026.
911760 LQ 7	Vendee Mtg Tr RMBS REMIC Ser 1998-2 Cl 1	..	12/01/2021.	Paydown		189,661	189,661	199,144	193,088		(3,427)		(3,427)		189,661			0	6,462	06/15/2028.
912810 QY 7	U S Treasury Bd 2.750% 11/15/42	..	05/26/2021.	Various		54,293,941	50,000,000	64,902,544	64,441,732		(179,782)		(179,782)		64,261,950		(9,968,009)	(9,968,009)	607,586	11/15/2042.
912828 U6 5	U S Treasury Nt 1.750% 11/30/21	..	11/30/2021.	Various		23,000,000	23,000,000	22,965,038	22,992,213		7,787		7,787		23,000,000			0	402,500	11/30/2021.
0599999.	Total - Bonds - U.S. Government					85,262,010	80,968,069	95,786,369	95,399,964	0	(169,945)	0	(169,945)	0	95,230,019	0	(9,968,009)	(9,968,009)	1,322,899	XXX
Bonds - All Other Government																				
000000 00 0	Argentina (Republic of) Nt	D	07/19/2021.	Direct		67,143	189,008	83,589	68,988	16,412	2,816		19,228		88,216		(21,073)	(21,073)	74	01/09/2038.
040114 HX 1	Argentina (Republic of) Sr Nt	D	08/23/2021.	Direct		20,250	51,397	25,763	22,294	4,291	1,847		6,138		28,431		(8,181)	(8,181)	501	07/09/2029.
1099999.	Total - Bonds - All Other Government					87,393	240,405	109,352	91,282	20,703	4,663	0	25,366	0	116,647	0	(29,254)	(29,254)	575	XXX
Bonds - U.S. States, Territories and Possessions																				
57582P AB 6	Massachusetts St GO Ref Ser B	..	09/01/2021.	Maturity		5,000,000	5,000,000	5,485,100	5,030,992		(30,992)		(30,992)		5,000,000			0	262,500	09/01/2021.
917542 QR 6	Utah St GO Bld Amer Bd Ser D	..	07/01/2021.	Various		835,000	835,000	835,000	835,000				0		835,000			0	38,026	07/01/2024.
1799999.	Total - Bonds - U.S. States, Territories & Possessions					5,835,000	5,835,000	6,320,100	5,865,992	0	(30,992)	0	(30,992)	0	5,835,000	0	0	0	300,526	XXX
Bonds - U.S. Political Subdivisions of States																				
033161 UC 2	Anchorage AK GO Ref Schs Ser B	..	09/01/2021.	Maturity		1,000,000	1,000,000	1,028,708	1,005,869		(5,869)		(5,869)		1,000,000			0	50,000	09/01/2021.
196686 AR 0	Colorado Springs CO GO Sch Dist No 11 Se	..	12/01/2021.	Maturity		3,950,000	3,950,000	4,470,452	3,993,890		(43,890)		(43,890)		3,950,000			0	207,375	12/01/2021.
207515 GF 8	Conneaut PA SD GO Ser B	..	11/01/2021.	Call 100.0000		1,705,000	1,705,000	1,852,704	1,727,877		(10,161)		(10,161)		1,717,716		(12,716)	(12,716)	85,250	11/01/2022.
265138 CD 7	Duncanville TX ISD GO Cap Apprec Ref	..	02/15/2021.	Maturity		2,645,000	2,645,000	2,570,236	2,630,148		14,852		14,852		2,645,000			0		02/15/2021.
360064 PV 5	Fulton Cnty GA Sch Dist GO Ref	..	01/01/2021.	Maturity		2,015,000	2,015,000	2,295,730	2,015,000				0		2,015,000			0	55,413	01/01/2021.
2499999.	Total - Bonds - U.S. Political Subdivisions of States					11,315,000	11,315,000	12,217,830	11,372,784	0	(45,068)	0	(45,068)	0	11,327,716	0	(12,716)	(12,716)	398,038	XXX
Bonds - U.S. Special Revenue and Special Assessment																				
04780M PF 0	Atlanta GA Arpt Rev Ref AMT Ser B	..	01/01/2021.	Call 100.0000		8,080,000	8,080,000	8,105,828	8,080,000				0		8,080,000			0	202,000	01/01/2026.
08527N GW 0	Bernalillo Cnty NM Rev Gross Tax Rcpts	..	10/01/2021.	Maturity		2,000,000	2,000,000	2,091,940	2,015,168		(15,168)		(15,168)		2,000,000			0	105,000	10/01/2021.
130685 CF 5	California St Pub Wks Brd Rev Ref Regent	..	06/01/2021.	Maturity		9,000,000	9,000,000	9,654,300	9,027,018		(27,018)		(27,018)		9,000,000			0	236,250	06/01/2021.
130685 DN 7	California St Pub Wks Brd Rev Ref Regent	..	09/01/2021.	Maturity		9,310,000	9,310,000	10,441,817	9,377,964		(67,964)		(67,964)		9,310,000			0	488,775	09/01/2021.
14329N BT 0	Carmel IN Redev Auth Rev LBASS Cap Appre	..	02/01/2021.	Maturity		2,500,000	2,500,000	2,022,205	2,489,544		10,456		10,456		2,500,000			0		02/01/2021.
20774L 7V 1	Connecticut St HI & Ed Fac Rev Auth Loom	..	07/01/2021.	Maturity		1,675,000	1,675,000	1,867,206	1,683,274		(8,274)		(8,274)		1,675,000			0	87,938	07/01/2021.
3128F2 FX 8	FHLMC Gold PC Pool #D62882	..	12/01/2021.	Paydown		5,564	5,564	5,420	5,499		65		65		5,564			0	213	08/15/2025.
3128NE A5 9	FHLMC Pool #1A0028 3.345% 10/25/35	..	12/01/2021.	Paydown		6,574	6,574	6,637	6,632		(58)		(58)		6,574			0	118	10/25/2035.
312905 YJ 5	FHLMC REMIC Ser 1077-E	..	04/01/2021.	Paydown		1,638	1,638	1,728	1,637		1		1		1,638			0	31	05/15/2021.
312913 ZE 9	FHLMC REMIC Ser 1437-HD	..	12/01/2021.	Paydown		10,127	10,127	10,388	10,161		(34)		(34)		10,127			0	341	12/15/2022.
312915 UF 6	FHLMC REMIC Ser 1504 Z	..	12/01/2021.	Paydown		66,042	66,042	67,933	66,352		(310)		(310)		66,042			0	2,362	05/15/2023.
31292G PB 6	FHLMC Gold PC Pool #C00418	..	12/01/2021.	Paydown		142	142	138	140		2		2		142			0	5	08/15/2025.
3132D5 6B 3	FHLMC Pool #SB8066 1.500% 08/25/35	..	12/01/2021.	Paydown		8,117,944	8,117,944	8,305,672	8,300,532		(182,587)		(182,587)		8,117,944			0	62,292	08/25/2035.
3132D5 6D 9	FHLMC Pool #SB8068 1.500% 10/25/35	..	12/01/2021.	Paydown		2,458,964	2,458,964	2,514,771	2,513,587		(54,622)		(54,622)		2,458,964			0	21,567	10/25/2035.
3132GK ZN 9	FHLMC Pool #Q04649 3.500% 11/15/41	..	12/01/2021.	Paydown		6,533,345	6,533,345	6,790,553	6,767,256		(233,911)		(233,911)		6,533,345			0	105,218	11/15/2041.

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
3132GL XT 6	FGLMC Pool #Q05490 3.500% 01/15/42	..	12/01/2021.	Paydown		3,187,322	3,187,322	3,312,337	3,298,344		(111,022)		(111,022)		3,187,322			0	56,512	01/15/2042.
3132GR AS 0	FGLMC Pool #Q06017 3.500% 02/15/42	..	12/01/2021.	Paydown		4,280,490	4,280,490	4,448,721	4,431,525		(151,034)		(151,034)		4,280,490			0	70,051	02/15/2042.
3132GR ZW 4	FGLMC Pool #Q06757 3.500% 03/15/42	..	12/01/2021.	Paydown		1,086,282	1,086,282	1,119,589	1,116,259		(29,978)		(29,978)		1,086,282			0	14,535	03/15/2042.
3132GT GV 3	FHLMC Pool #Q08012 3.500% 04/15/42	..	12/01/2021.	Paydown		3,210,677	3,210,677	3,336,370	3,324,157		(113,479)		(113,479)		3,210,677			0	45,150	04/15/2042.
3132GT JE 8	FHLMC Pool #Q08061 3.500% 05/15/42	..	12/01/2021.	Paydown		219,173	219,173	220,456	220,395		(1,222)		(1,222)		219,173			0	3,671	05/15/2042.
31335G EC 5	FHLMC Gold PC Pool #C80131	..	12/01/2021.	Paydown		5,195	5,195	5,075	5,147		48		48		5,195			0	171	03/15/2024.
3133T3 KF 4	FHLMC REMIC Ser 1628-KZ	..	12/01/2021.	Paydown		30,606	30,606	32,155	30,878		(271)		(271)		30,606			0	1,018	12/15/2023.
3133T3 Q2 7	FHLMC REMIC Ser 1674-Z	..	12/01/2021.	Paydown		58,910	58,910	60,949	59,331		(421)		(421)		58,910			0	2,070	02/15/2024.
3133T3 X8 6	FHLMC REMIC Ser 1683 Z	..	12/01/2021.	Paydown		94,341	94,341	94,933	94,283		59		59		94,341			0	3,004	02/15/2024.
3133T6 M4 0	FHLMC REMIC Ser 1837-Z	..	12/01/2021.	Paydown		31,402	31,402	32,373	31,680		(278)		(278)		31,402			0	1,069	04/15/2026.
3133TA CQ 3	FHLMC REMIC Ser 1967-BA	..	12/01/2021.	Paydown		12,367	12,367	12,764	12,450		(83)		(83)		12,367			0	452	06/17/2027.
3133TC 6P 8	FHLMC Structured Ser 2008 M	..	12/01/2021.	Paydown		121,455	121,455	126,107	123,383		(1,928)		(1,928)		121,455			0	4,428	11/20/2027.
31342A P4 5	FHLMC Pool #780443 2.160% 03/25/33	..	12/01/2021.	Paydown		130,694	130,694	130,561	130,476		218		218		130,694			0	1,908	03/25/2033.
31356B CJ 7	FHLMC Gold PC Pool #D49973	..	12/01/2021.	Paydown		5,073	5,073	4,540	4,883		190		190		5,073			0	167	03/15/2024.
31358G PP 6	FNMA REMIC Ser 1991-39J	..	04/01/2021.	Paydown		252	252	271	251				0		252			0	4	05/25/2021.
31358H GT 6	FNMA REMIC Ser 1991-73A	..	07/01/2021.	Paydown		696	696	668	691		5		5		696			0	14	07/25/2021.
31358M P4 0	FNMA REMIC Ser 1992-71X	..	12/01/2021.	Paydown		13,204	13,204	13,737	13,207		(3)		(3)		13,204			0	544	05/25/2022.
31358M WZ 3	FNMA REMIC Ser 1992-49 CI L	..	12/01/2021.	Paydown		9,703	9,703	9,538	9,626		77		77		9,703			0	333	04/25/2022.
31358N 5B 4	FNMA REMIC Ser 1992-124 PZ	..	12/01/2021.	Paydown		15,475	15,475	15,922	15,487		(11)		(11)		15,475			0	559	07/25/2022.
31359B DN 4	FNMA REMIC Ser 1993-115G	..	12/01/2021.	Paydown		2,382	2,382	2,347	2,366		15		15		2,382			0	65	07/25/2023.
31359B ZK 6	FNMA REMIC Ser 1993-119GA	..	12/01/2021.	Paydown		28,122	28,122	27,753	27,966		157		157		28,122			0	913	07/25/2023.
31359Q LQ 5	FNMA REMIC Ser 1997-63 ZA	..	12/01/2021.	Paydown		99,660	99,660	97,697	98,656		1,005		1,005		99,660			0	3,185	09/18/2027.
31359V BH 5	FNMA REMIC Ser 1998-73 CI MZ	..	12/01/2021.	Paydown		3,742	3,742	3,837	3,790		(48)		(48)		3,742			0	129	10/17/2038.
31373U ZC 4	FNMA Pool #304139 9.000% 01/25/25	..	09/01/2021.	Paydown		3,181	3,181	3,339	3,236		(54)		(54)		3,181			0	158	01/25/2025.
31381H TQ 9	FNMA DUS Pool #461459 5.450% 11/25/23	..	12/01/2021.	Paydown		44,439	44,439	45,737	44,534		(96)		(96)		44,439			0	1,215	11/25/2023.
31381L NY 9	FNMA Pool #464007 6.650% 01/25/28	..	12/01/2021.	Paydown		51,394	51,394	65,776	59,184		(7,790)		(7,790)		51,394			0	1,872	01/25/2028.
3138A8 D6 0	FNMA Pool #AH6424 4.000% 02/25/41	..	12/01/2021.	Paydown		1,172,955	1,172,955	1,180,688	1,180,262		(7,307)		(7,307)		1,172,955			0	20,219	02/25/2041.
3138A8 F4 3	FNMA Pool #AH6486 4.000% 03/25/41	..	12/01/2021.	Paydown		2,163,981	2,163,981	2,179,231	2,177,517		(13,536)		(13,536)		2,163,981			0	38,765	03/25/2041.
3138A8 JE 7	FNMA Pool #AH6560 4.000% 02/25/41	..	12/01/2021.	Paydown		586,464	586,464	590,374	590,188		(3,724)		(3,724)		586,464			0	9,366	02/25/2041.
3138AE J8 7	FNMA Pool #AI1186 4.000% 04/25/41	..	12/01/2021.	Paydown		1,695,198	1,695,198	1,706,623	1,705,765		(10,567)		(10,567)		1,695,198			0	34,673	04/25/2041.
3138EA MJ 3	FNMA Pool #AK5760 3.000% 04/25/42	..	12/01/2021.	Paydown		492,220	492,220	478,424	478,910		13,310		13,310		492,220			0	6,239	04/25/2042.
3138M8 AH 6	FNMA Pool #AP4507 3.000% 09/25/42	..	12/01/2021.	Paydown		884,237	884,237	891,605	891,704		(7,467)		(7,467)		884,237			0	12,264	09/25/2042.
3138MC 3U 6	FNMA Pool #AP8910 3.500% 10/25/42	..	12/01/2021.	Paydown		988,494	988,494	998,379	997,341		(8,846)		(8,846)		988,494			0	14,925	10/25/2042.
3138W9 GP 9	FNMA Pool #AS0205 3.000% 08/25/43	..	12/01/2021.	Paydown		304,765	304,765	289,003	290,600		14,165		14,165		304,765			0	4,303	08/25/2043.
3138WE VB 2	FNMA Pool #AS5109 3.500% 06/25/45	..	12/01/2021.	Paydown		9,233,470	9,233,470	9,551,407	9,534,824		(301,355)		(301,355)		9,233,470			0	150,257	06/25/2045.
3138WF B6 2	FNMA Pool #AS5460 3.500% 07/25/45	..	12/01/2021.	Paydown		9,320,937	9,320,937	9,712,708	9,690,285		(369,348)		(369,348)		9,320,937			0	134,276	07/25/2045.
3138WF NY 8	FNMA Pool #AS5806 3.000% 09/25/45	..	12/01/2021.	Paydown		5,086,199	5,086,199	5,130,306	5,126,539		(40,340)		(40,340)		5,086,199			0	71,873	09/25/2045.
3138WW BR 9	FNMA Pool #AT8147 3.000% 07/25/43	..	12/01/2021.	Paydown		978,192	978,192	947,471	950,467		27,726		27,726		978,192			0	16,132	07/25/2043.
3138X0 Y5 1	FNMA Pool #AU1631 3.000% 07/25/43	..	12/01/2021.	Paydown		798,351	798,351	773,277	775,838		22,512		22,512		798,351			0	11,572	07/25/2043.
3138X2 VU 5	FNMA Pool #AU3326 3.500% 07/25/43	..	12/01/2021.	Paydown		2,613,318	2,613,318	2,639,451	2,635,267		(21,949)		(21,949)		2,613,318			0	42,392	07/25/2043.
3138X3 CJ 9	FNMA Pool #AU3672 3.500% 07/25/43	..	12/01/2021.	Paydown		96,314	96,314	97,277	97,120		(806)		(806)		96,314			0	1,671	07/25/2043.
3138X3 EJ 7	FNMA Pool #AU3736 3.000% 08/25/43	..	12/01/2021.	Paydown		3,352,177	3,352,177	3,246,898	3,257,699		94,478		94,478		3,352,177			0	46,372	08/25/2043.

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
3138YH U2 4	FNMA Pool #AY4200 3.000% 05/25/45	..	12/01/2021.	Paydown		1,677,690	1,677,690	1,686,192	1,686,101		(8,411)		(8,411)		1,677,690			0	22,117	05/25/2045.
3138YK HF 3	FNMA Pool #AY5629 3.000% 06/25/45	..	12/01/2021.	Paydown		322,409	322,409	323,559	323,484		(1,075)		(1,075)		322,409			0	4,333	06/25/2045.
3138YV KL 2	FNMA Pool #AZ3898 3.000% 05/25/45	..	12/01/2021.	Paydown		623,866	623,866	629,398	629,000		(5,134)		(5,134)		623,866			0	10,409	05/25/2045.
313920 XA 3	FNMA REMIC Ser 2001-47 ZK	..	12/01/2021.	Paydown		12,088	12,088	12,497	12,284		(196)		(196)		12,088			0	421	09/25/2031.
313920 XZ 8	FNMA REMIC Ser 2001-W2 Cl AF6	..	12/01/2021.	Paydown		5,388	5,388	5,356	5,403		(15)		(15)		5,388			0	188	10/25/2031.
31392R YX 3	FHLMC REMIC Ser 2489 Cl PE	..	12/01/2021.	Paydown		111,139	111,139	110,545	110,659		481		481		111,139			0	3,038	08/15/2032.
31392T WT 0	FHLMC REMIC Ser 2478 JF	..	12/01/2021.	Paydown		22,090	22,090	23,008	22,154		(64)		(64)		22,090			0	672	08/15/2022.
31393A 2V 8	FNMA REMIC Ser 2003-38 Cl MP	..	12/01/2021.	Paydown		156,598	156,598	160,121	156,507		91		91		156,598			0	4,400	05/25/2023.
31393B T4 7	FNMA REMIC Tr Ser 2003-W6 1A41	..	12/01/2021.	Paydown		194,478	194,478	195,997	194,801		(323)		(323)		194,478			0	5,218	10/25/2042.
31394W CK 2	FHLMC REMIC Ser 2773 Cl CD	..	12/01/2021.	Paydown		52,362	52,362	47,445	51,147		1,215		1,215		52,362			0	1,212	04/15/2024.
31408G KD 8	FNMA Pool #850892 5.000% 10/01/35	..	12/01/2021.	Paydown		32,842	32,842	32,842	32,842				0		32,842			0	878	10/01/2035.
31408J BM 2	FNMA Pool #852444 5.000% 10/01/35	..	12/01/2021.	Paydown		9,070	9,070	9,070	9,070				0		9,070			0	248	10/01/2035.
31409Y L6 2	FNMA Pool #882449 5.000% 01/25/36	..	12/01/2021.	Paydown		10,958	10,958	10,958	10,958				0		10,958			0	300	01/25/2036.
3140E6 WA 6	FNMA Pool #BA2440 3.000% 11/25/45	..	12/01/2021.	Paydown		1,249,101	1,249,101	1,271,839	1,270,774		(21,673)		(21,673)		1,249,101			0	11,254	11/25/2045.
3140H5 JW 2	FNMA Pool #BJ3876 3.000% 01/25/48	..	12/01/2021.	Paydown		1,638,071	1,638,071	1,588,949	1,589,245		48,825		48,825		1,638,071			0	22,553	01/25/2048.
3140J5 LM 9	FNMA Pool #BM1231 3.500% 11/25/31	..	12/01/2021.	Paydown		3,746,241	3,746,241	3,880,025	3,862,410		(116,168)		(116,168)		3,746,241			0	66,272	11/25/2031.
3140KD BK 5	FNMA Pool #BP5441 3.000% 06/25/50	..	12/01/2021.	Paydown		1,235,987	1,235,987	1,300,297	1,299,528		(63,540)		(63,540)		1,235,987			0	17,234	06/25/2050.
3140Q8 3K 9	FNMA Pool #CA1701 4.000% 05/25/48	..	12/01/2021.	Paydown		1,953,287	1,953,287	1,992,963	1,991,439		(38,152)		(38,152)		1,953,287			0	34,084	05/25/2048.
31412W TB 2	FNMA Pool #937146 6.500% 05/25/37	..	12/01/2021.	Paydown		2,177	2,177	2,218	2,214		(37)		(37)		2,177			0	78	05/25/2037.
31413H G3 6	FNMA Pool #945818 6.000% 07/25/37	..	12/01/2021.	Paydown		107,004	107,004	107,372	107,301		(297)		(297)		107,004			0	689	07/25/2037.
31418B SY 3	FNMA Pool # MA2334 3.500% 07/25/45	..	12/01/2021.	Paydown		2,235,319	2,235,319	2,303,425	2,302,905		(67,586)		(67,586)		2,235,319			0	37,555	07/25/2045.
31418C T9 5	FNMA Pool #MA3275 3.000% 02/25/48	..	12/01/2021.	Paydown		2,153,471	2,153,471	2,088,480	2,088,779		64,692		64,692		2,153,471			0	28,461	02/25/2048.
31418C XN 9	FNMA Pool #MA3384 4.000% 06/25/48	..	12/01/2021.	Paydown		8,928,891	8,928,891	9,097,005	9,093,713		(164,822)		(164,822)		8,928,891			0	156,330	06/25/2048.
31418D CB 6	FNMA Pool #MA3665 4.500% 05/25/49	..	12/01/2021.	Paydown		7,129,564	7,129,564	7,459,026	7,453,403		(323,839)		(323,839)		7,129,564			0	150,180	05/25/2049.
31419B BF 1	FNMA Pool #AE0937 3.500% 02/25/41	..	12/01/2021.	Paydown		212,942	212,942	214,286	214,205		(1,263)		(1,263)		212,942			0	3,363	02/25/2041.
31419B CT 0	FNMA Pool #AE0981 3.500% 03/25/41	..	12/01/2021.	Paydown		1,368,854	1,368,854	1,396,637	1,394,873		(26,018)		(26,018)		1,368,854			0	21,233	03/25/2041.
31419J SC 3	FNMA Pool #AE7714 3.500% 11/25/40	..	12/01/2021.	Paydown		832,856	832,856	838,118	837,811		(4,955)		(4,955)		832,856			0	12,717	11/25/2040.
31419L 3D 3	FNMA Pool #AE9795 3.500% 11/25/40	..	12/01/2021.	Paydown		722,592	722,592	758,348	755,894		(33,303)		(33,303)		722,592			0	11,370	11/25/2040.
454624 UJ 4	Indiana Bd Bk Rev LBASS Spl Prog Hendric	..	04/01/2021.	Maturity		2,345,000	2,345,000	2,598,870	2,350,900		(5,900)		(5,900)		2,345,000			0	61,556	04/01/2021.
45505M BH 8	Indiana Fin Auth IN Wstwtr Rev Second Li	..	10/01/2021.	Redemption 100.0000		20,000,000	20,000,000	20,647,800	20,059,390		(59,390)		(59,390)		20,000,000			0	1,050,000	10/01/2031.
462590 KC 3	Iowa Student Ln Liq Corp Rev LBASS AMT S	..	06/01/2021.	Call 100.0000		165,000	165,000	183,896	174,709		(753)		(753)		173,957		(8,957)	(8,957)	4,125	12/01/2026.
462590 KD 1	Iowa Student Ln Liq Corp Rev LBASS AMT S	..	06/01/2021.	Call 100.0000		155,000	155,000	154,241	154,537		24		24		154,561		439	439	3,100	12/01/2027.
462590 KE 9	Iowa Student Ln Liq Corp Rev LBASS AMT S	..	06/01/2021.	Call 100.0000		270,000	270,000	264,676	266,219		128		128		266,347		3,653	3,653	5,569	12/01/2030.
462590 KF 6	Iowa Student Ln Liq Corp Rev LBASS AMT S	..	06/01/2021.	Call 100.0000		405,000	405,000	402,384	402,928		45		45		402,973		2,027	2,027	9,113	12/01/2034.
49151E YE 7	Kentucky St Ppty & Bldgs Rev LBASS Ref P	..	08/01/2021.	Maturity		26,070,000	26,070,000	27,651,518	26,154,015		(84,015)		(84,015)		26,070,000			0	1,303,500	08/01/2021.
548100 3N 4	Lower Colo Riv Auth TX Rev Jr Lien Seven	..	01/01/2021.	Various		590,000	590,000	631,038	609,981				0		609,981		(19,981)	(19,981)	14,013	01/01/2028.
57429L AL 0	Maryland St Trans Auth Rev Ltd Oblg Txbl	..	07/01/2021.	Call 100.0000		260,000	260,000	260,000	260,000				0		260,000			0	16,848	07/01/2022.
57563R JC 4	Massachusetts Educ Fin Rev LBASS AMT Iss	..	01/01/2021.	Call 100.0000		520,000	520,000	520,000	520,000				0		520,000			0	14,820	01/01/2031.
57563R JC 4	Massachusetts Educ Fin Rev LBASS AMT Iss	..	07/21/2021.	Redemption 100.0000		860,000	860,000	860,000	860,000				0		860,000			0	51,743	01/01/2031.
592247 W3 0	Metropolitan P&E IL St Tax Rev Ser 2002-	..	12/15/2021.	Call 100.0000		1,880,000	1,880,000	2,108,965	1,935,632		(12,647)		(12,647)		1,922,985		(42,985)	(42,985)	77,688	12/15/2023.
626207 YF 5	Municipal Elec Auth GA Rev Bld Amer Bd U	..	04/01/2021.	Call 100.0000		106,000	106,000	106,000	106,000				0		106,000			0	3,518	04/01/2057.
646080 RG 8	New Jersey St Hgr Ed Auth Rev LBASS Sr A	..	07/29/2021.	Call 100.0000		2,535,000	2,535,000	2,560,908	2,546,842		(1,006)		(1,006)		2,545,835		(10,835)	(10,835)	44,621	12/01/2025.

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
646080 RH 6	New Jersey St Hgr Ed Auth Rev LBASS Sr A	..	07/29/2021.	Call 100.0000		2,720,000	2,720,000	2,720,000	2,720,000				0		2,720,000			0	47,943	12/01/2026.
646136 EB 3	New Jersey St Trans Fd Rev Trans Sys Ser	..	12/15/2021.	Maturity		5,000,000	5,000,000	5,568,600	5,049,935		(49,935)		(49,935)		5,000,000			0	262,500	12/15/2021.
64983M VG 0	New York St Dorm Auth Rev St Sup Debt Re	..	07/28/2021.	Call 100.0000		8,670,000	8,670,000	9,369,322	8,882,118		(27,245)		(27,245)		8,854,873		(184,873)	(184,873)	413,029	02/15/2025.
64983M VH 8	New York St Dorm Auth Rev St Sup Debt Re	..	07/28/2021.	Call 100.0000		9,105,000	9,105,000	9,852,612	9,371,426		(26,927)		(26,927)		9,344,499		(239,499)	(239,499)	433,752	02/15/2026.
64983Q HU 6	New York St Dorm Auth Rev Non St Supply	..	05/15/2021.	Maturity		14,700,000	14,700,000	16,544,893	14,764,492		(64,492)		(64,492)		14,700,000			0	404,250	05/15/2021.
649876 E8 8	New York St LocGovtAsstCorpRev Ref Ser E	..	04/01/2021.	Maturity		1,740,000	1,740,000	1,920,020	1,743,811		(3,811)		(3,811)		1,740,000			0	43,500	04/01/2021.
649876 NZ 8	New York St LocGovtAsstCorpRev Ref MBIA-	..	04/01/2021.	Maturity		3,460,000	3,460,000	3,760,812	3,466,588		(6,588)		(6,588)		3,460,000			0	86,500	04/01/2021.
649902 AR 4	New York St Dorm Auth Rev Pers Inc Tax R	..	03/15/2021.	Maturity		5,000,000	5,000,000	5,958,650	5,016,223		(16,223)		(16,223)		5,000,000			0	137,500	03/15/2021.
67760H CF 6	Ohio St Tpk Commn Rev Ref Ser A	..	02/15/2021.	Maturity		5,000,000	5,000,000	5,565,200	5,006,641		(6,641)		(6,641)		5,000,000			0	137,500	02/15/2021.
708796 X3 6	Pennsylvania Hsg Fin Agy Rev LBASS Ref A	..	10/01/2021.	Call 100.0000		445,000	445,000	445,000	445,000				0		445,000			0	10,973	10/01/2030.
759136 MJ 0	Regional Tran Dist CO Sale Rev Tax Ref S	..	11/01/2021.	Maturity		3,000,000	3,000,000	3,324,030	3,024,837		(24,837)		(24,837)		3,000,000			0	157,500	11/01/2021.
915137 K2 8	University TX Rev Fin Sys Ser C	..	08/15/2021.	Maturity		5,025,000	5,025,000	5,256,753	5,038,697		(13,697)		(13,697)		5,025,000			0	251,250	08/15/2021.
956704 SN 1	West Virginia Univ Rev PJS Ser A	..	04/01/2021.	Redemption 100.0000		515,000	515,000	530,174	525,581		(10,581)		(10,581)		515,000			0	13,519	04/01/2028.
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					259,567,184	259,567,184	272,835,548	262,852,681	0	(2,784,478)	0	(2,784,478)	0	260,068,195	0	(501,011)	(501,011)	7,827,343	XXX
Bonds - Industrial and Miscellaneous																				
000000 00 0	Hikma Pharmaceutic Sr Nt	..	02/04/2021.	Direct		464,803	445,000	457,575	457,095		(264)		(264)		456,831		7,971	7,971	8,396	07/09/2025.
00163G AY 3	ALM Loan Funding CLO Ser 2012-7A Cl A1A2	..	06/22/2021.	Call 100.0000		26,500,000	26,500,000	26,500,000	26,500,000				0		26,500,000			0	256,535	07/15/2029.
00175M BF 6	American Money Mgmt Corp CLO Ser 2014-15	..	12/17/2021.	Redemption 100.0000		2,394,155	2,394,155	2,298,389	2,309,949		84,206		84,206		2,394,155			0	41,160	01/15/2032.
00176@ AA 4	AMF Florence LLC Sr Sec Nt	..	12/31/2021.	Redemption 100.0000		495,772	495,772	495,772	495,772				0		495,772			0	10,126	12/31/2035.
00176J AM 8	American Money Mgmt Corp CLO Ser 2015-16	..	01/14/2021.	Paydown		12,000,000	12,000,000	12,000,000	12,000,000				0		12,000,000			0	56,086	04/14/2029.
00183H AA 9	Avenue of Americas CMBS Ser 2015-1177 Cl	..	10/01/2021.	Paydown		8,310,000	8,310,000	8,362,587	8,312,526		(2,526)		(2,526)		8,310,000			0	204,772	12/13/2029.
00183H AE 1	Avenue of Americas CMBS Ser 2015-1177 Cl	..	10/01/2021.	Paydown		13,000,000	13,000,000	13,052,576	12,996,004		3,996		3,996		13,000,000			0	330,420	12/13/2029.
004421 VE 0	ACE Securities Corp RMBS Ser 2006-SL1 Cl	..	12/27/2021.	Paydown		186,095	186,095	74,511	74,511		111,583		111,583		186,095			0	415	09/25/2035.
00764M BT 3	Aegis ABS Trust RMBS Ser 2004-2 Cl M1	..	12/27/2021.	Paydown		402,952	402,952	368,701	392,030		10,921		10,921		402,952			0	2,329	06/25/2034.
009158 BC 9	Air Prods & Chems Inc Sr Nt	..	11/18/2021.	HSBC Securities USA Inc		7,508,550	7,500,000	7,512,275	7,511,527		(1,052)		(1,052)		7,510,475		(1,925)	(1,925)	156,740	05/15/2030.
01082# AA 3	Alameda Cnty CA CTL Ser 2002-A	..	06/15/2021.	Redemption 100.0000		2,581,149	2,581,149	2,736,018	2,588,602		(7,452)		(7,452)		2,581,149			0	92,675	06/15/2021.
018522 D* 0	Allete Inc Sr Nt 4.850% 04/15/21	..	04/15/2021.	Maturity		5,000,000	5,000,000	5,197,550	5,020,296		(20,296)		(20,296)		5,000,000			0	121,250	04/15/2021.
02150F AA 8	Countrywide Alternative Ln Tr RMBS Ser 2	..	12/01/2021.	Paydown		104,443	104,229	88,851	83,987	4,864			4,864		88,851		15,592	15,592	3,294	05/25/2037.
02209S AL 7	Altria Group Inc Co Gtd Nt	..	05/05/2021.	Maturity		1,500,000	1,500,000	1,597,485	1,505,069		(5,069)		(5,069)		1,500,000			0	35,625	05/05/2021.
02376* AA 0	American Airlines Pass Through EETC Ser	..	12/15/2021.	Redemption 100.0000		1,419,105	1,419,105	1,419,105	1,419,105				0		1,419,105			0	44,063	06/15/2027.
023772 AB 2	American Airlines Inc LBASS EETC Ser 201	..	07/15/2021.	Redemption 100.0000		350,158	350,158	332,616	296,629	44,090	9,439		53,529		350,158			0	12,169	07/15/2025.
02377H AA 1	American Airlines Inc EETC Ser 12-2 C	..	06/03/2021.	Redemption 100.0000		15,000,000	15,000,000	14,894,550	14,061,885	921,480	16,635		938,115		15,000,000			0	352,500	06/03/2021.
02377L AA 2	American Airlines Inc Secured Ser AA	..	08/15/2021.	Various		302,349	302,349	297,327	297,489		4,860		4,860		302,349			0	7,541	08/15/2033.
02377U AB 0	American Airlines Inc LBASS EETC Ser 201	..	07/15/2021.	Various		4,666,736	4,666,736	4,695,750	4,446,792	226,518	(6,574)		219,944		4,666,736			0	220,192	01/15/2023.
02582J JF 8	American Express Cr Acct M Tr LBASS Ser	..	07/15/2021.	Paydown		3,909,988	3,909,988	3,995,214	3,945,954		(35,966)		(35,966)		3,909,988			0	69,793	02/15/2024.
02665U AA 3	American Homes 4 Rent LBASS Ser 2014-SFR	..	12/01/2021.	Paydown		104,573	104,573	110,163	109,228		(4,655)		(4,655)		104,573			0	2,135	10/17/2036.
02665W BF 7	American Honda Finance Sr Nt	..	07/12/2021.	Maturity		30,000,000	30,000,000	29,990,100	29,998,912		1,088		1,088		30,000,000			0	495,000	07/12/2021.
02665X AA 7	American Homes 4 Rent RMBS Ser 2014-SFR3	..	12/01/2021.	Paydown		432,701	432,701	433,887	433,948		(1,247)		(1,247)		432,701			0	8,841	12/17/2036.
02666B AA 4	American Homes 4 Rent LBASS Ser 2015-SFR	..	12/01/2021.	Paydown		110,028	110,028	119,728	118,645		(8,618)		(8,618)		110,028			0	2,256	10/17/2052.
02666Q J7 9	American Honda Fin Corp Sr Nt	..	09/20/2021.	Maturity		15,000,000	15,000,000	15,628,210	15,061,521		(61,521)		(61,521)		15,000,000			0	570,000	09/20/2021.
03072S ZK 4	Ameriquest Mtg Sec Inc RMBS Ser 2005-X1	..	09/27/2021.	Paydown		921,004	921,004	887,042	919,021		1,984		1,984		921,004			0	6,449	03/25/2035.

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
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.
03215P BN 8	Amresco Resdtl Sec Mtg Loan RMBS Ser 199	..	04/01/2021.	Paydown		20,559	20,559	20,280	20,559				0		20,559			0	241	03/25/2027.
03215P DN 6	Amresco Resdtl Sec Mtg Loan RMBS PTC Ser	..	12/01/2021.	Paydown		9	9	9	9				0		9			0		08/25/2027.
03334@ AA 7	AnchoragePermit Ctr Bldg Ls Tr CTL	..	12/15/2021.	Redemption 100.0000		271,648	271,648	271,648	271,648				0		271,648			0	9,419	02/15/2025.
03464R AA 1	Angel Oak Mortgage Trust RMBS Series 202	..	12/01/2021.	Paydown		7,124,249	7,124,249	7,133,114	7,124,502		(253)		(253)		7,124,249			0	86,419	12/25/2059.
03768M AA 5	Apidos CLO CLO Ser 2020-33A A	..	09/30/2021.	Call 100.0000		13,000,000	13,000,000	13,000,000	13,000,000				0		13,000,000			0	302,995	07/24/2031.
03768M AB 3	Apidos CLO CLO Ser 2020-33A Cl B	..	09/30/2021.	Call 100.0000		9,000,000	9,000,000	9,000,000	9,000,000				0		9,000,000			0	264,765	07/24/2031.
037833 BS 8	Apple Inc Sr Nt 2.250% 02/23/21	..	01/28/2021.	Call 100.0000		10,000,000	10,000,000	9,992,900	9,999,785		110		110		9,999,895		105	105	96,875	02/23/2021.
040104 MF 5	Argent Securities Inc RMBS Ser 2004-W11	..	12/27/2021.	Paydown		3,332,880	3,332,880	3,179,261	3,316,736		16,144		16,144		3,332,880			0	21,392	11/25/2034.
04018B AA 5	ARES CLO Ltd CLO Ser 2020-55A Cl A1	..	07/15/2021.	Paydown		8,500,000	8,500,000	8,500,000	8,500,000				0		8,500,000			0	123,799	04/15/2031.
04018B AC 1	ARES CLO Ltd CLO Ser 2020-55A Cl B	..	07/15/2021.	Paydown		4,000,000	4,000,000	4,000,000	4,000,000				0		4,000,000			0	82,525	04/15/2031.
04018N AA 9	ARES CLO Ltd CLO Ser 2020-56A Cl A1	..	11/17/2021.	Redemption 100.0000		2,250,000	2,250,000	2,250,000	2,250,000				0		2,250,000			0	34,522	10/25/2031.
04018N AE 1	ARES CLO Ltd CLO Ser 2020-56A Cl B	..	11/17/2021.	Redemption 100.0000		2,500,000	2,500,000	2,500,000	2,500,000				0		2,500,000			0	49,441	10/25/2031.
045054 AD 5	Ashtead Capital Inc 2nd Lien Nt	..	08/18/2021.	Call 102.0630		1,275,788	1,250,000	1,196,875	1,213,373		4,526		4,526		1,217,899		32,101	32,101	77,780	08/15/2025.
04541G AL 6	Asset Backed Securities Corp RMBS Ser 19	..	11/22/2021.	Paydown		21,447	21,447				21,447		21,447		21,447			0	490	06/21/2029.
04541G GB 2	Asset Backed Securities Corp RMBS Ser 20	..	12/27/2021.	Paydown		1,259,401	1,259,401	1,209,366	1,241,407		17,994		17,994		1,259,401			0	8,131	11/25/2033.
04964K AL 5	Atrium CDO Corp CLO Ser 9A Cl AR	..	02/22/2021.	Redemption 100.0000		11,500,000	11,500,000	11,500,000	11,500,000				0		11,500,000			0	39,294	05/28/2030.
05348E AQ 2	AvalonBay Communities Inc Sr Nt	..	09/11/2021.	Call 102.6994		6,778,160	6,600,000	6,120,048	6,498,223		40,478		40,478		6,538,701		61,299	61,299	370,696	09/15/2022.
05522R CY 2	Bank of America Credit Card Tr LBASS Ser	..	02/15/2021.	Paydown		551,997	551,997	557,819	552,820		(823)		(823)		551,997			0	2,484	07/17/2023.
05522R CZ 9	Bank of America Credit Card Tr LBASS Ser	..	04/15/2021.	Paydown		1,395,852	1,395,852	1,419,898	1,402,698		(6,846)		(6,846)		1,395,852			0	13,959	09/15/2023.
05522R DA 3	Bank of America Credit Card Tr LBASS Ser	..	07/15/2021.	Paydown		5,004,128	5,004,128	5,100,301	5,044,671		(40,543)		(40,543)		5,004,128			0	90,491	12/15/2023.
05529S AC 3	Barclays Comm Mort Sec CMBS Ser 2013-TYS	..	09/01/2021.	Paydown		5,926,286	5,926,286	6,030,534	5,932,654		(6,367)		(6,367)		5,926,286			0	164,418	09/05/2032.
05565E G* 0	BMW US Capital LLC Gtd Sr Nt Ser L	..	02/13/2021.	Maturity		10,000,000	10,000,000	10,000,000	10,000,000				0		10,000,000			0	158,600	02/13/2021.
05565S AA 2	Burlington Northern PTC Ser 2006-2	..	10/01/2021.	Various		460,859	460,859	460,859	460,859				0		460,859			0	12,982	04/01/2024.
05568D AA 2	BNSF Railway Co ABS PTC Ser 2006-3	..	10/01/2021.	Various		536,339	536,339	536,339	536,339				0		536,339			0	14,342	04/01/2024.
05618D AJ 3	Babson CLO Ltd CLO Ser 2014-IA Cl A1R	..	01/20/2021.	Paydown		62,350	62,350	62,350	62,350				0		62,350			0	218	07/20/2025.
058498 AR 7	Ball Corp Nt 5.000% 03/15/22	..	10/28/2021.	Call 101.6900		6,101,400	6,000,000	6,180,000	6,035,714		(24,195)		(24,195)		6,011,519		(11,519)	(11,519)	437,233	03/15/2022.
05951G AV 4	Banc of America Funding Corp RMBS Ser 20	..	12/01/2021.	Paydown		121,620	140,125	124,021	125,713	934	(154)		780		126,493		(4,873)	(4,873)	4,432	03/25/2037.
06054A AV 1	Banc of America Comm Mtg Tr CMBS Ser 201	..	12/01/2021.	Paydown		888,267	888,267	914,905	896,367		(8,099)		(8,099)		888,267			0	16,793	09/15/2048.
06054M AC 7	Banc of America Comm Mtg Tr CMBS Ser 201	..	12/01/2021.	Paydown		423,246	423,246	420,039	421,035		2,211		2,211		423,246			0	10,574	06/15/2049.
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.
07331Y AA 8	Bayview Opport Mast Fund Trust RMBS Ser	..	12/28/2021.	Paydown		189,886	189,886	194,740	192,092		(2,206)		(2,206)		189,886			0	3,573	01/25/2055.
07332B AA 7	Bayview Opport Mast Fund Trust RMBS Ser	..	12/28/2021.	Paydown		718,053	718,053	722,694	720,428		(2,375)		(2,375)		718,053			0	11,020	03/28/2057.
07333A AA 8	Bayview Opport Mast Fund Trust RMBS Ser	..	12/28/2021.	Paydown		3,041,971	3,041,971	3,012,357	3,026,419		15,552		15,552		3,041,971			0	57,050	05/28/2069.
07333B AA 6	Bayview Opport Mast Fund Trust RMBS Ser	..	12/28/2021.	Paydown		1,903,357	1,903,357	1,931,312	1,927,726		(24,370)		(24,370)		1,903,357			0	41,212	06/28/2054.
07386H NU 1	Bear Stearns Alt- A Tr RMBS Ser 2004-12	..	12/27/2021.	Paydown		3,278,173	3,278,173	2,988,772	3,173,128		105,046		105,046		3,278,173			0	16,809	01/25/2035.
07401P AA 2	Bear Stearns Mtg Tr RMBS Ser 2007-SL1 Cl	..	12/27/2021.	Paydown		54,622	54,622	23,731	23,731				0		23,731		30,892	30,892	132	03/25/2037.
09261W AN 4	Blackrock DLF IX CLO Ser 2020-1 Cl W	..	10/21/2021.	Paydown		377,310	377,310	377,310	377,310				0		377,310			0	5,156	07/21/2030.
11124T AA 2	Broad River BSL Funding CLO Lt CLO Ser 2	..	06/15/2021.	Call 100.0000		5,500,000	5,500,000	5,500,000	5,500,000				0		5,500,000			0	75,028	04/20/2029.
11124T AC 8	Broad River BSL Funding CLO Lt CLO Ser 2	..	06/15/2021.	Call 100.0000		4,000,000	4,000,000	3,980,000	3,981,918		1,252		1,252		3,983,170		16,830	16,830	68,581	04/20/2029.
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		774,997	774,997	774,997	774,997				0		774,997			0	36,550	02/15/2023.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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
117017 AC 7	Brunswick & Glynn Co Dev Auth CTL Rev Le	..	07/15/2021.	Redemption 100.0000		574,816	574,816	574,816	574,816				0		574,816			0	25,901	01/15/2024.
1248EP BM 4	CCO Holdings LLC Sr Nt	..	09/01/2021.	Call 102.8750		9,258,750	9,000,000	9,024,647	9,015,060		(1,460)		(1,460)		9,013,600		(13,600)	(13,600)	709,601	02/15/2026.
12510F AB 0	CCG Receivables Trust LBASS Ser 2019-2 C	..	12/14/2021.	Paydown		4,155,261	4,155,261	4,154,842	4,155,030		231		231		4,155,261			0	45,885	03/15/2027.
12510G AB 8	CCG Receivables Trust LBASS Ser 2019-1 C	..	12/14/2021.	Paydown		6,393,196	6,393,196	6,392,482	6,392,925		271		271		6,393,196			0	90,068	09/14/2026.
12524@ AA 8	CED Wind Holdings LLC Sec Nt	..	12/31/2021.	Redemption 100.0000		1,772,144	1,772,144	1,772,144	1,772,144				0		1,772,144			0	58,103	12/31/2028.
12553H AA 6	CIM Trust RMBS Ser 2017-7 Cl A	..	12/01/2021.	Paydown		7,587,494	7,587,494	7,654,963	7,609,682		(22,188)		(22,188)		7,587,494			0	128,256	04/25/2057.
12558M BM 3	CIT Group Home Eq Loan Tr RMBS Ser 2003-	..	12/01/2021.	Paydown		254,549	254,549	256,060	255,570		(1,021)		(1,021)		254,549			0	9,120	10/20/2032.
12566U AN 4	Citimortgage Alternative Ln Tr RMBS Ser	..	12/01/2021.	Paydown		224,091	239,402	193,958	193,958				0		193,958		30,133	30,133	8,081	02/25/2037.
12566U AT 1	Citimortgage Alternative Ln Tr RMBS Ser	..	12/01/2021.	Paydown		42,668	42,668	41,481	42,378		49		49		42,427		241	241	1,100	02/25/2022.
12591U AG 8	Comm Mortgage Trust CMBS Ser 2014-UBS2 C	..	12/01/2021.	Paydown				994,533	327,579		(327,579)		(327,579)					0	71,508	03/10/2047.
12593F BB 9	Comm Mortgage Trust CMBS Ser 2015-LC21 C	..	12/01/2021.	Paydown		1,650,210	1,650,210	1,699,664	1,664,270		(14,060)		(14,060)		1,650,210			0	30,721	07/10/2048.
12593J BC 9	Comm Mortgage Trust CMBS Ser 2015-CR24 C	..	12/01/2021.	Paydown		3,103,588	3,103,588	3,196,662	3,129,949		(26,361)		(26,361)		3,103,588			0	67,113	08/10/2055.
12593J BE 5	Comm Mortgage Trust CMBS Ser 2015-CR24 C	..	10/01/2021.	Paydown		319,484	319,484	322,664	320,395		(86)		(86)		320,309		(825)	(825)	5,243	08/10/2055.
12593Y BC 6	Comm Mortgage Trust CMBS Ser 2016-CR28 C	..	12/01/2021.	Paydown		3,547,987	3,547,987	3,654,332	3,584,362		(36,376)		(36,376)		3,547,987			0	69,210	02/10/2049.
12635Q BE 9	Comm Mortgage Trust CMBS Ser 2015-CR27 C	..	12/01/2021.	Paydown		4,710,100	4,710,100	4,851,261	4,755,310		(45,210)		(45,210)		4,710,100			0	88,130	10/10/2058.
126405 AA 7	Credit Suisse Mtg Tr RMBS Ser 2020-RPL4	..	12/01/2021.	Paydown		4,161,607	4,161,607	4,295,113	4,305,261		(143,654)		(143,654)		4,161,607			0	42,255	01/25/2060.
126410 LM 9	CSX Transportation Inc Co Gtd Nt	..	07/15/2021.	Various		85,745	85,745	85,745	85,745				0		85,745			0	5,360	01/15/2023.
12644@ BQ 7	CTL Cap Tr CTL Ser 2002-34 Cl A Walgreen	..	10/14/2021.	Call 104.0879		640,697	615,535	615,535	615,535				0		615,535			0	59,462	07/15/2022.
12644@ BQ 7	CTL Cap Tr CTL Ser 2002-34 Cl A Walgreen	..	09/15/2021.	Redemption 100.0000		120,976	120,976	120,976	120,976				0		120,976			0	3,432	07/15/2022.
126650 BP 4	CVS Health Corp LBASS PTC Nt	..	12/10/2021.	Various		435,482	435,482	501,116	470,833		(35,351)		(35,351)		435,482			0	14,369	12/10/2028.
126650 BQ 2	CVS Health Corp LBASS PTC Nt	..	12/10/2021.	Various		734,198	734,198	740,766	739,066		(4,869)		(4,869)		734,198			0	27,904	01/10/2030.
126650 BS 8	CVS Health Corp LBASS PTC Nt	..	12/10/2021.	Various		202,939	202,939	262,343	238,501		(35,562)		(35,562)		202,939			0	8,346	01/10/2032.
12665U AA 2	CVS Health Corp ABS PTC Nt	..	12/10/2021.	Redemption 100.0000		367,638	367,638	367,638	367,638				0		367,638			0	9,435	01/10/2036.
126671 6B 7	CWABS Inc RMBS Ser 2004-5 Cl 1A	..	12/29/2021.	Paydown		646,048	646,048	609,506	625,265		20,782		20,782		646,048			0	2,768	10/25/2034.
126673 VE 9	CWABS Inc RMBS Ser 2004-U Cl 2A	..	12/15/2021.	Paydown		187,730	187,730	78,286	78,286		109,444		109,444		187,730			0	324	03/15/2034.
12667G W7 4	Countrywide Alternative Ln Tr RMBS Ser 2	..	12/01/2021.	Paydown		595,840	595,840	590,533	534,325	56,465	5,050		61,515		595,840			0	16,753	09/25/2035.
126686 AC 8	CWABS Inc RMBS Ser 2006-H Cl 2A1B	..	12/15/2021.	Paydown		217,398	217,398	75,263	75,263		142,135		142,135		217,398			0	332	11/15/2036.
12668A YS 8	Countrywide Alternative Ln Tr RMBS Ser 2	..	12/01/2021.	Paydown		66,901	70,165	58,701	57,210	1,490			1,490		58,701		8,201	8,201	2,095	12/25/2035.
12668F AB 0	CWABS Inc RMBS Ser 2006-I Cl 2A	..	12/15/2021.	Paydown		50,280	50,280	47,561	47,934		2,345		2,345		50,280			0	70	01/15/2037.
126694 NS 3	CWHL Inc RMBS Ser 2005-27 Cl 1A3	..	12/01/2021.	Paydown		160,103	160,103	155,825	150,520	7,314	2,269		9,583		160,103			0	6,156	12/25/2035.
126694 WE 4	CWHL Inc RMBS Ser 2006-HYB1 Cl 1A1	..	12/01/2021.	Paydown		402,057	413,986	311,215	311,215				0		311,215		90,843	90,843	5,824	03/20/2036.
12669F T2 9	CWHL Inc RMBS Ser 2004-14 Cl 2A5	..	12/01/2021.	Paydown		325,799	325,799	319,715	322,202		3,597		3,597		325,799			0	4,822	08/25/2034.
12669G R3 7	Countrywide Home Loans RMBS Ser 2005-15	..	12/01/2021.	Paydown		136,370	135,398	133,261	109,665	24,447	144		24,591		134,256		2,114	2,114	3,945	08/25/2035.
12714# AA 6	CTL Tr Ser 2019-3 Boston U (Geneva)	..	12/15/2021.	Redemption 100.0000		516,114	516,114	516,114	516,114				0		516,114			0	10,133	12/15/2028.
12722* AA 0	CTL 2019-22 Tr (BU-Sydney) Sr Nt	..	12/15/2021.	Redemption 100.0000		1,520,598	1,520,598	1,520,598	1,520,598				0		1,520,598			0	23,021	06/15/2027.
14317X AA 4	Caryle US CLO Ltd CLO Ser 2020-1A Cl A1	..	07/20/2021.	Paydown		2,650,000	2,650,000	2,650,000	2,650,000				0		2,650,000			0	44,438	07/20/2031.
14317X AC 0	Caryle US CLO Ltd CLO Ser 2020-1A Cl A2	..	07/20/2021.	Paydown		3,500,000	3,500,000	3,500,000	3,500,000				0		3,500,000			0	76,494	07/20/2031.
144527 AB 4	Carrington Mtg Loan Tr RMBS Ser 2007-FRE	..	03/25/2021.	Paydown		250,200	250,200	222,209	222,209		27,991		27,991		250,200			0	117	02/25/2037.
149791 AA 3	Cayuga Park CLO CLO Ser 2020-1A Cl A	..	08/03/2021.	Redemption 100.0000		20,000,000	20,000,000	20,000,000	20,000,000				0		20,000,000			0	359,229	07/17/2031.
149791 AC 9	Cayuga Park CLO CLO Ser 2020-1A Cl B1	..	08/03/2021.	Redemption 100.0000		5,000,000	5,000,000	5,000,000	5,000,000				0		5,000,000			0	114,598	07/17/2031.
15032E AA 7	Cedar Funding Ltd CLO Ser 2017-8A Cl A1	..	09/02/2021.	Call 100.0000		13,000,000	13,000,000	13,000,000	13,000,000				0		13,000,000			0	166,447	10/17/2030.
15032T AS 5	Cedar Funding Ltd CLO Ser 2013-1A A1R	..	04/22/2021.	Various		4,000,000	4,000,000	4,000,000	4,000,000				0		4,000,000			0	21,523	06/09/2030.

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
152314 NB 2	Centex Home Equity Loan Tr RMBS Ser 2005		10/25/2021.	Paydown		921,213	921,213	848,811	916,322		4,891		4,891		921,213			0	3,285	03/25/2035.
16165M AD 0	Chaseflex Tr RMBS Ser 2006-2 Cl A2B		12/27/2021.	Paydown		164,252	158,564	121,364	132,372		634		634		133,006		31,245	31,245	302	09/25/2036.
162765 AS 0	CHEC Loan Trust RMBS Ser 2004-2 Cl A3		12/27/2021.	Paydown		2,065,474	2,065,474	1,988,252	2,014,554		50,920		50,920		2,065,474			0	10,030	07/25/2034.
17025Q AC 1	Countrywide Home Loans RMBS Ser 2007-J3		11/01/2021.	Paydown		74,598	71,771	60,983	46,306	16,481	39		16,520		62,826		11,772	11,772	2,359	07/25/2037.
17291E AX 9	Citigroup Comm Mtg Tr CMBS Ser 2016-P6 C		12/01/2021.	Paydown		3	3	3	3				0		3			0		12/10/2049.
17305E FX 8	Citibank Cr Card Issuance Tr LBASS Ser 2		11/19/2021.	Paydown		1,122,014	1,122,014	1,140,685	1,132,238		(10,224)		(10,224)		1,122,014			0	24,572	11/20/2023.
17305E GK 5	Citibank Cr Card Issuance Tr LBASS Ser 2		01/20/2021.	Paydown		4,281,919	4,281,919	4,311,539	4,283,911		(1,992)		(1,992)		4,281,919			0	53,310	01/20/2023.
17323M AA 3	Citigroup Mtg Loan Tr RMBS Ser 2015A Cl		12/01/2021.	Paydown		6,445,792	6,445,792	6,478,314	6,472,983		(27,191)		(27,191)		6,445,792			0	104,730	06/25/2058.
17324V AH 7	Citigroup Mtg Loan Trust RMBS Ser 2015-P		12/01/2021.	Paydown		1,517,417	1,517,417	1,542,062	1,531,177		(13,760)		(13,760)		1,517,417			0	26,653	09/25/2042.
17326Q AA 1	Citigroup Mortage Ln Trust Inc RMBS Ser		12/01/2021.	Paydown		6,198,661	6,198,661	6,148,613	6,153,032		45,629		45,629		6,198,661			0	103,412	09/25/2064.
17327D AA 9	Citigroup Mtg Ln Tr RMBS Ser 2018-RP3 A1		12/01/2021.	Paydown		8,900,443	8,900,443	8,883,808	8,901,162		(719)		(719)		8,900,443			0	162,828	03/25/2061.
17327R AA 8	Citigroup Mtg Ln Tr RMBS Ser 2019-RP1 Cl		12/01/2021.	Paydown		2,423,024	2,423,024	2,476,028	2,469,063		(46,039)		(46,039)		2,423,024			0	46,245	01/25/2066.
18976G AZ 9	Citimortgage Alternative Ln Tr RMBS Ser		05/01/2021.	Paydown		132,737	132,737	124,782	130,789		1,948		1,948		132,737			0	1,673	06/25/2022.
21079R AA 0	Continental Airlines Inc LBASS EETC Ser		10/19/2021.	Paydown		679,895	679,895	708,062	676,145	14,711	(10,961)		3,750		679,895			0	34,453	10/19/2023.
212168 AA 6	Continental Wind Sr Nt		08/31/2021.	Redemption 100.0000		574,060	574,060	574,060	574,060				0		574,060			0	25,238	02/28/2033.
02149D AJ 8	Countrywide Alternative Ln Tr RMBS Ser 2		10/29/2021.	Residual income									0					0	8,429	01/25/2047.
02150W AB 9	Countrywide Alternative Ln Tr RMBS Ser 2		10/29/2021.	Residual income									0					0	10,798	03/25/2047.
224044 BW 6	Cox Communications Inc Sr Nt		05/29/2021.	Various		11,072,596	10,600,000	10,590,600	10,597,994		407		407		10,598,401		1,599	1,599	629,535	12/15/2022.
22534B AA 2	Credit Accept Auto Loan Tr LBASS Ser 201		01/15/2021.	Paydown		412,363	412,363	412,282	412,360		3		3		412,363			0	1,034	02/16/2027.
233331 AS 6	DTE Energy Co Sr Nt 3.500% 06/01/24		07/07/2021.	Various		8,399,838	7,750,000	7,808,826	7,776,029		(3,744)		(3,744)		7,772,285		(22,285)	(22,285)	812,588	06/01/2024.
233851 AF 1	Daimler Fin NA LLC Co Gtd Nt		09/15/2021.	Maturity		5,000,000	5,000,000	5,065,950	5,035,273		(35,273)		(35,273)		5,000,000			0	193,750	09/15/2021.
233851 BE 3	Daimler Fin NA LLC Sr Nt		03/10/2021.	Maturity		1,600,000	1,600,000	1,599,671	1,599,922		78		78		1,600,000			0	23,000	03/10/2021.
233851 DN 1	Daimler Fin NA LLC Sr Nt		11/05/2021.	Maturity		2,500,000	2,500,000	2,509,475	2,505,260		(5,260)		(5,260)		2,500,000			0	93,750	11/05/2021.
251510 AW 3	Deutsche Alt-A Sec Inc RMBS Ser 2003-2XS		12/01/2021.	Paydown		3,393	3,393	3,393	3,388		5		5		3,393			0	100	09/25/2033.
251563 CB 6	Deutsche Mtg Sec Inc RMBS Ser 2004-1 Cl		12/01/2021.	Paydown		15,631	15,631	15,627	15,873		(242)		(242)		15,631			0	410	12/25/2033.
251563 DM 1	Deutsche Mtg Sec Inc RMBS Ser 2004-2 Cl		12/01/2021.	Paydown		14,526	14,526	14,523	14,598		(71)		(71)		14,526			0	445	01/25/2034.
254683 CG 8	Discover Card Mstr Tr LBASS Ser 2018-A4		07/15/2021.	Paydown		284,944	284,944	291,756	287,893		(2,949)		(2,949)		284,944			0	5,169	01/16/2024.
256746 AF 5	Dollar Tree Inc Sr Nt 3.700% 05/15/23		12/01/2021.	Call 104.3758		1,826,577	1,750,000	1,882,107	1,864,768		(45,632)		(45,632)		1,819,136		(69,136)	(69,136)	144,205	05/15/2023.
25746U CJ 6	Dominion Resources Inc Sr Nt		07/15/2021.	Call 100.0000		7,000,000	7,000,000	6,989,990	6,998,705		1,116		1,116		6,999,821		179	179	128,333	08/15/2021.
25746U CR 8	Dominion Resources Inc Sr Nt Ser B		12/15/2021.	Call 100.0000		25,000,000	25,000,000	24,964,000	24,992,135		7,222		7,222		24,999,357		643	643	973,958	01/15/2022.
26245X AA 5	Dryden Sr Ln Fd CLO Ser 2020-86A Cl A		07/19/2021.	Paydown		3,300,000	3,300,000	3,300,000	3,300,000				0		3,300,000			0	55,710	07/17/2030.
26245X AC 1	Dryden Sr Ln Fd CLO Ser 2020-86A Cl B		07/17/2021.	Paydown		50,000	50,000	50,000	50,000				0		50,000			0	1,093	07/17/2030.
26441Y AW 7	Duke-Weeks Realty LP Sr Nt		06/20/2021.	Call 104.5188		3,449,119	3,300,000	3,510,375	3,363,474		(16,273)		(16,273)		3,347,201		(47,201)	(47,201)	236,145	10/15/2022.
278865 AU 4	Ecolab Inc Sr Nt 3.250% 01/14/23		09/08/2021.	Call 103.9426		2,598,566	2,500,000	2,546,575	2,515,550		(5,605)		(5,605)		2,509,945		(9,945)	(9,945)	192,004	01/14/2023.
292505 AJ 3	EnCana Corp Sr Nt 3.900% 11/15/21		08/16/2021.	Various		18,300,000	18,300,000	18,304,049	18,297,804		1,564		1,564		18,299,368		632	632	537,258	11/15/2021.
30040W AA 6	Eversource Energy Sr Nt		02/16/2021.	Call 100.0000		6,115,000	6,115,000	6,218,955	6,119,951		(3,120)		(3,120)		6,116,831		(1,831)	(1,831)	64,123	03/15/2021.
30259M AA 4	FCI Funding LLC US Tax Lien Ser 2019-1A		12/15/2021.	Paydown		1,340,175	1,340,175	1,339,946	1,340,029		146		146		1,340,175			0	22,491	02/18/2031.
31331F AX 9	Fedex Corp ABS PTC Ser 1998-1A		07/15/2021.	Paydown		548,541	548,541	545,959	548,617		(76)		(76)		548,541			0	18,685	07/15/2023.
31428X AY 2	Fedex Corp Sr Nt 4.000% 01/15/24		05/20/2021.	Call 109.2528		6,167,319	5,645,000	5,871,873	5,736,758		(11,081)		(11,081)		5,725,677		(80,677)	(80,677)	713,621	01/15/2024.
31428X BC 9	Fedex Corp Sr Nt 3.200% 02/01/25		05/20/2021.	Call 109.7420		1,646,130	1,500,000	1,458,956	1,479,931		1,762		1,762		1,481,693		18,307	18,307	184,663	02/01/2025.
31620M AR 7	Fidelity Natl Info Serv Inc Sr Nt		04/01/2021.	Call 116.3366		8,143,559	7,000,000	7,779,520	7,593,776		(30,262)		(30,262)		7,563,514		(563,514)	(563,514)	1,304,948	10/15/2025.
31620M AT 3	Fidelity Natl Info Serv Inc Sr Nt		04/01/2021.	Call 109.4920		13,139,035	12,000,000	12,032,400	12,025,932		(1,139)		(1,139)		12,024,793		(24,793)	(24,793)	1,365,035	08/15/2026.

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
32027N RE 3	First Franklin Mtg Ln RMBS Ser 2005-FF4	..	10/25/2021.	Paydown		4,708,468	4,708,468	4,158,166	4,618,145		90,322		90,322		4,708,468			0	22,046	05/25/2035.
32052E AA 7	First Horizon Mtg PT Tr RMBS Ser 2006-AR	..	12/01/2021.	Paydown		266,801	249,382	224,178	203,208	20,970			20,970		224,178		42,623	42,623	4,414	11/25/2036.
33767J AA 0	FirstKey Homes RMBS Ser 2020-SFR2 Cl A	..	09/17/2021.	Paydown		32,369	32,369	32,369	32,369				0		32,369			0	148	10/19/2037.
33767M AA 3	FirstKey Homes RMBS Ser 2020-SFR1 Cl A	..	11/01/2021.	Paydown		29,197	29,197	29,196	29,195		2		2		29,197			0	223	09/17/2025.
35729Q AS 7	Fremont Home Loan Tr RMBS Ser 2006-B Cl	..	12/27/2021.	Paydown		130,510	130,510	5,075	5,075				0		5,075		125,435	125,435	226	08/25/2036.
35729Q AS 7	Fremont Home Loan Tr RMBS Ser 2006-B Cl	..	02/28/2021.	Redemption 3.9460		411	10,411	411	411				0		411			0	6,056	08/25/2036.
35729Q AS 7	Fremont Home Loan Tr RMBS Ser 2006-B Cl	..	02/28/2021.	Capital Distribution		10,000		10,000	10,000				0		10,000			0		08/25/2036.
36197X AL 8	GS Mortgage Securities Trust CMBS Ser 20	..	12/01/2021.	Paydown		4,699,975	4,699,975	4,840,681	4,717,052		(17,077)		(17,077)		4,699,975			0	68,537	06/10/2046.
36228F C5 3	GS Mortgage Securities Corp RMBS Ser 200	..	12/01/2021.	Paydown		9,978	9,978	9,978	9,971		7		7		9,978			0	274	11/25/2033.
36242D 7Q 0	GS Mortgage Securities Corp RMBS Ser 200	..	12/01/2021.	Paydown		57,162	57,162	54,322	56,266		896		896		57,162			0	1,467	06/25/2035.
36251X AS 6	GS Mortgage Securities Trust CMBS Ser 20	..	12/01/2021.	Paydown		80,458	80,458	82,741	81,486		(1,028)		(1,028)		80,458			0	2,637	11/10/2049.
36252H AE 1	GS Mortgage Securities Trust CMBS Ser 20	..	12/01/2021.	Paydown		26,358	26,358	27,072	26,738		(380)		(380)		26,358			0	914	03/10/2050.
373334 KF 7	Georgia Pwr Co Sr Nt 2.400% 04/01/21	..	03/01/2021.	Call 100.0000		9,000,000	9,000,000	8,981,550	8,999,053		621		621		8,999,674		326	326	90,000	04/01/2021.
375558 AU 7	Gilead Sciences Inc Sr Nt	..	09/01/2021.	Various		12,785,000	12,785,000	13,749,904	12,903,285		(85,904)		(85,904)		12,817,382		(32,382)	(32,382)	421,905	12/01/2021.
38081E AA 9	Golden Bear LBASS Ser 2016-1A Cl A	..	09/20/2021.	Paydown		1,542,212	1,542,212	1,541,730	1,541,786		425		425		1,542,212			0	45,977	09/20/2047.
38082J AA 7	Golden Bear LBASS Ser 2016-2A Cl A	..	09/20/2021.	Paydown		1,760,269	1,760,269	1,707,789	1,714,222		46,047		46,047		1,760,269			0	43,640	09/20/2047.
38136N AB 2	GoldenTree Ln Mgt CLO Ser 2020-8A Cl A	..	09/03/2021.	Redemption 100.0000		8,250,000	8,250,000	8,250,000	8,250,000				0		8,250,000			0	151,993	07/20/2031.
38136N AC 0	GoldenTree Ln Mgt CLO Ser 2020-8A Cl B1	..	09/03/2021.	Redemption 100.0000		3,750,000	3,750,000	3,750,000	3,750,000				0		3,750,000			0	90,801	07/20/2031.
38148Y AC 2	Goldman Sachs Group Inc Sr Nt	..	10/31/2021.	Call 100.0000		6,000,000	6,000,000	6,087,960	6,048,696		(48,696)		(48,696)		6,000,000			0	172,560	10/31/2022.
38217T AA 3	Goodgreen Trust LBASS Ser 2020-1A Cl A	..	12/15/2021.	Paydown		2,720,988	2,720,988	2,719,627	2,719,590		1,398		1,398		2,720,988			0	45,597	04/15/2055.
38217V AA 8	Goodgreen Trust LBASS Ser 2017-1A Cl A	..	12/15/2021.	Paydown		1,407,449	1,407,449	1,406,794	1,406,917		531		531		1,407,449			0	29,855	10/15/2052.
38218D AA 7	Goodgreen Trust LBASS Ser 2019-1A Cl A	..	12/15/2021.	Paydown		345,623	345,623	361,695	361,298		(15,675)		(15,675)		345,623			0	8,096	10/15/2054.
383909 AG 3	WR Grace & CO Sr Nt 4.875% 06/15/27	..	08/12/2021.	JP Morgan Securities LLC		9,048,535	8,732,000	9,143,355	9,115,745		(49,267)		(49,267)		9,066,478		(17,943)	(17,943)	281,425	06/15/2027.
41164T AA 0	Harborview Mtg Loan Tr RMBS Ser 2007-A C	..	12/20/2021.	Paydown		217,206	165,611	31,466	31,466				0		31,466		185,740	185,740	1,456	06/21/2037.
41242* AR 3	Hardwood Funding LLC Sr Nt	..	06/07/2021.	Maturity		5,698,122	5,698,122	5,772,084	5,706,127		(8,004)		(8,004)		5,698,122			0	85,757	06/07/2021.
419838 AA 5	Hawaiian Airlines 1st Lien PTC Ser A Cl	..	07/15/2021.	Redemption 100.0000		495,411	495,411	492,840	441,163	52,240	2,008		54,248		495,411			0	15,629	01/15/2026.
423452 AC 5	Helmerich & Payne Sr Nt	..	10/27/2021.	Call 111.5819		9,038,135	8,100,000	8,207,290	8,176,426		(14,948)		(14,948)		8,161,478		(61,478)	(61,478)	1,358,727	03/15/2025.
42770L AA 1	Hero Funding Trust LBASS Ser 2015-1A Cl	..	12/20/2021.	Paydown		2,044,564	2,044,564	2,055,909	2,054,202		(9,637)		(9,637)		2,044,564			0	52,594	09/21/2040.
42770Q AA 0	Hero Funding Trust LBASS Ser 2014-2A Cl	..	09/20/2021.	Paydown		1,212,947	1,212,947	1,215,164	1,214,591		(1,643)		(1,643)		1,212,947			0	37,903	09/21/2040.
42770R AA 8	Hero Funding Trust LBASS Ser 2014-1A Cl	..	09/20/2021.	Paydown		1,332,761	1,332,761	1,335,915	1,334,905		(2,144)		(2,144)		1,332,761			0	49,003	09/20/2038.
42770U AA 1	Hero Funding Trust LBASS Ser 2015-2A CL	..	12/20/2021.	Paydown		1,015,495	1,015,495	1,015,380	1,015,412		83		83		1,015,495			0	26,549	09/20/2040.
42771T AA 3	Hero Funding Trust LBASS Ser 2015-3A Cl	..	12/20/2021.	Paydown		1,070,064	1,070,064	1,070,028	1,070,034		31		31		1,070,064			0	32,378	09/20/2041.
428236 BV 4	Hewlett-Packard Co Sr Nt	..	07/07/2021.	Call 101.7654		5,088,272	5,000,000	4,996,820	4,999,638		197		197		4,999,834		166	166	222,606	12/09/2021.
437084 RY 4	Home Equity Asset Tr RMBS Ser 2006-1 Cl	..	12/27/2021.	Paydown		3,312,162	3,312,162	3,128,440	3,243,498		68,664		68,664		3,312,162			0	11,428	04/25/2036.
43739E AP 2	Homebanc Mortgage Tr RMBS Ser 2005-1 Cl	..	12/27/2021.	Paydown		53,657	53,657	49,605	49,605		4,052		4,052		53,657			0	170	03/25/2035.
44329E AC 5	HSI Asset Loan Obligation RMBS Ser 2007-	..	12/01/2021.	Paydown		173,530	181,582	110,327	110,327				0		110,327		63,203	63,203	2,830	09/25/2037.
446150 AK 0	Huntington Bancshares Sr Nt	..	12/14/2021.	Call 100.0000		14,000,000	14,000,000	13,978,860	13,995,741		3,911		3,911		13,999,651		349	349	456,167	01/14/2022.
45254N JG 3	IMPAC CMB Tr RMBS Ser 2004-5 Cl 1A1	..	12/29/2021.	Paydown		23,554	23,554	23,597	23,569		(15)		(15)		23,554			0	94	10/25/2034.
45254N KX 4	IMPAC CMB Tr RMBS Ser 2004-9 Cl 1A1	..	12/27/2021.	Paydown		31,477	31,477	31,555	31,525		(49)		(49)		31,477			0	149	01/25/2035.
45256# AB 8	Impact CIL Parent LLC ABS Revolving Nt S	..	12/28/2021.	Redemption 100.0000		23,607,583	23,607,583	23,607,583	23,607,583				0		23,607,583			0	897,340	10/25/2056.
45256H AE 8	Impact Funding LLC CMBS Ctf Tranche D	..	12/01/2021.	Paydown		240,131	240,131	246,865	239,707		424		424		240,131			0	6,178	11/25/2031.

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
45257H AA 5	Impact Funding LLC CMBS Ser 2010-1 Cl A1	..	12/01/2021.	Paydown		1,611,146	1,611,146	1,612,017	1,611,023		124		124		1,611,146			0	64,656	01/25/2051.
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	82,906	83,411		493		493		83,904			0	365	06/17/2037.
466247 H8 9	JP Morgan Mtg Tr RMBS Ser 2006-A2 Cl 1A1	..	12/01/2021.	Paydown		23,508	23,761	23,657	21,342	2,329	20		2,349		23,690		(182)	(182)	393	04/25/2036.
46631N EZ 8	JP Morgan Mtg Tr RMBS Ser 2007-S3 Cl 2A3	..	07/01/2021.	Paydown		64,564	64,650	60,839	62,533		317		317		62,849		1,715	1,715	1,685	08/25/2022.
46640J AS 6	JP Morgan Chase Comm Mtg Secs CMBS Ser 2	..	12/01/2021.	Paydown		1,865,661	1,865,661	1,884,312	1,866,852		(1,191)		(1,191)		1,865,661			0	34,664	01/15/2046.
46641W AW 7	JPMBB Comm Mtg Sec Tr CMBS Ser 2014-C19	..	12/01/2021.	Paydown		1,061,629	1,061,629	1,092,673	1,067,842		(1,132)		(1,132)		1,066,710		(5,081)	(5,081)	20,034	04/15/2047.
47215B AD 9	JCP&L Transition Funding LLC LBASS Ser 2	..	06/05/2021.	Paydown		1,020,847	1,020,847	1,016,535	1,020,601		246		246		1,020,847			0	21,526	06/05/2023.
478375 AE 8	Johnson Control Intl plc Sr Nt	..	03/01/2021.	Maturity		1,000,000	1,000,000	1,014,823	1,000,622		(622)		(622)		1,000,000			0	21,250	03/01/2021.
478375 AF 5	Johnson Control Intl plc Sr Nt	..	09/01/2021.	Call 100.0000		192,000	192,000	197,364	192,816		(816)		(816)		192,000			0	5,400	12/01/2021.
50076Q AZ 9	Kraft Foods Inc Sr Nt 3.500% 06/06/22	..	06/21/2021.	Bank of America BISD Dealer		5,914,838	5,755,000	5,605,962	5,727,192		9,043		9,043		5,736,235		178,602	178,602	109,790	06/06/2022.
50077L AK 2	Kraft Heinz Foods Co Sr Nt	..	07/14/2021.	Call 111.6430		11,164,300	10,000,000	10,053,584	10,029,745		(3,243)		(3,243)		10,026,502		(26,502)	(26,502)	1,666,503	07/15/2025.
52467@ AH 8	Legg Mason Mtg Cap Corp CTL	..	01/19/2021.	Redemption 100.0000		25,263	25,263	26,496	25,268		(5)		(5)		25,263			0	12	01/15/2021.
52736R BG 6	Levi Strauss & Co Sr Nt	..	09/30/2021.	Call 102.3331		11,000,807	10,750,000	10,710,263	10,729,926		4,803		4,803		10,734,728		15,272	15,272	496,081	05/01/2025.
54233* AA 4	Lone Star Trans LLC Sr Nt Ser A	..	12/15/2021.	Redemption 100.0000		3,500,000	3,500,000	3,500,000	3,500,000				0		3,500,000			0	85,750	12/15/2021.
542514 NC 4	Long Beach Mtg Loan Tr RMBS Ser 2005-WL2	..	12/27/2021.	Paydown		2,300,988	2,300,988	2,183,781	2,277,796		23,192		23,192		2,300,988			0	10,396	08/25/2035.
552759 AA 0	MFRA Tr RMBS 2017-RPL1 Cl A1	..	06/15/2021.	Call 100.0000		1,401,204	1,401,204	1,401,190	1,399,647		(562)		(562)		1,399,084		2,119	2,119	19,643	02/25/2057.
552759 AA 0	MFRA Tr RMBS 2017-RPL1 Cl A1	..	05/01/2021.	Paydown		661,916	661,916	661,910	661,181		736		736		661,916			0	4,986	02/25/2057.
552759 AB 8	MFRA Tr RMBS 2017-RPL1 Cl M1	..	06/15/2021.	Call 100.0000		11,651,000	11,651,000	11,650,605	11,636,529		(7,758)		(7,758)		11,628,771		22,229	22,229	220,189	02/25/2057.
55354G AD 2	MSCI Inc Sr Nt 4.750% 08/01/26	..	04/12/2021.	Call 103.6490		12,075,109	11,650,000	11,580,557	11,600,556		2,063		2,063		11,602,619		47,381	47,381	810,934	08/01/2026.
55396# AA 0	Mankato Energy Center LLC Sr Sec Nt	..	12/31/2021.	Redemption 100.0000		1,480,434	1,480,434	1,480,434	1,480,434				0		1,480,434			0	27,566	05/31/2039.
55818P AL 4	Madison Park Funding LTD CLO Ser 2014-12	..	01/20/2021.	Paydown		1,677,722	1,677,722	1,677,722	1,677,722				0		1,677,722			0	6,339	07/20/2026.
55955E AA 6	Magnetite CLO Ltd CLO 2020-27A A1	..	09/22/2021.	Redemption 100.0000		11,500,000	11,500,000	11,500,000	11,500,000				0		11,500,000			0	222,091	07/20/2033.
55955E AE 8	Magnetite CLO Ltd CLO Ser 2020-27A Cl B	..	09/22/2021.	Redemption 100.0000		1,950,000	1,950,000	1,950,000	1,950,000				0		1,950,000			0	48,438	07/20/2033.
55955L AA 0	Magnetite CLO Ltd CLO Ser 2020-28A Cl A	..	12/08/2021.	Redemption 100.0000		11,200,000	11,200,000	11,200,000	11,200,000				0		11,200,000			0	185,580	10/25/2031.
55955L AC 6	Magnetite CLO Ltd CLO Ser 2020-28A Cl B	..	12/08/2021.	Redemption 100.0000		3,400,000	3,400,000	3,400,000	3,400,000				0		3,400,000			0	71,123	10/25/2031.
564759 QB 7	Manufacturers & Traders Tr Co Fx-to-Flt	..	03/01/2021.	Call 100.0000		15,100,000	15,100,000	15,047,350	15,096,449		625		625		15,097,074		2,926	2,926	32,668	12/01/2021.
565849 AK 2	Marathon Oil Corp Sr Nt	..	04/29/2021.	Call 103.7295		8,817,010	8,500,000	8,303,435	8,429,860		12,154		12,154		8,442,015		57,985	57,985	434,688	11/01/2022.
58769E AA 6	Mercedes-Benz Auto Lease Trust LBASS Ser	..	03/15/2021.	Paydown		1,191,180	1,191,180	1,191,180	1,191,180				0		1,191,180			0	341	10/15/2021.
589929 5F 1	Merrill Lynch Mtg Investors RMBS Ser 200	..	12/27/2021.	Paydown		1,696,030	1,696,030	1,557,656	1,642,725		53,305		53,305		1,696,030			0	9,182	07/25/2034.
59166B AA 9	Metlife Securitization Tr RMBS Ser 2017-	..	12/01/2021.	Paydown		1,851,424	1,851,424	1,795,581	1,808,854		42,570		42,570		1,851,424			0	24,968	04/25/2055.
59166D AA 5	Metlife Securitization Trust RMBS Ser 20	..	12/01/2021.	Paydown		3,309,753	3,309,753	3,315,828	3,311,368		(1,615)		(1,615)		3,309,753			0	62,480	03/25/2057.
59166E AA 3	Metlife Securitization Trust RMBS Ser 20	..	12/01/2021.	Paydown		1,230,580	1,230,580	1,248,098	1,244,555		(13,975)		(13,975)		1,230,580			0	23,798	04/25/2058.
594918 BP 8	Microsoft Corp Sr Nt 1.550% 08/08/21	..	07/08/2021.	Various		8,000,000	8,000,000	7,979,449	7,996,845		2,706		2,706		7,999,551		449	449	113,667	08/08/2021.
59549R AC 8	Mid State Tr X LBASS Ser 10 Cl M1	..	12/15/2021.	Paydown		511,477	511,477	430,091	430,091		81,386		81,386		511,477			0	17,061	02/15/2036.
59549W AB 9	Mid State Tr LBASS Ser 11 Cl M1	..	12/15/2021.	Paydown		299,935	299,935	299,928	299,932		2		2		299,935			0	8,949	07/15/2038.
59980Y AB 1	Mill City Mortgage Trust RMBS Ser 2018-4	..	12/01/2021.	Paydown		3,648,037	3,648,037	3,704,316	3,697,170		(49,133)		(49,133)		3,648,037			0	67,957	04/25/2066.
59981B AC 8	Mill City Mortgage Trust RMBS Ser 2019-G	..	12/01/2021.	Paydown		2,969,135	2,969,135	2,954,074	2,955,576		13,559		13,559		2,969,135			0	46,832	07/25/2059.
60700K AA 0	MMAF Equipment Finance LLC ABS Ser 2020-	..	07/14/2021.	Paydown		1,710,293	1,710,293	1,710,293	1,710,293				0		1,710,293			0	1,241	10/14/2021.
60700M AA 6	MMAF Equipment Finance LLC LBASS Ser 20-	..	03/09/2021.	Paydown		4,955,203	4,955,203	4,955,203	4,955,203				0		4,955,203			0	3,152	07/07/2021.
609207 AT 2	Mondelez International Sr Nt	..	11/09/2021.	JP Morgan Securities LLC		7,360,430	7,000,000	7,402,850	7,377,894		(33,092)		(33,092)		7,344,802		15,628	15,628	208,007	04/13/2030.
61691E AY 1	Morgan Stanley Capital I Tr CMBS Ser 201	..	12/01/2021.	Paydown		302,103	302,103	310,640	306,222		(4,119)		(4,119)		302,103			0	10,352	12/15/2049.

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
61744C FB 7	Morgan Stanley Cap I RMBS Ser 2004-HE6 C	..	12/27/2021.	Paydown		506,535	506,535	466,012	487,317		19,218		19,218		506,535			0	2,314	08/25/2034.
617459 AD 4	Morgan Stanley Cap I Tr CMBS Ser 2011-C2	..	06/01/2021.	Paydown		37,994,697	37,994,697	38,465,661	37,955,338		39,359		39,359		37,994,697			0	478,040	06/15/2044.
61746B ED 4	Morgan Stanley MT Nt 2.625% 11/17/21	..	11/17/2021.	Maturity		15,000,000	15,000,000	14,923,350	14,985,823		14,177		14,177		15,000,000			0	393,750	11/17/2021.
61749T AA 2	Morgan Stanley Mtg Ln Tr RMBS Ser 2006-1	..	12/27/2021.	Paydown		492,368	492,368	98,030	98,030		394,338		394,338		492,368			0	2,642	08/25/2036.
61761Q AC 7	Morgan Stanley BAML Tr CMBS Ser 2013-C8	..	12/01/2021.	Paydown		320,068	320,068	317,510	318,682		1,385		1,385		320,068			0	7,317	12/15/2048.
61762D AU 5	Morgan Stanley BAML Tr CMBS Ser 2013-C9	..	12/01/2021.	Paydown		1,574,489	1,574,489	1,511,817	1,563,073		11,416		11,416		1,574,489			0	26,304	05/15/2046.
61762M BU 4	Morgan Stanley BAML Tr CMBS Ser 2013-C10	..	12/01/2021.	Paydown		5,443,099	5,443,099	5,606,314	5,462,164		(19,066)		(19,066)		5,443,099			0	121,997	07/15/2046.
61762T AC 0	Morgan Stanley BAML Tr CMBS Ser 2013-C11	..	12/01/2021.	Paydown		8,660,136	8,660,136	8,919,673	8,695,214		(35,078)		(35,078)		8,660,136			0	180,329	08/15/2046.
61764J AA 4	Morgan Stanley Cap I Tr CMBS Ser 2014-MP	..	05/01/2021.	Paydown		1,300,000	1,300,000	1,328,818	1,302,745		(2,745)		(2,745)		1,300,000			0	18,790	08/11/2029.
61764J AE 6	Morgan Stanley Cap I Tr CMBS Ser 2014-MP	..	05/01/2021.	Paydown		3,000,000	3,000,000	3,044,455	3,003,291		(3,291)		(3,291)		3,000,000			0	46,474	08/11/2029.
61764R BD 9	Morgan Stanley BAML Tr CMBS 2015-C20 Cl	..	12/01/2021.	Paydown		2,722,975	2,722,975	2,719,270	2,718,963		4,013		4,013		2,722,975			0	51,347	02/15/2048.
61764R BG 2	Morgan Stanley BAML Tr CMBS 2015-C20 Cl	..	12/01/2021.	Paydown				130,604	116,951		(116,951)		(116,951)					0	22,660	02/15/2048.
61765L AS 9	Morgan Stanley BAML Tr CMBS Ser 2015-C24	..	12/01/2021.	Paydown		7,058,526	7,058,526	7,268,817	7,122,347		(63,821)		(63,821)		7,058,526			0	133,343	08/15/2047.
61766L BQ 1	Morgan Stanley BAML Tr CMBS Ser 2016-C28	..	12/01/2021.	Paydown		7,532,961	7,532,961	7,758,842	7,603,175		(70,214)		(70,214)		7,532,961			0	206,998	04/15/2025.
626717 AF 9	Murphy Oil Corp Sr Nt 4.950% 12/01/22	..	04/04/2021.	Various		3,221,946	3,000,000	2,874,066	2,969,900		3,847		3,847		2,973,747		26,253	26,253	272,683	12/01/2022.
62927# AD 8	NFL Ventures LP Sr Gtd Nt Ser 2015-A Tr	..	10/15/2021.	Redemption 100.0000		2,889,758	2,889,758	2,889,758	2,889,758				0		2,889,758			0	61,479	03/31/2024.
63860H AD 1	Nationstar Home Equity Loan Tr RMBS Ser	..	12/25/2021.	Paydown		2,290,631	2,290,631	1,934,151	2,203,069		87,562		87,562		2,290,631			0	4,298	03/25/2037.
64133G AA 8	Neuberger Berman CLO Ltd CLO Ser 2020-37	..	06/25/2021.	Call 100.0000		5,000,000	5,000,000	5,000,000	5,000,000				0		5,000,000			0	67,594	07/20/2031.
64133G AG 5	Neuberger Berman CLO Ltd CLO Ser 2020-37	..	06/25/2021.	Call 100.0000		20,000,000	20,000,000	20,000,000	20,000,000				0		20,000,000			0	332,375	07/20/2031.
64133K AA 9	Neuberger Berman CLO Ltd CLO Ser 2020-36	..	01/20/2021.	Paydown		500,000	500,000	500,000	500,000				0		500,000			0	1,710	04/20/2033.
64133R AA 4	Neuberger Berman CLO Ltd CLO Ser 2020-38	..	10/20/2021.	Paydown		2,050,000	2,050,000	2,050,000	2,050,000				0		2,050,000			0	31,574	10/20/2032.
64133R AC 0	Neuberger Berman CLO Ltd CLO Ser 2020-38	..	10/20/2021.	Paydown		1,050,000	1,050,000	1,050,000	1,050,000				0		1,050,000			0	20,500	10/20/2032.
64828A AA 1	New Residential Mtg Ln Tr RMBS Ser 2014-	..	12/01/2021.	Paydown		457,609	457,609	467,619	467,102		(9,493)		(9,493)		457,609			0	8,471	01/25/2054.
64828C AA 7	New Residential Mtg Ln Tr RMBS Ser 2018-	..	12/01/2021.	Paydown		5,960,471	5,960,471	6,488,912	6,466,802		(506,331)		(506,331)		5,960,471			0	143,938	03/25/2036.
64828G AD 2	New Residential Mtg Ln Tr RMBS Ser 2019-	..	12/01/2021.	Paydown		5,470,237	5,470,237	5,595,868	5,581,069		(110,832)		(110,832)		5,470,237			0	102,281	09/25/2059.
64828M AA 5	New Residential Mtg Ln Tr RMBS Ser 2017-	..	12/01/2021.	Paydown		1,728,056	1,728,056	1,743,831	1,739,817		(11,761)		(11,761)		1,728,056			0	37,478	04/25/2057.
64828X AA 1	New Residential Mtg Ln Tr RMBS Ser 2020-	..	12/01/2021.	Paydown		1,198,957	1,198,957	1,217,691	1,215,787		(16,830)		(16,830)		1,198,957			0	18,761	11/25/2059.
64829D AG 1	New Residential Mtg Ln Tr RMBS Ser 2014-	..	12/01/2021.	Paydown		296,604	296,604	302,557	302,216		(5,611)		(5,611)		296,604			0	6,012	11/25/2054.
64829H AD 9	New Residential Mtg Ln Tr RMBS Ser 2016-	..	12/01/2021.	Paydown		810,166	810,166	818,648	816,573		(6,407)		(6,407)		810,166			0	13,693	09/25/2056.
64829K BW 9	New Residential Mtg Ln Tr RMBS Ser 2017-	..	12/01/2021.	Paydown		863,007	863,007	858,692	858,869		4,138		4,138		863,007			0	17,669	03/25/2057.
64829L AA 6	New Residential Mtg Ln Tr RMBS Ser 2016-	..	12/01/2021.	Paydown		465,984	465,984	469,479	469,234		(3,250)		(3,250)		465,984			0	9,774	11/25/2056.
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.
64830B AQ 0	New Residential Mtg Ln Tr RMBS Ser 2017-	..	12/01/2021.	Paydown		356,763	356,763	337,141	339,180		17,583		17,583		356,763			0	7,426	08/27/2057.
64830C AA 3	New Residential Mtg Ln Tr RMBS Ser 2019-	..	12/01/2021.	Paydown		784,480	784,480	787,310	786,775		(2,295)		(2,295)		784,480			0	17,751	09/25/2057.
64830D AB 9	New Residential Mtg Ln Tr RMBS Ser 2019-	..	12/01/2021.	Paydown		3,353,887	3,353,887	3,473,367	3,456,167		(102,280)		(102,280)		3,353,887			0	70,197	12/25/2057.
64830G AB 2	New Residential Mtg Ln Tr RMBS Ser 2018-	..	12/01/2021.	Paydown		3,431,182	3,431,182	3,525,839	3,514,212		(83,031)		(83,031)		3,431,182			0	73,856	12/25/2057.
64830H AA 2	New Residential Mtg Ln Tr RMBS Ser 2019-	..	12/01/2021.	Paydown		2,682,300	2,682,300	2,744,432	2,733,939		(51,639)		(51,639)		2,682,300			0	48,809	02/25/2049.
64830K AA 5	New Residential Mtg Ln Tr RMBS Ser 2018-	..	12/01/2021.	Paydown		3,351,220	3,351,220	3,585,666	3,553,274		(202,053)		(202,053)		3,351,220			0	83,776	05/25/2058.
64830M AG 8	New Residential Mtg Ln Tr RMBS Ser 2019-	..	12/01/2021.	Paydown		2,781,689	2,781,689	2,856,664	2,846,005		(64,316)		(64,316)		2,781,689			0	52,193	08/25/2059.
64830T AD 0	New Residential Mtg Ln Tr RMBS Ser 2020-	..	12/01/2021.	Paydown		2,766,862	2,766,862	2,845,628	2,836,271		(69,409)		(69,409)		2,766,862			0	51,352	10/25/2059.
64830W AD 3	New Residential Mtg Ln Tr RMBS Ser 2019-	..	12/01/2021.	Paydown		1,547,739	1,547,739	1,587,157	1,582,057		(34,319)		(34,319)		1,547,739			0	28,536	12/25/2058.
64952W CJ 0	New York Life Global Fdg Sec Nt	..	09/14/2021.	Maturity		20,000,000	20,000,000	19,961,800	19,994,464		5,536		5,536		20,000,000			0	340,000	09/14/2021.

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					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
65339K BQ 2	Nextera Energy Capital Sr Nt	..	12/22/2021.	Call 104.2737		5,213,684	5,000,000	4,992,900	4,993,938		1,299		1,299		4,995,236		4,764	4,764	370,663	05/01/2025.
65341K BA 3	Nextgear Floorplan Mast Ow Tr LBASS Ser	..	02/15/2021.	Paydown		6,000,000	6,000,000	5,999,287	5,999,963		37		37		6,000,000			0	32,200	02/15/2023.
65341K BD 7	Nextgear Floorplan Mast Ow Tr LBASS Ser	..	10/15/2021.	Paydown		3,333,333	3,333,333	3,332,976	3,333,112		221		221		3,333,333			0	102,500	10/16/2023.
654740 AS 8	Nissan Motor Acceptance Corp Sr Nt	..	09/14/2021.	Maturity		10,000,000	10,000,000	9,981,000	9,997,235		2,765		2,765		10,000,000			0	190,000	09/14/2021.
655044 AH 8	Noble Energy Inc Sr Nt	..	01/06/2021.	Various		20,329,271	20,250,000	20,391,189	20,329,536		(266)		(266)		20,329,271			0	111,881	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.
666807 BE 1	Northrop Grumman Corp Sr Nt	..	03/15/2021.	Various		2,000,000	2,000,000	2,036,481	2,002,400		(2,400)		(2,400)		2,000,000			0	35,000	03/15/2021.
667294 AW 2	Northwest Airlines LBASS EETC Ser 2001-1	..	10/01/2021.	Paydown		1,843,023	1,843,023	1,846,149	1,809,974	33,268	(219)		33,049		1,843,023			0	117,131	10/01/2023.
667294 AW 2	Northwest Airlines LBASS EETC Ser 2001-1	..	06/23/2021.	Redemption 100.0000		2,160,804	2,160,804	2,164,469	2,122,057	39,005	(257)		38,748		2,160,804			0	196,852	10/01/2023.
67020B AA 8	NRRC-D Facilities Corp CTL GSA Rev Bd Ls	..	12/07/2021.	Redemption 100.0000		780,922	780,922	780,922	780,922				0		780,922			0	27,767	11/07/2023.
67102Q AH 1	Oak Hill Credit Partners CLO Ser 2012-7A	..	02/20/2021.	Paydown		1,557,230	1,557,230	1,557,230	1,557,230				0		1,557,230			0	6,684	11/20/2027.
67102Q AH 1	Oak Hill Credit Partners CLO Ser 2012-7A	..	03/05/2021.	Redemption 100.0000		10,442,770	10,442,770	10,442,770	10,442,770				0		10,442,770			0	49,933	11/20/2027.
67102Q AK 4	Oak Hill Credit Partners CLO Ser 2012-7A	..	03/05/2021.	Redemption 100.0000		25,000,000	25,000,000	25,000,000	25,000,000				0		25,000,000			0	150,895	11/20/2027.
677415 CP 4	Ohio Pwr Co Sr Nt 5.375% 10/01/21	..	10/01/2021.	Maturity		2,231,000	2,231,000	2,481,497	2,272,411		(41,411)		(41,411)		2,231,000			0	119,916	10/01/2021.
679574 AG 8	Old Dominion Elec 1st Mtg Bd	..	12/01/2021.	Redemption 100.0000		41,667	41,667	41,667	41,667				0		41,667			0	2,588	12/01/2028.
68268X AA 9	OneMain Direct Auto Rec Tr LBASS Ser 201	..	12/14/2021.	Paydown		11,308,267	11,308,267	11,305,682	11,307,867		400		400		11,308,267			0	192,974	12/16/2024.
69352P AD 5	PPL Capital Funding Inc Sr Nt	..	07/15/2021.	Call 103.3520		13,435,760	13,000,000	13,153,880	13,039,544		(14,356)		(14,356)		13,025,189		(25,189)	(25,189)	754,260	06/15/2022.
69352P AE 3	PPL Capital Funding Inc Sr Nt	..	07/15/2021.	Call 104.1940		1,302,425	1,250,000	1,326,063	1,311,099		(19,576)		(19,576)		1,291,523		(41,523)	(41,523)	79,647	12/01/2022.
69362B AY 8	PSEG Power LLC Sr Nt 4.150% 09/15/21	..	06/15/2021.	Various		19,250,000	19,250,000	20,050,873	19,352,684		(65,923)		(65,923)		19,286,761		(36,761)	(36,761)	599,156	09/15/2021.
70069F AZ 0	Park Place Securities Inc RMBS Ser 2004-	..	12/27/2021.	Paydown		546,422	546,422	483,071	528,278		18,144		18,144		546,422			0	6,052	10/25/2034.
70069F CH 8	Park Place Securities Inc RMBS Ser 2004-	..	12/27/2021.	Paydown		976,171	976,171	937,734	969,697		6,473		6,473		976,171			0	6,234	10/25/2034.
70069F DM 6	Park Place Securities Inc RMBS Ser 2004-	..	12/27/2021.	Paydown		4,187,424	4,187,424	4,031,704	4,150,287		37,137		37,137		4,187,424			0	38,579	12/25/2034.
70163# AA 0	Parliament Funding (Owl Rock) Nt	..	08/26/2021.	Redemption 100.0000		1,695,462	1,695,462	1,695,462	1,695,462				0		1,695,462			0	38,412	07/15/2030.
70176@ AA 7	Parmer 31 (Austin TX) CTL Pass CTL Ser A	..	12/15/2021.	Redemption 100.0000		956,902	956,902	964,078	962,343		(5,441)		(5,441)		956,902			0	18,161	01/15/2032.
73019# AA 0	PNC Equip Finc LLC LBASS Priv Pl Nt Ser	..	09/13/2021.	Redemption 100.0000		580,573	580,573	580,573	580,573				0		580,573			0	13,063	09/13/2027.
73019# AB 8	PNC Equip Finc LLC LBASS Priv Pl Nt Ser	..	09/13/2021.	Redemption 100.0000		419,427	419,427	419,427	419,427				0		419,427			0	9,437	09/13/2027.
74041C AA 7	Preferred Term Sec Ltd VI LBASS Flt Rt N	..	06/28/2021.	Paydown		383,743	383,743	287,481	313,698		70,045		70,045		383,743			0	1,268	09/26/2034.
74041E AC 9	Preferred Term Sec Ltd VI LBASS Mezz Nt	..	12/23/2021.	Paydown		66,146	66,146	3,673	3,673		62,473		62,473		66,146			0	491	03/23/2035.
74041N AA 3	Preferred Term Sec Ltd VI LBASS Sec Nt	..	12/24/2021.	Paydown		986,394	986,394	850,864	892,923		93,471		93,471		986,394			0	4,326	12/24/2033.
74041N AL 9	Preferred Term Sec Ltd VI LBASS Ltd Ser	..	12/24/2021.	Paydown		779,712	779,712	510,711	616,201		163,511		163,511		779,712			0	415	12/24/2033.
74042E AA 2	Preferred Term Sec Ltd LBASS XVII Sr Nt	..	12/23/2021.	Redemption 100.0000		833,980	833,980	637,995	696,774		137,206		137,206		833,980			0	4,655	06/23/2035.
74042H AA 5	Preferred Term Sec Ltd LBASS XIX Flt Rt	..	12/22/2021.	Paydown		1,326,289	1,326,289	904,961	1,026,103		300,186		300,186		1,326,289			0	2,963	12/22/2035.
74042J AA 1	Preferred Term Sec Ltd LBASS XXI Nt Ser	..	12/22/2021.	Redemption 100.0000		1,767,533	1,767,533	1,347,744	1,458,491		309,042		309,042		1,767,533			0	3,741	03/22/2038.
74042W AA 2	Preferred Term Sec Ltd LBASS Flt Rt Nt C	..	12/23/2021.	Paydown		95,856	95,856	67,578	76,234		19,622		19,622		95,856			0	312	09/23/2035.
74043A AC 5	Preferred Term Sec Ltd LBASS XXIII Nt Se	..	12/22/2021.	Paydown		46,161	46,161	30,374	38,261		7,900		7,900		46,161			0	114	12/22/2036.
741382 AC 9	Preferred Term Sec Ltd VI ABS Combo Nt P	..	09/23/2021.	Paydown		21,400	21,400	21,400	21,400				0		21,400			0	59	03/23/2035.
74160M KU 5	Prime Mortgage Tr RMBS Ser 2005-4 Cl 2A9	..	12/01/2021.	Paydown		159,187	171,341	139,550	148,228		773		773		149,001		10,186	10,186	4,205	10/25/2035.
74256L AW 9	Principal LFE GLB Fnd II Nt	..	11/21/2021.	Maturity		25,000,000	25,000,000	24,924,000	24,985,849		14,151		14,151		25,000,000			0	593,750	11/21/2021.
74264* AA 4	PRISA LHC LLC Sr Nt Ser A	..	04/15/2021.	Maturity		13,000,000	13,000,000	13,000,000	13,000,000				0		13,000,000			0	229,450	04/15/2021.
74340X BE 0	Prologis LP Sr Nt 3.750% 11/01/25	..	03/08/2021.	Call 112.4650		3,936,275	3,500,000	3,478,335	3,488,515		396		396		3,488,912		11,089	11,089	482,577	11/01/2025.
74740F FN 1	Quaker Oats MT Nt Ser D	..	07/15/2021.	Maturity		6,000,000	6,000,000	6,574,560	6,028,824		(28,824)		(28,824)		6,000,000			0	387,500	07/15/2021.
74924D AA 7	Residential Accredit Loans Inc RMBS Ser	..	12/01/2021.	Paydown		277,489	327,194	237,011	237,011				0		237,011		40,478	40,478	12,460	09/25/2037.

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
75406B AE 7	Residential Asset Secs Corp RMBS Ser 200	..	04/26/2021.	Paydown		549,384	549,384	473,844	548,369		1,015		1,015		549,384			0	726	03/25/2036.
75513E CE 9	Raytheon Tech Corp Sr Nt	..	08/26/2021.	Call 101.2181		5,060,906	5,000,000	4,999,174	4,999,236		452		452		4,999,688		312	312	193,517	03/15/2022.
756109 AP 9	Realty Income Corp Sr Nt	..	12/31/2021.	Call 106.0066		1,060,066	1,000,000	1,106,280	1,042,787		(16,137)		(16,137)		1,026,650		(26,650)	(26,650)	125,941	08/01/2023.
75973L AA 6	Renew LBASS Ser 2017-1A Cl A	..	12/20/2021.	Paydown		528,553	528,553	528,414	528,436		117		117		528,553			0	10,435	09/20/2052.
76761R AQ 2	Riserva CLO Ltd CLO Ser 2016-3A Cl BR	..	03/18/2021.	Redemption 100.0000		20,000,000	20,000,000	20,000,000	20,000,000				0		20,000,000			0	159,994	10/18/2028.
78081B AA 1	Royalty Pharma PLC Sr Nt	..	08/05/2021.	Tax Free Exchange		8,966,237	9,000,000	8,951,420	8,956,769		9,468		9,468		8,966,237			0	62,438	09/02/2023.
78442G GG 5	SLM Student Loan Tr LBASS Ser 2003-4 Cl	..	12/15/2021.	Paydown		92,298	92,298	90,976	90,317		1,981		1,981		92,298			0	561	03/15/2033.
785811 AA 8	SACO I Tr RMBS Ser 2006-5 Cl 1A	..	12/27/2021.	Paydown		165,180	155,693	53,714	53,737				0		53,737		111,443	111,443	269	04/25/2036.
80386W AA 3	Sasol Financing USA LLC Sr Nt	..	08/17/2021.	Direct		2,021,137	1,915,000	1,279,259	1,357,201		70,312		70,312		1,427,514		593,623	593,623	94,852	03/27/2024.
832696 AH 1	Smucker JM Co Sr Nt 3.000% 03/15/22	..	07/26/2021.	Call 101.7460		3,052,380	3,000,000	2,952,995	2,990,461		4,426		4,426		2,994,887		5,113	5,113	130,130	03/15/2022.
83612M AF 4	Soundview Home Eq Loan Tr RMBS Ser 2006-	..	12/27/2021.	Paydown		9,016,342	9,016,342	8,766,984	8,924,763		91,579		91,579		9,016,342			0	21,877	12/25/2036.
863173 AC 4	Stratus CLO Ltd CLO Ser 2020-2A Cl A	..	06/10/2021.	Paydown		1,400,000	1,400,000	1,400,000	1,400,000				0		1,400,000			0	16,106	10/15/2028.
863173 AE 0	Stratus CLO Ltd CLO Ser 2020-2A Cl B1	..	06/10/2021.	Paydown		1,050,000	1,050,000	1,050,000	1,050,000				0		1,050,000			0	17,029	10/15/2028.
86358E CL 8	Structured Asset Inv Ln Tr RMBS Ser 2003	..	12/27/2021.	Paydown		661,285	661,285	607,715	646,817		14,468		14,468		661,285			0	3,815	07/25/2033.
86358E EK 8	Structured Asset Inv Ln Tr RMBS Ser 2003	..	12/25/2021.	Paydown		2,760,113	2,760,113	2,764,394	2,763,716		(3,603)		(3,603)		2,760,113			0	16,472	10/25/2033.
86358E HQ 2	Structured Asset Inv Ln Tr RMBS Ser 2004	..	12/27/2021.	Paydown		1,321,222	1,321,222	1,227,910	1,252,538		68,684		68,684		1,321,222			0	6,581	04/25/2034.
86358E LS 3	Structured Asset Inv Ln Tr RMBS Ser 2004	..	12/27/2021.	Paydown		493,514	493,514	493,066	493,159		355		355		493,514			0	3,125	09/25/2034.
86358E QJ 8	Structured Asset Inv Ln Tr RMBS Ser 2005	..	12/27/2021.	Paydown		900,367	900,367	842,969	892,470		7,897		7,897		900,367			0	4,396	02/25/2035.
86359B JU 6	Structured Asset Sec Corp RMBS Ser 2004-	..	12/01/2021.	Paydown		1,508	1,508	1,508	1,506		2		2		1,508			0	23	03/25/2034.
86359U AE 9	Structured Asset Sec Corp RMBS Ser 2006-	..	12/27/2021.	Paydown		911,775	911,775	870,268	875,972		35,803		35,803		911,775			0	2,010	04/25/2036.
867914 BM 4	SunTrust Bank Sr Nt 2.700% 01/27/22	..	12/27/2021.	Call 100.0000		10,000,000	10,000,000	9,987,200	9,997,275		2,509		2,509		9,999,784		216	216	382,500	01/27/2022.
87246A AH 1	TIAA Real Estate CDO Ltd CMBS Ser 2007-C	..	06/10/2021.	Paydown		2,052,196	2,052,196	1,926,706	1,926,706		125,490		125,490		2,052,196			0	54,485	08/15/2039.
87264A BE 4	T-Mobile USA Inc 1st Lien	..	05/27/2021.	Tax Free Exchange		5,654,202	5,000,000	5,698,850	5,681,625		(27,423)		(27,423)		5,654,202			0	119,479	04/15/2030.
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.
87264A BK 0	T-Mobile USA Inc Nt 3.000% 02/15/41	..	05/27/2021.	Tax Free Exchange		4,881,821	5,000,000	4,879,400	4,880,117		1,703		1,703		4,881,821			0	96,250	02/15/2041.
87264A BP 9	T-Mobile USA Inc Nt 2.250% 11/15/31	..	05/27/2021.	Tax Free Exchange		2,339,791	2,340,000	2,339,766	2,339,772		19		19		2,339,791			0	30,566	11/15/2031.
87272Q AA 8	TLF National Tax Lien Trust LBASS Ser 20	..	04/15/2021.	Paydown		775,757	775,757	774,188	775,464		293		293		775,757			0	5,882	12/15/2029.
87677Q AA 9	Tax Ease Funding LLC RMBS Ser 2016-1A Cl	..	05/15/2021.	Paydown		1,901,045	1,901,045	1,895,319	1,898,026		3,019		3,019		1,901,045			0	18,954	06/15/2028.
881561 VC 5	Terwin Mortgage Trust RMBS Ser 05-10HE C	..	02/25/2021.	Paydown		251,778	251,778	239,268	250,948		830		830		251,778			0	234	06/25/2036.
883556 BR 2	Thermo Fisher Scientific Inc Sr Nt	..	12/30/2021.	Call 106.6330		7,464,310	7,000,000	6,915,090	6,948,340		8,356		8,356		6,956,696		43,304	43,304	728,745	09/19/2026.
883556 BX 9	Thermo Fisher Scientific Inc Sr Nt	..	12/30/2021.	Call 109.1700		5,458,500	5,000,000	4,963,150	4,974,291		3,517		3,517		4,977,807		22,193	22,193	678,500	08/15/2027.
89054X AD 7	Topaz Solar Farms LLC Nt	..	09/30/2021.	Call 100.7735		360,887	358,117	358,117	358,117				0		358,117			0	17,458	09/30/2039.
89173U AA 5	Towd Point Mortgage Tr RMBS Ser 2017-4 C	..	12/01/2021.	Paydown		3,180,803	3,180,803	3,303,071	3,300,693		(119,890)		(119,890)		3,180,803			0	46,885	06/25/2057.
89175M AA 1	Towd Point Mortgage Tr RMBS Ser 2018-3 C	..	12/01/2021.	Paydown		3,832,165	3,832,165	3,961,321	3,950,284		(118,119)		(118,119)		3,832,165			0	74,579	05/25/2058.
89176L AL 8	Towd Point Mortgage Tr RMBS Ser 2018-6 C	..	12/01/2021.	Paydown		546,580	546,580	586,634	582,655		(36,075)		(36,075)		546,580			0	10,798	03/25/2058.
89176V AA 0	Towd Point Mortgage Trust RMBS Ser 2018-	..	12/01/2021.	Paydown		9,566,312	9,566,312	10,271,828	10,240,998		(674,686)		(674,686)		9,566,312			0	165,116	07/25/2058.
89178B AA 2	Towd Point Mortgage Tr RMBS Ser 2019-4 C	..	12/01/2021.	Paydown		6,741,394	6,741,394	7,097,800	7,074,689		(333,295)		(333,295)		6,741,394			0	105,978	07/25/2059.
89179J AA 4	Towd Point Mortgage Tr RMBS Ser 2020-4 C	..	12/01/2021.	Paydown		3,315,561	3,315,561	3,378,291	3,377,698		(62,137)		(62,137)		3,315,561			0	30,907	10/25/2060.
89612L AA 4	Tricon American Homes RMBS Ser 2019-SFR1	..	08/01/2021.	Paydown		43,298	43,298	43,806	43,748		(450)		(450)		43,298			0	714	03/17/2038.
89613F AA 6	Tricon American Homes RMBS Ser 2017-SFR2	..	12/01/2021.	Paydown		210,361	210,361	216,550	215,432		(5,072)		(5,072)		210,361			0	3,823	01/17/2036.
90270R BC 7	UBS-Barclays Comm Mort Tr CMBS Ser 2012	..	06/01/2021.	Paydown		403,722	403,722	403,156	403,446		276		276		403,722			0	7,130	12/10/2045.

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
90332U AS 2	US Airways Pass-Thru Tr ABS Ser 2000-3C	..	03/01/2021.	Redemption 100.0000		2,700,077	2,700,077	2,700,077	2,515,046	185,031			185,031		2,700,077			0	113,268	09/01/2023.
90363@ AA 8	USTA Natl Tennis Ctr Inc Sr Sec Nt Ser A	..	07/08/2021.	Redemption 100.0000		1,027,301	1,027,301	1,027,301	1,027,301				0		1,027,301			0	24,023	09/08/2024.
90783T AA 8	Union Pacific RR PTC Ser 2004-1	..	01/02/2021.	Various		383,184	383,184	383,184	383,184				0		383,184			0	10,354	07/02/2025.
90931Q AA 5	United Airlines LBASS EETC 2013-1 Ser Cl	..	08/15/2021.	Paydown		19,740,440	19,740,440	19,821,196	19,750,722		(10,282)		(10,282)		19,740,440			0	1,006,519	02/15/2023.
90931V AA 4	United Air Lines PTC Ser 2018-1 A	..	09/01/2021.	Redemption 100.0000		272,609	272,609	272,609	272,609				0		272,609			0	7,565	09/01/2031.
90932J AA 0	United Airlines LBASS Ser 2019-2 AA PTT	..	11/01/2021.	Redemption 100.0000		49,653	49,653	49,653	49,653				0		49,653			0	1,015	11/01/2033.
90932P AB 4	United Airlines LBASS EETC Ser 2014-1 Cl	..	10/11/2021.	Paydown		887,210	887,210	887,210	887,210				0		887,210			0	31,588	04/11/2022.
90945B AA 2	United Auto Credit Securitizat LBASS Ser	..	07/10/2021.	Paydown		2,413,027	2,413,027	2,412,964	2,412,992		35		35		2,413,027			0	5,888	05/10/2022.
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 AC 4	Upjohn Inc Sr Nt 2.300% 06/22/27	..	11/03/2021.	Tax Free Exchange		2,249,173	2,250,000	2,248,988	2,249,058		115		115		2,249,173			0	44,850	06/22/2027.
91533B AD 2	Upjohn Inc Sr Nt 2.700% 06/22/30	..	11/03/2021.	Tax Free Exchange		9,972,501	10,000,000	9,968,700	9,970,148		2,353		2,353		9,972,501			0	234,000	06/22/2030.
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		840,425	782,022	782,022	782,022				0		782,022			0	104,956	03/15/2024.
91736# AA 4	United States of America BIA CTL GSA Gtd	..	09/15/2021.	Redemption 100.0000		282,823	282,823	282,823	282,823				0		282,823			0	12,212	03/15/2024.
91831A AC 5	VRX Escrow Corp Sr Nt 6.125% 04/15/25	..	09/02/2021.	Redemption 102.0420		188,005	184,242	189,770	187,021		983		983		188,005			0	9,369	04/15/2025.
92343V BR 4	Verizon Communications Inc Sr Nt	..	05/28/2021.	Various		38,059,020	34,500,000	34,912,485	34,810,869		(44,249)		(44,249)		34,766,619		(266,619)	(266,619)	4,807,680	09/15/2023.
92837B AB 7	Visio RMBS Ser 2019-1 Cl A1	..	05/01/2021.	Paydown		14,675,276	14,675,276	14,675,119	14,647,771		27,505		27,505		14,675,276			0	217,685	06/25/2054.
92837D AA 5	Visio RMBS Ser 2019-2 Cl A1	..	12/01/2021.	Paydown		828,650	828,650	828,537	828,465		186		186		828,650			0	13,110	11/25/2054.
92837K AA 9	Visio RMBS Ser 2020-1 Cl A1	..	12/01/2021.	Paydown		1,937,660	1,937,660	1,937,631	1,937,361		299		299		1,937,660			0	17,625	08/25/2055.
92851@ AA 3	Vivendi SPC Tr CTL 6.630% 04/15/22	..	12/15/2021.	Redemption 100.0000		346,978	346,978	346,978	346,978				0		346,978			0	12,587	04/15/2022.
92938E AT 0	WFRBS Commercial Mtg Tr CMBS Ser 2013-C1	..	12/01/2021.	Paydown		1,870,441	1,870,441	1,926,541	1,879,052		(8,611)		(8,611)		1,870,441			0	45,770	07/15/2046.
92939K AF 5	WFRBS Commercial Mtg Tr CMBS Ser 2014-C2	..	12/01/2021.	Paydown		971,482	971,482	979,470	978,326		(6,843)		(6,843)		971,482			0	18,289	11/15/2047.
931899 9A 8	Walkers SPV Nt 0.102% 09/15/22	..	09/25/2021.	Redemption 100.0000		1,251,687	1,251,687				1,251,687		1,251,687		1,251,687			0	859	09/15/2022.
93362F AB 9	Washington Mutual Mtg RMBS Ser 2006-AR8	..	12/01/2021.	Paydown		474,988	442,341	394,604	394,604				0		394,604		80,384	80,384	8,543	08/25/2046.
93363E AB 1	Washington Mutual Mtg RMBS Ser 2006-AR10	..	12/01/2021.	Paydown		39,113	38,029	38,084	36,288	1,755			1,755		38,043		1,071	1,071	697	09/25/2036.
93363N AA 3	Washington Mutual Mtg RMBS Ser 2006-AR12	..	12/01/2021.	Paydown		56,616	57,713	57,887	56,620	1,182	(2)		1,180		57,800		(1,184)	(1,184)	764	10/25/2036.
93363P AA 8	Washington Mutual Mtg RMBS Ser 2006-AR14	..	12/01/2021.	Paydown		109,020	108,210	99,293	99,293				0		99,293		9,728	9,728	1,694	11/25/2036.
939348 AE 8	Washington Mutual MSC Mtg PT RMBS Ser 20	..	12/01/2021.	Paydown		1,046,946	900,929	692,544	692,544				0		692,544		354,402	354,402	15,892	04/25/2037.
94978# AT 4	Wells Fargo Bank Northwest NA CTL Ser 20	..	12/01/2021.	Redemption 100.0000		163,033	163,033	163,033	163,033				0		163,033			0	5,955	08/01/2027.
94978# AU 1	Wells Fargo Bank Northwest NA CTL MWRA L	..	12/15/2021.	Redemption 100.0000		185,374	185,374	194,085	189,632		(4,258)		(4,258)		185,374			0	7,501	05/15/2032.
94978# AX 5	Wells Fargo Bank Northwest NA CTL CVS Co	..	12/10/2021.	Redemption 100.0000		738,649	738,649	738,649	738,649				0		738,649			0	63,504	10/10/2024.
94978# BC 0	Wells Fargo Bank Northwest NA CTL	..	12/01/2021.	Redemption 100.0000		769,807	769,807	769,807	769,807				0		769,807			0	28,888	11/01/2022.
9497EN AE 3	Wells Fargo Home Eq Tr RMBS Ser 2005-3 C	..	09/27/2021.	Paydown		1,230,246	1,230,246	1,196,765	1,225,871		4,375		4,375		1,230,246			0	5,201	11/25/2035.
94980G BF 7	Wells Fargo Home Equity Tr RMBS Ser 2004	..	09/27/2021.	Paydown		2,335,419	2,335,419	2,253,126	2,260,251		75,169		75,169		2,335,419			0	10,438	10/25/2034.
94989E AF 4	Wells Fargo Comm Mtg Tr CMBS Ser 2015-LC	..	12/01/2021.	Paydown		3,258,035	3,258,035	3,301,815	3,269,262		(11,228)		(11,228)		3,258,035			0	52,798	04/15/2050.
94989J BA 3	Wells Fargo Comm Mtg Tr CMBS Ser 2015-C2	..	12/01/2021.	Paydown		1,122,890	1,122,890	1,155,560	1,132,418		(9,528)		(9,528)		1,122,890			0	20,512	05/15/2048.
94989V AE 9	Wells Fargo Comm Mtg Tr CMBS Ser 2015-NX	..	12/01/2021.	Paydown		1,713,638	1,713,638	1,764,979	1,729,379		(15,741)		(15,741)		1,713,638			0	31,433	09/15/2057.
95000C BC 6	Wells Fargo Comm Mtg Tr CMBS Ser 2016-NX	..	12/01/2021.	Paydown		3,124,270	3,124,270	3,217,973	3,156,041		(31,771)		(31,771)		3,124,270			0	62,060	01/15/2059.
95000D BE 0	Wells Fargo Comm Mtg Tr CMBS Ser 2016-C3	..	12/01/2021.	Paydown		582,947	582,947	595,083	587,566		(4,619)		(4,619)		582,947			0	12,787	05/15/2049.
976657 AL 0	Wisconsin Energy Corp Sr Nt	..	12/17/2021.	Call 107.3581		7,729,784	7,200,000	7,198,776	7,199,418		118		118		7,199,535		465	465	786,804	06/15/2025.
98163W AA 4	World OMNI Select Auto Tr LBASS Ser 20-B	..	01/15/2021.	Paydown		1,411,834	1,411,834	1,411,834	1,411,834				0		1,411,834			0	325	07/15/2021.
98389B AS 9	Xcel Energy Inc Sr Nt 2.400% 03/15/21	..	02/16/2021.	Call 100.0000		8,000,000	8,000,000	7,997,760	7,999,906		59		59		7,999,965		35	35	80,533	03/15/2021.

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					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
98881@ AA 4	ZC Specialty Ins Co CTL Ser 2002-31	..	12/10/2021.	Various		4,792,346	4,398,705	4,412,780	4,401,708		390,638		390,638		4,792,346			0	431,097	12/23/2022.
G72212 AA 4	Preferred Term Secs XIX LBASS Sec Nt	..	12/22/2021.	Paydown		2,394,490	2,394,490	1,623,071	1,840,229		554,261		554,261		2,394,490			0	5,349	12/22/2035.
G7222R AA 8	Preferred Term Secs XVII LBASS Sec Nt	..	12/22/2021.	Paydown		1,391,581	1,391,581	952,664	1,067,036		324,545		324,545		1,391,581			0	2,946	03/22/2038.
P06076 AA 4	AES El Salvador Trust II Sr Nt	..	02/12/2021.	Direct		720,538	755,000	719,138	721,033	19,559	640		20,199		741,231		(20,694)	(20,694)	18,627	03/28/2023.
00908P AA 5	Air Canada LBASS EETC Ser 2017-1AA	A	07/15/2021.	Redemption 100.0000		51,200	51,200	51,200	51,200				0		51,200			0	1,267	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.
009090 AB 7	Air Canada LBASS EETC Ser 2015-1B	A	09/15/2021.	Redemption 100.0000		153,736	153,736	151,814	152,870		866		866		153,736			0	4,468	03/15/2023.
134808 AC 8	Canacol Energy Ltd Sr Nt	A	11/23/2021.	Call 101.5850		883,790	870,000	827,125	832,643		6,510		6,510		839,153		30,847	30,847	123,869	05/03/2025.
335934 AL 9	First Quantum Minerals LTD Sr Nt	A	08/18/2021.	Direct		1,068,913	1,030,000	1,023,413	1,024,523		463		463		1,024,986		43,926	43,926	43,383	04/01/2025.
335934 AT 2	First Quantum Minerals LTD Sr Nt	A	03/08/2021.	Direct		473,000	440,000	440,000	440,000				0		440,000		33,000	33,000	13,360	10/15/2027.
58518N 2A 9	Meglobal Canada ULC Sr Nt	A	02/04/2021.	Direct		561,375	450,000	450,000	450,000				0		450,000		111,375	111,375	5,875	05/18/2030.
67077M AK 4	Nutrien Ltd Sr Nt 3.500% 06/01/23	A	12/16/2021.	Call 103.9910		1,039,910	1,000,000	1,070,070	1,058,567		(25,741)		(25,741)		1,032,826		(32,826)	(32,826)	76,368	06/01/2023.
000000 00 0	United Bank For Africa Sr Nt	D	09/20/2021.	Direct		463,475	450,000	454,500	453,805		(1,871)		(1,871)		451,935		11,540	11,540	27,426	06/08/2022.
000000 00 0	Banco BTG Pactual Sub Nt	D	01/08/2021.	Direct		464,200	440,000	461,000	458,806		(319)		(319)		458,486		5,714	5,714	7,309	09/28/2022.
000000 00 0	VTB Bank OJSC Sub Nt 6.950% 10/17/22	D	04/13/2021.	Direct		876,688	830,000	902,459	876,171		(7,140)		(7,140)		869,031		7,657	7,657	28,522	10/17/2022.
000000 00 0	Sberbank of Russia Sub Nt	D	04/15/2021.	Direct		448,313	430,000	455,155	446,077		(2,551)		(2,551)		443,526		4,787	4,787	10,407	10/29/2022.
000000 00 0	Petkim Petrokimya Holdings Sr Nt	D	07/29/2021.	Direct		481,985	470,000	478,225	477,945		(2,163)		(2,163)		475,783		6,202	6,202	28,073	01/26/2023.
000000 00 0	Cia Latino Americana 1st Lien	D	02/18/2021.	Direct		63,640	195,814	80,289	78,326	14,626	(2,499)		12,127		90,453		(26,814)	(26,814)	12,913	07/20/2023.
000000 00 0	Studio City Finance LTD Sr Nt	D	01/14/2021.	Call 103.9200		743,028	715,000	753,279	742,729		(574)		(574)		742,155		(27,155)	(27,155)	50,059	02/11/2024.
000000 00 0	MARB BondCo PLC Sr Nt 7.000% 03/15/24	D	01/15/2021.	Direct		266,240	260,000	267,930	266,092		(401)		(401)		265,691		549	549	6,319	03/15/2024.
000000 00 0	Ades International Sr Nt	D	07/08/2021.	Call 104.3130		787,563	755,000	755,000	755,000				0		755,000			0	78,508	04/24/2024.
000000 00 0	MTN Mauritius Investments Sr Nt	D	01/28/2021.	Direct		445,200	420,000	436,170	435,688		(325)		(325)		435,363		9,837	9,837	4,438	11/11/2024.
000000 00 0	DTEK Finance PLC 1st Lien PIK	D	05/17/2021.	Taxable Exchange		472,784	590,000	577,910	371,700	207,077	1,404		208,481		580,180		(107,396)	(107,396)		12/31/2024.
000000 00 0	Banco Do Brasil (Cayman) Sr Nt	D	01/15/2021.	Direct		571,738	530,000	558,976	555,312		(303)		(303)		555,009		16,728	16,728	12,597	01/15/2025.
000000 00 0	Turkiye Vakiflar Bankasi Sr Nt	D	09/20/2021.	Direct		898,200	900,000	832,500	838,465		9,241		9,241		847,706		50,494	50,494	52,019	02/05/2025.
000000 00 0	Dar Al-Arkan Sukuk Co Lt Sr Nt	D	08/17/2021.	Direct		471,600	450,000	464,213	451,760	10,379	(1,675)		8,704		460,464		11,136	11,136	30,713	02/15/2025.
000000 00 0	Akbank TAS Sr Nt 5.125% 03/31/25	D	03/24/2021.	Direct		909,625	950,000	837,191	851,425		4,447		4,447		855,872		53,753	53,753	23,803	03/31/2025.
000000 00 0	China Evergrande Group Sec Nt	D	05/04/2021.	Direct		174,038	210,000	187,950	173,887	18,326	1,083		19,409		193,296		(19,258)	(19,258)	6,533	06/28/2025.
000000 00 0	YPF Sociedad Anonima Sr Nt	D	02/08/2021.	Direct		552,000	750,000	636,492	584,115	65,511	1,796		67,307		651,422		(99,422)	(99,422)	34,000	07/28/2025.
000000 00 0	Office Cherifien Des Pho Sr Nt	D	06/23/2021.	Call 106.0000		821,500	775,000	817,355	814,380		(3,616)		(3,616)		810,765		(35,765)	(35,765)	104,497	10/22/2025.
000000 00 0	MHP Lux SA Sr Nt 6.950% 04/03/26	D	09/28/2021.	Direct		682,500	650,000	573,203	580,539		2,530		2,530		583,069		99,431	99,431	36,082	04/03/2026.
000000 00 0	Country Garden Holdings Co 1st Lien	D	01/14/2021.	Direct		683,669	610,000	635,925	630,248		(188)		(188)		630,061		53,608	53,608	12,218	04/08/2026.
000000 00 0	Yuzhou Group 1st Lien 7.850% 08/12/26	D	03/26/2021.	Direct		366,085	470,000	473,525	473,431		(103)		(103)		473,327		(107,242)	(107,242)	23,367	08/12/2026.
000000 00 0	MTN Mauritius Investments Sr Nt	D	11/17/2021.	Direct		478,650	420,000	454,119	449,150		(3,545)		(3,545)		445,606		33,044	33,044	28,152	10/13/2026.
000000 00 0	Kuwait Projects Co Spc L Euro MTN	D	04/15/2021.	Direct		440,750	450,000	411,750	414,750		1,076		1,076		415,826		24,924	24,924	11,869	02/23/2027.
000000 00 0	Dar Al-Arkan Sukuk Co Lt Sr Nt	D	11/18/2021.	Direct		298,181	285,000	228,356	230,955		5,775		5,775		236,730		61,451	61,451	24,274	02/26/2027.
000000 00 0	Turkiye Garanti Bankasi Sr Nt	D	04/14/2021.	Direct		942,044	955,000	893,769	900,780		1,915		1,915		902,695		39,349	39,349	22,724	05/24/2027.
000000 00 0	Oztel Holdings SPC Ltd Sec Nt	D	03/08/2021.	Direct		713,061	655,000	687,230	683,910		(447)		(447)		683,463		29,599	29,599	14,025	04/24/2028.
000000 00 0	Al Candelaria Spain SLU Sec Nt	D	05/12/2021.	Call 110.5000		453,050	410,000	451,615	449,576		(2,800)		(2,800)		446,776		(36,776)	(36,776)	76,106	12/15/2028.
000000 00 0	Braskem Netherlands Sr Nt	D	08/19/2021.	Direct		1,699,369	1,655,000	1,608,063	1,609,758		770		770		1,610,528		88,841	88,841	59,226	01/31/2030.
000000 00 0	Alfa Bank AO Via Alfa Bond Sub Nt	D	06/16/2021.	Direct		463,100	440,000	428,670	429,205		402		402		429,607		33,493	33,493	17,672	04/15/2030.
000000 00 0	Intl Airport Finance SA 1st Lien	D	08/16/2021.	Direct		214,502	199,537	155,639	157,286		1,712		1,712		158,998		55,504	55,504	22,149	03/15/2033.

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
000000 00 0	Bangkok Bank PCL Euro MTN	D	02/17/2021.	Direct		957,950	920,000	838,773	841,430		556		556		841,986		115,964	115,964	13,737	09/25/2034.
000000 00 0	ACWA Power Mgmt Invst Sec Nt	D	05/11/2021.	Direct		535,763	455,000	487,988	485,461		(990)		(990)		484,471		51,292	51,292	11,130	12/15/2039.
000000 00 0	Office Cherifien Des Pho Sr Nt	D	02/08/2021.	Direct		1,026,831	780,000	929,188	928,192		(357)		(357)		927,835		98,996	98,996	15,641	04/25/2044.
00105D AF 2	AES Gener SA Jr Sb Nt 7.125% 03/26/79	D	01/28/2021.	Direct		934,575	850,000	849,558	849,997				0		849,997		84,578	84,578	34,487	03/26/2079.
00205G AA 5	APT Pipelines Ltd Sr Nt	C	04/15/2021.	Various		26,246,216	25,000,000	24,364,250	24,863,476		21,228		21,228		24,884,704		115,296	115,296	1,741,354	10/11/2022.
00654A AA 4	Adani Green Energy UP Sr Nt	D	07/13/2021.	Direct		791,075	715,000	715,000	715,000				0		715,000		76,075	76,075	25,959	12/10/2024.
00973R AC 7	Aker BP ASA Sr Nt 5.875% 03/31/25	D	03/31/2021.	Call 102.9380		5,146,900	5,000,000	5,087,500	5,042,060		(4,312)		(4,312)		5,037,748		(37,748)	(37,748)	293,775	03/31/2025.
05578D AW 2	BPCE SA Sr Nt 2.750% 12/02/21	D	12/02/2021.	Maturity		10,000,000	10,000,000	9,966,200	9,993,440		6,560		6,560		10,000,000			0	275,000	12/02/2021.
059490 AB 8	Banco Continental SAE Sr Nt	D	01/20/2021.	Direct		618,975	630,000	630,000	626,850	3,150			3,150		630,000		(11,025)	(11,025)	2,021	12/10/2025.
05969B AD 5	Banco Santander Mexico Sr Nt	D	01/25/2021.	Direct		515,813	450,000	450,000	450,000				0		450,000		65,813	65,813	6,719	04/17/2025.
05971A AE 1	Banco BTG Pactual Sr Nt	D	01/14/2021.	Direct		575,300	550,000	546,893	547,504		28		28		547,532		27,769	27,769	12,994	01/10/2025.
06034L AB 6	Banistmo SA Sr Nt 4.250% 07/31/27	D	03/03/2021.	Direct		915,735	870,000	863,501	863,837		120		120		863,957		51,778	51,778	21,046	07/31/2027.
11042A AA 2	British Airways Plc EETC	D	12/20/2021.	Various		2,115,657	2,115,657	2,139,863	2,123,511		(7,854)		(7,854)		2,115,657			0	61,507	06/20/2024.
11042T AA 1	British Airways Plc EETC	C	12/20/2021.	Redemption 100.0000		72,976	72,976	72,976	72,976				0		72,976			0	1,741	09/20/2031.
12642K AB 0	CSN Islands XI Corp Sr Nt	D	11/05/2021.	Direct		301,245	285,000	288,691	288,637		(524)		(524)		288,113		13,132	13,132	24,635	01/28/2028.
12686L AA 7	Cable Onda SA Sr Nt 4.500% 01/30/30	D	01/14/2021.	Direct		578,445	525,000	519,724	520,178		21		21		520,199		58,246	58,246	11,091	01/30/2030.
151290 BV 4	Cemex SAB de CV Sec Nt	D	08/16/2021.	Direct		736,163	670,000	689,703	687,840		(1,409)		(1,409)		686,431		49,732	49,732	27,285	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		1,084,013	1,055,000	1,070,255	1,069,238		(600)		(600)		1,068,638		15,375	15,375	42,559	02/04/2030.
15238X AB 5	Central American Bottling Corp Sr Nt	D	01/22/2021.	Direct		769,406	725,000	768,313	750,665		(384)		(384)		750,280		19,126	19,126	20,381	01/31/2027.
19533P AC 4	Colombia Telecom Sr Nt	D	05/06/2021.	Direct		627,990	605,000	624,200	623,706		(592)		(592)		623,114		4,876	4,876	24,374	07/17/2030.
20445P AG 0	Cia Latino Americana 1st Lien	D	02/18/2021.	Direct		800,734	2,463,798	2,328,888	985,519	1,359,138	(2,271)		1,356,867		2,342,387		(1,541,652)	(1,541,652)	162,473	07/20/2023.
25156P AY 9	Deutsche Telekom Nt 2.820% 01/19/22	D	12/19/2021.	Call 100.0000		10,000,000	10,000,000	9,999,500	9,999,889		102		102		9,999,991		9	9	399,500	01/19/2022.
25381Y AB 7	Digicel Group 0.5 Ltd Sr Nt	D	01/08/2021.	Direct		3,474	6,042	739	846		16		16		862		2,612	2,612		04/01/2025.
25381Y AD 3	Digicel Group 0.5 Ltd 1st Lien PIK	D	10/19/2021.	Direct		493,982	520,687	341,033	355,507		13,092		13,092		368,599		125,383	125,383	16,909	04/01/2024.
37959D AB 0	Globo Comunicacoes Sr Nt	D	08/23/2021.	Direct		979,375	955,000	895,688	898,238		3,132		3,132		901,369		78,006	78,006	50,706	01/22/2030.
39530V AB 4	Greenko Solar Mauritius Sr Nt	D	02/08/2021.	Direct		324,465	300,000	300,000	300,000				0		300,000		24,465	24,465	9,470	07/29/2026.
40052C AC 0	Grupo Kuo SAB De CV Sr Nt	D	05/28/2021.	Direct		471,825	450,000	440,750	442,803		384		384		443,187		28,638	28,638	23,359	07/07/2027.
40435W AB 6	HTA Group LTD Sr Nt 7.000% 12/18/25	D	02/04/2021.	Direct		482,175	450,000	454,287	454,010		(131)		(131)		453,878		28,297	28,297	4,375	12/18/2025.
44963L AB 2	IHS Netherlands Holdco Sr Nt	D	08/17/2021.	Direct		300,513	290,000	290,000	290,000				0		290,000		10,513	10,513	22,998	03/18/2025.
44963L AB 2	IHS Netherlands Holdco Sr Nt	D	11/26/2021.	Call 103.5630		528,171	510,000	510,000	510,000				0		510,000			0	61,776	03/18/2025.
48300T AD 4	Kaisa Group Holdings LTD Sec Nt	D	01/15/2021.	Direct		278,913	265,000	283,219	277,396		(333)		(333)		277,063		1,850	1,850	7,741	10/22/2022.
49989A AC 3	Koc Holdings AS Sr Nt 6.500% 03/11/25	D	03/25/2021.	Direct		896,560	845,000	870,393	866,319		(1,241)		(1,241)		865,078		31,482	31,482	27,643	03/11/2025.
55388R AA 4	MV24 Capital BV 1st Lien	D	04/20/2021.	Direct		899,101	851,688	851,688	851,688				0		851,688		47,413	47,413	22,510	06/01/2034.
591555 AF 4	Metinvest BV Sr Nt 7.750% 10/17/29	D	06/16/2021.	Direct		340,456	305,000	300,818	301,211		142		142		301,353		39,103	39,103	13,854	10/17/2029.
600814 AN 7	Millicom Intl Cellular Sr Nt	D	08/18/2021.	Direct		187,650	180,000	182,700	181,778		(216)		(216)		181,562		6,088	6,088	10,122	01/15/2028.
600814 AN 7	Millicom Intl Cellular Sr Nt	D	02/22/2021.	Call 103.5268		20,705	20,000	20,300	20,198		(5)		(5)		20,192		(192)	(192)	1,218	01/15/2028.
680617 AC 1	Oleoducto Central SA Sr Nt	D	01/11/2021.	Direct		615,144	565,000	577,416	576,999		(54)		(54)		576,944		38,199	38,199	11,237	07/14/2027.
692733 AB 4	Oztel Holdings SPC Ltd Sec Nt	D	03/08/2021.	Direct		282,425	260,000	190,450	194,670		1,072		1,072		195,742		86,683	86,683	6,507	04/24/2028.
71645W AQ 4	Petrobras Intl Fin Co Sr Nt	D	03/15/2021.	Direct		851,580	760,000	912,000	911,418		(956)		(956)		910,462		(58,882)	(58,882)	34,398	01/20/2040.
71647N BD 0	Petrobras Global Finance Sr Nt	D	10/26/2021.	Direct		471,020	440,000	422,400	422,562		163		163		422,725		48,295	48,295	33,649	03/19/2049.
71647N BE 8	Petrobras Global Finance Sr Nt	D	08/16/2021.	Direct		2,036,178	1,887,000	1,952,977	1,951,333		(2,498)		(2,498)		1,948,835		87,343	87,343	90,544	01/15/2030.

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
71654Q AZ 5	Petroleos Mexicanos Sr Nt	D	03/17/2021.	Direct		930,050	1,045,000	856,781	858,150		753		753		858,903		71,147	71,147	20,189	06/02/2041.
71654Q DG 4	Petroleos Mexicanos Sr Nt	D	12/08/2021.	Direct		574,340	520,000	518,378	518,436		268		268		518,704		55,636	55,636	41,113	10/16/2025.
74365P AE 8	Prosus NV Sr Nt 3.832% 02/08/51	D	01/19/2021.	Direct		403,173	415,000	414,967	414,967				0		414,967		(11,794)	(11,794)	1,900	02/08/2051.
75975A AA 8	Renew Power Pvt Ltd 1st Lien Nt	D	02/08/2021.	Direct		269,803	250,000	250,000	250,000				0		250,000		19,803	19,803	7,793	03/05/2027.
80007R AG 0	Sands China Ltd Sr Nt 4.375% 06/18/30	D	01/08/2021.	Direct		703,856	645,000	642,291	642,429		7		7		642,436		61,421	61,421	1,881	06/18/2030.
82620K AJ 2	Siemens Financieringsmat Nt	D	09/15/2021.	Maturity		10,000,000	10,000,000	9,990,900	9,998,676		1,324		1,324		10,000,000			0	170,000	09/15/2021.
83006L AB 9	Sixsigma Networks Mexico Sr Nt	D	05/27/2021.	Direct		119,375	140,000	140,000	129,850	10,150			10,150		140,000		(20,625)	(20,625)	5,901	05/02/2025.
88167A AC 5	Teva Pharmaceuticals NE Sr Nt	C	07/21/2021.	Maturity		1,296,000	1,296,000	1,260,360	1,277,182		18,818		18,818		1,296,000			0	28,512	07/21/2021.
88167A AE 1	Teva Pharmaceuticals NE Sr Nt	C	01/19/2021.	Direct		1,458,750	1,500,000	1,274,145	1,331,185		1,377		1,377		1,332,562		126,188	126,188	14,438	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		328,738	325,000	323,274	323,561		6		6		323,566		5,171	5,171	8,938	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.
A3158# AG 4	Hofer Financial Services GmbH Sr Nt Ser	D	09/26/2021.	Maturity		25,000,000	25,000,000	25,000,000	25,000,000				0		25,000,000			0	907,514	09/26/2021.
D2736# AM 1	Fritz Draxlmaier GMBH & Co KG Sr Nt Ser	D	04/02/2021.	Maturity		10,000,000	10,000,000	10,000,000	10,000,000				0		10,000,000			0	226,933	04/02/2021.
G0369@ AV 8	Anglian Water Services Fin plc Sec Nt	D	09/08/2021.	Call 109.3048		5,465,241	5,000,000	5,000,000	5,000,000				0		5,000,000			0	660,683	11/26/2023.
G27649 AG 0	Digicel Limited Sr Nt 6.750% 03/01/23	D	12/07/2021.	Direct		411,188	425,000	174,250	174,250				0		174,250		236,938	236,938	36,497	03/01/2023.
G4273* AA 3	Hammerson plc Sr Nt 3.970% 06/17/21	D	06/17/2021.	Maturity		20,640,000	20,640,000	20,640,000	20,640,000				0		20,640,000			0	409,704	06/17/2021.
G5825A AB 8	MARB BondCo PLC Sr Nt 6.875% 01/19/25	D	01/15/2021.	Direct		212,175	205,000	190,287	194,484		112		112		194,595		17,580	17,580	7,086	01/19/2025.
G6710E AL 4	Odebrecht Finance LTD Sr Nt	D	02/17/2021.	Taxable Exchange		513,510	3,595,000	233,675	143,836	89,839			89,839		233,675		279,835	279,835		06/26/2042.
G6710E AP 5	Odebrecht Finance LTD Sr Nt	D	02/17/2021.	Taxable Exchange		139,500	3,100,000	125,550	124,000	1,550			1,550		125,550		13,950	13,950		04/25/2025.
G6764# AA 0	Omega Leasing Ltd Sr Nt Ser 9	D	10/12/2021.	Redemption 100.0000		2,105,263	2,105,263	2,105,263	1,957,895	147,368			147,368		2,105,263			0	31,579	10/12/2026.
G6764@ AA 2	Omega Leasing No. 12 Sr Sec Nt (Rolls Ro	D	10/12/2021.	Redemption 100.0000		1,562,248	1,562,248	1,562,248	1,468,513	93,735			93,735		1,562,248			0	28,902	04/12/2027.
G7178* AE 4	Porterbrook Rail Finance Ltd Sr Nt Ser A	B	10/16/2021.	Redemption 100.0000		1,103,320	1,103,320	1,050,080	1,093,600				0	(43,520)	1,103,320	53,240		53,240	22,281	04/16/2028.
G7178* AF 1	Porterbrook Rail Finance Ltd Sr Sec Nt S	B	10/16/2021.	Redemption 100.0000		1,103,320	1,103,320	1,043,840	1,093,600				0	(49,760)	1,103,320	59,480		59,480	22,944	04/16/2028.
L6388G AB 6	Millicom Intl Cellular Sr Nt	D	08/19/2021.	Direct		1,523,921	1,451,500	1,461,272	1,457,582		(737)		(737)		1,456,846		67,075	67,075	65,848	01/15/2028.
L6388G AB 6	Millicom Intl Cellular Sr Nt	D	02/23/2021.	Call 100.0000		83,500	83,500	82,978	83,109		7		7		83,116		384	384	2,580	01/15/2028.
M8903B AS 1	Turkcell Iletisim Hizmet Sr Nt	D	01/28/2021.	Direct		267,500	250,000	220,625	222,678		240		240		222,917		44,583	44,583	4,431	04/11/2028.
N5657T AJ 5	Metinvest BV Sr Nt 8.500% 04/23/26	D	08/20/2021.	Direct		285,625	250,000	263,750	261,180		(1,200)		(1,200)		259,980		25,645	25,645	17,767	04/23/2026.
P6460M AJ 3	Mastellone Hermanos SA Sr Nt	D	02/09/2021.	Direct		791,620	970,000	1,048,493	826,935	157,234	(2,725)		154,509		981,444		(189,824)	(189,824)	72,320	07/03/2021.
P7354P AA 2	OI SA Sr Nt - PIK 10.000% 07/27/25	D	09/14/2021.	Direct		420,219	440,000	459,640	459,425		(2,541)		(2,541)		456,884		(36,665)	(36,665)	57,554	07/27/2025.
P8704L AB 4	Sixsigma Networks Mexico Sr Nt	D	05/18/2021.	Direct		258,750	300,000	288,750	278,250	12,827	666		13,493		291,742		(32,992)	(32,992)	12,375	05/02/2025.
3899999. Total - Bonds - Industrial and Miscellaneous						1,713,336,063	1,700,570,901	1,696,138,866	1,689,121,951	3,869,055	1,341,706	0	5,210,761	(93,280)	1,694,352,143	112,720	2,125,985	2,238,705	55,199,950	XXX
Bonds - Hybrid Securities																				
01039X AA 8	Alabama Power Cap Tr V LBASS Fx-to-Flt G	..	07/01/2021.	Redemption 100.0000		1,500,000	1,500,000	1,496,655	1,497,653		2,347		2,347		1,500,000			0	37,779	10/01/2042.
4899999. Total - Bonds - Hybrid Securities						1,500,000	1,500,000	1,496,655	1,497,653	0	2,347	0	2,347	0	1,500,000	0	0	0	37,779	XXX
Bonds - Unaffiliated Bank Loans																				
000000 00 0	HCA Inc Term Ln B-12 Nt 1	..	06/30/2021.	Redemption 100.0000		1,580,945	1,580,945	1,580,945	1,580,945				0		1,580,945			0	14,809	03/13/2025.
000000 00 0	Animal Supply Company New 1st Lien Term	..	12/31/2021.	Redemption 100.0000		5,324	5,324	4,442	4,459		865		865		5,324			0	295	08/14/2025.
000000 00 0	Messer Industries Initial Term B-1 Loan	..	12/31/2021.	Redemption 100.0000		2,856,742	2,856,742	2,862,098	2,831,299	29,676	(4,234)		25,442		2,856,742			0	41,571	03/01/2026.
000000 00 0	Tibco Software Inc New Term Ln B #3 Nt 1	..	05/28/2021.	Redemption 100.0000		49,875	49,875	49,753	49,027	740	108		848		49,875			0	551	07/03/2026.
000000 00 0	Tibco Software Inc New Term Ln B #3 Nt 1	..	08/13/2021.	Tax Free Exchange		9,856,021	9,875,188	9,851,071	9,707,310	146,566	2,146		148,712		9,856,021			0	242,954	07/03/2026.

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
000000 00 0	Sensata Technologies New #2 1st Lien Ter	..	12/31/2021.	Redemption 100.0000		51,122	51,122	51,001	51,021		101		101		51,122			0	583	09/20/2026.
000000 00 0	Generac Power Systems Inc New Term Ln B	..	11/17/2021.	JP Morgan Securities LLC		5,012,500	5,000,000	5,010,122	4,989,060	19,690	(1,232)		18,458		5,007,518		4,982	4,982	90,628	12/13/2026.
000000 00 0	Generac Power Systems Inc New Term Ln B	..	05/27/2021.	Redemption 100.0000		1,416,249	1,416,249	1,416,017	1,412,446	3,601	202		3,803		1,416,249			0	13,066	12/13/2026.
000000 00 0	Sophia LP 1st Lien Term Ln Nt 1	..	09/30/2021.	Redemption 100.0000		112,500	112,500	111,656	111,678		822		822		112,500			0	2,550	10/06/2027.
000000 00 0	Sophia LP 1st Lien Term Ln Nt 1	..	11/30/2021.	Tax Free Exchange		14,791,434	14,887,500	14,775,844	14,778,671		12,763		12,763		14,791,434			0	671,798	10/06/2027.
00216C AD 5	AQ Sunshine Inc aka Relation Term Ln Nt	..	12/31/2021.	Redemption 100.0000		23,442	23,442	23,090	23,119	59	264		323		23,442			0	1,048	04/15/2025.
00216C AE 3	AQ Sunshine Inc aka Relation Term Ln B N	..	12/31/2021.	Redemption 100.0000		611	611	611	604	6			6		611			0	44	04/15/2025.
00216C AE 3	AQ Sunshine Inc aka Relation Term Ln B N	..	06/30/2021.	Tax Free Exchange		294,186	296,803	293,982	292,070	1,913	203		2,116		294,186			0	6,355	04/15/2025.
00228* AA 4	ATI Restoration LLC 1st Lien Term Ln Nt	..	12/31/2021.	Redemption 100.0000		13,366	13,366	13,046	13,051		315		315		13,366			0	539	07/31/2026.
00797* AA 5	Aero Operating LLC Term Ln Nt 1	..	10/01/2021.	Redemption 100.0000		13,995	13,995	13,645	13,295	392	307		699		13,995			0	522	02/07/2026.
00797* AB 3	Aero Operating LLC Delayed Draw Term Ln	..	10/01/2021.	Redemption 100.0000		4,005	4,005	4,005	3,805	200			200		4,005			0	204	02/07/2026.
01370# AA 4	Alcami Holdings LLC 1st Lien Term Ln Nt	..	12/31/2021.	Redemption 100.0000		22,500	22,500	21,881	21,150	924	426		1,350		22,500			0	598	07/12/2025.
02358@ AA 0	AmerCareRoyal LLC Term Ln Nt 1	..	12/10/2021.	Redemption 100.0000		92,225	92,225	90,380	90,665		1,560		1,560		92,225			0	4,413	11/25/2025.
03539# AA 8	Ankura Consulting Group LLC 1st Lien Ter	..	03/17/2021.	Redemption 100.0000		3,820,918	3,820,918	3,744,499	3,756,344	14,691	49,882		64,573		3,820,918			0	87,881	08/24/2024.
03979* AA 9	US Metals Bidco Term Ln Nt 1	..	12/31/2021.	Redemption 100.0000		45,000	45,000	43,650	43,650	79	1,271		1,350		45,000			0	2,834	07/20/2026.
04685Y AK 5	Athenahealth Inc Term Ln B Nt 1	..	01/21/2021.	Direct		607,570	606,539	493,546	503,542		546		546		504,089		103,481	103,481	2,670	02/11/2026.
08579J BD 3	Berry Plastics Corp Term Ln W Nt 1	..	01/15/2021.	Redemption 100.0000		3,961,724	3,961,724	3,963,071	3,955,056	7,283	(616)		6,667		3,961,724			0	8,506	10/01/2022.
08579J BE 1	Berry Plastics Corp Term Ln X Nt 1	..	03/04/2021.	Tax Free Exchange		7,910,924	7,886,659	7,922,047	7,845,995	66,321	(1,392)		64,929		7,910,924			0	39,300	01/19/2024.
09523@ AA 5	Marcone Appliance Parts Inc Incremental	..	06/23/2021.	Redemption 100.0000		315,647	315,647	310,124	310,837		4,811		4,811		315,647			0	11,324	01/02/2026.
09523@ AA 5	Marcone Appliance Parts Inc Incremental	..	01/20/2021.	Tax Free Exchange		2,459	2,497	2,453	2,458				0		2,459			0	33	01/02/2026.
09523C AC 6	Marcone Appliance Parts Inc Delayed Draw	..	06/23/2021.	Redemption 100.0000		80,830	80,830	80,830	80,830				0		80,830			0	2,211	01/02/2025.
09523C AD 4	Marcone Appliance Parts Inc Term Ln Nt 1	..	06/23/2021.	Redemption 100.0000		574,307	574,307	566,740	569,023		5,285		5,285		574,307			0	14,105	01/02/2025.
09788H AN 1	Advanced Infusion Solutions Last Out Ter	..	12/31/2021.	Redemption 100.0000		84,321	84,321	82,588	82,998		1,323		1,323		84,321			0	3,582	06/27/2024.
10483* AA 3	Bragg Live Food Products LLC Term Ln Nt	..	12/31/2021.	Redemption 100.0000		30,574	30,574	29,912	30,127		447		447		30,574			0	1,400	03/11/2024.
12632B AG 1	CPI International Inc 1st Lien Term Ln N	..	12/31/2021.	Redemption 100.0000		38,682	38,682	38,682	37,993	689			689		38,682			0	1,762	07/26/2024.
12702# AA 0	Bakemark Holdings LLC Term Ln Nt 1	..	09/03/2021.	Redemption 100.0000		3,803,276	3,803,276	3,689,178	3,748,335		54,941		54,941		3,803,276			0	203,099	08/14/2023.
12702# AC 6	Bakemark Holdings LLC New Term Ln Nt 1	..	09/03/2021.	Redemption 100.0000		2,072,338	2,072,338	2,041,253	2,051,615	4,300	16,424		20,724		2,072,338			0	110,666	08/14/2023.
12731@ AA 7	Spectrum Auto (CC SAG Acq) 1st Lien Term	..	06/29/2021.	Redemption 100.0000		4,987,500	4,987,500	4,862,813	4,866,803	369	120,328		120,697		4,987,500			0	292,492	10/02/2025.
14078@ AA 4	Capstone Logistics Acq 1st Lien Term Ln	..	12/31/2021.	Redemption 100.0000		67,840	67,840	67,162	67,179		661		661		67,840			0	2,519	12/15/2024.
14173@ AA 8	CarePathrx Midco Inc Term Ln Nt 1	..	12/31/2021.	Redemption 100.0000		28,829	28,829	28,108	28,185		644		644		28,829			0	1,501	05/14/2025.
14852D AC 5	Castle US Holding Corp Term Ln Nt 1	..	11/01/2021.	Various		4,855,214	4,885,749	4,887,595	4,778,263	109,239	(134)		109,105		4,887,369		(32,155)	(32,155)	157,577	01/31/2027.
14852D AC 5	Castle US Holding Corp Term Ln Nt 1	..	12/31/2021.	Redemption 100.0000		62,609	62,609	62,766	61,232	1,519	(141)		1,378		62,609			0	1,409	01/31/2027.
14880B AG 6	Catalent Pharma Solutions Inc Term Ln B-	..	02/22/2021.	Tax Free Exchange		4,908,240	4,912,500	4,918,641	4,908,326		(86)		(86)		4,908,240			0	23,505	05/17/2026.
15644G A* 5	Centric Brands Inc DIP Ln Nt 2	..	05/14/2021.	Redemption 100.0000		37,970	37,970	37,970	37,970				0		37,970			0	1,370	10/09/2025.
15644G A* 5	Centric Brands Inc DIP Ln Nt 4	..	08/03/2021.	Tax Free Exchange		135,087	135,087	135,087	135,087				0		135,087			0	6,662	10/09/2025.
15644G A* 5	Centric Brands Inc DIP Ln Nt 1	..	10/19/2021.	Redemption 100.0000		29,208	29,208	29,208	29,208				0		29,208			0	3,549	10/09/2025.
16117L BX 6	Charter Communications Inc Term Ln B-2 N	..	12/31/2021.	Redemption 100.0000		50,505	50,505	49,369	49,373		1,132		1,132		50,505			0	595	02/01/2027.
18449E AD 2	Clean Harbors Inc New Term Ln 2 Nt 1	..	06/30/2021.	Redemption 100.0000		30,177	30,177	30,168	30,064	107	6		113		30,177			0	212	06/30/2024.
18449E AD 2	Clean Harbors Inc New Term Ln 2 Nt 1	..	08/13/2021.	Tax Free Exchange		5,793,127	5,794,048	5,792,212	5,772,320	20,618	189		20,807		5,793,127			0	68,623	06/30/2024.
20602* AB 6	Concert Golf Partners LLC Delayed Draw T	..	12/23/2021.	Redemption 100.0000		118,677	118,677	117,528	117,619		1,058		1,058		118,677			0	6,297	08/20/2025.
22526@ AA 5	Concert Golf Partners LLC Term Ln Nt 1	..	12/23/2021.	Redemption 100.0000		1,486,202	1,486,202	1,456,478	1,462,454		23,748		23,748		1,486,202			0	78,449	08/20/2025.
23361* AA 3	DRB Holdings LLC Term Ln Nt 1	..	09/13/2021.	Redemption 100.0000		5,864,170	5,864,170	5,717,234	5,790,151		74,019		74,019		5,864,170			0	270,397	10/06/2023.

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
24360@ AA 0	DecoPac Inc Term Ln Nt 1	..	05/14/2021.	Redemption 100.0000		6,059,807	6,059,807	5,937,313	6,013,641		46,166		46,166		6,059,807			0	118,269	09/29/2022.
24360@ AA 0	DecoPac Inc Term Ln Nt 2	..	05/07/2021.	Redemption 100.0000		101,675	101,675	100,155	100,883		792		792		101,675			0	2,299	09/29/2022.
24702N BE 9	Dell International LLC Term Ln B-1 Nt 1	..	01/04/2021.	Redemption 100.0000		2,901,426	2,901,426	2,900,326	2,900,340		1,086		1,086		2,901,426			0	887	09/19/2025.
24702N BE 9	Dell International LLC Term Ln B-1 Nt 1	..	02/18/2021.	Tax Free Exchange		6,077,479	6,079,696	6,077,392	6,077,420		59		59		6,077,479			0	22,757	09/19/2025.
25540# AA 8	Divisions Holding Corp Term Ln Nt 1	..	05/27/2021.	Redemption 100.0000		1,530,000	1,530,000	1,484,100	1,486,471		43,529		43,529		1,530,000			0	72,901	08/14/2026.
26887@ AA 9	EP Wealth Advisors LLC Term Ln Nt 1	..	12/31/2021.	Redemption 100.0000		8,182	8,182	7,977	7,986		196		196		8,182			0	332	09/04/2026.
26887@ AB 7	EP Wealth Advisors LLC Delayed Draw Term	..	12/31/2021.	Redemption 100.0000		1,585	1,585	1,566	1,566		20		20		1,585			0	100	09/04/2026.
28622@ AA 5	Elevation Services Holding LLC Term Ln N	..	12/31/2021.	Redemption 100.0000		7,714	7,714	7,521	7,521	1	192		193		7,714			0	325	12/18/2026.
30282# AE 2	First Watch Restaurants Delayed Draw Ter	..	10/06/2021.	Redemption 100.0000		749,934	749,934	749,934	712,437	37,497			37,497		749,934			0	46,593	08/21/2023.
30282# AE 2	First Watch Restaurants Delayed Draw Ter	..	09/24/2021.	Tax Free Exchange		7,949	7,949	7,949	7,551	397			397		7,949			0	308	08/21/2023.
30282# AF 9	First Watch Restaurants Delayed Draw Ter	..	10/06/2021.	Redemption 100.0000		609,402	609,402	609,402	578,932	30,470			30,470		609,402			0	37,869	08/21/2023.
30282# AF 9	First Watch Restaurants Delayed Draw Ter	..	09/24/2021.	Tax Free Exchange		6,464	6,464	6,464	6,141	323			323		6,464			0	246	08/21/2023.
30282# AG 7	First Watch Restaurants Delayed Draw Ter	..	10/06/2021.	Redemption 100.0000		362,846	362,846	362,846	344,704	18,142			18,142		362,846			0	22,541	08/21/2023.
30282# AG 7	First Watch Restaurants Delayed Draw Ter	..	09/24/2021.	Tax Free Exchange		3,843	3,843	3,843	3,651	192			192		3,843			0	151	08/21/2023.
30282# AH 5	First Watch Restaurants Delayed Draw Ter	..	10/06/2021.	Redemption 100.0000		2,693	2,693	2,693	2,559	135			135		2,693			0	176	08/21/2023.
30282# AJ 1	First Watch Restaurants Delayed Draw Ter	..	10/06/2021.	Redemption 100.0000		3,376,027	3,376,027	3,309,587	3,207,226	133,279	35,523		168,802		3,376,027			0	209,773	08/21/2023.
30282# AJ 1	First Watch Restaurants Delayed Draw Ter	..	09/24/2021.	Tax Free Exchange		35,525	35,837	35,074	34,045	1,418	62		1,480		35,525			0	1,362	08/21/2023.
31528# AA 2	Ferraro Fine Foods Corp Term Ln Nt 1	..	04/05/2021.	Redemption 100.0000		2,329,273	2,329,273	2,282,687	2,301,587		27,686		27,686		2,329,273			0	32,270	05/09/2024.
31528# AC 8	Ferraro Fine Foods Corp Incremental Term	..	04/05/2021.	Redemption 100.0000		128,103	128,103	126,181	126,856		1,247		1,247		128,103			0	1,775	05/09/2024.
31528# AD 6	Ferraro Fine Foods Corp Term Ln #2 Nt 1	..	04/05/2021.	Redemption 100.0000		703,871	703,871	693,313	696,550		7,321		7,321		703,871			0	9,752	05/09/2024.
31850F AW 2	First American Payment Sys Term Ln Nt 1	..	06/01/2021.	Redemption 100.0000		1,418,956	1,418,956	1,404,766	1,406,030		12,926		12,926		1,418,956			0	48,828	03/04/2027.
35041@ AA 3	Foundation Risk Partners Corp Incrementa	..	10/29/2021.	Redemption 100.0000		1,011,788	1,011,788	991,552	1,000,083		11,705		11,705		1,011,788			0	48,655	11/10/2023.
35041@ AC 9	Foundation Risk Partners Corp Delayed Dr	..	10/29/2021.	Redemption 100.0000		1,405,502	1,405,502	1,392,195	1,396,855		8,647		8,647		1,405,502			0	67,588	11/10/2023.
35041@ AC 9	Foundation Risk Partners Corp Delayed Dr	..	09/30/2021.	Redemption 100.0000		2,036	2,036	2,016	2,018		18		18		2,036			0	59	11/10/2023.
35041@ AC 9	Foundation Risk Partners Corp Delayed Dr	..	09/30/2021.	Tax Free Exchange		266,107	267,895	265,216	265,527		580		580		266,107			0	11,681	11/10/2023.
35041@ AD 7	Foundation Risk Partners Corp Delayed Dr	..	10/29/2021.	Redemption 100.0000		2,171,435	2,171,435	2,129,799	2,141,278		30,157		30,157		2,171,435			0	104,423	11/10/2023.
35041@ AG 0	Foundation Risk Partners Corp Delayed Dr	..	10/29/2021.	Redemption 100.0000		273,964	273,964	271,249	271,576		2,388		2,388		273,964			0	13,175	11/10/2023.
35921@ AA 8	Frontline Technologies Gr LL Term Ln Nt	..	10/29/2021.	Tax Free Exchange		59,460	60,403	58,200	59,293		167		167		59,460			0	2,553	09/18/2023.
35921@ AC 4	Frontline Technologies Gr LL Delayed Dra	..	10/29/2021.	Tax Free Exchange		12,072	12,072	12,072	12,072				0		12,072			0	508	09/18/2023.
36147@ AA 4	GB Auto Service Inc Delayed Draw Term Ln	..	09/08/2021.	Redemption 100.0000		197,851	197,851	195,625	195,648		2,203		2,203		197,851			0	10,331	10/19/2024.
36147@ AA 4	GB Auto Service Inc Delayed Draw Term Ln	..	09/08/2021.	Redemption 100.0000		1,303,324	1,303,324	1,288,662	1,289,927		13,397		13,397		1,303,324			0	66,640	10/19/2024.
36198@ AA 2	TPC Broadband Holdings Term Ln Nt 1	..	12/31/2021.	Redemption 100.0000		33,071	33,071	33,071	32,399	671			671		33,071			0	1,523	06/01/2025.
36198@ AC 8	TPC Broadband Holdings Delayed Draw Term	..	12/31/2021.	Redemption 100.0000		6,491	6,491	6,419	6,359	62	70		132		6,491			0	286	06/01/2025.
36221@ AA 3	GPM Investments LLC Term Ln Nt 1	..	10/21/2021.	Redemption 100.0000		1,710,091	1,710,091	1,682,370	1,685,102		24,990		24,990		1,710,091			0	78,727	02/28/2027.
36221@ AB 1	GPM Investments LLC Delayed Draw Term Ln	..	10/21/2021.	Redemption 100.0000		670,061	670,061	653,310	653,730		16,331		16,331		670,061			0	30,848	02/28/2027.
39341# AA 0	Green Street Parent LLC Term Ln B Nt 1	..	12/31/2021.	Redemption 100.0000		60,000	60,000	58,800	58,800	197	1,003		1,200		60,000			0	1,820	08/27/2026.
40406# AD 4	ProService Corp Term Ln Nt 1	..	12/31/2021.	Redemption 100.0000		90,000	90,000	87,738	88,573		1,427		1,427		90,000			0	3,956	11/01/2024.
41755@ AA 7	Harvest Hill Beverage Company New Term L	..	12/28/2021.	Redemption 100.0000		565,000	565,000	550,875	551,488		13,512		13,512		565,000			0	17,546	08/28/2026.
41781@ AA 5	Harvey Tool Co LLC 1st Lien Term Ln Nt 1	..	10/26/2021.	Redemption 100.0000		6,890,815	6,890,815	6,734,524	6,799,175		91,640		91,640		6,890,815			0	327,124	10/12/2024.
41781@ AB 3	Harvey Tool Co LLC Delayed Draw Term Ln	..	10/26/2021.	Redemption 100.0000		1,734,270	1,734,270	1,716,927	1,722,348		11,922		11,922		1,734,270			0	82,332	10/12/2024.
41902@ AA 9	Sigma Electric Manufact Corp Term Ln A-2	..	12/31/2021.	Redemption 100.0000		202,197	202,197	198,137	200,118		2,079		2,079		202,197			0	14,628	10/31/2023.
44903* AC 0	Hygiena LLC Term Ln Nt 3	..	03/16/2021.	Redemption 100.0000		2,461,663	2,461,663	2,443,477	2,447,569		14,093		14,093		2,461,663			0	35,123	08/26/2022.

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
44969C BF 6	Quintiles IMS New Term Ln B Nt 1	..	08/13/2021.	Tax Free Exchange		1,452,603	1,447,019	1,459,711	1,436,528	17,379	(1,305)		16,074		1,452,603			0	17,145	03/06/2024.
44969C BH 2	Quintiles IMS Term Ln B-2 Nt 1	..	06/30/2021.	Redemption 100.0000		50,552	50,552	50,636	50,186	418	(52)		366		50,552			0	356	01/18/2025.
44969C BH 2	Quintiles IMS Term Ln B-2 Nt 1	..	08/13/2021.	Tax Free Exchange		9,739,696	9,731,330	9,747,362	9,660,778	80,539	(1,620)		78,919		9,739,696			0	116,499	01/18/2025.
44989* AA 1	IQNavigator Inc 1st Lien TL Nt 1	..	12/31/2021.	Redemption 100.0000		686,567	686,567	676,269	679,902		6,665		6,665		686,567			0	46,413	08/20/2024.
45004K AC 0	Information Resources Inc 1st Lien Term	..	12/31/2021.	Redemption 100.0000		41,397	41,397	40,983	40,983	110	304		414		41,397			0	1,139	11/07/2025.
452526 A# 3	Immucor Inc 1st Lien Term Ln Nt 1	..	12/31/2021.	Redemption 100.0000		45,430	45,430	44,522	44,599		832		832		45,430			0	1,936	07/02/2025.
45763F AN 8	Inmar Inc Initial Term Ln Nt 1	..	12/31/2021.	Redemption 100.0000		24,415	24,415	23,194	23,072	503	840		1,343		24,415			0	771	05/01/2024.
45778E AG 9	Innophos Holdings Term Ln Nt 1	..	12/31/2021.	Redemption 100.0000		49,000	49,000	48,755	48,782		218		218		49,000			0	1,146	02/07/2027.
48240@ AA 5	K2 Insurance Services LLC Term Ln Nt 1	..	12/31/2021.	Redemption 100.0000		47,850	47,850	46,893	47,153		697		697		47,850			0	1,864	07/01/2024.
48240@ AB 3	K2 Insurance Services LLC Delayed Draw T	..	12/31/2021.	Redemption 100.0000		9,589	9,589	9,589	9,589				0		9,589			0	373	07/01/2024.
48240@ AB 3	K2 Insurance Services LLC Delayed Draw T	..	03/31/2021.	Redemption 100.0000		1,977	1,977	1,977	1,977				0		1,977			0	30	07/01/2024.
48773# AA 8	Kellermeyer Building Svcs Initial Term L	..	12/31/2021.	Redemption 100.0000		11,765	11,765	11,647	11,663		102		102		11,765			0	690	11/07/2026.
48773# AB 6	Kellermeyer Building Svcs Delayed Draw T	..	12/31/2021.	Redemption 100.0000		2,588	2,588	2,562	2,565		23		23		2,588			0	173	11/07/2026.
48773# AC 4	Kellermeyer Building Svcs Delayed Draw T	..	12/31/2021.	Redemption 100.0000		306	306	303	303		3		3		306			0	18	11/07/2026.
48773# AC 4	Kellermeyer Building Svcs Delayed Draw T	..	12/31/2021.	Redemption 100.0000		364	364	361	361		3		3		364			0	19	11/07/2026.
48881# AB 5	En Engineering LLC (Kene Acq) Term Ln Nt	..	12/31/2021.	Redemption 100.0000		12,685	12,685	12,431	12,431	44	210		254		12,685			0	420	08/07/2026.
48881# AC 3	En Engineering LLC (Kene Acq) Delayed Dr	..	12/31/2021.	Redemption 100.0000		2,112	2,112	2,091	2,070	24	18		42		2,112			0	71	08/07/2026.
538030 A* 8	LivaNova USA Inc Term Ln Nt 1	..	08/12/2021.	Redemption 100.0000		2,911,765	2,911,765	2,824,412	2,832,181		79,584		79,584		2,911,765			0	374,689	06/30/2025.
552462 B# 9	Lytx Delayed Draw Term Ln Nt 1	..	12/31/2021.	Redemption 100.0000		4,645	4,645	4,599	4,550	53	43		96		4,645			0	407	02/28/2026.
552462 B@ 1	Lytx Term Ln Nt 1 7.000% 02/28/26	..	12/31/2021.	Redemption 100.0000		53,419	53,419	52,432	52,324	222	873		1,095		53,419			0	2,555	02/28/2026.
55340# AB 5	MB2 Dental Solutions LLC Term Ln Nt 1	..	02/01/2021.	Redemption 100.0000		5,800,106	5,800,106	5,734,169	5,684,104	79,670	36,332		116,002		5,800,106			0	31,816	09/29/2023.
55418# AA 4	Mac Lean-Fogg Company Term Ln Nt 1	..	12/31/2021.	Redemption 100.0000		53,750	53,750	53,175	49,988	3,334	429		3,763		53,750			0	1,881	12/17/2025.
55418# AB 2	Mac Lean-Fogg Company Delayed Draw Term	..	12/31/2021.	Redemption 100.0000		3,355	3,355	3,355	3,120	235			235		3,355			0	134	12/17/2025.
55418# AB 2	Mac Lean-Fogg Company Delayed Draw Term	..	01/29/2021.	Tax Free Exchange		246,922	250,000	246,875	232,500	14,380	42		14,422		246,922			0	1,211	12/17/2025.
57810J AC 2	Amynta Agency Inc Term Ln Nt 1	..	12/31/2021.	Redemption 100.0000		10,570	10,570	10,147	9,619	654	298		952		10,570			0	308	02/08/2025.
57810J AC 2	Amynta Waranty Borrower Inc Term Ln Nt 1	..	12/31/2021.	Redemption 100.0000		6,899	6,899	6,624	6,279	426	195		621		6,899			0	199	02/28/2025.
57810J AC 2	Amynta Waranty Borrower Inc Term Ln Nt 1	..	08/31/2021.	Tax Free Exchange		27,845	28,532	27,391	25,964	1,763	118		1,881		27,845			0	904	02/28/2025.
60367* AA 9	Community Brands Delayed Draw TL Nt 1	..	12/31/2021.	Redemption 100.0000		36,434	36,434	36,434	34,612	1,822			1,822		36,434			0	1,307	12/02/2022.
62931* AA 2	Topix Pharma Term Ln Nt 1	..	12/31/2021.	Redemption 100.0000		13,500	13,500	13,185	13,095	192	213		405		13,500			0	511	10/31/2024.
62931* AC 8	Topix Pharma Delayed Draw Term Ln Nt 1	..	12/31/2021.	Redemption 100.0000		4,491	4,491	4,449	4,356	99	36		135		4,491			0	170	10/31/2024.
62976# AE 6	NSM Insurance Group LLC Dollar Term Ln N	..	12/31/2021.	Redemption 100.0000		60,138	60,138	59,382	59,459		679		679		60,138			0	2,620	05/11/2026.
64027# AA 9	Nelipak Holding Co Incremental Term Ln N	..	03/31/2021.	Redemption 100.0000		375	375	369	364	5	6		11		375			0	5	07/02/2026.
64027# AA 9	Nelipak Holding Co Incremental Term Ln N	..	12/31/2021.	Redemption 100.0000		1,125	1,125	1,103	1,091	15	18		33		1,125			0	55	07/02/2026.
64027* AA 3	Nelipak Holding Co First Lien Term Ln Nt	..	12/31/2021.	Redemption 100.0000		9,247	9,247	9,069	8,969	127	150		277		9,247			0	369	07/02/2026.
65716@ AA 4	North Amer Science Assoc Inc Term Ln Nt	..	12/31/2021.	Redemption 100.0000		18,289	18,289	17,899	17,914		375		375		18,289			0	574	09/15/2026.
65716@ AA 4	North Amer Science Assoc Inc Term Ln Nt	..	03/15/2021.	Tax Free Exchange		112,462	115,259	112,378	112,381		81		81		112,462			0	1,766	09/15/2026.
67096@ AA 0	Omega Healthcare Holdings LLC Term Ln Nt	..	12/31/2021.	Redemption 100.0000		13,500	13,500	13,211	13,238		262		262		13,500			0	575	10/24/2026.
67096@ AA 0	Omega Healthcare Holdings LLC Term Ln Nt	..	04/15/2021.	Tax Free Exchange		4,416	4,500	4,404	4,413		4		4		4,416			0	82	10/24/2026.
67113@ AB 7	OTG Management LLC Incremental DD Term L	..	06/30/2021.	Redemption 100.0000		6,898	6,898	6,845	5,932	929	37		966		6,898			0	242	08/26/2021.
67113@ AB 7	OTG Management LLC Incremental DD Term L	..	08/26/2021.	Maturity		1,389,523	1,389,523	1,378,836	1,194,990	187,150	7,383		194,533		1,389,523			0	95,123	08/26/2021.
67113@ AB 7	OTG Management LLC Incremental DD Term L	..	06/30/2021.	Redemption 100.0000		971	971	971	835	136			136		971			0	32	08/26/2021.

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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
67113@ AB 7	OTG Management LLC Incremental DD Term L		08/26/2021.	Maturity		528,420	528,420	528,420	454,441	73,979			73,979		528,420			0	36,172	08/26/2021.
67113@ AC 5	OTG Management LLC 7th Amend Term Ln Nt		06/30/2021.	Redemption 100.0000		716	716	716	616	100			100		716			0	25	08/26/2021.
67113@ AC 5	OTG Management LLC 7th Amend Term Ln Nt		08/26/2021.	Maturity		162,406	162,406	162,406	139,669	22,737			22,737		162,406			0	11,195	08/26/2021.
67113@ AC 5	OTG Management LLC 7th Amend Term Ln Nt		06/30/2021.	Redemption 100.0000		316	316	316	272	44			44		316			0	52	08/26/2021.
67113@ AC 5	OTG Management LLC 7th Amend Term Ln Nt		08/26/2021.	Maturity		47,682	47,682	47,682	41,006	6,675			6,675		47,682			0	10,209	08/26/2021.
70559@ AE 6	Pegasus Global Enterprise Hlds Increment		12/31/2021.	Redemption 100.0000		13,527	13,527	12,986	12,986	20	521		541		13,527			0	820	05/29/2025.
70559@ AF 3	Pegasus Global Enterprise Hlds Increment		12/31/2021.	Redemption 100.0000		501	501	501	501				0		501			0	83	05/29/2025.
71579U AF 2	Petco Animal Supplies New Term Ln B-1 Nt		03/04/2021.	Redemption 100.0000		10,036,406	10,036,406	6,925,120	6,925,120		3,111,286		3,111,286		10,036,406			0	132,349	01/26/2023.
71639# AA 4	PetIQ Inc Term Ln Nt 1		04/14/2021.	Redemption 100.0000		4,165,978	4,165,978	4,083,502	4,103,540		62,438		62,438		4,165,978			0	71,493	07/08/2025.
71667* AA 3	Petroleum Servce Group LLC Delayed Draw		10/01/2021.	Redemption 100.0000		453	453	449	449		4		4		453			0	28	07/23/2025.
71667* AB 1	Petroleum Servce Group LLC Term Ln Nt 1		10/01/2021.	Redemption 100.0000		24,176	24,176	23,693	23,793		383		383		24,176			0	579	07/23/2025.
72584D AE 4	Yum Brands New Term Ln Nt 1		03/15/2021.	Redemption 100.0000		1,351,747	1,351,747	1,346,528	1,342,031	6,465	3,252		9,717		1,351,747			0	15,092	03/29/2025.
72584D AE 4	Yum Brands New Term Ln Nt 1		03/15/2021.	Tax Free Exchange		4,863,810	4,875,000	4,856,177	4,839,959	23,314	537		23,851		4,863,810			0	25,451	03/29/2025.
74140# AA 0	Command Alkon (Potter Buyer) New Term Ln		12/31/2021.	Redemption 100.0000		32,410	32,410	31,437	31,508		901		901		32,410			0	1,921	04/23/2027.
74140# AB 8	Command Alkon (Potter Buyer) Incremental		12/31/2021.	Redemption 100.0000		10,377	10,377	10,066	10,070		307		307		10,377			0	606	04/23/2027.
74140# AD 4	Command Alkon (Potter Buyer) Incremental		12/31/2021.	Redemption 100.0000		2,294	2,294	2,260	2,260		34		34		2,294			0	134	04/23/2027.
74741@ AA 5	Invo Healthcare (Olympia Acq) Term Ln Nt		10/01/2021.	Redemption 100.0000		6,853	6,853	6,682	6,168	547	138		685		6,853			0	319	09/24/2026.
74741@ AA 5	Invo Healthcare (Olympia Acq) Term Ln Nt		12/31/2021.	Tax Free Exchange		17,850	18,191	17,737	16,372	1,453	25		1,478		17,850			0	957	09/24/2026.
74966F AL 7	RP Crown Parent New Term Ln Nt 1		09/16/2021.	Redemption 100.0000		13,508,618	13,508,618	13,516,108	13,456,579	58,977	(6,939)		52,038		13,508,618			0	387,817	01/30/2026.
75445@ AA 1	Rawlings Sporting Goods Inc Term Ln Nt 1		12/31/2021.	Redemption 100.0000		9,000	9,000	8,753	8,753		247		247		9,000			0	674	12/31/2026.
75734@ AB 9	Reddy Ice Holdings Inc Term Ln Nt 6		03/31/2021.	Redemption 100.0000		5,318	5,318	5,188	5,105	88	125		213		5,318			0	100	07/01/2025.
75734@ AB 9	Reddy Ice Holdings Inc Term Ln Nt 1		10/06/2021.	Tax Free Exchange		20,820	21,273	20,635	20,422	352	46		398		20,820			0	1,223	07/01/2025.
75734@ AC 7	Reddy Ice Holdings Inc Delayed Draw Term		03/31/2021.	Redemption 100.0000		348	348	343	334	9	5		14		348			0	341	07/01/2025.
75734@ AC 7	Reddy Ice Holdings Inc Delayed Draw Term		04/06/2021.	Tax Free Exchange		687	695	685	668	19			19		687			0	26	07/01/2025.
76168J AR 7	RBS Global (Rexnord) New Term Ln B Nt 1		10/04/2021.	Redemption 100.0000		9,364,224	9,364,224	9,406,720	9,342,761	54,318	(32,855)		21,463		9,364,224			0	133,854	08/21/2024.
78411E AC 2	SpecialtyCare Initial Term Ln Nt 2		06/18/2021.	Redemption 100.0000		330,449	330,449	328,924	327,144	2,516	789		3,305		330,449			0	9,913	09/01/2023.
78411E AC 2	SpecialtyCare Initial Term Ln Nt 1		06/18/2021.	Redemption 100.0000		2,533,066	2,533,066	2,520,401	2,507,736	19,254	6,077		25,331		2,533,066			0	82,100	09/01/2023.
78431@ AA 1	Harmony Fds/Santa Cruz Hlds Term Ln Nt 1		12/31/2021.	Redemption 100.0000		12,274	12,274	12,120	12,176		98		98		12,274			0	507	12/13/2023.
78433* AA 1	SG Acquisition Inc (Safeguard) Term Ln N		05/07/2021.	Redemption 100.0000		126,857	126,857	124,320	124,596		2,261		2,261		126,857			0	1,983	01/27/2027.
78486@ AA 5	SSE Buyer Inc Term Ln Nt 1		12/31/2021.	Redemption 100.0000		41,727	41,727	40,475	40,552		1,175		1,175		41,727			0	2,768	06/30/2026.
78642# AA 4	Safe Home Security Inc Term Ln Nt 1		10/01/2021.	Redemption 100.0000		15,175	15,175	14,872	14,898		277		277		15,175			0	547	08/04/2024.
79546K AE 0	Sally Beauty Holdings New Term Ln B-1 Nt		12/31/2021.	Redemption 100.0000		112,006	112,006	112,523	110,886	1,419	(299)		1,120		112,006			0	1,587	07/05/2024.
81389# AA 5	SecurAmerica LLC Term Ln Nt 1		01/19/2021.	Redemption 100.0000		1,419,660	1,419,660	1,375,683	1,390,521		29,139		29,139		1,419,660			0	35,206	12/19/2023.
81389# AA 5	SecurAmerica LLC Term Ln Nt 6		01/19/2021.	Redemption 100.0000		522,671	522,671	519,404	519,500		3,171		3,171		522,671			0	13,948	12/19/2023.
81389# AA 5	SecurAmerica LLC Term Ln Nt 5		01/19/2021.	Redemption 100.0000		166,044	166,044	166,044	166,044				0		166,044			0	1,148	12/19/2023.
81389# AB 3	SecurAmerica LLC Delayed Draw Term Ln Nt		01/19/2021.	Redemption 100.0000		535,406	535,406	531,688	532,113		3,293		3,293		535,406			0	13,322	12/19/2023.
81389# AC 1	SecurAmerica LLC Delayed Draw Term Ln #2		01/19/2021.	Redemption 100.0000		95,940	95,940	94,909	95,213		727		727		95,940			0	2,379	12/19/2023.
81389# AD 9	SecurAmerica LLC Delayed Draw Term Ln #3		01/19/2021.	Redemption 100.0000		60,380	60,380	60,380	60,380				0		60,380			0	1,626	12/19/2023.
81389# AG 2	SecurAmerica LLC Delayed Draw Term Ln #4		01/19/2021.	Redemption 100.0000		169,452	169,452	167,546	167,570		1,882		1,882		169,452			0	4,934	12/19/2023.
816307 A@ 1	Selectquote Inc Initial Term Ln Nt 1		12/22/2021.	Tax Free Exchange		7,899,394	8,010,334	7,850,127	7,882,702		16,693		16,693		7,899,394			0	302,585	10/31/2024.
816307 A@ 1	Selectquote Inc Initial Term Ln Nt 2		03/31/2021.	Tax Free Exchange		1,737,824	1,764,706	1,731,770	1,736,526		1,298		1,298		1,737,824			0	24,949	10/31/2024.
83549# AA 8	Sonny's Enterprises LLC Term Ln Nt 1		12/31/2021.	Redemption 100.0000		95,122	95,122	93,220	93,320		1,802		1,802		95,122			0	5,196	08/31/2026.

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
83549# AB 6	Sonny's Enterprises LLC Delayed Draw Ter	..	12/31/2021.	Redemption 100.0000		14,634	14,634	14,634	14,634				0		14,634			0	832	08/31/2026.
84611@ AF 0	Sovos LLC 1st Lien Term Ln Nt 1	..	08/12/2021.	Redemption 100.0000		10,672,428	10,672,428	10,458,979	10,437,635	86,795	147,999		234,794		10,672,428			0	381,836	04/29/2024.
84611@ AG 8	Sovos LLC Delayed Draw Term Ln Nt 1	..	08/12/2021.	Redemption 100.0000		462,260	462,260	457,638	452,090	6,906	3,264		10,170		462,260			0	16,539	04/29/2024.
84611@ AH 6	Sovos LLC Revolver Nt 2	..	03/31/2021.	Redemption 100.0000		420,295	420,295	420,295	420,295				0		420,295			0	6,665	04/29/2024.
84756# AA 4	Spectra Finance LLC Term Ln Nt 1	..	11/19/2021.	Redemption 100.0000		3,977,901	3,977,901	3,898,377	3,931,783		46,118		46,118		3,977,901			0	258,815	04/02/2024.
86738* AA 6	Sigma Electric Manufact Corp Term Ln A-1	..	12/31/2021.	Redemption 100.0000		29,328	29,328	28,739	29,026		302		302		29,328			0	1,287	10/31/2023.
86803@ AA 4	Sunshine Sub LLC Term Ln Nt 1	..	12/31/2021.	Redemption 100.0000		34,167	34,167	33,484	31,434	2,320	413		2,733		34,167			0	1,163	05/27/2024.
86803@ AB 2	Sunshine Sub LLC Delayed Draw Term Ln Nt	..	12/31/2021.	Redemption 100.0000		20,064	20,064	19,797	18,459	1,422	183		1,605		20,064			0	918	05/27/2024.
87300* AD 6	THG Acquisition LLC 1st Lien Term Ln Nt	..	12/31/2021.	Redemption 100.0000		6,750	6,750	6,581	6,581	1	168		169		6,750			0	305	12/02/2026.
87300* AE 4	THG Acquisition LLC 1st Lien DD Term Ln	..	12/31/2021.	Redemption 100.0000		323	323	319	319		4		4		323			0	67	12/02/2026.
87326# AA 8	Wealth Enhance Group LLC Delayed Draw Te	..	10/01/2021.	Redemption 100.0000		654	654	647	647		7		7		654			0	23	10/02/2025.
88233F AK 6	Vistra Operations Co LLC Incremental Ter	..	12/31/2021.	Redemption 100.0000		99,003	99,003	98,218	98,228		775		775		99,003			0	1,157	12/31/2025.
88870T AF 5	Tivity Health Inc Term Ln A Nt 1	..	06/30/2021.	Redemption 100.0000		58,243	58,243	48,282	49,798		8,446		8,446		58,243			0	1,051	03/08/2024.
88870T AG 3	Tivity Health Inc Term Ln B Nt 1	..	06/30/2021.	Redemption 100.0000		2,365,070	2,365,070	2,291,799	2,304,796		60,274		60,274		2,365,070			0	59,510	03/08/2026.
89158* AC 7	Touchstone Acquisition Inc Term Ln Nt 1	..	12/31/2021.	Redemption 100.0000		2,880,055	2,880,055	2,808,054	2,822,454	4,484	53,117		57,601		2,880,055			0	141,161	11/15/2025.
89158* AD 5	Touchstone Acquisition Inc Delayed Draw	..	12/31/2021.	Redemption 100.0000		610,704	610,704	600,016	598,490	2,112	10,102		12,214		610,704			0	29,935	11/15/2025.
90346Y AE 9	US Shipping Corp Term Ln B2 Nt 2	..	10/27/2021.	Residual income									0					0	893	05/27/2021.
90347B AH 1	Axalta Coating Systems New Term Ln B Nt	..	12/31/2021.	Redemption 100.0000		154,784	154,784	155,758	153,333	2,009	(558)		1,451		154,784			0	1,910	06/01/2024.
90351H AB 4	US Foods Inc New Term Ln Nt 1	..	06/30/2021.	Redemption 100.0000		2,795,965	2,795,965	2,810,535	2,749,831	53,552	(7,418)		46,134		2,795,965			0	19,644	06/27/2023.
90351H AB 4	US Foods Inc New Term Ln Nt 1	..	08/13/2021.	Tax Free Exchange		25,094,695	25,044,422	25,174,932	24,631,189	479,681	(16,175)		463,506		25,094,695			0	296,745	06/27/2023.
90385P AC 4	Ultimus Group Midco LLC 1st Lien Term Ln	..	12/31/2021.	Redemption 100.0000		21,467	21,467	21,467	20,608	859			859		21,467			0	754	02/01/2024.
928432 A* 4	Visual Edge Technology Inc Term Ln Nt 2	..	11/30/2021.	Tax Free Exchange		64,203	64,592	63,188	62,654	1,365	183		1,548		64,203			0	3,529	08/31/2022.
928432 A@ 2	Visual Edge Technology Inc Delayed Draw	..	11/30/2021.	Tax Free Exchange		58,577	58,577	58,577	56,820	1,757			1,757		58,577			0	3,060	08/31/2022.
92940J AB 4	WR Grace & Co Term Ln B1 Nt 1	..	09/22/2021.	Redemption 100.0000		3,601,316	3,601,316	3,596,814	3,547,296	51,189	2,831		54,020		3,601,316			0	51,631	04/03/2025.
92940J AD 0	WR Grace & Co Term Ln B2 Nt 1	..	09/22/2021.	Redemption 100.0000		6,173,684	6,173,684	6,165,967	6,168,832		4,852		4,852		6,173,684			0	88,511	04/03/2025.
92974* AA 7	Discovery Life Sciences LLC Term Ln Nt 1	..	12/31/2021.	Redemption 100.0000		9,722	9,722	9,527	9,578		144		144		9,722			0	461	03/30/2024.
92974* AC 3	Discovery Life Sciences LLC New Term Ln	..	12/31/2021.	Redemption 100.0000		2,588	2,588	2,536	2,548		40		40		2,588			0	137	03/30/2024.
92975@ AA 4	Wealth Enhance Group LLC Term Ln Nt 1	..	10/01/2021.	Redemption 100.0000		15,402	15,402	15,171	15,213		188		188		15,402			0	411	10/02/2025.
92975@ AB 2	Wealth Enhance Group LLC Delayed Draw Te	..	10/01/2021.	Redemption 100.0000		2,838	2,838	2,815	2,817		21		21		2,838			0	128	10/02/2025.
92975@ AB 2	Wealth Enhance Group LLC Delayed Draw Te	..	09/01/2021.	Tax Free Exchange		8,369	8,420	8,356	8,362		7		7		8,369			0	435	10/02/2025.
92975@ AB 2	Wealth Enhance Group LLC Delayed Draw Te	..	07/01/2021.	Redemption 100.0000		356	356	353	354		3		3		356			0	6	10/02/2025.
92975@ AB 2	Wealth Enhance Group LLC Delayed Draw Te	..	09/01/2021.	Tax Free Exchange		46,833	47,127	46,773	46,793		40		40		46,833			0	2,423	10/02/2025.
92975@ AB 2	Wealth Enhance Group LLC Delayed Draw Te	..	07/01/2021.	Redemption 100.0000		2,885	2,885	2,863	2,864		20		20		2,885			0	58	10/02/2025.
92975@ AB 2	Wealth Enhance Group LLC Delayed Draw Te	..	09/01/2021.	Tax Free Exchange		444,397	447,205	443,851	444,046		351		351		444,397			0	22,108	10/02/2025.
93279# AA 3	Walnut Parent Inc Term Ln Nt 1	..	11/30/2021.	Redemption 100.0000		18,000	18,000	17,550	17,550	7	443		450		18,000			0	707	11/09/2027.
93710@ AA 2	WASH Multifamily Acq Inc Incremental Ter	..	04/19/2021.	Redemption 100.0000		3,012,849	3,012,849	3,009,320	2,950,502	59,400	2,947		62,347		3,012,849			0	63,047	05/14/2022.
93710@ AA 2	WASH Multifamily Acq Inc Incremental Ter	..	04/19/2021.	Redemption 100.0000		295,959	295,959	266,363	275,565		20,394		20,394		295,959			0	5,094	05/14/2022.
93710@ AA 2	WASH Multifamily Acq Inc Incremental Ter	..	03/05/2021.	Direct		42,549	43,087	38,563	39,438		428		428		39,865		2,684	2,684	326	05/14/2022.
96145@ AA 0	Westrock Coffee Holdings LLC Term Ln Nt	..	12/31/2021.	Redemption 100.0000		158,788	158,788	156,018	156,383		2,405		2,405		158,788			0	11,548	02/28/2025.
96811* AA 5	Wildcat Buyer Co Inc Term Ln Nt 1	..	12/31/2021.	Redemption 100.0000		3,861	3,861	3,776	3,785		77		77		3,861			0	150	02/27/2026.
96811* AB 3	Wildcat Buyer Co Inc Delayed Draw Term L	..	12/31/2021.	Redemption 100.0000		735	735	727	728		8		8		735			0	37	02/27/2026.
BL2961 73 0	Ultimate Software Group Inc Initial Term	..	12/31/2021.	Redemption 100.0000		199,000	199,000	199,806	198,678	959	(636)		323		199,000			0	4,848	05/03/2026.

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
C2567# AA 2	WASH Multifamily Acq Inc 1st Lien Term L	..	03/05/2021.	Direct		6,593	6,676	5,975	6,111		66		66		6,178		415	415	50	05/14/2022.
000000 00 0	Burger King Term Ln B-4 Nt 1	A	12/31/2021.	Redemption 100.0000		350,552	350,552	350,492	344,308	6,189	55		6,244		350,552			0	4,110	11/14/2026.
22526@ AA 5	Creation Holdings Inc 1st Lien Term Ln N	A	10/05/2021.	Redemption 100.0000		1,496,842	1,496,842	1,459,421	1,466,926		29,916		29,916		1,496,842			0	77,818	08/15/2025.
22526@ AB 3	Creation Holdings Inc Delayed Draw Term	A	10/05/2021.	Redemption 100.0000		282,079	282,079	282,079	282,079				0		282,079			0	14,665	08/15/2025.
68371Y AJ 2	Open Text Corp Term Ln Nt 1	A	12/31/2021.	Redemption 100.0000		73,861	73,861	74,119	74,052		(192)		(192)		73,861			0	866	05/30/2025.
C7740G AB 7	Regent Purchaser Inv (RGL) New Term Ln N	A	04/30/2021.	Redemption 100.0000		125,831	125,831	15,102	15,102		110,729		110,729		125,831			0	(125,831)	12/21/2024.
02034# AA 0	MISYS (Almonde Inc) Term Ln Nt 1	D	11/30/2021.	Redemption 100.0000		200,440	200,440	199,888	196,021	4,067	351		4,418		200,440			0	6,452	04/28/2024.
000000 00 0	Desarrolladora Energetica SA Term Ln 1L	D	04/15/2021.	Call 100.0000		901,214	901,214	585,789	540,729	45,061			45,061		585,789		315,425	315,425		05/01/2021.
000000 00 0	Desarrolladora Energetica SA Term Ln 1L	D	04/15/2021.	Taxable Exchange		1,208,807	1,966,643	1,278,318	1,179,986	98,332			98,332		1,278,318		(69,511)	(69,511)		05/01/2021.
8299999. Total - Bonds - Unaffiliated Bank Loans						287,096,764	288,072,068	281,526,988	279,930,977	2,222,748	4,617,722	0	6,840,470	0	286,771,443	0	325,321	325,321	7,546,909	XXX
8399997. Total - Bonds - Part 4						2,363,999,414	2,348,068,627	2,366,431,708	2,346,133,284	6,112,506	2,935,955	0	9,048,461	(93,280)	2,355,201,163	112,720	(8,059,684)	(7,946,964)	72,634,019	XXX
8399998. Total - Bonds - Summary Item from Part 5						425,364,730	1,147,415,541	424,815,781			(1,025,203)		(1,025,203)		423,790,571		(2,943,615)	(2,943,615)	11,753,843	XXX
8399999. Total - Bonds						2,789,364,144	3,495,484,168	2,791,247,489	2,346,133,284	6,112,506	1,910,752	0	8,023,258	(93,280)	2,778,991,734	112,720	(11,003,299)	(10,890,579)	84,387,862	XXX
Preferred Stocks - Industrial and Miscellaneous Perpetual Preferred																				
23281# 12 4	Cyprium Parallel Invs V LP Pfrd Units	..	09/09/2021.	Redemption 100.0000	14,741.520	1,474,152		1,474,152	1,663,138	(188,986)			(188,986)		1,474,152			0		XXX
000000 00 0	Gazprom Sub Nt Fix to Float	D	03/19/2021.	Direct	440,000.000	444,950		440,000	440,000				0		440,000		4,950	4,950	8,262	XXX
000000 00 0	Royal Capital BV Sr Nt	D	11/19/2021.	Call 104.4500	864,000.000	902,448		862,815	860,412	2,403			2,403		862,815		1,185	1,185	82,206	XXX
000000 00 0	DIB Tier 1 Sukuk 3 Ltd Jr Sub Nt	D	01/29/2021.	Direct	440,000.000	476,850		467,226	467,226				0		467,226		9,624	9,624	14,514	XXX
8499999. Total - Preferred Stocks - Industrial and Miscellaneous Perpetual Preferred						3,298,400	XXX	3,244,193	3,430,776	(186,583)	0	0	(186,583)	0	3,244,193	0	15,759	15,759	104,982	XXX
8999997. Total - Preferred Stocks - Part 4						3,298,400	XXX	3,244,193	3,430,776	(186,583)	0	0	(186,583)	0	3,244,193	0	15,759	15,759	104,982	XXX
8999998. Total - Preferred Stocks - Summary Item from Part 5						2,580,282	XXX	2,615,175					0		2,615,175		(34,895)	(34,895)	81,060	XXX
8999999. Total - Preferred Stocks						5,878,682	XXX	5,859,368	3,430,776	(186,583)	0	0	(186,583)	0	5,859,368	0	(19,136)	(19,136)	186,042	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																				
313400 30 1	FHLMC Com	..	08/25/2021.	Class action funds received			XXX						0					0	25,121	XXX
589331 10 7	Merck & Co Inc Com	..	07/02/2021.	Class action funds received			XXX						0					0	89	XXX
717081 10 3	Pfizer Inc Com	..	11/19/2021.	Class action funds received			XXX						0					0	29	XXX
9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						0	XXX	0	0	0	0	0	0	0	0	0	0	0	25,239	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other																				
31340# 00 1	Federal Home Loan Bank Com Cl B	..	06/01/2021.	Direct	50,000.000	5,000,000	XXX	5,000,000	5,000,000				0		5,000,000			0	25,137	XXX
9199999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						5,000,000	XXX	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	25,137	XXX
Common Stocks - Parent, Subsidiaries and Affiliates Other																				
63865@ 10 0	Nationwide Indemnity Co Com	..	06/30/2021.	Capital Distribution		900,000,000	XXX	900,000,000	900,000,000				0		900,000,000			0		XXX
92624# 10 9	Victoria National Ins Co Com	..	07/01/2021.	Cancellation of shares	1,000.000	2,500,000	XXX	2,500,000	3,801,545	(1,301,545)			(1,301,545)		2,500,000			0		XXX
9399999. Total - Common Stocks - Parent, Subsidiaries and Affiliates Other						902,500,000	XXX	902,500,000	903,801,545	(1,301,545)	0	0	(1,301,545)	0	902,500,000	0	0	0	0	XXX
9799997. Total - Common Stocks - Part 4						907,500,000	XXX	907,500,000	908,801,545	(1,301,545)	0	0	(1,301,545)	0	907,500,000	0	0	0	50,376	XXX
9799999. Total - Common Stocks						907,500,000	XXX	907,500,000	908,801,545	(1,301,545)	0	0	(1,301,545)	0	907,500,000	0	0	0	50,376	XXX
9899999. Total - Preferred and Common Stocks						913,378,682	XXX	913,359,368	912,232,321	(1,488,128)	0	0	(1,488,128)	0	913,359,368	0	(19,136)	(19,136)	236,418	XXX
9999999. Total - Bonds, Preferred and Common Stocks						3,702,742,826	XXX	3,704,606,857	3,258,365,605	4,624,378	1,910,752	0	6,535,130	(93,280)	3,692,351,102	112,720	(11,022,435)	(10,909,715)	84,624,280	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					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
Bonds - U.S. Government																				
912828 3J 7	U S Treasury Nt 2.125% 11/30/24	..	12/08/2021	THI Holdings Inc	12/08/2021	Basis Adjustment	3,000,000	116,517	116,517	116,517				0				0		
912828 4N 7	U S Treasury Nt 2.875% 05/15/28	..	06/30/2021	Nationwide Indemnity	06/30/2021	Basis Adjustment	20,000,000	2,034,010	2,034,010	2,034,010				0				0		
912828 S5 0	U S Treasury 7/15/2026 TIPS	..	06/30/2021	Nationwide Indemnity	06/30/2021	Basis Adjustment	74,900,000	15,410,557	15,410,557	15,410,557				0				0		
0599999.	Total - Bonds - U.S. Government						97,900,000	17,561,084	17,561,084	17,561,084	0	0	0	0	0	0	0	0	0	0
Bonds - All Other Government																				
900123 CL 2	Turkey (Republic of) Sr Nt	D	03/25/2021	Direct	06/15/2021	Direct	310,000	301,088	317,595	301,358		270		270			16,237	16,237	4,237	207
1099999.	Total - Bonds - All Other Government						310,000	301,088	317,595	301,358	0	270	0	270	0	0	16,237	16,237	4,237	207
Bonds - U.S. States, Territories and Possessions																				
57582N H6 5	Massachusetts St GO Ref Ser C	..	01/28/2021	Nationwide Indemnity	12/01/2021	Maturity	8,000,000	8,092,498	8,000,000	8,000,000		(92,498)		(92,498)				0	440,000	69,667
57582N XX 8	Massachusetts St GO Ref Ser B	..	06/30/2021	Nationwide Indemnity	08/01/2021	Maturity	9,630,000	9,664,798	9,630,000	9,630,000		(34,798)		(34,798)				0	449,663	239,877
57582N XX 8	Massachusetts St GO Ref Ser B	..	06/30/2021	Nationwide Indemnity	06/30/2021	Basis Adjustment	2,130,000	7,469	7,469	7,469				0				0		
605580 DH 9	Mississippi St GO Ref Ser A	..	06/30/2021	Nationwide Indemnity	11/01/2021	Maturity	2,000,000	2,007,129	2,000,000	2,000,000		(7,129)		(7,129)				0	52,500	17,208
605580 DH 9	Mississippi St GO Ref Ser A	..	06/30/2021	Nationwide Indemnity	06/30/2021	Basis Adjustment	2,000,000	27,111	27,111	27,111				0				0		
70914P B6 8	Pennsylvania St GO First Ser	..	06/30/2021	Nationwide Indemnity	06/30/2021	Basis Adjustment	4,785,000	455,327	455,327	455,327				0				0		
1799999.	Total - Bonds - U.S. States, Territories & Possessions						28,545,000	20,254,332	20,119,907	20,119,907	0	(134,425)	0	(134,425)	0	0	0	0	942,163	326,752
Bonds - U.S. Political Subdivisions of States																				
172252 A2 4	Cincinnati OH City SD GO Ref Classroom C	..	06/30/2021	Nationwide Indemnity	12/01/2021	Maturity	3,000,000	3,014,835	3,000,000	3,000,000		(14,835)		(14,835)				0	78,750	12,688
172252 A2 4	Cincinnati OH City SD GO Ref Classroom C	..	06/30/2021	Nationwide Indemnity	06/30/2021	Basis Adjustment	3,000,000	49,233	49,233	49,233				0				0		
442331 3G 7	Houston TX GO Txbl 3.845% 03/01/31.	..	06/30/2021	Nationwide Indemnity	06/30/2021	Basis Adjustment	5,000,000	661,565	661,565	661,565				0				0		
442331 3H 5	Houston TX GO Txbl 3.925% 03/01/32.	..	06/30/2021	Nationwide Indemnity	06/30/2021	Basis Adjustment	5,000,000	659,860	659,860	659,860				0				0		
717883 FK 3	Philadelphia PA Sch Dist GO Ref Ser A FS	..	06/30/2021	Nationwide Indemnity	06/30/2021	Basis Adjustment	5,000,000	947,749	947,749	947,749				0				0		
797355 WK 6	San Diego CA Uni Sch Dist GO Ref 1998 Se	..	06/30/2021	Nationwide Indemnity	06/30/2021	Basis Adjustment	4,000,000	1,024,272	1,024,272	1,024,272				0				0		
797355 YY 4	San Diego CA Uni Sch Dist GO Ref 1998 Se	..	06/30/2021	Nationwide Indemnity	06/30/2021	Basis Adjustment	5,000,000	1,294,793	1,294,793	1,294,793				0				0		
840071 AT 1	South San Francisco CA GO Uni Sch Dist S	..	06/30/2021	Nationwide Indemnity	06/30/2021	Basis Adjustment	2,180,000	196,011	196,011	196,011				0				0		
2499999.	Total - Bonds - U.S. Political Subdivisions of States						32,180,000	7,848,318	7,833,483	7,833,483	0	(14,835)	0	(14,835)	0	0	0	0	78,750	12,688
Bonds - U.S. Special Revenue and Special Assessment																				
010268 AX 8	Alabama Fed Aid HW Fin AuthRev Ser A.	..	06/30/2021	Nationwide Indemnity	06/30/2021	Basis Adjustment	3,335,000	423,239	423,239	423,239				0				0		
010268 AY 6	Alabama Fed Aid HW Fin AuthRev Ser A.	..	06/30/2021	Nationwide Indemnity	06/30/2021	Basis Adjustment	3,335,000	428,714	428,714	428,714				0				0		
010268 BA 7	Alabama Fed Aid HW Fin AuthRev Spl Oblig	..	06/30/2021	Nationwide Indemnity	06/30/2021	Basis Adjustment	5,000,000	645,835	645,835	645,835				0				0		
010604 CC 8	Alabama St Port Auth Rev AMT Ref Docs Se	..	06/30/2021	Nationwide Indemnity	06/30/2021	Basis Adjustment	3,160,000	405,740	405,740	405,740				0				0		
02765U MB 7	American Mun Pwr Ohio Inc Rev Comb Hydro	..	06/30/2021	Nationwide Indemnity	06/30/2021	Basis Adjustment	1,500,000	113,216	113,216	113,216				0				0		
08527N GY 6	Bernalillo Cnty NM Rev Gross Tax Rcpts R	..	06/30/2021	Nationwide Indemnity	06/30/2021	Basis Adjustment	2,000,000	186,248	186,248	186,248				0				0		

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP 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
08527N GZ 3	Bernalillo Cnty NM Rev Gross Tax Rcpts R	..	06/30/2021	Nationwide Indemnity	06/30/2021	Basis Adjustment	3,600,000	475,734	475,734	475,734				0				0		
13068L YZ 2	California St Pub Wks Brd Rev Ref-Variou	..	06/30/2021	Nationwide Indemnity	06/30/2021	Basis Adjustment	5,000,000	509,372	509,372	509,372				0				0		
164243 HS 9	Cherokee Cnty GA Auth Rev Wtr & Swr Ref	..	06/30/2021	Nationwide Indemnity	08/01/2021	Call 100.0000	1,445,000	1,481,592	1,445,000	1,480,201		(1,391)		(1,391)			(35,201)	(35,201)	39,738	32,894
164243 HS 9	Cherokee Cnty GA Auth Rev Wtr & Swr Ref	..	06/30/2021	Nationwide Indemnity	06/30/2021	Basis Adjustment	3,690,000	81,766	81,766	81,766				0				0		
167562 QK 6	Chicago IL Midway Arpt Rev Amt Ref Ser A	..	06/30/2021	Nationwide Indemnity	06/30/2021	Basis Adjustment	3,000,000	228,348	228,348	228,348				0				0		
167562 QL 4	Chicago IL Midway Arpt Rev Amt Ref Ser A	..	06/30/2021	Nationwide Indemnity	06/30/2021	Basis Adjustment	3,500,000	273,999	273,999	273,999				0				0		
167593 UW 0	Chicago IL O'Hare Int Arpt Rev Ref Gen S	..	06/30/2021	Nationwide Indemnity	06/30/2021	Basis Adjustment	5,000,000	601,740	601,740	601,740				0				0		
167593 WL 2	Chicago IL O'Hare Int Arpt Rev Sr Lien S.	..	06/30/2021	Nationwide Indemnity	06/30/2021	Basis Adjustment	4,000,000	688,450	688,450	688,450				0				0		
3132DW BC 6	FHLMC Pool #SD8135 2.500% 03/25/51	..	03/02/2021	Morgan Stanley & Co LLC	12/01/2021	Paydown	3,012,922	3,137,496	3,012,922	3,012,922		(124,574)		(124,574)				0	38,966	418
3140H5 JW 2	FNMA Pool #BJ3876 3.000% 01/25/48.	..	01/28/2021	Nationwide Indemnity	12/01/2021	Paydown	2,337,466	2,267,072	2,337,466	2,337,466		70,394		70,394				0	30,763	5,259
3140KD BK 5	FNMA Pool #BP5441 3.000% 06/25/50.	..	01/28/2021	Nationwide Indemnity	12/01/2021	Paydown	11,872,126	12,481,870	11,872,126	11,872,126		(609,744)		(609,744)				0	152,754	26,712
3140X9 6Y 6	FNMA Pool #FM6286 2.500% 01/25/51	..	03/02/2021	JP Morgan Securities LLC	12/01/2021	Paydown	1,687,243	1,759,610	1,687,243	1,687,243		(72,367)		(72,367)				0	21,619	234
31418D CA 8	FNMA Pool #MA3664 4.000% 05/25/49	..	06/30/2021	Nationwide Indemnity	12/01/2021	Paydown	3,884,489	4,016,884	3,884,489	3,884,489		(132,395)		(132,395)				0	42,220	12,517
31418D CA 8	FNMA Pool #MA3664 4.000% 05/25/49	..	06/30/2021	Nationwide Indemnity	06/30/2021	Basis Adjustment	12,691,625	408,479	408,479	408,479				0				0		
31418D XJ 6	FNMA Pool #MA4280 1.500% 03/25/51	..	03/02/2021	Nomura Securities Intl LLC	12/01/2021	Paydown	372,100	367,216	372,100	372,100		4,884		4,884				0	2,631	31
31418D XL 1	FNMA Pool #MA4282 2.500% 03/25/51	..	03/02/2021	Morgan Stanley & Co LLC	12/01/2021	Paydown	1,411,695	1,469,596	1,411,695	1,411,695		(57,902)		(57,902)				0	18,263	196
365418 BX 9	Garden St Preservation Tr Rev Open Space	..	06/30/2021	Nationwide Indemnity	06/30/2021	Basis Adjustment	24,900,000	3,697,014	3,697,014	3,697,014				0				0		
39081H AM 4	[illegible] Lien	..	06/30/2021	Nationwide Indemnity	06/30/2021	Basis Adjustment	4,500,000	531,837	531,837	531,837				0				0		
413890 DC 5	HarrisCnty-HoustonTXSports Rev Sr Lien R	..	06/30/2021	Nationwide Indemnity	06/30/2021	Basis Adjustment	5,575,000	342,996	342,996	342,996				0				0		
45203H BU 5	Illinois Fin Auth Rev Ser A	..	01/28/2021	Nationwide Indemnity	08/15/2021	Redemption 100.0000	10,000,000	9,886,181	10,000,000	10,000,000		113,819		113,819				0	537,500	243,368
47770V BQ 2	JobsOH Beverage System Rev Stwd Liq Prof	..	06/30/2021	Nationwide Indemnity	06/30/2021	Basis Adjustment	4,000,000	232,204	232,204	232,204				0				0		
544435 4K 3	Los Angeles CA Dep of Arpts AMT-Senior R	..	06/30/2021	Nationwide Indemnity	06/30/2021	Basis Adjustment	2,000,000	152,100	152,100	152,100				0				0		
575577 HX 2	Massachusetts Bay Tr Auth Rev Assmt Ser	..	06/30/2021	Nationwide Indemnity	06/30/2021	Basis Adjustment	4,000,000	1,167,474	1,167,474	1,167,474				0				0		
57563R NV 7	Massachusetts Educ Fin Rev LBASS AMT Ref	..	01/28/2021	Nationwide Indemnity	07/01/2021	Call 100.0000	2,095,000	2,068,977	2,095,000	2,069,688		711		711			25,312	25,312	36,663	5,499
57604P B5 2	Massachusetts St Wtr Poll Rev Ref Pool P	..	06/30/2021	Nationwide Indemnity	06/30/2021	Basis Adjustment	5,000,000	830,245	830,245	830,245				0				0		
592643 AU 4	Metropolitan Washington DC Rev Cap App 2	..	06/30/2021	Nationwide Indemnity	06/30/2021	Basis Adjustment	7,540,000	1,817,699	1,817,699	1,817,699				0				0		
594615 BH 8	Michigan St Bldg Auth Rev Ref Facs Prog	..	06/30/2021	Nationwide Indemnity	06/30/2021	Basis Adjustment	5,000,000	606,612	606,612	606,612				0				0		
603827 XY 7	Minneapolis & St Paul MN Rev Txbl Sub Re	..	06/30/2021	Nationwide Indemnity	06/30/2021	Basis Adjustment	5,000,000	517,235	517,235	517,235				0				0		
603827 XZ 4	Minneapolis & St Paul MN Rev Taxl Sub Re	..	06/30/2021	Nationwide Indemnity	06/30/2021	Basis Adjustment	2,835,000	286,346	286,346	286,346				0				0		

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP 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
603827 YA 8	Minneapolis & St Paul MN Rev Txbl Sub Re	..	06/30/2021	Nationwide Indemnity	06/30/2021	Basis Adjustment	2,295,000	229,296	229,296	229,296				0				0		
646080 SC 6	New Jersey St Hgr Ed Auth Rev LBASS Amt-	..	06/30/2021	Nationwide Indemnity	07/29/2021	Call 100.0000	650,000	642,810	650,000	642,880		70		70			7,120	7,120	3,403	1,702
646080 SC 6	New Jersey St Hgr Ed Auth Rev LBASS Amt-	..	06/30/2021	Nationwide Indemnity	06/30/2021	Basis Adjustment	2,895,000	170,440	170,440	170,440				0				0		
646080 SD 4	New Jersey St Hgr Ed Auth Rev LBASS Amt-	..	06/30/2021	Nationwide Indemnity	07/29/2021	Call 100.0000	520,000	512,081	520,000	512,148		66		66			7,852	7,852	2,723	1,361
646080 SD 4	New Jersey St Hgr Ed Auth Rev LBASS Amt-	..	06/30/2021	Nationwide Indemnity	06/30/2021	Basis Adjustment	2,310,000	131,728	131,728	131,728				0				0		
646080 SE 2	New Jersey St Hgr Ed Auth Rev LBASS Amt-	..	06/30/2021	Nationwide Indemnity	07/29/2021	Call 100.0000	520,000	510,462	520,000	510,532		70		70			9,468	9,468	2,723	1,361
646080 SE 2	New Jersey St Hgr Ed Auth Rev LBASS Amt-	..	06/30/2021	Nationwide Indemnity	06/30/2021	Basis Adjustment	2,315,000	128,344	128,344	128,344				0				0		
646080 SF 9	New Jersey St Hgr Ed Auth Rev LBASS Amt-	..	06/30/2021	Nationwide Indemnity	07/29/2021	Call 100.0000	880,000	876,190	880,000	876,217		27		27			3,783	3,783	4,962	2,481
646080 SF 9	New Jersey St Hgr Ed Auth Rev LBASS Amt-	..	06/30/2021	Nationwide Indemnity	06/30/2021	Basis Adjustment	3,915,000	189,615	189,615	189,615				0				0		
646136 2B 6	New Jersey St Trans Fd Rev Fed Hwy Reim	..	06/30/2021	Nationwide Indemnity	06/30/2021	Basis Adjustment	4,700,000	660,597	660,597	660,597				0				0		
646136 2C 4	New Jersey St Trans Fd Rev Fed Hwy Reim	..	06/30/2021	Nationwide Indemnity	06/30/2021	Basis Adjustment	2,000,000	276,778	276,778	276,778				0				0		
64971W L6 5	NY City NY Trans Fin Auth Rev Sub Ser A-	..	06/30/2021	Nationwide Indemnity	06/30/2021	Basis Adjustment	3,000,000	198,071	198,071	198,071				0				0		
64983Q JC 4	New York St Dorm Auth Rev Non St Supply	..	06/30/2021	Nationwide Indemnity	06/30/2021	Basis Adjustment	5,000,000	1,257,640	1,257,640	1,257,640				0				0		
64983Q JF 7	New York St Dorm Auth Rev Non St Supply	..	06/30/2021	Nationwide Indemnity	06/30/2021	Basis Adjustment	4,165,000	1,245,064	1,245,064	1,245,064				0				0		
67760H CH 2	Ohio St Tpk Commn Rev Ser A	..	06/30/2021	Nationwide Indemnity	06/30/2021	Basis Adjustment	2,000,000	307,248	307,248	307,248				0				0		
709221 UW 3	Pennsylvania St Tpk Commn Rev Ref Sub Se	..	06/30/2021	Nationwide Indemnity	06/30/2021	Basis Adjustment	2,500,000	214,215	214,215	214,215				0				0		
709222 CP 6	Pennsylvania St Tpk Commn Rev Ser A	..	06/30/2021	Nationwide Indemnity	07/15/2021	Maturity	4,030,000	4,031,635	4,030,000	4,030,000		(1,635)		(1,635)				0	105,788	96,972
709222 CP 6	Pennsylvania St Tpk Commn Rev Ser A	..	06/30/2021	Nationwide Indemnity	06/30/2021	Basis Adjustment	4,030,000	6,336	6,336	6,336				0				0		
717817 SE 1	Philadelphia PA Airport Rev Amt-Ref-Ser.	..	06/30/2021	Nationwide Indemnity	06/30/2021	Basis Adjustment	4,540,000	434,670	434,670	434,670				0				0		
717817 SK 7	Philadelphia PA Airport Rev Amt-Ref-Ser.	..	06/30/2021	Nationwide Indemnity	06/30/2021	Basis Adjustment	4,300,000	446,341	446,341	446,341				0				0		
735389 WG 9	Port Seattle WA Rev AMT Ref Ser C	..	06/30/2021	Nationwide Indemnity	06/30/2021	Basis Adjustment	3,760,000	335,907	335,907	335,907				0				0		
735389 WH 7	Port Seattle WA Rev Amt Ref Ser C	..	06/30/2021	Nationwide Indemnity	06/30/2021	Basis Adjustment	2,000,000	179,532	179,532	179,532				0				0		
735389 WK 0	Port Seattle WA Rev Amt Ref Ser C	..	06/30/2021	Nationwide Indemnity	06/30/2021	Basis Adjustment	3,000,000	266,176	266,176	266,176				0				0		
756872 LA 3	Red River TX Edu Fin Corp Txbl Ref TCU P	..	06/30/2021	Nationwide Indemnity	06/30/2021	Basis Adjustment	2,000,000	120,372	120,372	120,372				0				0		
76116E GR 5	Resolution Funding Corp Strips	..	06/30/2021	Nationwide Indemnity	06/30/2021	Basis Adjustment	1,067,000	84,096	84,096	84,096				0				0		
88059E 5N 0	Tenn Val Auth Cpn Strip Strips	..	06/30/2021	Nationwide Indemnity	06/30/2021	Basis Adjustment	2,549,000	251,855	251,855	251,855				0				0		

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP 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
88059E V2 7	Tenn Val Auth Cpn Strip Strips	..	06/30/2021	Nationwide Indemnity	06/30/2021	Basis Adjustment	2,135,000	188,994	188,994	188,994				0				0		
977100 HD 1	Wisconsin St Gen Fd Rev Ref Ser A	..	06/30/2021	Nationwide Indemnity	06/30/2021	Basis Adjustment	1,729,000	90,524	90,524	90,524				0				0		
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments						242,084,665	68,576,153	67,784,522	67,766,188	0	(809,967)	0	(809,967)	0	0	18,334	18,334	1,040,716	431,005
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	3,530,000	3,282,374	3,283,676	3,283,676		1,303		1,303				0	60,569	19,739
00287Y AW 9	Abbvie Inc Sr Nt 4.450% 05/14/46	..	06/30/2021	Nationwide Indemnity	06/30/2021	Basis Adjustment	1,250,000	270,041	270,041	270,041				0				0		
00287Y DB 2	Abbvie Inc Sr Nt 4.750% 03/15/45	..	06/30/2021	Nationwide Indemnity	06/30/2021	Basis Adjustment	4,187,000	1,035,819	1,035,819	1,035,819				0				0		
01448Y AB 9	ALESCO Pfd Fdg Ltd ABS Ser 7A Cl A1B	..	01/28/2021	Nationwide Indemnity	03/23/2021	Paydown	77,971	68,034	77,971	77,971		9,937		9,937				0	126	50
01448Y AB 9	ALESCO Pfd Fdg Ltd ABS Ser 7A Cl A1B	..	01/28/2021	Nationwide Indemnity	07/21/2021	Redemption 100.0000	3,063,630	2,673,181	3,063,630	3,063,630		390,449		390,449				0	11,035	1,976
02209S AL 7	Altria Group Inc Co Gtd Nt	..	01/28/2021	Nationwide Indemnity	05/05/2021	Maturity	6,000,000	5,999,152	6,000,000	6,000,000		848		848				0	142,500	65,708
02361D AP 5	Ameren Illinois Co Sr Nt	..	06/30/2021	Nationwide Indemnity	06/30/2021	Basis Adjustment	10,000,000	773,084	773,084	773,084				0				0		
023765 AA 8	American Airlines Inc LBASS EETC Ser 16-	..	03/19/2021	Morgan Stanley & Co LLC	12/15/2021	Redemption 100.0000	36,000	36,090	36,000	36,000		(90)		(90)				0	864	314
02376U AA 3	American Airlines Inc LBASS EETC Ser 201	..	03/17/2021	Morgan Stanley & Co LLC	07/15/2021	Redemption 100.0000	16,030	16,351	16,030	16,030		(321)		(321)				0	287	102
023771 R9 1	American Airlines Inc LBASS EETC Ser 201	..	03/19/2021	Jefferies & Company Inc	10/15/2021	Redemption 100.0000	27,514	27,824	27,514	27,514		(310)		(310)				0	617	362
02377D AA 0	American Airlines Inc LBASS EETC Ser 201	..	06/30/2021	Nationwide Indemnity	10/15/2021	Redemption 100.0000	50,553	49,021	50,553	50,553		1,532		1,532				0	935	390
03464R AA 1	Angel Oak Mortgage Trust RMBS Series 202	..	06/30/2021	Nationwide Indemnity	12/01/2021	Paydown	333,822	333,439	333,822	333,822		383		383				0	2,421	663
03464R AA 1	Angel Oak Mortgage Trust RMBS Series 202	..	06/30/2021	Nationwide Indemnity	06/30/2021	Basis Adjustment	1,007,954	8,039	8,039	8,039				0				0		
03522A AH 3	Anheuser-Busch Co/Inbev Sr Nt	..	06/30/2021	Nationwide Indemnity	06/30/2021	Basis Adjustment	10,000,000	2,642,940	2,642,940	2,642,940				0				0		
035240 AQ 3	Anheuser-Busch Inbev Worldwide Sr Nt	..	06/30/2021	Nationwide Indemnity	06/30/2021	Basis Adjustment	5,750,000	1,053,623	1,053,623	1,053,623				0				0		
036752 AP 8	Anthem Inc Sr Nt 2.550% 03/15/31	..	06/30/2021	Nationwide Indemnity	06/30/2021	Basis Adjustment	850,000	27,984	27,984	27,984				0				0		
037833 CU 2	Apple Inc Sr Nt 2.850% 05/11/24	..	06/30/2021	Nationwide Indemnity	06/30/2021	Basis Adjustment	2,000,000	124,015	124,015	124,015				0				0		
04964K AN 1	Atrium CDO Corp CLO Ser 9A Cl BR	..	01/28/2021	Nationwide Indemnity	02/22/2021	Redemption 100.0000	10,000,000	10,000,000	10,000,000	10,000,000				0				0	46,069	32,499
05491L AC 2	Barclays Commercial Mtg Sec CMBS Ser 201	..	06/30/2021	Nationwide Indemnity	06/30/2021	Basis Adjustment	5,000,000	65,207	65,207	65,207				0				0		
06050T JZ 6	Bank of America NA Sub Bk Nt	..	06/30/2021	Nationwide Indemnity	06/30/2021	Basis Adjustment	1,950,000	840,752	840,752	840,752				0				0		
07274E AG 8	Bayer US Finance LLC Sr Nt	..	06/30/2021	Nationwide Indemnity	06/30/2021	Basis Adjustment	3,000,000	232,463	232,463	232,463				0				0		
08160K AE 4	Benchmark Mortgage Trust CMBS Ser 2019-B	..	06/30/2021	Nationwide Indemnity	06/30/2021	Basis Adjustment	4,920,000	209,041	209,041	209,041				0				0		
08162F AE 3	Benchmark Mtg Tr CMBS Ser 2019-B12 Cl A5	..	06/30/2021	Nationwide Indemnity	06/30/2021	Basis Adjustment	5,988,000	630,770	630,770	630,770				0				0		
097023 CV 5	Boeing Co Sr Nt 5.705% 05/01/40	..	06/30/2021	Nationwide Indemnity	06/30/2021	Basis Adjustment	700,000	39,405	39,405	39,405				0				0		
099724 AH 9	Borg Warner Automotive Sr Nt	..	06/30/2021	Nationwide Indemnity	06/30/2021	Basis Adjustment	3,500,000	455,675	455,675	455,675				0				0		
10373Q AC 4	BP Cap Mkts America Sr Nt	..	06/30/2021	Nationwide Indemnity	06/30/2021	Basis Adjustment	1,500,000	207,851	207,851	207,851				0				0		
10373Q AV 2	BP Cap Mkts America Sr Nt	..	06/30/2021	Nationwide Indemnity	06/30/2021	Basis Adjustment	1,500,000	147,384	147,384	147,384				0				0		
110122 DC 9	Bristol-Myers Squibb Co Sr Nt	..	01/28/2021	Nationwide Indemnity	02/23/2021	Call 113.0970	2,644,000	2,631,302	2,990,285	2,631,482		181		181			12,518	12,518	399,789	46,389
11135F BE 0	Broadcom Inc Sr Nt 1.950% 02/15/28	..	06/30/2021	Nationwide Indemnity	06/30/2021	Basis Adjustment	900,000	3,688	3,688	3,688				0				0		

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP 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
1248EP CJ 0	CCO Holdings LLC Sr Nt	..	03/05/2021	Various	05/13/2021	Tax Free Exchange	1,842,000	1,906,711	1,905,417	1,905,417		(1,294)		(1,294)				0	44,208	27,620
12515H AZ 8	CD Comm Mtg Tr CMBS Ser 2017-CD5 Cl A4	..	06/30/2021	Nationwide Indemnity	06/30/2021	Basis Adjustment	6,500,000	497,602	497,602	497,602				0				0		
125523 CM 0	Cigna Corp Sr Nt 2.375% 03/15/31	..	06/30/2021	Nationwide Indemnity	06/30/2021	Basis Adjustment	1,275,000	15,090	15,090	15,090				0				0		
125896 BQ 2	CMS Energy Corp Sr Nt 3.000% 05/15/26	..	06/30/2021	Nationwide Indemnity	06/30/2021	Basis Adjustment	2,000,000	142,112	142,112	142,112				0				0		
12593J BE 5	Comm Mortgage Trust CMBS Ser 2015-CR24 C	..	01/28/2021	Nationwide Indemnity	12/01/2021	Paydown	356,415	357,413	356,416	357,217		(195)		(195)			(802)	(802)	9,264	917
12593Q BE 9	Comm Mortgage Trust CMBS Ser 2015-CR26 C	..	06/30/2021	Nationwide Indemnity	06/30/2021	Basis Adjustment	4,300,000	329,016	329,016	329,016				0				0		
12594P AW 1	Credit Suisse Mortgage Trust CMBS Ser 20	..	06/30/2021	Nationwide Indemnity	12/01/2021	Paydown	112,965	114,128	112,965	112,965		(1,163)		(1,163)				0	2,013	324
12594P AW 1	Credit Suisse Mortgage Trust CMBS Ser 20	..	06/30/2021	Nationwide Indemnity	06/30/2021	Basis Adjustment	5,755,000	387,488	387,488	387,488				0				0		
12596M AA 4	Credit Suisse Mortgage Trust RMBS Ser 20	..	01/28/2021	Nationwide Indemnity	12/01/2021	Paydown	1,669,202	1,667,926	1,669,202	1,669,202		1,275		1,275				0	29,707	4,569
12598P AA 5	COLT Funding LLC RMBS Ser 2021-RPL1 Cl A	..	11/09/2021	Goldman Sachs & Company	12/01/2021	Paydown	371,669	371,668	371,669	371,669		1		1				0	841	705
12667G AX 1	Countrywide Alternative Ln Tr RMBS Ser 2	..	06/30/2021	Nationwide Indemnity	12/25/2021	Paydown	260,130	210,730	256,765	210,730				0			46,035	46,035	429	20
12667G XN 8	Countrywide Alternative Ln Tr RMBS Ser 2	..	06/30/2021	Nationwide Indemnity	12/01/2021	Paydown	299,396	280,251	293,122	280,251				0			12,871	12,871	4,530	1,326
12667G XN 8	Countrywide Alternative Ln Tr RMBS Ser 2	..	06/30/2021	Nationwide Indemnity	06/30/2021	Basis Adjustment	3,178,427	12,944	12,944	12,944				0				0		
12739@ AA 9	CED Nevada Virginia Financing Sr Nt	..	08/26/2021	Mizuho Securities USA Inc	12/31/2021	Redemption 100.0000	17,652	17,652	17,652	17,652				0				0	405	
141781 BM 5	Cargill Inc Sr Nt 2.125% 04/23/30	..	06/30/2021	Nationwide Indemnity	06/30/2021	Basis Adjustment	3,000,000	36,717	36,717	36,717				0				0		
14879E AH 1	Catalent Pharma Solution Sr Nt	..	03/12/2021	Various	11/30/2021	Various	2,500,000	2,465,238	2,395,013	2,467,984		2,746		2,746			(72,971)	(72,971)	59,592	2,146
159864 AG 2	Charles River Laboratories Sr Nt	..	06/30/2021	Nationwide Indemnity	06/30/2021	Basis Adjustment	549,000	7,549	7,549	7,549				0				0		
166756 AP 1	Chevron Corp Sr Nt 3.900% 11/15/24	..	06/30/2021	Nationwide Indemnity	06/30/2021	Basis Adjustment	1,000,000	92,149	92,149	92,149				0				0		
171484 AE 8	Churchhill Downs Inc St Nt	..	06/30/2021	Nationwide Indemnity	06/30/2021	Basis Adjustment	1,446,000	4,294	4,294	4,294				0				0		
17291E AX 9	Citigroup Comm Mtg Tr CMBS Ser 2016-P6 C	..	06/30/2021	Nationwide Indemnity	12/01/2021	Paydown	48	48	48	48		(1)		(1)				0	1	
17291E AX 9	Citigroup Comm Mtg Tr CMBS Ser 2016-P6 C	..	06/30/2021	Nationwide Indemnity	06/30/2021	Basis Adjustment	4,700,000	294,590	294,590	294,590				0				0		
17307G YH 5	Citigroup Mtg Loan Trust RMBS Ser 2005-5	..	06/30/2021	Nationwide Indemnity	12/01/2021	Paydown	160,702	148,509	155,905	148,509				0			7,396	7,396	2,426	712
17307G YH 5	Citigroup Mtg Loan Trust RMBS Ser 2005-5	..	06/30/2021	Nationwide Indemnity	06/30/2021	Basis Adjustment	1,624,593	122,881	122,881	122,881				0				0		
17328H BD 2	Citigroup Comm Mtg Tr CMBS Ser 2019-GC43	..	06/30/2021	Nationwide Indemnity	06/30/2021	Basis Adjustment	4,030,000	156,625	156,625	156,625				0				0		
174610 AJ 4	Citizens Financial Group Sub Nt	..	06/30/2021	Nationwide Indemnity	06/30/2021	Basis Adjustment	3,000,000	313,845	313,845	313,845				0				0		
205887 CC 4	ConAgra Foods Inc Sr Nt	..	06/30/2021	Barclays Capital Inc	11/23/2021	Goldman Sachs & Company	3,230,000	3,856,652	3,714,306	3,823,544		(33,109)		(33,109)			(109,237)	(109,237)	89,206	26,544
210795 PZ 7	Continental Airlines Inc LBASS EETC Ser	..	04/23/2021	Jefferies & Company Inc	10/11/2021	Paydown	77,027	80,903	77,027	77,027		(3,875)		(3,875)				0	2,109	971

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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
22550L 2B 6	Credit Suisse New York Sr Nt	..	06/30/2021	Nationwide Indemnity	06/30/2021	Basis Adjustment	3,000,000	56,890	56,890	56,890				0				0		
233050 AF 0	B	..	01/28/2021	Nationwide Indemnity	02/01/2021	Paydown	1,000,000	1,000,000	1,000,000	1,000,000				0				0	4,559	4,103
233331 AW 7	DTE Energy Co Sr Nt 2.529% 10/01/24	..	06/30/2021	Nationwide Indemnity	06/30/2021	Basis Adjustment	2,000,000	100,518	100,518	100,518				0				0		
23338V AB 2	DTE Electric Co Sr Nt 3.650% 03/15/24	..	06/30/2021	Nationwide Indemnity	06/30/2021	Basis Adjustment	2,000,000	149,375	149,375	149,375				0				0		
24582@ AA 2	Delaware Basin Residue, LLC Sr Nt	..	10/08/2021	Carlyle Group Capital Markets	12/31/2021	Redemption 100.0000	213,365	213,365	213,365	213,365				0				0	1,476	
247361 ZW 1	Delta Airlines Inc PTC Ser 2020-A	..	01/28/2021	Nationwide Indemnity	12/10/2021	Redemption 100.0000	108,431	108,431	108,431	108,431				0				0	2,033	361
25179M AX 1	Devon Energy Corp Sr Nt	..	09/02/2021	Various	12/31/2021	Tax Free Exchange	4,000,000	4,446,280	4,361,726	4,361,726		(84,554)		(84,554)				0	168,000	100,333
25470D AF 6	Discovery Communications Nt	..	01/28/2021	Nationwide Indemnity	08/01/2021	Call 102.3551	1,000,000	990,312	1,023,551	994,051		3,739		3,739			5,949	5,949	47,017	6,692
26441Y BA 4	Duke-Weeks Realty LP Sr Nt	..	06/30/2021	Nationwide Indemnity	06/30/2021	Basis Adjustment	2,000,000	200,080	200,080	200,080				0				0		
292505 AG 9	EnCana Corp Nt 6.500% 02/01/38	..	06/30/2021	Nationwide Indemnity	06/30/2021	Basis Adjustment	2,000,000	513,724	513,724	513,724				0				0		
292505 AJ 3	EnCana Corp Sr Nt 3.900% 11/15/21	..	06/30/2021	Nationwide Indemnity	08/16/2021	Call 100.0000	2,900,000	2,900,837	2,900,000	2,900,552		(285)		(285)			(552)	(552)	28,589	14,138
292505 AJ 3	EnCana Corp Sr Nt 3.900% 11/15/21	..	06/30/2021	Nationwide Indemnity	06/30/2021	Basis Adjustment	2,900,000	6,256	6,256	6,256				0				0		
29379V BA 0	Enterprise Products Operations Nt	..	06/30/2021	Nationwide Indemnity	06/30/2021	Basis Adjustment	1,500,000	301,693	301,693	301,693				0				0		
29379V BL 6	Enterprise Products Operations Sr Nt	..	06/30/2021	Nationwide Indemnity	06/30/2021	Basis Adjustment	3,000,000	313,998	313,998	313,998				0				0		
294429 AK 1	Equifax Inc Sr Nt 2.300% 06/01/21	..	01/28/2021	Nationwide Indemnity	05/01/2021	Call 100.0000	6,000,000	5,999,799	6,000,000	5,999,950		151		151			50	50	57,500	21,850
30231G AW 2	Exxon Mobil Corp Sr Nt	..	06/30/2021	Nationwide Indemnity	06/30/2021	Basis Adjustment	875,000	70,827	70,827	70,827				0				0		
30251B AD 0	FMR LLC Sr Nt 4.950% 02/01/33	..	06/30/2021	Nationwide Indemnity	06/30/2021	Basis Adjustment	3,600,000	743,924	743,924	743,924				0				0		
30260G AA 4	FIC Funding LLC LBASS Ser 2021-1A Cl A	..	04/06/2021	Amherst Pierpont	12/17/2021	Paydown	2,885,099	2,884,972	2,885,099	2,885,099		126		126				0	5,738	
31620M BT 2	Fidelity Natl Info Serv Inc Sr Nt	..	06/30/2021	Nationwide Indemnity	06/30/2021	Basis Adjustment	800,000	1,107	1,107	1,107				0				0		
31620M BU 9	Fidelity Natl Info Serv Inc Sr Nt	..	06/30/2021	Nationwide Indemnity	06/30/2021	Basis Adjustment	800,000	22,702	22,702	22,702				0				0		
31677A AB 0	Fifth Third Bancorp Sub Nt	..	12/08/2021	THI Holdings Inc	12/08/2021	Basis Adjustment	2,500,000	172,481	172,481	172,481				0				0		
33767J AA 0	FirstKey Homes RMBS Ser 2020-SFR2 Cl A	..	04/29/2021	Barclays Capital Inc	12/17/2021	Paydown	592	589	592	592		2		2				0	3	
33767M AA 3	FirstKey Homes RMBS Ser 2020-SFR1 Cl A	..	03/15/2021	Barclays Capital Inc	12/01/2021	Paydown	7,590	7,606	7,590	7,590		(16)		(16)				0	33	5
34964M AA 2	FortiFi RMBS Ser 2021-1A Cl A	..	03/10/2021	Natixis	12/20/2021	Paydown	1,722,369	1,722,271	1,722,369	1,722,369		97		97				0	12,023	
36166N AC 7	GE Capital Funding LLC Sr Nt	..	04/15/2021	Various	05/07/2021	Tax Free Exchange	10,000,000	11,638,193	11,630,460	11,630,460		(7,733)		(7,733)				0	217,389	189,638
36257H BP 0	GS Mortgage Securities Trust CMBS Ser 20	..	06/30/2021	Nationwide Indemnity	06/30/2021	Basis Adjustment	4,062,000	295,730	295,730	295,730				0				0		
36262P AD 3	GS Mortgage-Backed Securities RMBS Ser 2	..	10/20/2021	Goldman Sachs & Company	12/01/2021	Paydown	343,168	341,560	343,168	343,168		1,609		1,609				0	1,126	667
36263C AD 1	GS Mortgage-Backed Securities RMBS Ser 2	..	09/22/2021	Goldman Sachs & Company	12/01/2021	Paydown	686,120	692,553	686,120	686,120		(6,432)		(6,432)				0	2,837	1,382
369550 BM 9	General Dynamics Corp Sr Nt	..	06/30/2021	Nationwide Indemnity	06/30/2021	Basis Adjustment	2,000,000	273,285	273,285	273,285				0				0		
369604 BX 0	General Electric Co Sr Nt	..	03/31/2021	Goldman Sachs & Company	12/01/2021	Call 118.5750	6,525,000	7,216,389	7,737,019	7,198,900		(17,489)		(17,489)			(673,900)	(673,900)	1,924,941	118,628
369604 BX 0	General Electric Co Sr Nt	..	06/30/2021	Nationwide Indemnity	12/01/2021	Call 118.5750	1,725,000	1,906,152	2,045,419	1,903,225		(2,927)		(2,927)			(178,225)	(178,225)	363,184	12,015
369604 BX 0	General Electric Co Sr Nt	..	06/30/2021	Nationwide Indemnity	06/30/2021	Basis Adjustment	1,725,000	106,871	106,871	106,871				0				0		
369604 BY 8	General Electric Co Sr Nt	..	03/31/2021	Goldman Sachs & Company	12/01/2021	Call 128.6440	1,950,000	2,165,729	2,508,558	2,162,948		(2,781)		(2,781)			(212,948)	(212,948)	747,952	36,286
37045V AU 4	General Motors Co Sr Nt	..	06/30/2021	Nationwide Indemnity	06/30/2021	Basis Adjustment	2,100,000	52,877	52,877	52,877				0				0		
375558 AU 7	Gilead Sciences Inc Sr Nt	..	06/30/2021	Nationwide Indemnity	09/01/2021	Call 100.0000	6,725,000	6,767,278	6,725,000	6,739,267		(28,010)		(28,010)			(14,267)	(14,267)	183,975	40,948
375558 AU 7	Gilead Sciences Inc Sr Nt	..	06/30/2021	Nationwide Indemnity	06/30/2021	Basis Adjustment	1,725,000	6,271	6,271	6,271				0				0		

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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
38217U AA 0	Goodgreen Trust LBASS Ser 2021-1A Cl A	..	04/28/2021	Deutsche Bank Capital	12/15/2021	Paydown	1,635,055	1,645,648	1,635,055	1,635,055		(10,594)		(10,594)				0	7,887	199
38218D AA 7	Goodgreen Trust LBASS Ser 2019-1A Cl A	..	01/28/2021	Nationwide Indemnity	12/15/2021	Paydown	1,801,213	1,816,826	1,801,213	1,801,213		(15,613)		(15,613)				0	45,503	2,511
415864 AM 9	Harsco Corp Sr Nt 5.750% 07/31/27	..	06/30/2021	Nationwide Indemnity	06/30/2021	Basis Adjustment	3,510,000	91,996	91,996	91,996				0				0		
41983P AA 7	Hawaiian Airlines PTC Ser 2020-1A	..	04/22/2021	Jefferies & Company Inc	11/04/2021	Call 120.0000	2,478,633	2,816,346	2,974,359	2,794,175		(22,172)		(22,172)			(315,542)	(315,542)	612,007	20,819
41983P AA 7	Hawaiian Airlines PTC Ser 2020-1A	..	04/22/2021	Jefferies & Company Inc	09/15/2021	Redemption 100.0000	160,684	182,577	160,684	160,684		(21,893)		(21,893)				0	5,925	1,350
443201 AB 4	Howmet Aerospace Inc Sr Nt	..	08/18/2021	Various	11/15/2021	Various	4,450,000	4,450,000	4,425,308	4,450,000				0			(24,693)	(24,693)	26,433	
446413 AL 0	Huntington Ingalls Industries Sr Nt	..	06/30/2021	Nationwide Indemnity	06/30/2021	Basis Adjustment	2,500,000	214,575	214,575	214,575				0				0		
44891A BP 1	Hyundai Capital America Sr Nt	..	06/30/2021	Nationwide Indemnity	06/30/2021	Basis Adjustment	850,000	12,514	12,514	12,514				0				0		
45256# AB 8	Impact CIL Parent LLC ABS Revolving Nt S	..	10/27/2021	Direct	12/28/2021	Redemption 100.0000	19,469	19,469	19,469	19,469				0				0	380	
45475Q AR 4	Indiana Gas Co MT Nt 7.080% 10/05/29	..	06/30/2021	Nationwide Indemnity	06/30/2021	Basis Adjustment	2,000,000	575,914	575,914	575,914				0				0		
46592W BP 0	JP Morgan Mtg Tr RMBS Ser 2021-12 Cl A15	..	09/28/2021	JP Morgan Securities LLC	12/01/2021	Paydown	332,352	332,559	332,352	332,352		(208)		(208)				0	1,279	669
46592X BP 8	JP Morgan Mtg Tr RMBS Ser 2021-13 Cl A15	..	10/27/2021	JP Morgan Securities LLC	12/01/2021	Paydown	630,804	627,946	630,804	630,804		2,858		2,858				0	1,732	1,227
478375 AG 3	Johnson Control Intl plc Sr Nt	..	06/30/2021	Nationwide Indemnity	06/30/2021	Basis Adjustment	2,000,000	163,050	163,050	163,050				0				0		
49271V AN 0	Keurig Dr Pepper Sr Nt	..	06/30/2021	Nationwide Indemnity	11/16/2021	JP Morgan Securities LLC	840,000	837,456	825,779	837,559		103		103			(11,780)	(11,780)	12,758	5,513
49271V AN 0	Keurig Dr Pepper Sr Nt	..	06/30/2021	Nationwide Indemnity	06/30/2021	Basis Adjustment	840,000	6,019	6,019	6,019				0				0		
49456B AH 4	Kinder Morgan Inc Sr Nt	..	06/30/2021	Nationwide Indemnity	06/30/2021	Basis Adjustment	3,500,000	1,024,534	1,024,534	1,024,534				0				0		
49456B AQ 4	Kinder Morgan Inc Sr Nt	..	06/30/2021	Nationwide Indemnity	06/30/2021	Basis Adjustment	3,000,000	748,736	748,736	748,736				0				0		
50077L BF 2	Kraft Heinz Foods Co Sr Nt	..	07/19/2021	JP Morgan Securities LLC	12/06/2021	Call 112.3010	3,610,000	4,119,913	4,054,066	4,101,705		(18,207)		(18,207)			(491,705)	(491,705)	561,266	59,665
513075 BX 8	Lamar Media Corp Sr Nt	..	06/18/2021	MarketAxess	09/08/2021	Tax Free Exchange	250,000	242,680	242,822	242,822		142		142				0	3,600	1,687
55336V AG 5	MPLX LP Sr Nt 4.875% 12/01/24	..	06/30/2021	Nationwide Indemnity	06/30/2021	Basis Adjustment	3,500,000	336,102	336,102	336,102				0				0		
55336V AR 1	MPLX LP Sr Nt 4.000% 03/15/28	..	06/30/2021	Nationwide Indemnity	06/30/2021	Basis Adjustment	3,000,000	371,318	371,318	371,318				0				0		
559080 AG 1	Magellan Midstream Partn Sr Nt	..	06/30/2021	Nationwide Indemnity	06/30/2021	Basis Adjustment	2,250,000	396,621	396,621	396,621				0				0		
559080 AL 0	Magellan Midstream Partn Sr Nt	..	06/30/2021	Nationwide Indemnity	06/30/2021	Basis Adjustment	3,500,000	522,374	522,374	522,374				0				0		
559080 AM 8	Magellan Midstream Partn Sr Nt	..	06/30/2021	Nationwide Indemnity	06/30/2021	Basis Adjustment	2,000,000	304,423	304,423	304,423				0				0		
585055 BS 4	Medtronic Inc Sr Nt 3.500% 03/15/25	..	06/30/2021	Nationwide Indemnity	06/30/2021	Basis Adjustment	7,700,000	786,685	786,685	786,685				0				0		
58733R AF 9	Mercadolibre Inc Sr Nt	..	01/07/2021	Direct	01/11/2021	Direct	380,000	380,000	382,888	380,000				0			2,888	2,888		
59217G BY 4	Met Life Global Funding I Sr Nt	..	06/30/2021	Nationwide Indemnity	06/30/2021	Basis Adjustment	2,000,000	204,765	204,765	204,765				0				0		
594918 BX 1	Microsoft Corp Sr Nt 2.875% 02/06/24	..	06/30/2021	Nationwide Indemnity	06/30/2021	Basis Adjustment	3,000,000	181,868	181,868	181,868				0				0		
595112 BL 6	Micron Technology Inc Sr Nt	..	09/22/2021	Goldman Sachs & Company	11/17/2021	Redemption 107.8237	6,005,000	6,523,412	6,474,816	6,474,816		(48,596)		(48,596)				0	78,172	37,151
59549R AC 8	Mid State Tr X LBASS Ser 10 Cl M1	..	01/28/2021	Nationwide Indemnity	12/15/2021	Paydown	435,011	365,792	435,011	435,011		69,218		69,218				0	13,463	987
59981B AC 8	Mill City Mortgage Trust RMBS Ser 2019-G	..	06/30/2021	Nationwide Indemnity	12/01/2021	Paydown	222,275	220,420	222,275	222,275		1,856		1,856				0	1,815	492
59981B AC 8	Mill City Mortgage Trust RMBS Ser 2019-G	..	06/30/2021	Nationwide Indemnity	06/30/2021	Basis Adjustment	1,237,808	46,229	46,229	46,229				0				0		
617459 AD 4	Morgan Stanley Cap I Tr CMBS Ser 2011-C2	..	01/28/2021	Nationwide Indemnity	06/01/2021	Paydown	11,867,064	11,848,687	11,867,064	11,867,064		18,377		18,377				0	124,367	41,484
61764X BG 9	Morgan Stanley BAML Tr CMBS Ser 2015-C21	..	06/30/2021	Nationwide Indemnity	12/01/2021	Paydown	1,442,111	1,451,763	1,442,111	1,442,111		(9,652)		(9,652)				0	16,163	3,659

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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
61764X BG 9	Morgan Stanley BAML Tr CMBS Ser 2015-C21	..	06/30/2021	Nationwide Indemnity	06/30/2021	Basis Adjustment	5,332,121	172,864	172,864	172,864				0				0		
61773* AA 5	Morongo Transmission LLC Sr Nt	..	07/12/2021	CIBC World Markets Corp.	12/31/2021	Redemption 100.0000	135,299	135,299	135,299	135,299				0				0	2,104	
62942Q CR 2	NRZ Advance Receivables Trust LBASS Ser	..	05/20/2021	Various	05/20/2021	Various	45,570,000	209,501	209,501	209,501				0				0		
62942Q CS 0	NRZ Advance Receivables Trust LBASS Ser	..	05/20/2021	Various	05/20/2021	Various	2,450,000	9,076	9,076	9,076				0				0		
62942Q CT 8	NRZ Advance Receivables Trust LBASS Ser	..	05/20/2021	Various	05/20/2021	Various	2,450,000	14,779	14,779	14,779				0				0		
62942Q CW 1	NRZ Advance Receivables Trust LBASS Ser	..	05/20/2021	Various	05/20/2021	Various	7,700,000	19,785	19,785	19,785				0				0		
62942Q CX 9	NRZ Advance Receivables Trust NRART 2020	..	05/20/2021	Various	05/20/2021	Various	700,000	2,571	2,571	2,571				0				0		
62942Q DB 6	NRZ Advance Receivables Trust LBASS Ser	..	05/20/2021	Various	12/15/2021	Various	2,600,000	2,606,393	2,600,000	2,600,000		(6,393)		(6,393)				0	9,810	686
62942Q DB 6	NRZ Advance Receivables Trust LBASS Ser	..	05/20/2021	Various	05/20/2021	Various	1,700,000	6,047	6,047	6,047				0				0		
62942Q DC 4	NRZ Advance Receivables Trust LBASS Ser	..	05/20/2021	Various	12/15/2021	Various	320,000	320,930	320,000	320,000		(930)		(930)				0	1,549	106
62942Q DC 4	NRZ Advance Receivables Trust LBASS Ser	..	05/20/2021	NW Life P S Def Comp	05/20/2021	Basis Adjustment	100,000	355	355	355				0				0		
637432 ND 3	National Rural Utilities Coop Sr Nt	..	06/30/2021	Nationwide Indemnity	06/30/2021	Basis Adjustment	11,500,000	727,676	727,676	727,676				0				0		
637432 NP 6	National Rural Utilities Coop Sr Nt	..	06/30/2021	Nationwide Indemnity	06/30/2021	Basis Adjustment	3,500,000	347,412	347,412	347,412				0				0		
641062 AE 4	Nestle Holdings Inc. Sr Nt	..	06/30/2021	Nationwide Indemnity	06/30/2021	Basis Adjustment	2,000,000	207,047	207,047	207,047				0				0		
64830G AB 2	New Residential Mtg Ln Tr RMBS Ser 2018-	..	06/30/2021	Nationwide Indemnity	12/01/2021	Paydown	216,617	220,030	216,617	216,617		(3,413)		(3,413)				0	2,397	698
64830G AB 2	New Residential Mtg Ln Tr RMBS Ser 2018-	..	06/30/2021	Nationwide Indemnity	06/30/2021	Basis Adjustment	1,570,493	86,802	86,802	86,802				0				0		
64830H AA 2	New Residential Mtg Ln Tr RMBS Ser 2019-	..	01/28/2021	Nationwide Indemnity	12/01/2021	Paydown	2,641,102	2,667,787	2,641,102	2,641,102		(26,685)		(26,685)				0	43,213	6,438
64830W AD 3	New Residential Mtg Ln Tr RMBS Ser 2019-	..	01/28/2021	Nationwide Indemnity	12/01/2021	Paydown	1,666,710	1,703,572	1,666,710	1,666,710		(36,862)		(36,862)				0	28,356	4,375
65339K BQ 2	Nextera Energy Capital Sr Nt	..	06/30/2021	Nationwide Indemnity	12/22/2021	Call 104.2737	2,000,000	1,997,838	2,085,473	1,998,131		294		294			1,869	1,869	120,765	9,014
65339K BQ 2	Nextera Energy Capital Sr Nt	..	06/30/2021	Nationwide Indemnity	06/30/2021	Basis Adjustment	2,000,000	126,440	126,440	126,440				0				0		
65342Q AL 6	NextEra Energy Operating Sr Nt	..	06/30/2021	Nationwide Indemnity	06/30/2021	Basis Adjustment	670,000	36,850	36,850	36,850				0				0		
65473P AJ 4	Nisource Inc Sr Nt 3.600% 05/01/30	..	06/30/2021	Nationwide Indemnity	06/30/2021	Basis Adjustment	4,000,000	417,392	417,392	417,392				0				0		
67575N BW 2	Ocwen Master Adv Rec Tr LBASS Ser 2020-T	..	05/20/2021	Various	05/20/2021	Various	68,060,000	351,205	351,205	351,205				0				0		
67575N BX 0	Ocwen Master Adv Rec Tr LBASS Ser 2020-T	..	05/20/2021	Various	05/20/2021	Various	1,600,000	9,402	9,402	9,402				0				0		
67575N BY 8	Ocwen Master Adv Rec Tr LBASS Ser 2020-T	..	05/20/2021	Various	05/20/2021	Various	1,175,000	7,596	7,596	7,596				0				0		

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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
679574 AG 8	Old Dominion Elec 1st Mtg Bd	..	06/30/2021	Nationwide Indemnity	12/01/2021	Redemption 100.0000	187,500	187,500	187,500	187,500				0				0	5,822	938
679574 AG 8	Old Dominion Elec 1st Mtg Bd	..	06/30/2021	Nationwide Indemnity	06/30/2021	Basis Adjustment	1,500,000	233,301	233,301	233,301				0				0		
68389X BN 4	Oracle Corp Sr Nt 3.250% 11/15/27	..	06/30/2021	Nationwide Indemnity	06/30/2021	Basis Adjustment	9,000,000	760,629	760,629	760,629				0				0		
68389X CE 3	Oracle Corp Sr Nt 2.875% 03/25/31	..	06/30/2021	Nationwide Indemnity	06/30/2021	Basis Adjustment	825,000	34,005	34,005	34,005				0				0		
686514 AE 0	Orlando Health Obligated Grp Nt	..	06/30/2021	Nationwide Indemnity	06/30/2021	Basis Adjustment	10,250,000	1,112,426	1,112,426	1,112,426				0				0		
68902V AK 3	Otis Worldwide Corp Sr Nt	..	06/30/2021	Nationwide Indemnity	06/30/2021	Basis Adjustment	2,000,000	70,067	70,067	70,067				0				0		
69349L AG 3	PNC Bank NA Sub Bk Nt 2.700% 11/01/22	..	06/30/2021	Nationwide Indemnity	06/30/2021	Basis Adjustment	3,500,000	146,895	146,895	146,895				0				0		
69352P AQ 6	PPL Capital Funding Inc Sr Nt	..	01/12/2021	Jefferies & Company Inc	06/30/2021	Call 113.6770	1,400,000	1,647,016	1,591,478	1,635,436		(11,580)		(11,580)			(235,436)	(235,436)	274,384	14,277
69357Q AA 4	Preston Ridge Partners Mtg RMBS Ser 21-R	..	10/07/2021	Nomura Securities Intl LLC	12/25/2021	Paydown	552,766	552,758	552,766	552,766		8		8				0	997	
701094 AM 6	Parker-Hannifin Corp Sr Nt	..	06/30/2021	Nationwide Indemnity	06/30/2021	Basis Adjustment	2,000,000	94,767	94,767	94,767				0				0		
70163# AA 0	Parliament Funding (Owl Rock) Nt	..	05/17/2021	Direct	08/26/2021	Redemption 100.0000	384,538	384,538	384,538	384,538				0				0	5,178	
717081 DT 7	Pfizer Inc Sr Nt 5.600% 09/15/40	..	06/30/2021	Nationwide Indemnity	06/30/2021	Basis Adjustment	2,585,000	1,027,663	1,027,663	1,027,663				0				0		
737446 AQ 7	Post Holdings Inc Sr Nt	..	06/30/2021	Nationwide Indemnity	06/30/2021	Basis Adjustment	1,162,000	12,104	12,104	12,104				0				0		
75513E CE 9	Raytheon Tech Corp Sr Nt	..	06/30/2021	Nationwide Indemnity	08/26/2021	Call 101.2181	4,000,000	3,999,681	4,048,725	3,999,799		119		119			201	201	98,813	32,667
75513E CE 9	Raytheon Tech Corp Sr Nt	..	06/30/2021	Nationwide Indemnity	06/30/2021	Basis Adjustment	4,000,000	60,851	60,851	60,851				0				0		
75513E CG 4	Raytheon Tech Corp Sr Nt	..	06/30/2021	Nationwide Indemnity	06/30/2021	Basis Adjustment	2,000,000	128,555	128,555	128,555				0				0		
75975B AA 6	Renew LBASS Ser 2021-1 Cl A	..	03/25/2021	Natixis	12/20/2021	Paydown	1,915,949	1,915,661	1,915,949	1,915,949		288		288				0	16,466	
761118 HD 3	Residential Accredit Loans Inc RMBS Ser	..	06/30/2021	Nationwide Indemnity	12/01/2021	Paydown	119,016	98,233	115,029	98,233				0			16,795	16,795	1,791	551
761118 HD 3	Residential Accredit Loans Inc RMBS Ser	..	06/30/2021	Nationwide Indemnity	06/30/2021	Basis Adjustment	952,323	164,549	164,549	164,549				0				0		
78442G GG 5	SLM Student Loan Tr LBASS Ser 2003-4 Cl	..	01/28/2021	Nationwide Indemnity	12/15/2021	Paydown	184,596	186,295	184,596	184,596		(1,699)		(1,699)				0	1,121	218
784710 AA 3	SSM Health Care Sr Unsecured Nt Ser A	..	06/30/2021	Nationwide Indemnity	06/30/2021	Basis Adjustment	5,000,000	550,845	550,845	550,845				0				0		
785592 AM 8	Sabine Pass Liquefaction 1st Lien Nt	..	06/30/2021	Nationwide Indemnity	06/30/2021	Basis Adjustment	1,500,000	151,701	151,701	151,701				0				0		
785592 AX 4	Sabine Pass Liquefaction 1st Lien Nt	..	04/14/2021	Various	11/09/2021	JP Morgan Securities LLC	3,000,000	3,402,269	3,444,510	3,378,311		(23,958)		(23,958)			66,199	66,199	133,875	56,625
82653L AA 9	Sierracol Energy Andina Sr Nt	..	06/14/2021	Direct	10/13/2021	Direct	460,000	456,780	452,583	456,893		113		113			(4,311)	(4,311)	8,625	
82967N BE 7	Sirius XM Radio Inc Sr Nt	..	06/30/2021	Nationwide Indemnity	08/16/2021	Call 102.3130	670,000	677,056	685,497	676,637		(419)		(419)			(6,637)	(6,637)	33,659	14,203
82967N BE 7	Sirius XM Radio Inc Sr Nt	..	06/30/2021	Nationwide Indemnity	06/30/2021	Basis Adjustment	670,000	10,766	10,766	10,766				0				0		
84861T AD 0	Spirit Realty LP Sr Nt	..	06/30/2021	Nationwide Indemnity	06/30/2021	Basis Adjustment	950,000	472	472	472				0				0		
857477 BM 4	State Street Corp Sr Nt	..	06/30/2021	Nationwide Indemnity	06/30/2021	Basis Adjustment	3,000,000	202,512	202,512	202,512				0				0		
858912 AF 5	Stericycle Inc Sr Nt 5.375% 07/15/24	..	06/30/2021	Nationwide Indemnity	06/30/2021	Basis Adjustment	997,000	6,182	6,182	6,182				0				0		
89175M AA 1	Towd Point Mortgage Tr RMBS Ser 2018-3 C	..	06/30/2021	Nationwide Indemnity	12/01/2021	Paydown	697,994	721,097	697,994	697,994		(23,103)		(23,103)				0	7,110	2,109
89175M AA 1	Towd Point Mortgage Tr RMBS Ser 2018-3 C	..	06/30/2021	Nationwide Indemnity	06/30/2021	Basis Adjustment	4,565,016	95,548	95,548	95,548				0				0		
893830 BQ 1	Transocean Inc Sr Nt 11.500% 01/30/27	..	06/30/2021	Nationwide Indemnity	06/30/2021	Basis Adjustment	1,515,000	984,409	984,409	984,409				0				0		
902494 BC 6	Tyson Foods Inc Sr Nt 3.550% 06/02/27	..	06/30/2021	Nationwide Indemnity	06/30/2021	Basis Adjustment	2,000,000	216,695	216,695	216,695				0				0		
90276C AE 1	UBS Commercial Mtg Tr CMBS Ser 2017-C2 C	..	06/30/2021	Nationwide Indemnity	06/30/2021	Basis Adjustment	8,100,000	641,940	641,940	641,940				0				0		
904764 AX 5	Unilever Cap Corp Sr Nt	..	06/30/2021	Nationwide Indemnity	06/30/2021	Basis Adjustment	3,000,000	172,235	172,235	172,235				0				0		
904764 BG 1	Unilever Cap Corp Sr Nt	..	06/30/2021	Nationwide Indemnity	06/30/2021	Basis Adjustment	1,500,000	109,237	109,237	109,237				0				0		
90931E AA 2	United Air Lines LBASS EETC Ser 2019-1 C	..	03/23/2021	Barclays Capital Inc	08/25/2021	Redemption 100.0000	17,303	18,384	17,303	17,303		(1,081)		(1,081)				0	394	66

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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
90931V AA 4	United Air Lines PTC Ser 2018-1 A	..	06/30/2021	Nationwide Indemnity	09/01/2021	Redemption 100.0000	86,739	86,739	86,739	86,739				0				0	1,605	1,061
90931V AA 4	United Air Lines PTC Ser 2018-1 A	..	06/30/2021	Nationwide Indemnity	06/30/2021	Basis Adjustment	3,092,115	55,247	55,247	55,247				0				0		
90932K AA 7	United Airlines LBASS Ser 2019-2 B PTT	..	03/23/2021	Barclays Capital Inc	11/01/2021	Redemption 100.0000	372,036	363,200	372,036	372,036		8,836		8,836				0	9,766	5,209
91324P CP 5	UnitedHealth Group Inc Sr Nt	..	06/30/2021	Nationwide Indemnity	06/30/2021	Basis Adjustment	2,000,000	122,169	122,169	122,169				0				0		
91324P EF 5	UnitedHealth Group Inc Sr Nt	..	06/30/2021	Nationwide Indemnity	06/30/2021	Basis Adjustment	860,000	60,859	60,859	60,859				0				0		
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	119,758	122,302	122,203	122,203		(99)		(99)				0	6,090	3,097
92340L AG 4	Vereit Operating Partner Sr Nt	..	07/14/2021	Citigroup	11/10/2021	Tax Free Exchange	2,350,000	2,489,966	2,488,803	2,486,453		(3,513)		(3,513)			2,350	2,350	26,976	5,767
92553P AU 6	Viacom Inc Sr Nt 5.850% 09/01/43	..	06/30/2021	Nationwide Indemnity	06/30/2021	Basis Adjustment	525,000	41,288	41,288	41,288				0				0		
92826C AD 4	Visa Inc Sr Nt 3.150% 12/14/25	..	12/08/2021	THI Holdings Inc	12/08/2021	Basis Adjustment	5,000,000	340,703	340,703	340,703				0				0		
92837U AA 7	Visio RMBS Ser 2021-1R Cl A1	..	04/28/2021	Credit Suisse Securities LLC	12/01/2021	Paydown	1,291,699	1,291,693	1,291,699	1,291,699		7		7				0	6,000	1,837
92837U AB 5	Visio RMBS Ser 2021-1R Cl A2	..	04/28/2021	Credit Suisse Securities LLC	12/01/2021	Paydown	495,628	495,621	495,628	495,628		7		7				0	2,669	817
92837U AC 3	Visio RMBS Ser 2021-1R Cl A3	..	04/28/2021	Credit Suisse Securities LLC	12/01/2021	Paydown	323,649	323,642	323,649	323,649		7		7				0	1,982	607
939348 AE 8	Washington Mutual MSC Mtg PT RMBS Ser 20	..	01/28/2021	Nationwide Indemnity	12/01/2021	Paydown	270,216	207,715	315,001	207,715				0			107,286	107,286	3,965	617
941053 AJ 9	Waste Connections Inc Sr Nt	..	06/30/2021	Nationwide Indemnity	06/30/2021	Basis Adjustment	2,000,000	66,521	66,521	66,521				0				0		
94106B AA 9	Waste Connections Inc Sr Nt	..	06/30/2021	Nationwide Indemnity	06/30/2021	Basis Adjustment	2,000,000	71,078	71,078	71,078				0				0		
96145D AF 2	Westrock Co Sr Nt 3.750% 03/15/25	..	06/30/2021	Nationwide Indemnity	06/30/2021	Basis Adjustment	3,000,000	275,416	275,416	275,416				0				0		
988498 AL 5	Yum Brands Inc Sr Nt 4.750% 01/15/30	..	06/30/2021	Nationwide Indemnity	06/30/2021	Basis Adjustment	1,100,000	58,873	58,873	58,873				0				0		
98956P AT 9	Zimmer Hldgs Inc Sr Nt	..	01/19/2021	Various	12/01/2021	Call 107.7610	1,652,000	1,842,715	1,780,212	1,825,536		(17,179)		(17,179)			(173,536)	(173,536)	198,424	18,796
98956P AT 9	Zimmer Hldgs Inc Sr Nt	..	06/30/2021	Nationwide Indemnity	12/01/2021	Call 107.7610	1,930,000	1,925,838	2,079,787	1,926,083		245		245			3,917	3,917	197,557	19,032
98956P AT 9	Zimmer Hldgs Inc Sr Nt	..	06/30/2021	Nationwide Indemnity	06/30/2021	Basis Adjustment	3,500,000	335,375	335,375	335,375				0				0		
00908P AA 5	Air Canada LBASS EETC Ser 2017-1AA	A	06/30/2021	Nationwide Indemnity	07/15/2021	Redemption 100.0000	51,200	51,200	51,200	51,200				0				0	845	774
00908P AA 5	Air Canada LBASS EETC Ser 2017-1AA	A	06/30/2021	Nationwide Indemnity	06/30/2021	Basis Adjustment	1,744,000	19,364	19,364	19,364				0				0		
00908P AB 3	Air Canada LBASS PTT Ser 2017-1A	A	06/30/2021	Nationwide Indemnity	07/15/2021	Redemption 100.0000	25,600	24,896	25,600	25,600		704		704				0	454	417
009090 AB 7	Air Canada LBASS EETC Ser 2015-1B	A	01/28/2021	Nationwide Indemnity	09/15/2021	Redemption 100.0000	153,736	152,904	153,736	153,736		832		832				0	4,468	2,201
00909U AA 3	Air Canada LBASS EETC Ser 2020-2B	A	08/12/2021	Morgan Stanley & Co LLC	10/01/2021	Redemption 100.0000	114,352	127,360	114,352	114,352		(13,008)		(13,008)				0	5,146	3,859
136385 AW 1	Canadian Natural Resources Sr Nt	A	06/30/2021	Nationwide Indemnity	06/30/2021	Basis Adjustment	3,000,000	108,368	108,368	108,368				0				0		
136385 AY 7	Canadian Natural Resources Sr Nt	A	06/30/2021	Nationwide Indemnity	06/30/2021	Basis Adjustment	625,000	148,900	148,900	148,900				0				0		
448055 AD 5	Husky Energy Inc Sr Nt	..	06/30/2021	Nationwide Indemnity	06/30/2021	Basis Adjustment	2,000,000	132,636	132,636	132,636				0				0		
65334H AG 7	Nexen Inc Sr Nt 6.400% 05/15/37	..	06/30/2021	Nationwide Indemnity	06/30/2021	Basis Adjustment	3,000,000	983,204	983,204	983,204				0				0		
65334H AJ 1	Nexen Inc Sr Nt 7.500% 07/30/39	..	06/30/2021	Nationwide Indemnity	06/30/2021	Basis Adjustment	3,500,000	1,441,817	1,441,817	1,441,817				0				0		
67077M AS 7	Nutrien Ltd Sr Nt 5.250% 01/15/45	A	06/30/2021	Nationwide Indemnity	06/30/2021	Basis Adjustment	1,500,000	492,307	492,307	492,307				0				0		
000000 00 0	Cia Latino Americana 1st Lien	D	01/22/2021	Interest Capitalization	02/18/2021	Direct	11,259	11,259	3,659	11,259				0			(7,600)	(7,600)	95	
000000 00 0	Saka Energi Indonesia PT Sr Nt	D	06/25/2021	Direct	09/13/2021	Direct	470,000	417,916	461,775	422,375		4,459		4,459			39,400	39,400	7,553	1,990
000000 00 0	MTN Mauritius Investments Sr Nt	D	03/29/2021	Direct	08/24/2021	Direct	330,000	347,325	349,388	345,488		(1,837)		(1,837)			3,900	3,900	12,422	6,059
000000 00 0	DTEK Finance PLC 1st Lien PIK	D	03/01/2021	Direct	05/17/2021	Taxable Exchange	300,000	233,625	240,399	236,786		3,161		3,161			3,613	3,613		
000000 00 0	Petroleos Mexicanos Sr Nt	D	02/19/2021	Direct	12/08/2021	Direct	400,000	443,600	441,800	436,579		(7,021)		(7,021)			5,221	5,221	31,625	9,701
000000 00 0	Office Cherifien Des Pho Sr Nt	D	02/09/2021	Direct	06/23/2021	Call 106.0000	380,000	417,012	402,800	414,270		(2,742)		(2,742)			(34,270)	(34,270)	34,248	5,178
000000 00 0	Volcan Cia Minera Sr Nt	D	02/10/2021	Direct	04/06/2021	Direct	265,000	269,903	271,453	269,729		(174)		(174)			1,724	1,724	1,836	32

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
000000 00 0	Akbank TAS Sub Nt Fix to Float	D	03/22/2021	Direct	05/05/2021	Direct	200,000	193,000	202,750	193,113		113		113			9,637	9,637	2,040	320
000000 00 0	Nexa Resources SA Sr Nt	D	03/25/2021	Direct	12/16/2021	Direct	900,000	988,875	956,063	980,800		(8,075)		(8,075)			(24,737)	(24,737)	45,605	16,546
000000 00 0	Leviathan Bond Ltd Sec Nt	D	03/18/2021	Direct	04/12/2021	Direct	450,000	487,688	505,688	487,340		(348)		(348)			18,348	18,348	8,450	6,663
000000 00 0	Turkiye Garanti Bankasi AS Sub Nt Fix to	D	02/19/2021	Direct	11/19/2021	Direct	530,000	553,188	540,351	549,204		(3,984)		(3,984)			(8,852)	(8,852)	34,343	3,537
000000 00 0	JSM Global Sarl Sr Nt 4.750% 10/20/30	D	01/13/2021	Direct	08/23/2021	Direct	450,000	484,650	467,438	482,806		(1,844)		(1,844)			(15,369)	(15,369)	18,941	5,878
000000 00 0	Country Garden Hld Co 1st Lien	D	01/14/2021	Direct	10/19/2021	Direct	1,000,000	975,625	925,475	977,125		1,500		1,500			(51,650)	(51,650)	24,585	532
000000 00 0	Cemex SAB DE CV 1st Lien	D	08/16/2021	Direct	10/19/2021	Direct	430,000	442,363	431,000	442,133		(229)		(229)			(11,133)	(11,133)	4,564	1,713
000000 00 0	Intl Airport Finance SA 1st Lien	D	03/10/2021	Direct	08/16/2021	Direct	289,328	284,988	311,028	285,070		82		82			25,957	25,957	32,115	17,070
000000 00 0	ACWA Power Mgmt Invst Sec Nt	D	07/12/2021	Direct	12/15/2021	Redemption 100.0000	3,486	4,179	3,486	3,486		(693)		(693)				0	104	17
000000 00 0	Office Cherifien Des Pho Sr Nt	D	02/24/2021	Direct	08/19/2021	Direct	290,000	364,313	354,670	363,482		(830)		(830)			(8,812)	(8,812)	16,504	6,701
00870W AA 4	Al Candelaria Spain SLU Sec Nt	D	05/10/2021	Direct	05/11/2021	Direct	410,000	410,000	411,025	410,000				0			1,025	1,025		
00971Y AJ 9	Akbank TAS Sub Nt Fix to Float	D	06/15/2021	Direct	11/10/2021	Direct	1,190,000	1,190,000	1,181,306	1,190,000				0			8,694	8,694	31,659	
03847Q AA 1	Arabian Centres Sukuk II Sr Nt	D	03/30/2021	Direct	04/22/2021	Direct	285,000	285,000	293,906	285,000				0			8,906	8,906	846	
05565A AR 4	BNP Paribas SA Sub Nt 4.375% 05/12/26	C	06/30/2021	Nationwide Indemnity	06/30/2021	Basis Adjustment	7,000,000	778,735	778,735	778,735				0				0		
05565Q DN 5	BP Capital Markets PLC Nt	D	06/30/2021	Nationwide Indemnity	06/30/2021	Basis Adjustment	3,000,000	283,512	283,512	283,512				0				0		
11042C AA 8	British Airways PTC Ser 2021-1 A PPT	C	07/21/2021	Various	12/15/2021	Redemption 100.0000	647	649	647	647		(3)		(3)				0	7	
11042T AA 1	British Airways Plc EETC	C	06/30/2021	Nationwide Indemnity	12/20/2021	Redemption 100.0000	36,833	36,833	36,833	36,833				0				0	526	39
11042T AA 1	British Airways Plc EETC	C	06/30/2021	Nationwide Indemnity	06/30/2021	Basis Adjustment	832,016	37,183	37,183	37,183				0				0		
151290 BZ 5	Cemex SAB de CV Sec Nt	D	01/07/2021	Direct	10/19/2021	Direct	795,000	795,000	796,975	795,000				0			1,975	1,975	23,743	
200447 AH 3	Comision Fed De Electric Sr Nt	D	02/02/2021	Direct	04/23/2021	Direct	390,000	390,000	376,838	390,000				0			(13,163)	(13,163)	2,829	
20445P AG 0	Cia Latino Americana 1st Lien	D	01/22/2021	Interest Capitalization	02/18/2021	Direct	141,668	141,668	46,042	141,668				0			(95,626)	(95,626)	1,196	
21218M AB 1	Continuum Energy Levante Sec Nt	D	02/02/2021	Direct	06/18/2021	Direct	525,000	525,000	540,750	525,000				0			15,750	15,750	8,703	
225313 AM 7	Credit Agricole SA Sub Nt	D	06/30/2021	Nationwide Indemnity	06/30/2021	Basis Adjustment	2,000,000	70,535	70,535	70,535				0				0		
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	4,000,000	4,345,840	4,273,840	4,327,636		(18,204)		(18,204)			(53,796)	(53,796)	95,417	67,083
22547A AD 3	Credito Real Sab De CV Sr Nt	D	01/11/2021	Direct	01/20/2021	Direct	390,000	390,000	402,285	390,000				0			12,285	12,285	87	
25381Y AD 3	Digicel Group 0.5 Ltd 1st Lien PIK	D	10/01/2021	Interest Capitalization	10/19/2021	Direct	10,099	10,099	10,028	10,099				0			(71)	(71)	346	
36164Q NA 2	GE Capital Intl Funding Sr Nt	C	06/30/2021	Barclays Capital Inc	12/01/2021	Call 120.0240	2,373,000	2,862,194	2,848,170	2,850,628		(11,566)		(11,566)			(477,628)	(477,628)	532,249	13,687
37363B AB 4	Georgian Railway JSC Sr Nt	D	06/10/2021	Direct	06/16/2021	Direct	255,000	255,000	257,869	255,000				0			2,869	2,869	28	
400666 AA 1	Guara Norte Sarl Sr Nt	D	02/08/2021	Direct	03/18/2021	Direct	355,000	354,982	351,450	354,962		(20)		(20)			(3,512)	(3,512)	2,102	
404280 AK 5	HSBC Holdings PLC Sr Nt	C	01/28/2021	Nationwide Indemnity	04/05/2021	Maturity	9,000,000	8,999,548	9,000,000	9,000,000		452		452				0	229,500	144,075
46143N AB 6	Invest Energy Res Ltd Sec Nt	D	04/15/2021	Direct	11/18/2021	Direct	200,000	200,000	212,300	200,000				0			12,300	12,300	7,153	
49836A AC 8	Klabin Austria GMBH Sr Nt	D	01/06/2021	Direct	03/22/2021	Direct	545,000	545,000	520,656	545,000				0			(24,344)	(24,344)	3,488	
53227Q AB 4	Light Servicos Energia Sr Nt	D	06/15/2021	Direct	10/14/2021	Direct	1,215,000	1,215,000	1,211,813	1,215,000				0			(3,188)	(3,188)	16,696	
55292W AA 8	MC Brazil Dwnstrm Nt 7.250% 06/30/31	D	07/13/2021	Direct	10/12/2021	Direct	960,000	960,000	980,385	960,000				0			20,385	20,385	11,219	
566007 AC 4	MARB BondCo PLC Sr Nt 3.950% 01/29/31	D	01/14/2021	Direct	05/24/2021	Direct	475,000	475,000	457,425	475,000				0			(17,575)	(17,575)	6,098	
59132V AB 4	Metalsa SA DE CV Sr Nt	D	04/22/2021	Direct	11/15/2021	Direct	980,000	980,000	961,224	980,000				0			(18,776)	(18,776)	15,590	
603374 AF 6	Minerva Luxembourg SA Sr Nt	D	03/03/2021	Direct	04/13/2021	Direct	615,000	608,862	600,345	608,900		37		37			(8,555)	(8,555)	2,018	
62459L AA 7	Movida Europe SA Sr Nt	D	01/28/2021	Direct	04/14/2021	Direct	1,095,000	1,095,000	1,059,413	1,095,000				0			(35,588)	(35,588)	10,859	
654744 AC 5	Nissan Motor Co Sr Nt 4.345% 09/17/27	D	06/30/2021	Nationwide Indemnity	06/30/2021	Basis Adjustment	1,475,000	21,473	21,473	21,473				0				0		
65557F AA 4	Nordea Bank AB Sub Bk Nt	C	01/28/2021	Nationwide Indemnity	05/13/2021	Maturity	8,000,000	7,998,575	8,000,000	8,000,000		1,425		1,425				0	195,000	81,250

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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
67624L 2A 5	OQ SAOC Sr Nt 5.125% 05/06/28	D	04/28/2021	Direct	09/15/2021	Direct	915,000	915,000	933,391	915,000				0			18,391	18,391	15,186	
68373N AA 3	OP Servicios Mega Sr Nt	D	03/25/2021	Direct	04/21/2021	Direct	535,000	543,694	530,988	543,579		(114)		(114)			(12,592)	(12,592)	8,828	6,008
71647N BD 0	Petrobras Global Finance Sr Nt	D	03/15/2021	Direct	10/26/2021	Direct	760,000	820,420	814,770	819,922		(498)		(498)			(5,152)	(5,152)	58,121	25,929
747242 AA 3	Petrofac Ltd Sec Nt 9.750% 11/15/26	D	10/29/2021	Direct	11/29/2021	Tax Free Exchange	825,000	816,981	817,034	817,034		53		53				0	4,469	
82883P AA 2	Simpar Europe SA Sr Nt	D	01/14/2021	Direct	01/21/2021	Direct	365,000	364,996	366,825	364,996				0			1,829	1,829	264	
899415 AG 8	Tullow Oil Plc Sec Nt 10.250% 05/15/26	D	05/06/2021	Direct	06/16/2021	Direct	630,000	630,000	661,832	630,000				0			31,832	31,832	5,561	
90014T AG 6	TC Ziraat Bankasi AS Sr Nt	D	01/26/2021	Direct	09/20/2021	Direct	600,000	596,670	589,500	597,077		407		407			(7,577)	(7,577)	20,604	
90015Y AB 5	Turkiye Sinai Kalkinma Sr Nt	D	01/07/2021	Direct	06/15/2021	Direct	425,000	422,735	427,763	422,903		168		168			4,860	4,860	10,612	
90471M AD 4	Unifin Financiera SA DE Sr Nt	D	01/25/2021	Direct	04/21/2021	Direct	535,000	535,000	549,044	535,000				0			14,044	14,044	12,474	
98379X AA 2	XP Inc Sr Nt 3.250% 07/01/26	D	06/24/2021	Direct	12/02/2021	Direct	730,000	721,693	691,675	722,352		659		659			(30,677)	(30,677)	10,215	
984848 AN 1	Yapi Ve Kredi Bankasi AS Sub Nt Fix to F	D	01/14/2021	Direct	11/12/2021	Direct	700,000	700,000	725,375	700,000				0			25,375	25,375	45,019	
P29853 AA 9	Cometa Energia SA 1st Lien	D	09/28/2021	Direct	10/24/2021	Redemption 100.0000	67,500	79,650	67,500	67,500		(12,150)		(12,150)				0	2,152	1,865
P7354P AA 2	OI SA Sr Nt - PIK 10.000% 07/27/25	D	02/03/2021	Direct	09/14/2021	Direct	250,000	261,875	236,875	260,457		(1,418)		(1,418)			(23,582)	(23,582)	15,347	
P8704L AB 4	Sixsigma Networks Mexico Sr Nt	D	03/02/2021	Direct	05/27/2021	Direct	290,000	257,375	243,875	258,950		1,575		1,575			(15,075)	(15,075)	12,535	7,371
3899999. Total - Bonds - Industrial and Miscellaneous							680,740,818	244,781,895	246,274,772	244,735,184	0	(46,708)	0	(46,708)	0	0	(2,978,186)	(2,978,186)	9,147,220	1,594,811
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	25,044,422	25,094,695	25,044,422	25,044,422		(50,273)		(50,273)				0	142,179	23,154
000000 00 0	Centric Brands Inc 1st Lien Exit Term Ln	..	06/23/2021	Direct	07/12/2021	Tax Free Exchange	136,433	119,089	119,393	119,393		304		304				0	720	
000000 00 0	Centric Brands Inc 1st Lien Exit Term Ln	..	07/12/2021	Interest Capitalization	07/12/2021	Tax Free Exchange	720	720	720	720				0				0		
000000 00 0	Quintiles IMS New Term Ln B Nt 1	..	08/13/2021	Tax Free Exchange	09/14/2021	Redemption 100.0000	68,660	68,925	68,660	68,660		(265)		(265)				0	179	63
000000 00 0	Sovos LLC Revolver #2 Nt 1	..	06/29/2021	Direct	08/12/2021	Redemption 100.0000	865,312	865,312	865,312	865,312				0				0	7,163	
000000 00 0	Gerson Lehrman Group Nt	..	02/19/2021	Direct	12/31/2021	Redemption 100.0000	68,331	67,887	68,331	68,331		444		444				0	1,963	
000000 00 0	Gerson Lehrman Group Nt	..	09/08/2021	Direct	12/31/2021	Redemption 100.0000	15,938	15,938	15,938	15,938				0				0	188	
000000 00 0	Gerson Lehrman Group Nt	..	02/19/2021	Direct	03/31/2021	Tax Free Exchange	1,062,485	1,055,578	1,055,736	1,055,736		158		158				0	11,432	
000000 00 0	Gerson Lehrman Group Nt	..	03/31/2021	Tax Free Exchange	12/31/2021	Redemption 100.0000	8,009	7,958	8,009	8,009		51		51				0	291	42
000000 00 0	Quintiles IMS Term Ln B-2 Nt 1	..	08/13/2021	Tax Free Exchange	09/14/2021	Redemption 100.0000	696,078	696,677	696,078	696,078		(598)		(598)				0	1,810	729
000000 00 0	Retail Services WIS Corp Intial Term Ln	..	10/18/2021	Direct	12/31/2021	Redemption 100.0000	35,885	35,203	35,885	35,885		682		682				0	645	
000000 00 0	Seal for Life Industries LLC Term Ln Nt	..	12/09/2021	Guggenheim Securities LLC	12/31/2021	Redemption 100.0000	5,000	4,900	5,000	5,000		100		100				0	23	
000000 00 0	Animal Supply Company New 1st Lien Term	..	11/26/2021	Interest Capitalization	12/31/2021	Redemption 100.0000	304	304	304	304				0				0	8	
000000 00 0	Pye Barker Company 1st Lien Term Ln Nt 1	..	11/08/2021	Direct	12/31/2021	Redemption 100.0000	5,243	5,243	5,243	5,243				0				0	51	
000000 00 0	Catalent Pharma Solutions Inc Term Ln B-	..	02/22/2021	Tax Free Exchange	12/31/2021	Redemption 100.0000	36,844	36,812	36,844	36,844		32		32				0	566	
000000 00 0	Stealth Holding Canadian Initial TL Nt 1	..	03/15/2021	Direct	03/26/2021	Tax Free Exchange	490,012	480,212	480,247	480,247		35		35				0	1,160	
000000 00 0	American Construcion Src Opco Term Ln Nt	..	04/01/2021	Direct	07/01/2021	Redemption 100.0000	296,193	290,269	296,193	296,193		5,924		5,924				0	6,348	
000000 00 0	CVP Holdco Inc Delayed Draw TL Nt 2	..	11/01/2021	Direct	12/31/2021	Tax Free Exchange	187,200	187,200	187,200	187,200				0				0	2,067	
000000 00 0	CVP Holdco Inc Delayed Draw TL Nt 3	..	11/22/2021	Direct	12/31/2021	Tax Free Exchange	744,000	744,000	744,000	744,000				0				0	5,441	
000000 00 0	CVP Holdco Inc Delayed Draw TL Nt 6	..	12/13/2021	Direct	12/31/2021	Tax Free Exchange	72,000	72,000	72,000	72,000				0				0	243	
000000 00 0	CVP Holdco Inc Delayed Draw TL Nt 4	..	12/02/2021	Direct	12/31/2021	Tax Free Exchange	72,000	72,000	72,000	72,000				0				0	392	
000000 00 0	CVP Holdco Inc Delayed Draw TL Nt 5	..	12/06/2021	Direct	12/31/2021	Tax Free Exchange	108,000	108,000	108,000	108,000				0				0	506	

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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
000000 00 0	Sophia LP New Term Ln B Nt 1	..	11/30/2021	Tax Free Exchange	12/31/2021	Redemption 100.0000	37,219	36,979	37,219	37,219		240		240				0	269	284
000000 00 0	Boats Group LLC Term Ln Nt 1	..	11/02/2021	Direct	12/31/2021	Redemption 100.0000	5,000	4,875	5,000	5,000		125		125				0	64	
000000 00 0	Galway Borrower LLC Delayed Draw Term Ln	..	12/22/2021	Direct	12/22/2021	Tax Free Exchange	693	693	693	693				0				0		
000000 00 0	Galway Borrower LLC Delayed Draw Term Ln	..	12/22/2021	Direct	12/22/2021	Tax Free Exchange	276,644	276,644	276,644	276,644				0				0		
000000 00 0	Galway Borrower LLC Delayed Draw Term Ln	..	12/22/2021	Tax Free Exchange	12/22/2021	Tax Free Exchange	47	47	47	47				0				0		
000000 00 0	HCA Inc Term Ln B-14 Nt 1	..	08/18/2021	Bank of America BISD Dealer	12/31/2021	Redemption 100.0000	770	770	770	770				0				0	4	
000000 00 0	Archkey Holdings 1st Lien Term Ln Nt 1	..	07/02/2021	Deutsche Bank Capital	10/29/2021	Tax Free Exchange	25,000	24,750	24,759	24,759		9		9				0	496	
000000 00 0	Archkey Holdings 1st Lien Term Ln Nt 2	..	10/29/2021	Tax Free Exchange	12/31/2021	Redemption 100.0000	25,000	24,759	25,000	25,000		241		241				0	263	
000000 00 0	Essential Services Hldg Corp Delayed Dra	..	09/21/2021	Direct	10/01/2021	Tax Free Exchange	954,000	946,845	946,847	946,847		2		2				0	1,789	
00216C AB 9	AQ Sunshine Inc aka Relation Delayed Dra	..	01/29/2021	Direct	01/29/2021	Tax Free Exchange	39,449	39,449	39,449	39,449				0				0		
00216C AE 3	AQ Sunshine Inc aka Relation Term Ln B N	..	06/30/2021	Tax Free Exchange	12/31/2021	Redemption 100.0000	2,570	2,548	2,570	2,570		22		22				0	56	5
00216C AE 3	AQ Sunshine Inc aka Relation Term Ln B N	..	06/30/2021	Tax Free Exchange	12/31/2021	Tax Free Exchange	342,806	340,659	340,858	340,858		199		199				0	11,671	1,698
00216C AE 3	AQ Sunshine Inc aka Relation Term Ln B N	..	05/17/2021	Tax Free Exchange	06/30/2021	Tax Free Exchange	68,617	68,102	68,124	68,124		22		22				0	1,083	222
00228* AB 2	ATI Restoration LLC 1st Lien DD Term Ln	..	12/10/2021	Direct	12/30/2021	Redemption 100.0000	591	591	591	591				0				0		
00228* AB 2	ATI Restoration LLC 1st Lien DD Term Ln	..	07/29/2021	Direct	12/30/2021	Redemption 100.0000	1,331	1,314	1,331	1,331		17		17				0	56	
01451* AA 0	Alera Group Term Ln Nt 1	..	09/30/2021	Direct	12/31/2021	Redemption 100.0000	7,359	7,359	7,359	7,359				0				0	118	
01451* AB 8	Alera Group Delayed Draw Term Ln Nt 2	..	11/30/2021	Direct	12/31/2021	Redemption 100.0000	1,045	1,045	1,045	1,045				0				0	12	
029227 A* 6	American Renal Holdings Inc Term Ln Nt 1	..	01/25/2021	Direct	12/30/2021	Redemption 100.0000	37,500	36,563	37,500	37,500		938		938				0	1,848	
04279* AA 4	Arrowhead Holdco Co Term Ln Nt 1	..	08/31/2021	Direct	11/30/2021	Tax Free Exchange	430,309	430,309	430,309	430,309				0				0	6,147	
04279* AA 4	Arrowhead Holdco Co Term Ln Nt 2	..	11/30/2021	Tax Free Exchange	12/31/2021	Redemption 100.0000	2,802	2,802	2,802	2,802				0				0	13	
04279* AB 2	Arrowhead Holdco Co Delayed Term Ln Nt 1	..	09/15/2021	Direct	12/31/2021	Redemption 100.0000	268	265	268	268		3		3				0	7	
04279* AC 0	Arrowhead Holdco Co Redhawk DD Term Ln N	..	09/15/2021	Direct	12/31/2021	Redemption 100.0000	662	648	662	662		13		13				0	11	
05462@ AA 6	AxiomSL Group Term Loan Nt 1	..	07/26/2021	Direct	12/31/2021	Redemption 100.0000	24,875	24,626	24,875	24,875		249		249				0	549	
05613@ AA 4	TVG-BHG Incremental Term Ln Nt 1	..	05/10/2021	Direct	12/31/2021	Redemption 100.0000	713	713	713	713				0				0	18	
08579J BG 6	Berry Plastics Corp Term Ln Z Nt 1	..	03/04/2021	Tax Free Exchange	06/14/2021	Redemption 100.0000	839,110	841,691	839,110	839,110		(2,582)		(2,582)				0	4,367	
09523@ AA 5	Marcone Appliance Parts Inc Incremental	..	01/20/2021	Tax Free Exchange	06/23/2021	Redemption 100.0000	2,497	2,459	2,497	2,497		38		38				0	46	
12721# AC 3	CVP Holdco Inc Delayed Draw TL Nt 1	..	09/13/2021	Direct	12/31/2021	Redemption 100.0000	3,249	3,208	3,249	3,249		41		41				0	238	
12745# AA 9	Spectrum Auto (CC SAG Acq) New Term Ln N	..	06/29/2021	Direct	12/31/2021	Redemption 100.0000	10,626	10,466	10,626	10,626		159		159				0	275	
12745# AB 7	Spectrum Auto (CC SAG Acq) Delayed Draw	..	12/01/2021	Direct	12/31/2021	Redemption 100.0000	445	445	445	445				0				0	8	
14078@ AA 4	Capstone Logistics Acq 1st Lien Term Ln	..	05/05/2021	Direct	12/31/2021	Redemption 100.0000	9,143	9,097	9,143	9,143		46		46				0	228	
14078@ AB 2	Capstone Logistics Acq Delayed Draw Term	..	11/19/2021	Direct	12/31/2021	Redemption 100.0000	1,165	1,165	1,165	1,165				0				0	14	

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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
15644G A* 5	Centric Brands Inc DIP Ln Nt 6	..	09/21/2021	Direct	12/29/2021	Redemption 100.0000	306,685	306,685	306,685	306,685				0				0	5,634	
15644G A* 5	Centric Brands Inc DIP Ln Nt 5	..	07/27/2021	Direct	10/26/2021	Redemption 100.0000	78,862	78,862	78,862	78,862				0				0	2,112	
18449E AE 0	Clean Harbors Inc Term Ln Nt 1	..	08/13/2021	Tax Free Exchange	12/31/2021	Redemption 100.0000	30,177	30,173	30,177	30,177		5		5				0	166	28
000000 00 0	20 Gates - Atalaya Term Ln Cl A	..	08/10/2021	Direct	12/20/2021	Redemption 100.0000	11,544,296	11,544,296	11,544,296	11,544,296				0				0	56,294	
23363# AC 3	DRS Holdings Inc Incremental Term Ln Nt	..	06/01/2021	Direct	12/31/2021	Redemption 100.0000	11,877	11,580	11,877	11,877		297		297				0	392	
24702N BF 6	Dell International LLC Term Ln B-2 Nt 1	..	02/18/2021	Tax Free Exchange	11/01/2021	Redemption 100.0000	6,079,696	6,077,479	6,079,696	6,079,696		2,217		2,217				0	86,229	
25403# AU 0	Diligent Corp Term Ln B-3 Nt 1	..	04/09/2021	Direct	12/31/2021	Redemption 100.0000	13,500	13,365	13,500	13,500		135		135				0	440	
26887@ AB 7	EP Wealth Advisors LLC Delayed Draw Term	..	11/17/2021	Direct	12/31/2021	Redemption 100.0000	378	378	378	378				0				0	3	
26888* AA 0	EPS NASS Parent Inc Term Ln Nt 1	..	04/19/2021	Direct	12/31/2021	Redemption 100.0000	4,091	4,009	4,091	4,091		82		82				0	199	
28622@ AB 3	Elevation Services Holding LLC Delayed D	..	04/30/2021	Direct	12/30/2021	Redemption 100.0000	7,586	7,586	7,586	7,586				0				0	678	
29279U AB 2	Endure Digital Inc Term Ln Nt 1	..	05/05/2021	JP Morgan Securities LLC	12/31/2021	Redemption 100.0000	2,286	2,274	2,286	2,286		11		11				0	52	
29668# AC 2	Essential Services Hldg Corp Delayed Dra	..	09/01/2021	Direct	12/31/2021	Redemption 100.0000	4,706	4,647	4,706	4,706		59		59				0	47	
29668# AC 2	Essential Services Hldg Corp Delayed Dra	..	09/01/2021	Direct	10/01/2021	Tax Free Exchange	3,711,625	3,665,230	3,666,669	3,666,669		1,439		1,439				0	61,567	
29668# AC 2	Essential Services Hldg Corp Delayed Dra	..	10/01/2021	Tax Free Exchange	12/31/2021	Redemption 100.0000	9,285	9,173	9,285	9,285		112		112				0		
29688# AC 2	Essential Services Hldg Corp Delayed Dra	..	08/30/2021	Direct	12/31/2021	Redemption 100.0000	7,380	7,380	7,380	7,380				0				0	75	
29688# AC 2	Essential Services Hldg Corp Delayed Dra	..	10/01/2021	Tax Free Exchange	12/31/2021	Redemption 100.0000	2,385	2,367	2,385	2,385		18		18				0	10	
30282# AE 2	First Watch Restaurants Delayed Draw Ter	..	10/06/2021	Interest Capitalization	10/06/2021	Redemption 100.0000	8,069	8,069	8,069	8,069				0				0	187	
30282# AE 2	First Watch Restaurants Delayed Draw Ter	..	09/24/2021	Interest Capitalization	09/24/2021	Tax Free Exchange	51	51	51	51				0				0	1	
30282# AE 2	First Watch Restaurants Delayed Draw Ter	..	09/24/2021	Tax Free Exchange	10/06/2021	Redemption 100.0000	8,000	8,000	8,000	8,000				0				0	225	5
30282# AF 9	First Watch Restaurants Delayed Draw Ter	..	10/06/2021	Interest Capitalization	10/06/2021	Redemption 100.0000	6,561	6,561	6,561	6,561				0				0	152	
30282# AF 9	First Watch Restaurants Delayed Draw Ter	..	09/24/2021	Interest Capitalization	09/24/2021	Tax Free Exchange	37	37	37	37				0				0	1	
30282# AF 9	First Watch Restaurants Delayed Draw Ter	..	09/24/2021	Tax Free Exchange	10/06/2021	Redemption 100.0000	6,501	6,501	6,501	6,501				0				0	181	4
30282# AG 7	First Watch Restaurants Delayed Draw Ter	..	10/06/2021	Interest Capitalization	10/06/2021	Redemption 100.0000	3,901	3,901	3,901	3,901				0				0	91	
30282# AG 7	First Watch Restaurants Delayed Draw Ter	..	09/24/2021	Interest Capitalization	09/24/2021	Tax Free Exchange	27	27	27	27				0				0		
30282# AG 7	First Watch Restaurants Delayed Draw Ter	..	09/24/2021	Tax Free Exchange	10/06/2021	Redemption 100.0000	3,871	3,871	3,871	3,871				0				0	109	2
30282# AH 5	First Watch Restaurants Delayed Draw Ter	..	10/06/2021	Interest Capitalization	10/06/2021	Redemption 100.0000	78	78	78	78				0				0	1	
30282# AH 5	First Watch Restaurants Delayed Draw Ter	..	09/24/2021	Tax Free Exchange	10/06/2021	Redemption 100.0000	5,174	5,174	5,174	5,174				0				0	144	3
30282# AJ 1	First Watch Restaurants Term Ln Nt 1	..	10/06/2021	Interest Capitalization	10/06/2021	Redemption 100.0000	36,300	36,300	36,300	36,300				0				0	844	
30282# AJ 1	First Watch Restaurants Term Ln Nt 1	..	09/24/2021	Interest Capitalization	09/24/2021	Tax Free Exchange	206	206	206	206				0				0	3	

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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
30282# AJ 1	First Watch Restaurants Term Ln Nt 5....	..	09/24/2021	Tax Free Exchange	10/06/2021	Redemption 100.0000	30,869	30,556	30,869	30,869		312		312				0	860	20
35041@ AG 0	Dr	..	09/30/2021	Tax Free Exchange	10/29/2021	Redemption 100.0000	267,895	266,107	267,895	267,895		1,788		1,788				0	1,241	
35042# AC 6	Foundation Consumer Brands Term Ln Nt 1	..	02/12/2021	Direct	12/31/2021	Redemption 100.0000	179,265	174,784	179,265	179,265		4,482		4,482				0	6,373	
35921@ AA 8	Frontline Technologies Gr LL Term Ln Nt.	..	10/29/2021	Tax Free Exchange	12/31/2021	Redemption 100.0000	30,202	29,733	30,202	30,202		469		469				0	338	10
35921@ AA 8	Frontline Technologies Gr LL Term Ln Nt.	..	07/30/2021	Tax Free Exchange	09/30/2021	Redemption 100.0000	30,202	29,728	30,202	30,202		474		474				0	348	17
35921@ AC 4	Frontline Technologies Gr LL Delayed Dra	..	07/30/2021	Tax Free Exchange	09/30/2021	Redemption 100.0000	3,018	3,018	3,018	3,018				0				0	35	1
35921@ AC 4	Frontline Technologies Gr LL Delayed Dra	..	10/29/2021	Tax Free Exchange	12/31/2021	Redemption 100.0000	3,018	3,018	3,018	3,018				0				0	33	
35921@ AC 4	Frontline Technologies Gr LL Delayed Dra	..	01/29/2021	Tax Free Exchange	03/31/2021	Redemption 100.0000	3,018	3,018	3,018	3,018				0				0	35	1
35921@ AC 4	Frontline Technologies Gr LL Delayed Dra	..	04/30/2021	Tax Free Exchange	06/30/2021	Redemption 100.0000	3,018	3,018	3,018	3,018				0				0	35	1
36147@ AA 4	GB Auto Service Inc Delayed Draw Term Ln	..	08/06/2021	Direct	09/08/2021	Redemption 100.0000	366,424	362,587	366,424	366,424		3,837		3,837				0	8,268	
36147@ AA 4	GB Auto Service Inc Delayed Draw Term Ln	..	03/31/2021	Direct	04/09/2021	Tax Free Exchange	85,679	83,966	83,976	83,976		10		10				0	150	
36198@ AC 8	TPC Broadband Holdings Delayed Draw Term	..	03/19/2021	Direct	06/30/2021	Redemption 100.0000	1,597	1,579	1,597	1,597		18		18				0	22	
36198@ AC 8	TPC Broadband Holdings Delayed Draw Term	..	03/19/2021	Direct	06/30/2021	Tax Free Exchange	545,781	539,641	539,926	539,926		286		286				0	10,265	
36198@ AC 8	TPC Broadband Holdings Delayed Draw Term	..	06/30/2021	Tax Free Exchange	12/31/2021	Redemption 100.0000	3,316	3,280	3,316	3,316		36		36				0	107	
36457W AD 3	Galway Insurance Hold Inc Term Ln Nt 1.	..	09/30/2021	Direct	12/31/2021	Redemption 100.0000	9,317	9,317	9,317	9,317				0				0	143	
36457W AD 3	Galway Insurance Hold Inc Term Ln Nt 1.	..	12/22/2021	Tax Free Exchange	12/31/2021	Redemption 100.0000	48	48	48	48				0				0	1	
36457W AD 3	Galway Insurance Hold Inc Term Ln Nt 3.	..	12/22/2021	Tax Free Exchange	12/31/2021	Redemption 100.0000	646	646	646	646				0				0	1	
44958Q A* 3	IG Investments Holdings LLC Term Ln Nt 1	..	09/22/2021	Direct	12/31/2021	Redemption 100.0000	3,368	3,300	3,368	3,368		67		67				0	63	
48773# AB 6	Kellermeyer Building Svcs Delayed Draw T	..	10/29/2021	Direct	12/31/2021	Redemption 100.0000	1,796	1,784	1,796	1,796		12		12				0	31	
48773# AB 6	Kellermeyer Building Svcs Delayed Draw T	..	05/28/2021	Direct	12/31/2021	Redemption 100.0000	309	306	309	309		3		3				0	20	
48773# AD 2	Kellermeyer Building Svcs Term Ln #4 Nt	..	07/13/2021	Direct	12/31/2021	Redemption 100.0000	5,423	5,315	5,423	5,423		108		108				0	127	
51206# AA 9	AI Fire Term Ln Nt 1 6.750% 03/22/27..	..	03/22/2021	Direct	12/31/2021	Redemption 100.0000	9,935	9,737	9,935	9,935		199		199				0	358	
51206# AB 7	AI Fire Delayed Draw Term Ln Nt 4.....	..	10/29/2021	Direct	12/31/2021	Redemption 100.0000	1,911	1,893	1,911	1,911		18		18				0	36	
552462 B# 9	Lytx Delayed Draw Term Ln Nt 2.....	..	07/27/2021	Direct	12/31/2021	Redemption 100.0000	2,323	2,299	2,323	2,323		23		23				0	54	
552462 B# 9	Lytx Delayed Draw Term Ln Nt 3.....	..	12/17/2021	Direct	12/31/2021	Redemption 100.0000	2,323	2,323	2,323	2,323				0				0	7	
55418# AB 2	Mac Lean-Fogg Company Delayed Draw Term	..	01/29/2021	Tax Free Exchange	12/31/2021	Redemption 100.0000	2,270	2,242	2,270	2,270		28		28				0	74	
57810J AC 2	Amynta Agency Inc Term Ln Nt 1.....	..	08/31/2021	Tax Free Exchange	12/31/2021	Redemption 100.0000	147	144	147	147		4		4				0	1	
60937@ AA 8	Monica Hlds Inc aka Wilshire Term Ln Nt.	..	01/08/2021	Direct	12/31/2021	Redemption 100.0000	21,876	21,110	21,876	21,876		766		766				0	1,034	
65716@ AA 4	North Amer Science Assoc Inc New Term Ln	..	09/13/2021	Direct	12/31/2021	Redemption 100.0000	2,155	2,117	2,155	2,155		38		38				0	63	
65716@ AA 4	North Amer Science Assoc Inc Term Ln Nt	..	02/26/2021	Direct	12/31/2021	Redemption 100.0000	1,592	1,552	1,592	1,592		40		40				0	44	
65716@ AA 4	North Amer Science Assoc Inc Term Ln Nt	..	03/15/2021	Tax Free Exchange	12/31/2021	Redemption 100.0000	867	846	867	867		21		21				0	21	

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											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
67096@ AA 0	Omega Healthcare Holdings LLC Term Ln Nt	..	04/15/2021	Tax Free Exchange	06/30/2021	Redemption 100.0000	4,500	4,416	4,500	4,500		84		84				0	71	12
67113@ AB 7	OTG Management LLC Incremental DD Term L	..	03/31/2021	Interest Capitalization	06/30/2021	Redemption 100.0000	34	34	34	34				0				0		
67113@ AB 7	OTG Management LLC Incremental DD Term L	..	06/30/2021	Interest Capitalization	08/26/2021	Maturity	14,025	14,025	14,025	14,025				0				0	431	
67113@ AB 7	OTG Management LLC Incremental DD Term L	..	04/01/2021	Interest Capitalization	06/30/2021	Redemption 100.0000	2	2	2	2				0				0		
67113@ AB 7	OTG Management LLC Incremental DD Term L	..	06/30/2021	Interest Capitalization	08/26/2021	Maturity	5,332	5,332	5,332	5,332				0				0	164	
67113@ AC 5	OTG Management LLC 7th Amend Term Ln Nt	..	03/31/2021	Interest Capitalization	06/30/2021	Redemption 100.0000	4	4	4	4				0				0		
67113@ AC 5	OTG Management LLC 7th Amend Term Ln Nt	..	06/30/2021	Interest Capitalization	08/26/2021	Maturity	1,639	1,639	1,639	1,639				0				0	50	
67113@ AC 5	OTG Management LLC 7th Amend Term Ln Nt	..	05/05/2021	Interest Capitalization	06/30/2021	Redemption 100.0000	44	44	44	44				0				0	1	
67113@ AC 5	OTG Management LLC 7th Amend Term Ln Nt	..	08/05/2021	Interest Capitalization	08/26/2021	Maturity	7,021	7,021	7,021	7,021				0				0	549	
68144# AA 8	Omega Healthcare Holdings LLC Incrementa	..	03/10/2021	Direct	12/31/2021	Redemption 100.0000	7,855	7,678	7,855	7,855		177		177				0	240	
68144# AA 8	Omega Healthcare Holdings LLC Incrementa	..	03/10/2021	Direct	04/15/2021	Tax Free Exchange	2,618	2,559	2,560	2,560		1		1				0	16	
68144# AA 8	Omega Healthcare Holdings LLC Incrementa	..	04/15/2021	Tax Free Exchange	06/30/2021	Redemption 100.0000	2,618	2,560	2,618	2,618		58		58				0	41	7
72584D AF 1	Yum Brands New Term Ln B Nt 1	..	03/15/2021	Tax Free Exchange	12/31/2021	Redemption 100.0000	36,563	36,479	36,563	36,563		84		84				0	353	
74016* AA 5	Blade Holdings Inc Term Ln Nt 1	..	08/31/2021	Direct	12/31/2021	Redemption 100.0000	2,604	2,533	2,604	2,604		72		72				0	64	
74354# AA 1	Project Essential Bidco 1st Lien Term Ln.	..	04/20/2021	Direct	12/31/2021	Redemption 100.0000	4,500	4,421	4,500	4,500		79		79				0	154	
74741@ AA 5	Invo Healthcare (Olympia Acq) Term Ln Nt	..	09/30/2021	Interest Capitalization	10/01/2021	Redemption 100.0000	61	61	61	61				0				0	2	
74741@ AA 5	Invo Healthcare (Olympia Acq) Term Ln Nt	..	12/31/2021	Interest Capitalization	12/31/2021	Tax Free Exchange	200	200	200	200				0				0	4	
75734@ AB 9	Reddy Ice Holdings Inc Term Ln Nt 1	..	10/06/2021	Tax Free Exchange	12/31/2021	Redemption 100.0000	15,955	15,610	15,955	15,955		345		345				0	386	13
75734@ AC 7	Reddy Ice Holdings Inc Delayed Draw Term	..	03/31/2021	Direct	09/30/2021	Redemption 100.0000	297	293	297	297		4		4				0	94	
75734@ AC 7	Reddy Ice Holdings Inc Delayed Draw Term	..	03/31/2021	Direct	04/06/2021	Tax Free Exchange	59,157	58,270	58,273	58,273		3		3				0	56	
75734@ AC 7	Reddy Ice Holdings Inc Delayed Draw Term	..	04/06/2021	Tax Free Exchange	12/31/2021	Redemption 100.0000	50	50	50	50		1		1				0	3	
75734@ AC 7	Reddy Ice Holdings Inc Delayed Draw Term	..	04/06/2021	Tax Free Exchange	10/06/2021	Tax Free Exchange	58,759	57,881	57,973	57,973		93		93				0	3,088	56
75734@ AC 7	Reddy Ice Holdings Inc Delayed Draw Term	..	04/06/2021	Tax Free Exchange	12/31/2021	Redemption 100.0000	695	687	695	695		9		9				0	28	
76028@ AA 4	Repairify Inc Term Ln Nt 1	..	06/14/2021	Direct	12/31/2021	Redemption 100.0000	9,000	8,820	9,000	9,000		180		180				0	231	
76252@ AB 9	GB Auto Service Inc Incremental Term Ln	..	04/09/2021	Tax Free Exchange	09/08/2021	Redemption 100.0000	85,679	83,976	85,679	85,679		1,703		1,703				0	2,705	150
76252@ AB 9	Rialto Management Group LLC Term Ln Nt 1	..	04/30/2021	Direct	09/30/2021	Redemption 100.0000	11,488	11,316	11,488	11,488		172		172				0	183	

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
816307 A@ 1	Selectquote Inc Initial Term Ln Nt 3	..	02/26/2021	Tax Free Exchange	03/31/2021	Tax Free Exchange	4,954,265	4,878,092	4,879,756	4,879,756		1,664		1,664				0	30,070	
82449# AA 1	Shields Health Solutions LLC Term Ln Nt	..	03/30/2021	Direct	12/31/2021	Redemption 100.0000	9,256	9,071	9,256	9,256		185		185				0	318	
84756# AA 4	Spectra Finance LLC Term Ln Nt 1	..	09/30/2021	Interest Capitalization	11/19/2021	Redemption 100.0000	22,667	22,667	22,667	22,667		0		0				0	701	
85789# AA 2	Stealth Holding LLC Term Ln Nt 1	..	03/01/2021	Direct	10/01/2021	Redemption 100.0000	4,362	4,274	4,362	4,362		87		87				0	161	
85789# AB 0	Stealth Holding LLC Delayed Draw Term Ln	..	09/28/2021	Direct	10/01/2021	Redemption 100.0000	190	188	190	190		2		2				0	3	
85789# AB 0	Stealth Holding LLC Delayed Draw Term Ln	..	07/19/2021	Direct	10/01/2021	Redemption 100.0000	69	69	69	69		1		1				0	1	
87300* AE 4	THG Acquisition LLC 1st Lien DD Term Ln	..	03/01/2021	Direct	06/30/2021	Redemption 100.0000	138	136	138	138		2		2				0	3	
87300* AE 4	THG Acquisition LLC 1st Lien DD Term Ln	..	12/02/2021	Direct	12/31/2021	Tax Free Exchange	650,112	649,031	649,080	649,080		49		49				0	5,298	
87300* AE 4	THG Acquisition LLC 1st Lien DD Term Ln	..	05/10/2021	Direct	06/30/2021	Redemption 100.0000	109	108	109	109		1		1				0	2	
87300* AE 4	THG Acquisition LLC 1st Lien DD Term Ln	..	10/01/2021	Direct	12/31/2021	Tax Free Exchange	327,266	323,175	323,389	323,389		214		214				0	8,063	
87300* AE 4	THG Acquisition LLC 1st Lien DD Term Ln	..	06/30/2021	Tax Free Exchange	12/31/2021	Redemption 100.0000	1,098	1,085	1,098	1,098		13		13				0	47	
87326# AA 8	Wealth Enhance Group LLC Delayed Draw Te	..	07/29/2021	Direct	09/01/2021	Tax Free Exchange	148,128	146,919	146,983	146,983		64		64				0	2,356	
87326# AA 8	Wealth Enhance Group LLC Delayed Draw Te	..	03/31/2021	Direct	07/01/2021	Redemption 100.0000	70	70	70	70		0		0				0	1	
87326# AA 8	Wealth Enhance Group LLC Delayed Draw Te	..	03/31/2021	Direct	09/01/2021	Tax Free Exchange	38,834	38,834	38,834	38,834		0		0				0	1,152	
87326# AA 8	Wealth Enhance Group LLC Delayed Draw Te	..	09/01/2021	Tax Free Exchange	10/01/2021	Redemption 100.0000	406	405	406	406		1		1				0		
87326# AC 4	Wealth Enhance Group LLC 5th Amendment D	..	09/13/2021	Direct	12/01/2021	Tax Free Exchange	288,584	287,141	287,204	287,204		63		63				0	4,275	
88233F AK 6	Vistra Operations Co LLC Incremental Ter	..	01/11/2021	Goldman Sachs & Company	12/31/2021	Redemption 100.0000	9,688	9,616	9,688	9,688		73		73				0	113	
88632N AP 5	Tibco Software Inc New Term Ln B #3 Nt 1	..	08/13/2021	Tax Free Exchange	11/30/2021	Redemption 100.0000	49,875	49,778	49,875	49,875		97		97				0	413	96
90212T AD 3	2U Inc Term Ln Nt 1 6.500% 12/28/24	..	07/27/2021	Direct	12/29/2021	Redemption 100.0000	9,000	8,843	9,000	9,000		158		158				0	180	
90212T AD 3	2U Inc Term Ln Nt 2 6.500% 12/28/24	..	11/04/2021	Direct	12/29/2021	Tax Free Exchange	399,708	399,708	399,708	399,708		0		0				0	3,969	
90212T AD 3	2U Inc Term Ln Nt 1 6.500% 12/28/24	..	12/29/2021	Tax Free Exchange	12/29/2021	Redemption 100.0000	1,002	1,002	1,002	1,002		0		0				0		
90932R AJ 3	United Airlines Term Ln B Nt 1	..	09/27/2021	JP Morgan Securities LLC	12/31/2021	Redemption 100.0000	46,702	46,760	46,702	46,702		(58)		(58)				0	286	
928432 A* 4	Visual Edge Technology Inc Term Ln Nt 11	..	05/28/2021	Tax Free Exchange	06/30/2021	Redemption 100.0000	16,250	16,142	16,250	16,250		108		108				0	127	5
928432 A* 4	Visual Edge Technology Inc Term Ln Nt 2	..	11/26/2021	Interest Capitalization	11/30/2021	Tax Free Exchange	408	408	408	408		0		0				0	12	
928432 A* 4	Visual Edge Technology Inc Term Ln Nt 13	..	11/30/2021	Tax Free Exchange	12/31/2021	Redemption 100.0000	16,250	16,183	16,250	16,250		67		67				0	119	11
928432 A* 4	Visual Edge Technology Inc Term Ln Nt 12	..	08/31/2021	Tax Free Exchange	09/30/2021	Redemption 100.0000	32,500	32,286	32,500	32,500		214		214				0	242	13

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
928432 A@ 2	Visual Edge Technology Inc Delayed Draw	..	05/28/2021	Tax Free Exchange	06/30/2021	Redemption 100.0000	14,736	14,736	14,736	14,736				0				0	115	5
928432 A@ 2	Visual Edge Technology Inc Delayed Draw	..	11/26/2021	Interest Capitalization	11/30/2021	Tax Free Exchange	368	368	368	368				0				0	10	
928432 A@ 2	Visual Edge Technology Inc Delayed Draw	..	11/30/2021	Tax Free Exchange	12/31/2021	Redemption 100.0000	14,736	14,736	14,736	14,736				0				0	108	10
928432 A@ 2	Visual Edge Technology Inc Delayed Draw	..	08/31/2021	Tax Free Exchange	09/30/2021	Redemption 100.0000	29,473	29,473	29,473	29,473				0				0	219	12
92974* AB 5	Discovery Life Sciences LLC Delayed Draw	..	05/11/2021	Direct	12/31/2021	Redemption 100.0000	1,595	1,579	1,595	1,595		16		16				0	71	
92975@ AB 2	Wealth Enhance Group LLC Delayed Draw Te	..	03/16/2021	Direct	07/01/2021	Redemption 100.0000	339	337	339	339		2		2				0	6	
92975@ AB 2	Wealth Enhance Group LLC Delayed Draw Te	..	07/29/2021	Direct	09/01/2021	Tax Free Exchange	393,687	392,782	392,867	392,867		85		85				0	8,293	
92975@ AB 2	Wealth Enhance Group LLC Delayed Draw Te	..	09/01/2021	Tax Free Exchange	10/01/2021	Redemption 100.0000	1,909	1,898	1,909	1,909		11		11				0	11	
92975@ AB 2	Wealth Enhance Group LLC Delayed Draw Te	..	07/30/2021	Tax Free Exchange	09/01/2021	Tax Free Exchange	220,024	218,698	218,724	218,724		26		26				0	1,361	
96145@ AA 0	Nt	..	09/30/2021	Interest Capitalization	12/31/2021	Redemption 100.0000	587	587	587	587				0				0	27	
97383* AA 1	Winebow Holdings Inc Term Ln Nt 1	..	04/19/2021	Direct	12/31/2021	Redemption 100.0000	9,000	8,865	9,000	9,000		135		135				0	381	
98415D B# 0	Xifin Term Ln Nt 1 6.750% 02/06/26	..	12/08/2021	Direct	12/31/2021	Redemption 100.0000	4,028	4,028	4,028	4,028				0				0		
C9196* AA 0	Trimaster Manufacturing Inc Term Ln Nt 1	..	08/31/2021	Direct	12/31/2021	Redemption 100.0000	679	661	679	679		19		19				0	16	
C9300# AA 9	UCIT Online Security Inc CAD Term Ln Nt	..	03/01/2021	Direct	10/01/2021	Redemption 100.0000	2,908	2,850	2,908	2,908		58		58				0	101	
C9300# AA 9	UCIT Online Security Inc CAD Term Ln Nt	..	03/26/2021	Tax Free Exchange	10/01/2021	Redemption 100.0000	2,450	2,401	2,450	2,450		49		49				0	85	6
000000 00 0	20 Gates - Cerberus Revolver	..	12/21/2021	Direct	12/31/2021	Redemption 100.0000	909,091	909,091	909,091	909,091				0				0	3,762	
L7574* AA 6	Surgical Specialists LLC Delayed Draw Te	..	01/28/2021	Direct	12/31/2021	Redemption 100.0000	5,693	5,550	5,693	5,693		142		142				0	223	
L7574* AB 4	Surgical Specialists LLC Term Ln Nt 1	..	01/28/2021	Direct	12/31/2021	Redemption 100.0000	2,348	2,289	2,348	2,348		59		59				0	92	
8299999.	Total - Bonds - Unaffiliated Bank Loans						65,655,059	65,492,911	65,473,367	65,473,367	0	(19,538)	0	(19,538)	0	0	0	0	540,757	26,685
8399998.	Total - Bonds						1,147,415,541	424,815,781	425,364,730	423,790,571	0	(1,025,203)	0	(1,025,203)	0	0	(2,943,615)	(2,943,615)	11,753,843	2,392,148
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	1,978.000	197,800	197,800	197,800				0				0		
000000 00 0	R	D	02/23/2021	Direct	11/03/2021	Direct	890,000.000	992,375	962,313	992,375				0			(30,063)	(30,063)	70,533	10,358
059501 AD 8	Banco Davivienda SA Jr Sub Nt	D	04/15/2021	Direct	05/05/2021	Direct	535,000.000	535,000	539,681	535,000				0			4,681	4,681	1,482	
87251L AA 4	Tinkoff Bk Jr Sub Nt Fix to Float	D	09/13/2021	Direct	11/19/2021	Direct	890,000.000	890,000	880,488	890,000				0			(9,513)	(9,513)	9,045	
8499999.	Total - Preferred Stocks - Industrial and Miscellaneous Perpetual Preferred							2,615,175	2,580,282	2,615,175	0	0	0	0	0	0	(34,895)	(34,895)	81,060	10,358
8999998.	Total - Preferred Stocks							2,615,175	2,580,282	2,615,175	0	0	0	0	0	0	(34,895)	(34,895)	81,060	10,358
9899999.	Total - Preferred and Common Stocks							2,615,175	2,580,282	2,615,175	0	0	0	0	0	0	(34,895)	(34,895)	81,060	10,358
9999999.	Total - Bonds, Preferred and Common Stocks							427,430,956	427,945,012	426,405,746	0	(1,025,203)	0	(1,025,203)	0	0	(2,978,510)	(2,978,510)	11,834,903	2,402,506

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 - U.S. Property and Casualty Insurer										
04855@ 10 6	Allied Insurance Company of America		10127	27-0114983	8bi	16,507,863			21,000.000	100.0
22610# 10 2	Crestbrook Insurance Company		18961	68-0066866	8bi	68,060,392			90,000.000	100.0
635264 10 4	National Casualty Co		11991	38-0865250	8bi	200,641,758			100.000	100.0
63861* 11 4	Nationwide Agribusiness Ins. Co		28223	42-1015537	8bi	212,767,065			5,690.000	100.0
63863* 10 4	Nationwide General Ins. Co		23760	31-4425763	8bi	238,437,840			33,600.000	100.0
63864@ 10 1	Nationwide Property & Casualty Ins. Co		37877	31-0970750	8bi	32,487,307			84,000.000	100.0
63865@ 10 0	Nationwide Indemnity Co		10070	31-1399201	8bi	240,311,758			28,000.000	100.0
63870@ 10 3	Nationwide Ins. Co. of Florida		10948	31-1613686	8bi	22,542,299			30,000.000	100.0
63871@ 10 2	Nationwide Assurance Company		10723	95-0639970	8bi	36,880,921			1,750.000	100.0
63872* 10 3	Nationwide Affinity Ins. Co. of America		26093	48-0470690	8bi	8,798,537			500,000.000	100.0
81049* 10 3	Scottsdale Insurance Company		41297	31-1024978	8bi	163,455,579			30,136.000	100.0
81052# 10 3	Scottsdale Indemnity Ins. Co		15580	31-1117969	8bi	35,639,166			58,334.000	100.0
1199999. Total - Common Stocks - U.S. Property and Casualty Insurer						1,276,530,485	0	0	XXX	XXX
Common Stocks - U.S. Life Insurer										
412828 10 5	Harleysville Life Insurance		64327	23-1580983	8bi	60,472,542			306,000.000	100.0
1299999. Total - Common Stocks - U.S. Life Insurer						60,472,542	0	0	XXX	XXX
Common Stocks - Non-Insurer Which Controls Insurer										
01922# 10 9	Allied Holdings (Delaware) Inc Com		00000	46-4628790	8bii	758,606,275	19,629,917		100.000	100.0
63862@ 10 3	Nationwide Corporation		00000	31-4416546	8biii	7,216,239,958			12,992,922.000	95.2
87267* 10 5	THI Holdings Delaware, Inc		00000	52-2031677	8bii	174,540,115		150,913	100.000	100.0
1599999. Total - Common Stocks - Non-Insurer Which Controls Insurer						8,149,386,348	19,629,917	150,913	XXX	XXX
Common Stocks - Other Affiliates										
02738# 10 1	American Marine Underwriters Com		00000	59-1031596	8bii				20.000	100.0
45789* 10 2	NBS Insurance Agency Com		00000	31-0871532	8bii	13,469,211		13,469,211	1,615.000	100.0
54228* 10 3	Lone Star General Agy Com		00000	74-1395229	8bii	8,407,821		8,378,710	1,000.000	100.0
63861@ 10 4	Nationwide Cash Management Co		00000	31-1036287	8bii	(979,333)		(979,333)	100.000	100.0
1799999. Total - Common Stocks - Other Affiliates						20,897,699	0	20,868,588	XXX	XXX
1899999. Total - Common Stocks						9,507,287,074	19,629,917	21,019,501	XXX	XXX
1999999. Total - Preferred and Common Stock						9,507,287,074	19,629,917	21,019,501	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					
	Allied Group, Inc.	Allied Holdings (Delaware)		850.000	100.0
	Harleysville Group Inc.	Allied Holdings (Delaware)	19,629,917	100.000	100.0
	Nationwide Financial Services, Inc.	Nationwide Corporation		95.240	95.2

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
	Scottsdale Surplus Lines Insurance Co	Scottsdale Insurance Company		10,000.000	100.0
	Veterinary Pet Insurance	Scottsdale Insurance Company		6,935,387.000	100.0
	Freedom Specialty Insurance Co	Scottsdale Insurance Company		292,000.000	100.0
	Victoria Fire & Casualty Company	THI Holdings Delaware, Inc		2,525.000	100.0
	Titan Insurance Company	THI Holdings Delaware, Inc		1,000,000.000	100.0
	Titan Insurance Services, Inc	THI Holdings Delaware, Inc		1.000	100.0
	Nationwide Agent Risk Purchasing Group, Inc	THI Holdings Delaware, Inc		100.000	100.0
0299999. Total - Common Stock			19,629,917	XXX	XXX
0399999. Total - Preferred and Common Stock			19,629,917	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
Bonds - Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																			
Reyes Holdings LLC Sr Nt		..	08/12/2021.	Seaport Global Securities LLC	07/31/2022.	1,022,260		(14,670)			1,000,000	1,036,930	21,518		5.13	1.27	JJ		1,710
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						1,022,260	0	(14,670)	0	0	1,000,000	1,036,930	21,518	0	XXX	XXX	XXX	0	1,710
Bonds - Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																			
USG Asset LLC LBASS Ser USG1 Cl A		..	09/02/2021.	Direct	09/08/2022.	25,000,000					25,000,000	25,000,000	2,219		0.18	0.18	MON..	11,339	
3599999. Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						25,000,000	0	0	0	0	25,000,000	25,000,000	2,219	0	XXX	XXX	XXX	11,339	0
3899999. Total - Industrial & Miscellaneous (Unaffiliated)						26,022,260	0	(14,670)	0	0	26,000,000	26,036,930	23,737	0	XXX	XXX	XXX	11,339	1,710
Total Bonds																			
7699999. Subtotals - Issuer Obligations						1,022,260	0	(14,670)	0	0	1,000,000	1,036,930	21,518	0	XXX	XXX	XXX	0	1,710
7999999. Other Loan-Backed and Structured Securities						25,000,000	0	0	0	0	25,000,000	25,000,000	2,219	0	XXX	XXX	XXX	11,339	0
8399999. Subtotals - Bonds						26,022,260	0	(14,670)	0	0	26,000,000	26,036,930	23,737	0	XXX	XXX	XXX	11,339	1,710
9199999. Total - Short-Term Investments						26,022,260	0	(14,670)	0	0	XXX	26,036,930	23,737	0	XXX	XXX	XXX	11,339	1,710

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:									
1A.	1A	25,000,000	1B	0	1C	0	1D	0	1E	0	1F	0	1G	1,022,260
1B.	2A	0	2B	0	2C	0								
1C.	3A	0	3B	0	3C	0								
1D.	4A	0	4B	0	4C	0								
1E	5A	0	5B	0	5C	0								
1F.	6	0												

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, or Central	5 Counterparty Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Swaps - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Interest Rate																							
Pay Fixed USD Receive Floating USD Interest Rate Swap	Surplus Note Hedge	N/A	Interest Rate	Deutsche Bank AG	7LTWFZYICNSX8D621K86	07/18/2012	12/15/2024		400,000,000	LIBOR03M (4.57 USD)			(8,336,068)			(12,764,940)					3,440,293		100 / 100
0999999999. Total-Swaps-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108-Interest Rate											0	0	(8,336,068)	0	XXX	(12,764,940)	0	0	0	0	3,440,293	XXX	XXX
Swaps - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Foreign Exchange																							
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	06/29/2017	07/19/2023		7,998,200	3.11 USD (0.98 EUR)			169,117	39,200		152,147		592,200			49,755		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	06/29/2017	07/19/2024		9,140,800	3.26 USD (1.17 EUR)			189,324	44,800		206,917		676,800			72,993		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Royal Bank of Scotland	RR3QWICWWIPCS8A4S074	08/07/2018	04/16/2028		7,766,400	4.36 USD (2.77 GBP)			118,166	(352,800)		(39,690)		140,880			97,436		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Royal Bank of Scotland	RR3QWICWWIPCS8A4S074	08/07/2018	04/16/2028		7,766,400	4.3 USD (2.69 GBP)			120,036	(352,800)		(34,918)		140,880			97,436		100 / QL
Pay Fixed JPY Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	09/02/2020	09/25/2032		28,237,952	2.19 USD (0.86 JPY)			390,714	2,169,130		695,632		2,986,868			462,759		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	BNP Paribas	R0MUWSFPU8MPRO8K5P83	10/01/2020	10/29/2032		19,956,300	2.76 USD (1.45 EUR)			260,725	627,300		348,826		1,438,200			328,456		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	BNP Paribas	R0MUWSFPU8MPRO8K5P83	02/12/2021	07/23/2031		13,668,480	2.9 USD (1.24 EUR)			104,047	820,380		1,107,561		820,380			211,358		100 / QL

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
1019999999. Total-Swaps-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108-Foreign Exchange										0	0	1,352,129	2,995,210	XXX	2,436,476	0	6,796,208	0	0	1,320,193	XXX	XXX
1049999999. Total-Swaps-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108										0	0	(6,983,939)	2,995,210	XXX	(10,328,464)	0	6,796,208	0	0	4,760,486	XXX	XXX
Total - Swaps																						
1359999999. Total-Swaps-Interest Rate										0	0	(8,336,068)	0	XXX	(12,764,940)	0	0	0	0	3,440,293	XXX	XXX
1379999999. Total-Swaps-Foreign Exchange										0	0	1,352,129	2,995,210	XXX	2,436,476	0	6,796,208	0	0	1,320,193	XXX	XXX
1409999999. Total-Swaps										0	0	(6,983,939)	2,995,210	XXX	(10,328,464)	0	6,796,208	0	0	4,760,486	XXX	XXX
Totals																						
1689999999. Total-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108										0	0	(6,983,939)	2,995,210	XXX	(10,328,464)	0	6,796,208	0	0	4,760,486	XXX	XXX
1759999999. TOTAL										0	0	(6,983,939)	2,995,210	XXX	(10,328,464)	0	6,796,208	0	0	4,760,486	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

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, or Central	5 Counterparty Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization) / Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination - Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Total Written Options																									
Swaps - Hedging Other - Interest Rate																									
Pay Fixed USD Receive Floating USD Interest Rate Swap	Bond Portfolio Hedge	D-1		UBS Securities LLC	BFM8T61CT2L1QCEMIK50	BFM8T61CT2L1QCEMIK50	08/13/2021	08/17/2026	08/26/2021	Sale		1,000,000	(0.68 USD)			615							615			04
Pay Floating USD Receive Fixed USD Interest Rate Swap	Bond Portfolio Hedge	D-1		UBS Securities LLC	BFM8T61CT2L1QCEMIK50	BFM8T61CT2L1QCEMIK50	08/13/2021	08/17/2026	08/26/2021	Sale		1,000,000	0.9 USD (LIBOR03M)												04
1119999999. Total-Swaps-Hedging Other-Interest Rate													0	0	615	0	0	XXX	0	0	0	615	0	0	XXX
1169999999. Total-Swaps-Hedging Other													0	0	615	0	0	XXX	0	0	0	615	0	0	XXX
Total Swaps																									
1359999999. Total-Swaps-Interest Rate													0	0	615	0	0	XXX	0	0	0	615	0	0	XXX
1409999999. Total-Swaps													0	0	615	0	0	XXX	0	0	0	615	0	0	XXX
TOTALS																									
1709999999. Total-Hedging Other													0	0	615	0	0	XXX	0	0	0	615	0	0	XXX
1759999999. TOTAL													0	0	615	0	0	XXX	0	0	0	615	0	0	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

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open December 31 of Current Year

1	2	3	4	5	6	7	8	9		10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
															15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange		Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
Short Futures																						
Hedging Other																						
BPH2	16	1,320,183	Bristish Pound (GBP) Future Mar 2022	Private Equity FX Exposure	BA-1	Foreign Currency	03/14/2022.	CME	SNZ2OJLFK8MNNCLQOF3	12/09/2021.	1.3202	1.3531	(2,600)					(32,917)	(32,917)	165,353	.03	62,500
ECH2	832	117,632,580	Euro Currency (EUR) Future Mar 2022	Private Equity FX Exposure	BA-1	Foreign Currency	03/14/2022.	CME	SNZ2OJLFK8MNNCLQOF3	12/09/2021.	1.1311	1.1403	(598,000)					(958,620)	(958,620)	8,598,376	.03	125,000
																		0				
																		0				
																		0				
1609999999. Total-Short Futures-Hedging Other													(600,600)	0	0	0	0	(991,537)	(991,537)	8,763,729	XXX	XXX
1649999999. Total-Short Futures													(600,600)	0	0	0	0	(991,537)	(991,537)	8,763,729	XXX	XXX
Totals																						
1709999999. Total-Hedging Other													(600,600)	0	0	0	0	(991,537)	(991,537)	8,763,729	XXX	XXX
1759999999. TOTAL													(600,600)	0	0	0	0	(991,537)	(991,537)	8,763,729	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Goldman Sachs			
Total Net Cash Deposits	0	0	0

(a)

Code	Description of Hedged Risk(s)
1	HEDGES THE EQUITY RISK OF A LIABILITY
2	HEDGES THE INTEREST RATE RISK OF A LIABILITY
3	REBALANCES PORTFOLIO CURRENCY EXPOSURE
4	REBALANCES PORTFOLIO DURATION
5	HEDGES THE EQUITY RISK OF AN ASSET

(b)

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

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
Short Futures																			
Hedging Other																			
BPH1	25	218,157,258	British Pound (GBP) Future Mar 2021	Private Equity FX Exposure	BA-1	Foreign Currency	03/11/2021.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2020	139.6206	03/11/2021	139.7004	Sale	(124,617)	(124,617)			03	62,500
BPM1	30	265,573,140	British Pound (GBP) Future Jun 2021	Private Equity FX Exposure	BA-1	Foreign Currency	06/10/2021.	CME SNZ2OJLFK8MNNCLQOF3	03/11/2021	141.6390	06/10/2021	141.6600	Sale	(39,360)	(39,360)			03	62,500
BPU1	9	77,904,718	British Pound (GBP) Future Sep 2021	Private Equity FX Exposure	BA-1	Foreign Currency	09/09/2021.	CME SNZ2OJLFK8MNNCLQOF3	06/10/2021	138.4973	09/09/2021	138.4750	Sale	12,530	12,530			03	62,500
BPZ1	16	1,368,769	British Pound (GBP) Future Dec 2021	Private Equity FX Exposure	BA-1	Foreign Currency	12/09/2021.	CME SNZ2OJLFK8MNNCLQOF3	09/10/2021	1.3688	12/09/2021	1.3198	Sale	48,969	48,969			03	62,500
ECH1	707	107,401,263	Euro Currency (EUR) Future Mar 2021	Private Equity FX Exposure	BA-1	Foreign Currency	03/11/2021.	CME SNZ2OJLFK8MNNCLQOF3	12/11/2020	1.2153	03/11/2021	1.1939	Sale	1,890,350	1,890,350			03	125,000
ECM1	807	121,172,595	Euro Currency (EUR) Future Jun 2021	Private Equity FX Exposure	BA-1	Foreign Currency	06/10/2021.	CME SNZ2OJLFK8MNNCLQOF3	03/11/2021	1.2012	06/10/2021	1.2208	Sale	(1,970,561)	(1,970,561)			03	125,000
ECU1	817	124,677,157	Euro Currency (EUR) Future Sep 2021	Private Equity FX Exposure	BA-1	Foreign Currency	09/09/2021.	CME SNZ2OJLFK8MNNCLQOF3	06/10/2021	1.2208	09/09/2021	1.1841	Sale	3,756,051	3,756,051			03	125,000
ECZ1	832	122,857,055	Euro Currency (EUR) Future Dec 2021	Private Equity FX Exposure	BA-1	Foreign Currency	12/09/2021.	CME SNZ2OJLFK8MNNCLQOF3	09/10/2021	1.1813	12/09/2021	1.1284	Sale	5,503,455	5,503,455			03	125,000
1609999999. Total-Short Futures-Hedging Other														9,076,817	9,076,817	0	0	XXX	XXX
1649999999. Total-Short Futures														9,076,817	9,076,817	0	0	XXX	XXX
Totals																			
1709999999. Total-Hedging Other														9,076,817	9,076,817	0	0	XXX	XXX
1759999999. TOTAL														9,076,817	9,076,817	0	0	XXX	XXX

(a)

Code	Description of Hedged Risk(s)
1	HEDGES THE EQUITY RISK OF A LIABILITY
2	HEDGES THE INTEREST RATE RISK OF A LIABILITY
3	REBALANCES PORTFOLIO CURRENCY EXPOSURE
4	REBALANCES PORTFOLIO DURATION
5	HEDGES THE EQUITY RISK OF AN ASSET

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1		2	3	Counterparty Offset		Book Adjusted Carrying Value			Fair Value			12	13
				4	5	6	7	8	9	10	11		
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
Exchange Traded Derivatives													
0199999999. Aggregate Sum of Exchange Traded		XXX	XXX	XXX				0		(600,600)		8,763,729	8,763,729
Over-the-Counter NAIC 1 Designation													
Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	Y	Y	582,000		84,000		0	359,065		0	122,749	0
BNP Paribas	R0MUWSFPU8MPRO8K5P83	Y	Y	1,370,000		1,447,680		77,680	1,456,388		86,388	539,814	539,814
Citibank NA	E57ODZWZ7FF32TWEFA76	Y	Y	636,542		2,169,130		1,532,588	695,632		59,090	462,759	462,759
Royal Bank of Scotland	RR3QWICWWIPCS8A4S074	Y	Y	50,000			(705,600)	0		(74,608)	0	194,872	0
0299999999. Total NAIC 1 Designation				2,638,542	0	3,700,810	(705,600)	1,610,268	2,511,084	(74,608)	145,478	1,320,193	1,002,573
Over-the-Counter NAIC 2 Designation													
Deutsche Bank AG	7LTWFZYICNSX8D621K86	Y	Y					0		(12,764,940)	0	3,440,293	3,440,293
0399999999. Total NAIC 2 Designation				0	0	0	0	0	0	(12,764,940)	0	3,440,293	3,440,293
0999999999. Gross Totals				2,638,542	0	3,700,810	(705,600)	1,610,268	2,511,084	(13,440,148)	145,478	13,524,216	13,206,595
1. Offset per SSAP No. 64													
2. Net after right of offset per SSAP No. 64						3,700,810	(705,600)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

1 Exchange Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Collateral Pledged by Reporting Entity								
Goldman Sachs Group - CME SNZ2OJLFK8MNNCLQOF39..	Security	912828 H4 5	U S Treasury 01/15/2025 TIPS	8,763,729	7,000,000	8,205,101	01/15/2025.	I
Barclays Bank PLC - OTC G5GSEF7VJP5I7OUK5573.....	Cash		Cash					V
BNP Paribas - OTC R0MUWSFPU8MPRO8K5P83	Cash		Cash					V
Citibank NA - OTC E57ODZWZ7FF32TWEFA76..	Cash		Cash					V
Deutsche Bank AG - OTC 7LTWFZYICNSX8D621K86....	Cash		Cash	12,779,000		12,779,000		V
Royal Bank of Scotland - OTC RR3QWICWWIPCS8A4S074..	Cash		Cash					V
0199999999. Totals				21,542,729	7,000,000	20,984,101	XXX	XXX
Collateral Pledged to Reporting Entity								
Barclays Bank PLC - OTC G5GSEF7VJP5I7OUK5573.....	Cash		Cash	582,000		XXX		V
BNP Paribas - OTC R0MUWSFPU8MPRO8K5P83	Cash		Cash	1,370,000		XXX		V
Royal Bank of Scotland - OTC RR3QWICWWIPCS8A4S074..	Cash		Cash	50,000		XXX		V
Citibank NA - OTC E57ODZWZ7FF32TWEFA76..			Cash	636,542		XXX		V
0299999999. Totals				2,638,542	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 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						
04012M AP 4	Argent Securities Inc RMBS Ser 2006-M1 C		1.D FM	398,780	398,780	07/25/2036
362351 AA 6	GSAA Home Equity Tr RMBS Ser 2006-20 Cl		1.D FM	837,743	837,743	12/25/2046
617487 AB 9	Morgan Stanley Mtg Tr RMBS Ser 2006-16AX		1.D FM	404,137	404,137	11/25/2036
81376G AC 4	Securitized AB Receivables LLC RMBS Ser		6. FE	413,801	239,641	09/25/2036
81378E AA 1	Securitized AB Receivables LLC RMBS Ser		1.D FM	627,436	627,436	05/25/2037
3399999.	Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities			2,681,897	2,507,737	XXX
3899999.	Total - Industrial & Miscellaneous (Unaffiliated)			2,681,897	2,507,737	XXX
Totals						
6499999.	Total - Residential Mortgage-Backed Securities			2,681,897	2,507,737	XXX
7099999.	Subtotal - Bonds			2,681,897	2,507,737	XXX
Cash Equivalents (Schedule E Part 2 Type)						
000000 00 0	Overnight Repos SEC LENDING ONLY		1.A	29,879,003	29,879,003	01/03/2022
9199999.	Total - Cash Equivalents (Schedule E Part 2 Type)			29,879,003	29,879,003	XXX
9999999.	Totals			32,560,900	32,386,740	XXX

General Interrogatories:

1. The activity for the year: Fair Value $.....7,431,182 Book/Adjusted Carrying Value $.....7,303,568
2. Average balance for the year: Fair Value $.....29,740,538 Book/Adjusted Carrying Value $.....29,713,364

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

3A.	1A	29,879,003	1B	0	1C	0
			1D	2,268,096	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	239,641				

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						
Axos Bank	San Diego, CA				(604,962)	XXX
Bank of America	Concord, CA				1,823,317	XXX
Bank of New York Mellon	New York, NY				19,111,642	XXX
Chase Bank	Columbus, OH				(516,975,435)	XXX
Citibank	New York, NY				7,134,809	XXX
Fifth Third Bank	Cincinnati, OH				26,021,628	XXX
Huntington National Bank	Columbus, OH				(14,302,343)	XXX
Key Bank	Canton, OH				1,587,501	XXX
National Bank of Detroit	Detroit, MI				(71,652)	XXX
PNC Bank	Columbus, OH				51,812,206	XXX
Toronto Dominio Bank	Toronto, CN				153,491	XXX
Univest Bank and Trust Company	Souderton, PA				603,069	XXX
Wells Fargo Bank	Souderton, PA				(6,084,117)	XXX
0199998. Deposits in.....5 depositories that do not exceed allowable limits in any one depository (see Instructions) - Open Depositories	XXX	XXX			129,700	XXX
0199999. Total - Open Depositories	XXX	XXX	0	0	(429,661,145)	XXX
0399999. Total Cash on Deposit	XXX	XXX	0	0	(429,661,145)	XXX
0599999. Total Cash	XXX	XXX	0	0	(429,661,145)	XXX

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

1. January	(435,055,130)	4. April	(450,453,218)	7. July	(461,218,706)	10. October	(412,396,129)
2. February	(477,245,493)	5. May	(444,630,271)	8. August	(436,301,892)	11. November	(408,930,951)
3. March	(395,755,604)	6. June	(419,138,741)	9. September	(384,216,109)	12. December	(429,661,145)

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								
38141W 32 3	Goldman Sachs Fin Sq Treas Oblig Fd		12/31/2021	0.006		7,587,776	10	158
825252 40 6	S/T Investment Co Treasury Trust (AIM)		12/31/2021	0.010		8,305,420	73	26
8599999. Total - Exempt Money Market Mutual Funds as Identified by the SVO						15,893,196	83	184
All Other Money Market Mutual Funds								
825252 69 5	S/T Investment Co Liquid Asset Private (		10/04/2016	0.010		31,000		4
825252 88 5	S/T Investment Co Govt and Agency AIM		11/30/2021	0.026		6,050,682	706	4
8699999. Total - All Other Money Market Mutual Funds						6,081,682	706	8
Qualified Cash Pools Under SSAP No. 2R								
	Nationwide Cash Management Co		12/31/2021	0.030		531,431,304		4,730
8799999. Total - Qualified Cash Pools Under SSAP No. 2R						531,431,304	0	4,730
9999999. Total - Cash Equivalents						553,406,182	789	4,922

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

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits for the Benefit of All Policyholders		All Other Special Deposits	
			3 Book/Adjusting Carrying Value	4 Fair Value	5 Book/Adjusting Carrying Value	6 Fair Value
1. Alabama AL						
2. Alaska AK						
3. Arizona AZ	B	Prepaid legal expense			513,781	537,469
4. Arkansas AR	B	For protection of state's ph's			194,024	232,286
5. California CA	B	Workers compensation			115,130,310	128,311,176
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE	B	For protection of all ph's	145,518	174,214		
9. District of Columbia DC						
10. Florida FL						
11. Georgia GA	B	For protection of state's ph's			180,165	215,694
12. Hawaii HI						
13. Idaho ID	B	Workers compensation			666,859	691,024
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			186,241	224,559
23. Michigan MI						
24. Minnesota MN						
25. Mississippi MS						
26. Missouri MO						
27. Montana MT	B	Workers compensation			34,647	41,480
28. Nebraska NE						
29. Nevada NV	B	Workers compensation			138,589	165,919
30. New Hampshire NH						
31. New Jersey NJ						
32. New Mexico NM						
33. New York NY	O	Multiple			2,674,253	3,192,156
34. North Carolina NC	B	Multiple	77,827	81,756	544,712	570,850
35. North Dakota ND						
36. Ohio OH	B	Multiple	3,811,185	4,562,759	211,407	230,836
37. Oklahoma OK						
38. Oregon OR	B	Multiple			1,299,408	1,635,498
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 all ph's	692,943	829,593		
56. Northern Mariana Islands MP						
57. Canada CAN						
58. Aggregate Alien and Other OT	XXX	XXX	0	0	21,754,624	25,073,749
59. Total	XXX	XXX	4,727,473	5,648,322	143,529,020	161,122,696
DETAILS OF WRITE-INS						
5801. United States	B	Workers Compensation			1,296,551	1,350,893
5802. New York	B	Reinsurance - Hull			5,422,416	6,491,728
5803. New York	B	Reinsurance			9,848,859	12,150,026
5898. Summary of remaining write-ins for line 58 from overflow page	XXX	XXX	0	0	5,186,798	5,081,102
5899. Total (Lines 5801 thru 5803+5898) (Line 58 above)	XXX	XXX	0	0	21,754,624	25,073,749