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LIFE, AND ACCIDENT AND HEALTH COMPANIES/FRATERNAL BENEFIT SOCIETIES - ASSOCIATION EDITION

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2021

OF THE CONDITION AND AFFAIRS OF THE

GREAT AMERICAN LIFE INSURANCE COMPANY

NAIC Group Code 0435 (Current) 0084 (Prior) NAIC Company Code 63312 Employer's ID Number 13-1935920

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

Country of Domicile United States of America

Licensed as business type: Life, Accident and Health [X] Fraternal Benefit Societies [ ]

Incorporated/Organized 12/29/1961 Commenced Business 08/13/1963

Statutory Home Office 301 East Fourth Street (Street and Number), Cincinnati, OH, US 45202 (City or Town, State, Country and Zip Code)

Main Administrative Office 301 East Fourth Street (Street and Number)

Cincinnati, OH, US 45202 (City or Town, State, Country and Zip Code), 513-357-3300 (Area Code) (Telephone Number)

Mail Address Post Office Box 5420 (Street and Number or P.O. Box), Cincinnati, OH, US 45201 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 301 East Fourth Street (Street and Number)

Cincinnati, OH, US 45202 (City or Town, State, Country and Zip Code), 513-357-3300 (Area Code) (Telephone Number)

Internet Website Address www.massmutual.com

Statutory Statement Contact Robert Mayhew Earle II (Name), 513-412-1735 (Area Code) (Telephone Number)

rearle@gaig.com (E-mail Address), 513-412-1673 (FAX Number)

OFFICERS

President	Mark Francis Muething	Treasurer	Christopher Patrick Miliano
Secretary	John Paul Gruber	Appointed Actuary	Richard Lee Sutton

OTHER

Adrienne Susan Baglier	Michael Robert Fanning #	Michael Harrison Haney
Brian Patrick Sponaugle		

DIRECTORS OR TRUSTEES

Dominic Lusean Blue #	Elizabeth Ward Chicares #	Susan Marie Cicco #
Geoffrey James Craddock #	Roger William Crandall #	Michael Robert Fanning #
Paul Anthony Lapiana #	Mark Francis Muething	Michael James O'Connor #
Eric William Partlan #	Gareth Fielding Ross #	Arthur William Wallace III #

State of Ohio
County of Hamilton SS

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

Mark Francis Muething	John Paul Gruber	Christopher Patrick Miliano
President	Secretary	Treasurer

Subscribed and sworn to before me this _____ 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.....

OFFICERS AND DIRECTORS WHO DID NOT OCCUPY THE INDICATED POSITION IN THE PREVIOUS ANNUAL STATEMENT

SUMMARY INVESTMENT SCHEDULE

	Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
		1	2	3	4	5	6
		Amount	Percentage of Column 1 Line 13	Amount	Securities Lending Reinvested Collateral Amount	Total (Col. 3 + 4) Amount	Percentage of Column 5 Line 13
1.	Long-Term Bonds (Schedule D, Part 1):						
	1.01 U.S. governments	103,557,216	0.278	103,557,216	0	103,557,216	0.278
	1.02 All other governments	17,697,338	0.047	17,697,338	0	17,697,338	0.047
	1.03 U.S. states, territories and possessions, etc. guaranteed	302,358,798	0.811	302,358,798	0	302,358,798	0.811
	1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	364,462,071	0.977	364,462,071	0	364,462,071	0.977
	1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	2,234,178,525	5.989	2,234,178,525	0	2,234,178,525	5.989
	1.06 Industrial and miscellaneous	26,835,497,475	71.936	26,835,497,475	0	26,835,497,475	71.936
	1.07 Hybrid securities	42,474,053	0.114	42,474,053	0	42,474,053	0.114
	1.08 Parent, subsidiaries and affiliates		0.000			0	0.000
	1.09 SVO identified funds		0.000			0	0.000
	1.10 Unaffiliated Bank loans	1,241,332,277	3.328	1,241,332,277	0	1,241,332,277	3.328
	1.11 Total long-term bonds	31,141,557,753	83.478	31,141,557,753	0	31,141,557,753	83.478
2.	Preferred stocks (Schedule D, Part 2, Section 1):						
	2.01 Industrial and miscellaneous (Unaffiliated)	394,393,831	1.057	394,393,831	0	394,393,831	1.057
	2.02 Parent, subsidiaries and affiliates	0	0.000			0	0.000
	2.03 Total preferred stocks	394,393,831	1.057	394,393,831	0	394,393,831	1.057
3.	Common stocks (Schedule D, Part 2, Section 2):						
	3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)	19,271,700	0.052	19,271,700	0	19,271,700	0.052
	3.02 Industrial and miscellaneous Other (Unaffiliated)	260,323,891	0.698	260,323,891	0	260,323,891	0.698
	3.03 Parent, subsidiaries and affiliates Publicly traded		0.000			0	0.000
	3.04 Parent, subsidiaries and affiliates Other	384,058,681	1.030	384,058,681		384,058,681	1.030
	3.05 Mutual funds		0.000			0	0.000
	3.06 Unit investment trusts		0.000			0	0.000
	3.07 Closed-end funds		0.000			0	0.000
	3.08 Total common stocks	663,654,272	1.779	663,654,272	0	663,654,272	1.779
4.	Mortgage loans (Schedule B):						
	4.01 Farm mortgages	0	0.000			0	0.000
	4.02 Residential mortgages	817,498,074	2.191	817,498,074	0	817,498,074	2.191
	4.03 Commercial mortgages	1,121,785,548	3.007	1,121,785,548	0	1,121,785,548	3.007
	4.04 Mezzanine real estate loans	209,185,479	0.561	209,185,479	0	209,185,479	0.561
	4.05 Total valuation allowance		0.000			0	0.000
	4.06 Total mortgage loans	2,148,469,101	5.759	2,148,469,101	0	2,148,469,101	5.759
5.	Real estate (Schedule A):						
	5.01 Properties occupied by company		0.000	0		0	0.000
	5.02 Properties held for production of income		0.000	0		0	0.000
	5.03 Properties held for sale		0.000	0		0	0.000
	5.04 Total real estate	0	0.000	0	0	0	0.000
6.	Cash, cash equivalents and short-term investments:						
	6.01 Cash (Schedule E, Part 1)	253,415,055	0.679	253,415,055		253,415,055	0.679
	6.02 Cash equivalents (Schedule E, Part 2)	279,044,686	0.748	279,044,686	0	279,044,686	0.748
	6.03 Short-term investments (Schedule DA)	476,420,524	1.277	476,420,524		476,420,524	1.277
	6.04 Total cash, cash equivalents and short-term investments	1,008,880,265	2.704	1,008,880,265	0	1,008,880,265	2.704
7.	Contract loans	64,178,436	0.172	64,178,436	0	64,178,436	0.172
8.	Derivatives (Schedule DB)	706,855,811	1.895	706,855,811	0	706,855,811	1.895
9.	Other invested assets (Schedule BA)	1,092,315,061	2.928	1,092,315,061	0	1,092,315,061	2.928
10.	Receivables for securities	84,612,970	0.227	84,612,970	0	84,612,970	0.227
11.	Securities Lending (Schedule DL, Part 1)	0	0.000	0	XXX	XXX	XXX
12.	Other invested assets (Page 2, Line 11)	0	0.000	0		0	0.000
13.	Total invested assets	37,304,917,501	100.000	37,304,917,501	0	37,304,917,501	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		66,050,992
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)	0	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	1,147,246	1,147,246
3.	Current year change in encumbrances:		
	3.1 Totals, Part 1, Column 13		
	3.2 Totals, Part 3, Column 11	0	0
4.	Total gain (loss) on disposals, Part 3, Column 18		0
5.	Deduct amounts received on disposals, Part 3, Column 15		65,817,352
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	0
7.	Deduct current year's other than temporary impairment recognized:		
	7.1 Totals, Part 1, Column 12		
	7.2 Totals, Part 3, Column 10	0	0
8.	Deduct current year's depreciation:		
	8.1 Totals, Part 1, Column 11		
	8.2 Totals, Part 3, Column 9	1,380,886	1,380,886
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		0
10.	Deduct total nonadmitted amounts		0
11.	Statement value at end of current period (Line 9 minus Line 10)		0

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		1,577,832,226
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	1,065,850,975	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	8,587,542	1,074,438,517
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12	0	
	3.2 Totals, Part 3, Column 11	0	0
4.	Accrual of discount		51,155
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 9	0	
	5.2 Totals, Part 3, Column 8	0	0
6.	Total gain (loss) on disposals, Part 3, Column 18		4,365,328
7.	Deduct amounts received on disposals, Part 3, Column 15		506,760,031
8.	Deduct amortization of premium and mortgage interest points and commitment fees		1,458,094
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
	9.1 Totals, Part 1, Column 13	0	
	9.2 Totals, Part 3, Column 13	0	0
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 11	0	
	10.2 Totals, Part 3, Column 10	0	0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		2,148,469,101
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus 12)		2,148,469,101
14.	Deduct total nonadmitted amounts		0
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		2,148,469,101

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		1,408,757,597
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	142,542,945	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	89,880,704	232,423,649
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16	0	
	3.2 Totals, Part 3, Column 12	0	0
4.	Accrual of discount		610
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13	127,330,713	
	5.2 Totals, Part 3, Column 9	(76,033,491)	51,297,222
6.	Total gain (loss) on disposals, Part 3, Column 19		150,728,722
7.	Deduct amounts received on disposals, Part 3, Column 16		716,484,529
8.	Deduct amortization of premium and depreciation		2,040,116
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17	0	
	9.2 Totals, Part 3, Column 14	0	0
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15	33,055,328	
	10.2 Totals, Part 3, Column 11	(687,233)	32,368,095
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		1,092,315,061
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		1,092,315,061

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		28,727,651,645
2.	Cost of bonds and stocks acquired, Part 3, Column 7		10,140,309,320
3.	Accrual of discount		74,926,601
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12	(3,074,682)	
	4.2. Part 2, Section 1, Column 15	62,979,760	
	4.3. Part 2, Section 2, Column 13	49,992,899	
	4.4. Part 4, Column 11	(65,910,602)	43,987,374
5.	Total gain (loss) on disposals, Part 4, Column 19		195,424,182
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		6,988,129,182
7.	Deduct amortization of premium		10,850,251
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15	0	
	8.2. Part 2, Section 1, Column 19	0	
	8.3. Part 2, Section 2, Column 16	0	
	8.4. Part 4, Column 15	0	0
9.	Deduct current year's other than temporary impairment recognized:		
	9.1. Part 1, Column 14	18,326,162	
	9.2. Part 2, Section 1, Column 17	349,341	
	9.3. Part 2, Section 2, Column 14	76,870	
	9.4. Part 4, Column 13	907,493	19,659,867
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2		35,946,032
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		32,199,605,856
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)		32,199,605,856

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	103,557,216	83,189,915	110,126,099	16,888,198
Governments	2.	Canada	10,704,155	12,500,534	12,432,600	10,000,000
(Including all obligations guaranteed by governments)	3.	Other Countries	6,993,183	7,107,692	6,914,670	7,000,000
	4.	Totals	121,254,555	102,798,140	129,473,369	33,888,198
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	Totals	302,358,798	331,777,831	313,580,835	290,962,191
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals	364,462,071	400,197,343	370,163,082	354,014,795
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	2,234,178,525	2,371,658,149	2,270,924,676	2,161,278,068
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans and Hybrid Securities (unaffiliated)	8.	United States	21,856,712,150	23,013,681,801	21,852,402,453	21,783,384,369
	9.	Canada	717,196,748	761,766,700	717,445,643	699,295,475
	10.	Other Countries	5,545,394,907	5,722,976,254	5,540,963,854	5,585,516,460
	11.	Totals	28,119,303,805	29,498,424,755	28,110,811,950	28,068,196,304
Parent, Subsidiaries and Affiliates	12.	Totals				
	13.	Total Bonds	31,141,557,753	32,704,856,218	31,194,953,912	30,908,339,556
PREFERRED STOCKS	14.	United States	350,375,120	351,980,112	292,527,101	
Industrial and Miscellaneous (unaffiliated)	15.	Canada	11,941,393	11,941,393	12,014,000	
	16.	Other Countries	32,077,318	32,077,318	29,915,250	
	17.	Totals	394,393,831	395,998,823	334,456,351	
Parent, Subsidiaries and Affiliates	18.	Totals	0	0	0	
	19.	Total Preferred Stocks	394,393,831	395,998,823	334,456,351	
COMMON STOCKS	20.	United States	219,716,116	219,716,116	176,962,054	
Industrial and Miscellaneous (unaffiliated)	21.	Canada				
	22.	Other Countries	59,879,475	59,879,475	45,857,182	
	23.	Totals	279,595,591	279,595,591	222,819,236	
Parent, Subsidiaries and Affiliates	24.	Totals	384,058,681	384,058,681	236,348,177	
	25.	Total Common Stocks	663,654,272	663,654,272	459,167,413	
	26.	Total Stocks	1,058,048,103	1,059,653,095	793,623,764	
	27.	Total Bonds and Stocks	32,199,605,856	33,764,509,313	31,988,577,675	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	19,983,629	57,193,291	15,129,291	3,954,015	7,296,990	XXX	103,557,216	0.3	104,061,048	0.4	103,557,216	0
1.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.7 Totals	19,983,629	57,193,291	15,129,291	3,954,015	7,296,990	XXX	103,557,216	0.3	104,061,048	0.4	103,557,216	0
2. All Other Governments												
2.1 NAIC 1	6,993,183	10,704,155	0	0	0	XXX	17,697,338	0.1	17,819,459	0.1	17,697,338	0
2.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.7 Totals	6,993,183	10,704,155	0	0	0	XXX	17,697,338	0.1	17,819,459	0.1	17,697,338	0
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1	55,885,149	78,463,354	168,010,295	0	0	XXX	302,358,798	1.0	352,571,253	1.2	302,358,798	0
3.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.7 Totals	55,885,149	78,463,354	168,010,295	0	0	XXX	302,358,798	1.0	352,571,253	1.2	302,358,798	0
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	59,951,959	112,409,940	54,668,302	123,561,641	4,000,668	XXX	354,592,511	1.1	398,517,722	1.4	344,340,186	10,252,325
4.2 NAIC 2	0	0	0	1,170,625	0	XXX	1,170,625	0.0	0	0.0	0	1,170,625
4.3 NAIC 3	0	8,698,935	0	0	0	XXX	8,698,935	0.0	8,411,423	0.0	8,698,935	0
4.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.7 Totals	59,951,959	121,108,875	54,668,302	124,732,267	4,000,668	XXX	364,462,071	1.1	406,929,146	1.4	353,039,121	11,422,950
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	184,248,663	631,650,012	721,105,995	488,994,230	173,490,816	XXX	2,199,489,716	6.9	1,973,491,169	6.9	2,195,112,159	4,377,558
5.2 NAIC 2	0	6,162,489	10,270,815	14,379,141	0	XXX	30,812,446	0.1	30,882,081	0.1	30,812,446	0
5.3 NAIC 3	0	3,876,363	0	0	0	XXX	3,876,363	0.0	0	0.0	0	3,876,363
5.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	3,909,798	0.0	0	0
5.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.7 Totals	184,248,663	641,688,864	731,376,810	503,373,371	173,490,816	XXX	2,234,178,525	7.0	2,008,283,048	7.0	2,225,924,604	8,253,921

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)												
6.1 NAIC 1	2,053,560,723	6,720,315,631	3,885,626,439	1,504,906,095	371,352,234	XXX	14,535,761,121	45.7	14,709,743,603	51.5	4,072,015,822	10,463,745,300
6.2 NAIC 2	749,099,998	4,533,932,626	3,837,482,098	1,475,381,505	1,254,390,222	XXX	11,850,286,448	37.3	9,788,392,385	34.2	8,693,725,826	3,156,560,622
6.3 NAIC 3	44,904,654	368,651,528	163,634,750	33,134,593	19,799,906	XXX	630,125,430	2.0	559,114,801	2.0	446,640,444	183,484,986
6.4 NAIC 4	22,901,072	98,695,701	172,543,895	32,509,515	8,455,254	XXX	335,105,438	1.1	148,873,753	0.5	76,235,484	258,869,954
6.5 NAIC 5	5,755,766	16,951,721	7,533,415	2,585,919	870,211	XXX	33,697,032	0.1	53,936,107	0.2	10,510,291	23,186,742
6.6 NAIC 6	10,141,840	4,385,326	1,147,490	9,088,997	9,185,084	XXX	33,948,739	0.1	15,186,875	0.1	16,536,667	17,412,072
6.7 Totals	2,886,364,053	11,742,932,533	8,067,968,087	3,057,606,624	1,664,052,911	XXX	27,418,924,209	86.3	25,275,247,524	88.4	13,315,664,534	14,103,259,675
7. Hybrid Securities												
7.1 NAIC 1	0	0	0	12,764,962	23,000,000	XXX	35,764,962	0.1	0	0.0	12,764,962	23,000,000
7.2 NAIC 2	0	6,709,091	0	0	0	XXX	6,709,091	0.0	22,806,897	0.1	6,709,091	0
7.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.7 Totals	0	6,709,091	0	12,764,962	23,000,000	XXX	42,474,053	0.1	22,806,897	0.1	19,474,053	23,000,000
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0	0	0
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0	0	0
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0	0	0
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0	0	0
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0	0	0
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0	0	0
9.7 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.1 NAIC 1	50,000,000	214,917,951	234,002,615	20,000,000	0	XXX	518,920,565	1.6	100,342,586	0.4	311,054,882	207,865,683
10.2 NAIC 2	0	243,931,381	122,951,295	19,480,034	19,495,000	XXX	405,857,710	1.3	59,824,268	0.2	340,375,135	65,482,575
10.3 NAIC 3	7,020,550	86,906,119	26,329,441	0	0	XXX	120,256,109	0.4	156,542,965	0.5	22,991,719	97,264,390
10.4 NAIC 4	5,638,300	78,640,246	122,286,137	1,424,580	2,181,552	XXX	210,170,815	0.7	36,793,660	0.1	177,337,192	32,833,623
10.5 NAIC 5	0	33,196,776	3,064,562	0	0	XXX	36,261,338	0.1	39,287,010	0.1	5,651,340	30,609,998
10.6 NAIC 6	0	0	0	0	29,089	XXX	29,089	0.0	860,161	0.0	0	29,089
10.7 Totals	62,658,850	657,592,472	508,634,049	40,904,615	21,705,641	XXX	1,291,495,626	4.1	393,650,650	1.4	857,410,268	434,085,358

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
11. Total Bonds Current Year												
11.1 NAIC 1	(d) 2,430,623,305	7,825,654,334	5,078,542,937	2,154,180,944	579,140,708	0	18,068,142,228	56.9	XXX	XXX	7,358,901,363	10,709,240,865
11.2 NAIC 2	(d) 749,099,998	4,790,735,587	3,970,704,208	1,510,411,305	1,273,885,222	0	12,294,836,321	38.7	XXX	XXX	9,071,622,498	3,223,213,823
11.3 NAIC 3	(d) 51,925,204	468,132,944	189,964,191	33,134,593	19,799,906	0	762,956,837	2.4	XXX	XXX	478,331,098	284,625,739
11.4 NAIC 4	(d) 28,539,372	177,335,947	294,830,032	33,934,096	10,636,807	0	545,276,253	1.7	XXX	XXX	253,572,677	291,703,577
11.5 NAIC 5	(d) 5,755,766	50,148,497	10,597,977	2,585,919	870,211	0	(c) 69,958,371	0.2	XXX	XXX	16,161,631	53,796,740
11.6 NAIC 6	(d) 10,141,840	4,385,326	1,147,490	9,088,997	9,214,173	0	(c) 33,977,827	0.1	XXX	XXX	16,536,667	17,441,161
11.7 Totals	3,276,085,485	13,316,392,636	9,545,786,835	3,743,335,854	1,893,547,027	0	(b) 31,775,147,837	100.0	XXX	XXX	17,195,125,933	14,580,021,904
11.8 Line 11.7 as a % of Col. 7	10.3	41.9	30.0	11.8	6.0	0.0	100.0	XXX	XXX	XXX	54.1	45.9
12. Total Bonds Prior Year												
12.1 NAIC 1	2,745,710,530	7,859,011,638	4,769,851,697	1,716,948,323	565,024,651	0	XXX	XXX	17,656,546,839	61.8	6,925,473,991	10,731,072,848
12.2 NAIC 2	678,820,760	4,305,637,816	4,415,431,997	412,953,470	89,061,589	0	XXX	XXX	9,901,905,632	34.6	6,806,776,227	3,095,129,405
12.3 NAIC 3	71,468,198	365,197,724	255,092,257	27,867,219	4,443,791	0	XXX	XXX	724,069,189	2.5	433,760,884	290,308,304
12.4 NAIC 4	12,359,978	116,668,546	23,747,318	30,621,855	2,269,717	0	XXX	XXX	185,667,414	0.6	81,768,490	103,898,924
12.5 NAIC 5	14,340,227	57,737,815	22,079,931	1,012,076	1,962,865	0	XXX	XXX	(c) 97,132,914	0.3	11,607,051	85,525,863
12.6 NAIC 6	187,219	1,448,636	67,056	563	14,343,562	0	XXX	XXX	(c) 16,047,035	0.1	499,759	15,547,276
12.7 Totals	3,522,886,912	12,705,702,175	9,486,270,256	2,189,403,505	677,106,175	0	XXX	XXX	(b) 28,581,369,023	100.0	14,259,886,402	14,321,482,621
12.8 Line 12.7 as a % of Col. 9	12.3	44.5	33.2	7.7	2.4	0.0	XXX	XXX	100.0	XXX	49.9	50.1
13. Total Publicly Traded Bonds												
13.1 NAIC 1	666,320,880	3,015,466,788	2,148,954,723	1,114,989,557	413,169,415	0	7,358,901,363	23.2	6,925,473,991	24.2	7,358,901,363	XXX
13.2 NAIC 2	468,416,812	3,435,900,259	2,955,990,274	1,124,440,763	1,086,874,389	0	9,071,622,498	28.5	6,806,776,227	23.8	9,071,622,498	XXX
13.3 NAIC 3	32,208,172	307,425,363	124,795,106	6,621,477	7,280,980	0	478,331,098	1.5	433,760,884	1.5	478,331,098	XXX
13.4 NAIC 4	5,850,414	78,517,647	154,420,227	5,954,380	8,830,008	0	253,572,677	0.8	81,768,490	0.3	253,572,677	XXX
13.5 NAIC 5	2,139,233	9,270,682	3,371,200	1,265,330	115,185	0	16,161,631	0.1	11,607,051	0.0	16,161,631	XXX
13.6 NAIC 6	2,882,550	2,766,683	1,071,149	631,201	9,185,084	0	16,536,667	0.1	499,759	0.0	16,536,667	XXX
13.7 Totals	1,177,818,061	6,849,347,422	5,388,602,679	2,253,902,709	1,525,455,062	0	17,195,125,933	54.1	14,259,886,402	49.9	17,195,125,933	XXX
13.8 Line 13.7 as a % of Col. 7	6.8	39.8	31.3	13.1	8.9	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	3.7	21.6	17.0	7.1	4.8	0.0	54.1	XXX	XXX	XXX	54.1	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1	1,764,302,425	4,810,187,546	2,929,588,214	1,039,191,387	165,971,294	0	10,709,240,865	33.7	10,731,072,848	37.5	XXX	10,709,240,865
14.2 NAIC 2	280,683,185	1,354,835,329	1,014,713,934	385,970,542	187,010,833	0	3,223,213,823	10.1	3,095,129,405	10.8	XXX	3,223,213,823
14.3 NAIC 3	19,717,032	160,707,581	65,169,085	26,513,116	12,518,926	0	284,625,739	0.9	290,308,304	1.0	XXX	284,625,739
14.4 NAIC 4	22,688,958	98,818,300	140,409,804	27,979,715	1,806,798	0	291,703,577	0.9	103,898,924	0.4	XXX	291,703,577
14.5 NAIC 5	3,616,533	40,877,815	7,226,777	1,320,589	755,026	0	53,796,740	0.2	85,525,863	0.3	XXX	53,796,740
14.6 NAIC 6	7,259,290	1,618,644	76,342	8,457,796	29,089	0	17,441,161	0.1	15,547,276	0.1	XXX	17,441,161
14.7 Totals	2,098,267,424	6,467,045,214	4,157,184,155	1,489,433,145	368,091,965	0	14,580,021,904	45.9	14,321,482,621	50.1	XXX	14,580,021,904
14.8 Line 14.7 as a % of Col. 7	14.4	44.4	28.5	10.2	2.5	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	6.6	20.4	13.1	4.7	1.2	0.0	45.9	XXX	XXX	XXX	XXX	45.9

(a) Includes $ 12,216,064,127 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 1,085,347,541 current year of bonds with Z designations and $ 495,685,899 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 $ 30,722,496 current year, $ 50,934,888 prior year of bonds with 5GI designations and $ 2,618,758 current year, $ 14,810,902 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 $ 601,413,978 ; NAIC 2 $ 31,980,000 ; NAIC 3 $ 145,494 ; NAIC 4 $ 17,855 ; NAIC 5 $ 32,757 ; NAIC 6 $ 0

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.08	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.01 Issuer Obligations	5,364,537	6,463,857	3,747,952	700,124	0	XXX	16,276,469	0.1	17,877,910	0.1	16,276,469	0
1.02 Residential Mortgage-Backed Securities	14,437,712	50,374,355	11,381,340	3,253,891	7,296,990	XXX	86,744,288	0.3	84,743,081	0.3	86,744,288	0
1.03 Commercial Mortgage-Backed Securities	181,380	355,079	0	0	0	XXX	536,459	0.0	1,440,057	0.0	536,459	0
1.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.05 Totals	19,983,629	57,193,291	15,129,291	3,954,015	7,296,990	XXX	103,557,216	0.3	104,061,048	0.4	103,557,216	0
2. All Other Governments												
2.01 Issuer Obligations	6,993,183	10,704,155	0	0	0	XXX	17,697,338	0.1	17,819,459	0.1	17,697,338	0
2.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.05 Totals	6,993,183	10,704,155	0	0	0	XXX	17,697,338	0.1	17,819,459	0.1	17,697,338	0
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations	55,885,149	78,463,354	168,010,295	0	0	XXX	302,358,798	1.0	352,571,253	1.2	302,358,798	0
3.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.05 Totals	55,885,149	78,463,354	168,010,295	0	0	XXX	302,358,798	1.0	352,571,253	1.2	302,358,798	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	59,951,959	121,108,875	54,668,302	124,732,267	4,000,668	XXX	364,462,071	1.1	406,929,146	1.4	353,039,121	11,422,950
4.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.05 Totals	59,951,959	121,108,875	54,668,302	124,732,267	4,000,668	XXX	364,462,071	1.1	406,929,146	1.4	353,039,121	11,422,950
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations	84,365,580	242,142,691	486,636,331	331,410,030	33,742,645	XXX	1,178,297,276	3.7	1,303,846,935	4.6	1,173,250,630	5,046,647
5.02 Residential Mortgage-Backed Securities	54,084,747	246,715,984	168,370,951	126,669,459	29,501,257	XXX	625,342,398	2.0	72,018,709	0.3	625,342,398	0
5.03 Commercial Mortgage-Backed Securities	0	3,207,274	0	0	0	XXX	3,207,274	0.0	3,179,944	0.0	0	3,207,274
5.04 Other Loan-Backed and Structured Securities	45,798,336	149,622,915	76,369,529	45,293,882	110,246,914	XXX	427,331,577	1.3	629,237,459	2.2	427,331,577	0
5.05 Totals	184,248,663	641,688,864	731,376,810	503,373,371	173,490,816	XXX	2,234,178,525	7.0	2,008,283,048	7.0	2,225,924,604	8,253,921
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	1,525,217,703	6,605,045,177	5,780,229,355	2,089,837,156	1,433,891,445	XXX	17,434,220,836	54.9	15,156,180,170	53.0	12,176,873,706	5,257,347,130
6.02 Residential Mortgage-Backed Securities	301,610,643	578,139,466	322,448,752	132,109,598	66,731,462	XXX	1,401,039,922	4.4	1,642,316,072	5.7	552,130,838	848,909,083
6.03 Commercial Mortgage-Backed Securities	118,140,779	589,941,179	86,583,467	20,619,440	3,520,877	XXX	818,805,742	2.6	598,356,743	2.1	353,469,425	465,336,317
6.04 Other Loan-Backed and Structured Securities	941,394,928	3,969,806,711	1,878,706,512	815,040,430	159,909,128	XXX	7,764,857,710	24.4	7,878,394,539	27.6	233,190,564	7,531,667,145
6.05 Totals	2,886,364,053	11,742,932,533	8,067,968,087	3,057,606,624	1,664,052,911	XXX	27,418,924,209	86.3	25,275,247,524	88.4	13,315,664,534	14,103,259,675
7. Hybrid Securities												
7.01 Issuer Obligations	0	6,709,091	0	12,764,962	23,000,000	XXX	42,474,053	0.1	22,806,897	0.1	19,474,053	23,000,000
7.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.05 Totals	0	6,709,091	0	12,764,962	23,000,000	XXX	42,474,053	0.1	22,806,897	0.1	19,474,053	23,000,000
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.05 Affiliated Bank Loans - Issued	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.06 Affiliated Bank Loans - Acquired	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.07 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.08	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued	0	0	125,123,494	20,000,000	0	XXX	145,123,494	0.5	0	0.0	0	145,123,494
10.02 Unaffiliated Bank Loans - Acquired	62,658,850	657,592,472	383,510,555	20,904,615	21,705,641	XXX	1,146,372,132	3.6	393,650,650	1.4	857,410,268	288,961,864
10.03 Totals	62,658,850	657,592,472	508,634,049	40,904,615	21,705,641	XXX	1,291,495,626	4.1	393,650,650	1.4	857,410,268	434,085,358
11. Total Bonds Current Year												
11.01 Issuer Obligations	1,737,778,110	7,070,637,200	6,493,292,234	2,559,444,539	1,494,634,758	XXX	19,355,786,842	60.9	XXX	XXX	14,058,970,115	5,296,816,727
11.02 Residential Mortgage-Backed Securities	370,133,103	875,229,806	502,201,043	262,032,948	103,529,709	XXX	2,113,126,608	6.7	XXX	XXX	1,264,217,525	848,909,083
11.03 Commercial Mortgage-Backed Securities	118,322,159	593,503,532	86,583,467	20,619,440	3,520,877	XXX	822,549,474	2.6	XXX	XXX	354,005,884	468,543,591
11.04 Other Loan-Backed and Structured Securities	987,193,264	4,119,429,627	1,955,076,041	860,334,312	270,156,042	XXX	8,192,189,286	25.8	XXX	XXX	660,522,141	7,531,667,145
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	62,658,850	657,592,472	508,634,049	40,904,615	21,705,641	XXX	1,291,495,626	4.1	XXX	XXX	857,410,268	434,085,358
11.08 Totals	3,276,085,485	13,316,392,636	9,545,786,835	3,743,335,854	1,893,547,027	0	31,775,147,837	100.0	XXX	XXX	17,195,125,933	14,580,021,904
11.09 Line 11.08 as a % of Col. 7	10.3	41.9	30.0	11.8	6.0	0.0	100.0	XXX	XXX	XXX	54.1	45.9
12. Total Bonds Prior Year												
12.01 Issuer Obligations	2,121,240,786	6,828,400,192	7,079,832,623	983,607,075	264,951,093	XXX	XXX	XXX	17,278,031,768	60.5	12,253,658,564	5,024,373,204
12.02 Residential Mortgage-Backed Securities	411,635,375	692,387,282	467,839,144	154,967,563	72,248,497	XXX	XXX	XXX	1,799,077,863	6.3	824,908,770	974,169,092
12.03 Commercial Mortgage-Backed Securities	118,783,509	436,681,681	33,113,019	10,492,603	3,905,931	XXX	XXX	XXX	602,976,744	2.1	349,419,890	253,556,854
12.04 Other Loan-Backed and Structured Securities	865,641,142	4,464,701,995	1,801,017,720	1,040,336,264	335,934,877	XXX	XXX	XXX	8,507,631,998	29.8	814,199,263	7,693,432,734
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX	0	0.0	0	0
12.06 Affiliated Bank Loans	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
12.07 Unaffiliated Bank Loans	5,586,100	283,531,024	104,467,750	0	65,776	XXX	XXX	XXX	393,650,650	1.4	17,699,914	375,950,736
12.08 Totals	3,522,886,912	12,705,702,175	9,486,270,256	2,189,403,505	677,106,175	0	XXX	XXX	28,581,369,023	100.0	14,259,886,402	14,321,482,621
12.09 Line 12.08 as a % of Col. 9	12.3	44.5	33.2	7.7	2.4	0.0	XXX	XXX	100.0	XXX	49.9	50.1
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations	806,022,511	5,309,007,844	4,675,138,188	1,972,299,050	1,296,502,523	XXX	14,058,970,115	44.2	12,253,658,564	42.9	14,058,970,115	XXX
13.02 Residential Mortgage-Backed Securities	199,123,009	550,505,999	275,384,435	169,950,843	69,253,238	XXX	1,264,217,525	4.0	824,908,770	2.9	1,264,217,525	XXX
13.03 Commercial Mortgage-Backed Securities	54,776,192	287,490,646	11,739,046	0	0	XXX	354,005,884	1.1	349,419,890	1.2	354,005,884	XXX
13.04 Other Loan-Backed and Structured Securities	67,896,349	210,888,103	140,966,739	95,748,201	145,022,748	XXX	660,522,141	2.1	814,199,263	2.8	660,522,141	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	50,000,000	491,454,829	285,374,272	15,904,615	14,676,552	XXX	857,410,268	2.7	17,699,914	0.1	857,410,268	XXX
13.08 Totals	1,177,818,061	6,849,347,422	5,388,602,679	2,253,902,709	1,525,455,062	0	17,195,125,933	54.1	14,259,886,402	49.9	17,195,125,933	XXX
13.09 Line 13.08 as a % of Col. 7	6.8	39.8	31.3	13.1	8.9	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	3.7	21.6	17.0	7.1	4.8	0.0	54.1	XXX	XXX	XXX	54.1	XXX
14. Total Privately Placed Bonds												
14.01 Issuer Obligations	931,755,599	1,761,629,356	1,818,154,046	587,145,490	198,132,235	XXX	5,296,816,727	16.7	5,024,373,204	17.6	XXX	5,296,816,727
14.02 Residential Mortgage-Backed Securities	171,010,093	324,723,807	226,816,608	92,082,105	34,276,471	XXX	848,909,083	2.7	974,169,092	3.4	XXX	848,909,083
14.03 Commercial Mortgage-Backed Securities	63,545,967	306,012,886	74,844,421	20,619,440	3,520,877	XXX	468,543,591	1.5	253,556,854	0.9	XXX	468,543,591
14.04 Other Loan-Backed and Structured Securities	919,296,915	3,908,541,523	1,814,109,303	764,586,111	125,133,294	XXX	7,531,667,145	23.7	7,693,432,734	26.9	XXX	7,531,667,145
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	XXX	0
14.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.07 Unaffiliated Bank Loans	12,658,850	166,137,643	223,259,777	25,000,000	7,029,089	XXX	434,085,358	1.4	375,950,736	1.3	XXX	434,085,358
14.08 Totals	2,098,267,424	6,467,045,214	4,157,184,155	1,489,433,145	368,091,965	0	14,580,021,904	45.9	14,321,482,621	50.1	XXX	14,580,021,904
14.09 Line 14.08 as a % of Col. 7	14.4	44.4	28.5	10.2	2.5	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	6.6	20.4	13.1	4.7	1.2	0.0	45.9	XXX	XXX	XXX	XXX	45.9

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	1,002,537,349	1,002,537,349	0	0	0
2. Cost of short-term investments acquired	1,152,817,938	1,152,817,938	0	0	0
3. Accrual of discount	1,267,117	1,267,117	0	0	0
4. Unrealized valuation increase (decrease)	0				
5. Total gain (loss) on disposals	2,640,722	2,640,722	0	0	0
6. Deduct consideration received on disposals	1,682,648,804	1,682,648,804	0	0	0
7. Deduct amortization of premium	187,313	187,313	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	0				
9. Deduct current year's other than temporary impairment recognized	6,486	6,486	0	0	0
10. Book adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	476,420,524	476,420,524	0	0	0
11. Deduct total nonadmitted amounts	0				
12. Statement value at end of current period (Line 10 minus Line 11)	476,420,524	476,420,524	0	0	0

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

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)		887,713,349
2.	Cost paid/(consideration received) on additions:		
	2.1 Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12	432,557,678	
	2.2 Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14	0	432,557,678
3.	Unrealized valuation increase/(decrease):		
	3.1 Section 1, Column 17	168,466,032	
	3.2 Section 2, Column 19	(781,881,248)	(613,415,216)
4.	SSAP No. 108 Adjustments		
5.	Total gain (loss) on termination recognized, Section 2, Column 22		0
6.	Considerations received/(paid) on terminations, Section 2, Column 15		0
7.	Amortization:		
	7.1 Section 1, Column 19	0	
	7.2 Section 2, Column 21	0	0
8.	Adjustment to the book/adjusted carrying value of hedged item:		
	8.1 Section 1, Column 20	0	
	8.2 Section 2, Column 23	0	0
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Section 1, Column 18	0	
	9.2 Section 2, Column 20	0	0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6+7+8+9)		706,855,811
11.	Deduct nonadmitted assets		
12.	Statement value at end of current period (Line 10 minus Line 11)		706,855,811

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

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

NONE

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

N O N E

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

N O N E

SCHEDULE DB - VERIFICATION

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	706,855,811	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	0	
3.	Total (Line 1 plus Line 2)		706,855,811
4.	Part D, Section 1, Column 6	706,855,811	
5.	Part D, Section 1, Column 7	0	
6.	Total (Line 3 minus Line 4 minus Line 5)		0

		Fair Value Check	
7.	Part A, Section 1, Column 16	706,855,811	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		706,855,811
10.	Part D, Section 1, Column 9	706,855,811	
11.	Part D, Section 1, Column 10	0	
12	Total (Line 9 minus Line 10 minus Line 11)		0

		Potential Exposure Check	
13.	Part A, Section 1, Column 21	0	
14.	Part B, Section 1, Column 20		
15.	Part D, Section 1, Column 12	0	
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	1,084,926,782	546,675	1,084,380,107	0
2. Cost of cash equivalents acquired	28,528,066,742	10,090,669,260	18,437,397,482	0
3. Accrual of discount	732,556	732,556	0	0
4. Unrealized valuation increase (decrease)	0			
5. Total gain (loss) on disposals	(45,584)	(45,584)	0	0
6. Deduct consideration received on disposals	29,334,620,480	9,934,718,018	19,399,902,461	0
7. Deduct amortization of premium	15,329	15,329	0	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)	279,044,687	157,169,559	121,875,127	0
11. Deduct total nonadmitted amounts	0			
12. Statement value at end of current period (Line 10 minus Line 11)	279,044,687	157,169,559	121,875,127	0

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

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 Encum-brances	Book/Adjusted Carrying Value Less Encum-brances	Fair Value Less Encum-brances	Current Year's Depre-ciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encum-brances	Total Change in Book/ Adjusted Carrying Value (13-11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Gross Income Earned Less Interest Incurred on Encum-brances	Taxes, Repairs and Expenses Incurred
0699999 - Totals																

NONE

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
Building, Land, and Improvements	Georgetown	MD	07/30/1999	Skipjack Cove Resort				15,324
Building, Land, and Improvements	Palm Beach	FL	07/16/2004	Sailfish Marina Resort				687,760
Building, Land, and Improvements	Charleston	SC	05/01/2002	Charleston Harbor Resort and Marina				444,162
0199999. Acquired by Purchase					0	0	0	1,147,246
0399999 - Totals					0	0	0	1,147,246

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				Expended for Additions, Permanent Improve-ments and Changes in Encum-brances	Book/ Adjusted Carrying Value Less Encum-brances Prior Year	9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost			Current Year's Depre-ciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encum-brances	Total Change in Book/ Adjusted Carrying Value (11-9-10)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances 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 Encum-brances	Taxes, Repairs and Expenses Incurred
Building, Land, and Improvements	Georgetown	MD	05/28/2021	AFG Real Estate Holding Company, LLC	10,280,789		3,190,236	32,716			(32,716)		3,172,844	3,172,844			0	470,834	469,781
Building, Land, and Improvements	Palm Beach	FL	05/28/2021	AFG Real Estate Holding Company, LLC	49,871,316		35,046,226	406,132			(406,132)		35,327,854	35,327,854			0	7,480,493	4,828,269
Building, Land, and Improvements	Charleston	SC	05/28/2021	AFG Real Estate Holding Company, LLC	42,065,101		27,814,530	942,038			(942,038)		27,316,654	27,316,654			0	3,926,262	2,831,530
0199999. Property Disposed					102,217,206	0	66,050,992	1,380,886	0	0	(1,380,886)	0	65,817,352	65,817,352	0	0	0	11,877,589	8,129,580
0399999 - Totals					102,217,206	0	66,050,992	1,380,886	0	0	(1,380,886)	0	65,817,352	65,817,352	0	0	0	11,877,589	8,129,580

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
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (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
155020IJ1		Various	TX		07/01/2021	3.687	8,936,113		(62)				18,937,659	07/01/2021
155020JK7		Various	FL		09/01/2021	2.870	28,847,204		(2,655)				60,276,463	09/01/2021
155020KL3		Various	TX		10/01/2021	2.990	16,885,386		(150)				16,886,245	10/01/2021
155020LM0		Various	FL		11/01/2021	2.180	35,661,436		(667)				35,581,652	11/01/2021
155020MN7		Various	CA		12/01/2021	2.993	24,906,699		265				24,800,029	12/01/2021
15912ZAB3		Various	CA		12/13/2021	5.020	21,128,118		(4,066)				20,622,199	12/13/2021
709301KJ3		Various	FL		07/01/2021	4.168	56,828,647		(19,212)				136,789,640	07/01/2021
709301LK9		Various	TX		08/02/2021	3.772	100,690,162		(1,455)				348,003,512	08/02/2021
709301ML6		Various	MD		09/01/2021	3.830	102,926,242		(35,975)				212,369,349	09/01/2021
709301NM3		Various	TX		10/01/2021	3.470	108,173,880		1,175				108,170,245	10/01/2021
7093010N0		Various	TX		11/01/2021	3.590	105,587,016		(55,274)				101,402,461	11/01/2021
709301P07		Various	TX		12/01/2021	2.750	77,878,960		(5,177)				75,262,439	12/01/2021
92838ZMM6		Various	CA		09/27/2021	5.536	35,724,974		(14,618)				71,215,492	09/27/2021
92838ZMN4		Various	CA		10/22/2021	4.950	30,167,973		(5,403)				29,439,490	10/22/2021
BC00822437		Various	CA		12/22/2021	4.080	62,632,554						0	12/22/2021
Old Standard		Cincinnati	OH		01/01/2006	7.001	86,641						286,000	01/01/2006
0399999. Mortgages in good standing - Residential mortgages-all other							817,062,004	0	(143,273)	0	0	0	1,260,042,876	XXX
019999ZZ7		West Bloomfield	MI		03/31/2017	5.277	24,467,530						58,730,000	08/01/2018
10802ZZZ7		Greensboro	NC		05/08/2020	2.841	17,795,967						25,750,000	03/25/2020
10805ZZZ4		Itasca	IL		12/22/2021	2.990	15,000,001						71,073,534	12/22/2021
165421ZZ4		Cape Cod	MA		05/06/2016	5.068	32,518,465						67,900,039	09/15/2021
2125555A7		Philadelphia	PA		01/31/2012	6.133	13,973,168						24,000,000	12/13/2017
22763ZZZ9		Channahon	IL		09/10/2021	1.756	6,582,000						40,450,000	09/02/2021
275222ZZ3		Austin	TX		04/26/2017	4.567	19,460,611						34,600,000	03/13/2017
2906002B4		Jacksonville	FL		08/22/2018	5.159	24,699,699						41,000,000	08/01/2019
2907000AB9		Memphis	TN		11/07/2019	5.266	22,874,841						38,800,000	10/08/2019
2927777Z5		Pflugerville	TX		06/05/2018	4.625	38,000,000						59,700,000	10/01/2018
30164ZZZ7		Chandler	AZ		12/22/2021	3.095	39,307,419						394,575,000	09/24/2021
353555ZZ1		Franklin	TN		11/01/2018	5.270	27,729,305						42,300,000	09/18/2020
37871ZZZ6		Chicago	IL		11/19/2021	3.064	11,220,000						64,250,000	11/19/2021
380555ZZ8		Indianapolis	IN		02/22/2019	4.579	20,651,710						34,500,000	01/30/2019
38519ZZZ2		Austin	TX		12/15/2021	2.860	9,500,000						34,902,240	12/15/2021
43805ZZZ5		Beaverton	OR		07/16/2019	4.695	22,000,225						30,300,000	06/01/2020
440555ZZ6		Houston	TX		06/28/2018	5.100	37,044,344						71,000,000	05/08/2018
47642ZZZ3		Columbus	OH		11/20/2020	3.195	35,700,000						48,251,000	10/26/2020
494266ZZ5		The Woodlands	TX		03/25/2015	4.516	20,210,080						35,180,000	10/19/2020
502413ZZ3		Salt Lake City	UT		11/08/2013	5.020	11,253,596						18,800,000	10/22/2013
5177777Z4		Prescott	AZ		05/28/2015	4.517	22,054,830						71,400,000	10/28/2020
5602222A2		Lincolnshire	IL		01/24/2019	5.226	17,060,951						27,200,000	01/01/2021
57163ZZZ1		Portland	OR		09/17/2019	4.491	22,000,000		0				35,000,000	08/01/2021
624999ZZ4		Tucson	AZ		06/30/2014	4.770	17,350,787						45,810,000	08/23/2019
68253ZZZ9		Colorado Springs	CO		12/17/2019	3.937	22,150,846						40,400,000	06/30/2021
70068ZZZ0		Denver	CO		07/29/2021	3.013	13,000,001						41,893,285	07/29/2021
70069ZZA4		Louisville	KY		04/29/2020	2.841	8,500,000						11,333,333	04/07/2020
70069ZZB2		Louisville	KY		04/29/2020	2.841	3,500,000						4,666,667	04/07/2020
70475ZZZ7		Kendall	FL		08/15/2019	3.832	82,875,000						134,000,000	06/26/2019
74951ZZA7		Sacramento	CA		10/31/2019	4.718	37,836,900						62,100,000	09/19/2018
77829ZZZ5		Dallas	TX		08/27/2021	2.685	10,000,001						31,901,237	08/27/2021
79388ZZZ4		Middleburg	VA		11/19/2019	3.805	76,500,000						143,350,000	09/22/2019
797240ZA9		Destin	FL		12/19/2013	5.222	21,643,843						159,870,000	03/03/2020
7972412B5		Miramar Beach	FL		06/17/2019	5.975	17,043,890		0				30,100,000	03/01/2020
797241ZZ2		Miramar Beach	FL		11/01/2018	6.069	46,919,410						106,218,000	05/01/2020
80403ZZZ3		Indianapolis	IN		11/21/2019	3.901	29,000,000						42,300,000	03/01/2020
816849ZZ9		Orlando	FL		05/17/2013	4.513	9,328,284						18,000,000	08/02/2018
86167ZZZ6		Denver	CO		05/05/2020	2.841	27,773,603						41,750,000	03/24/2020
880222ZZ0		Brooklyn	NY		11/09/2017	4.719	25,100,000						31,817,839	08/11/2017
90399ZZZ8		Indianapolis	IN		08/27/2019	5.023	21,478,013						32,000,000	09/29/2020
91831ZZZ2		Colorado Springs	CO		08/19/2020	3.094	30,045,120						42,240,000	06/25/2020
95241ZZZ7		Charleston	SC		11/04/2021	2.718	19,875,000						79,500,000	11/04/2021
95644ZZZ0		Denver	CO		12/05/2019	4.212	71,600,000						99,200,000	10/15/2019
983444ZZ6		Lehi	UT		02/24/2014	4.658	19,160,109						48,188,000	08/23/2019

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
		3	4					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's (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
0599999. Mortgages in good standing - Commercial mortgages-all other							1,121,785,548	0	0	0	0	0	2,616,300,174	XXX
11373ZZZ4		Clearwater	FL		09/30/2019	4.059	5,854,279		0				9,818,351	12/31/2021
209999ZA2		Charleston	SC		09/30/2019	3.618	80,000,000						123,076,923	12/31/2021
209999ZB0		Charleston	SC		11/15/2019	3.309	44,500,000						68,461,538	12/31/2021
209999ZC8		Charleston	SC		06/18/2020	3.308	39,959,924						61,476,808	12/31/2021
86612ZZZ7		New York	NY		04/20/2021	5.000	18,599,753		3				24,799,666	12/31/2021
903666ZZ1		Austin	TX		03/01/2018	4.750	20,271,523						27,028,698	12/31/2021
0699999. Mortgages in good standing - Mezzanine Loans							209,185,479	0	4	0	0	0	314,661,984	XXX
0899999. Total Mortgages in good standing							2,148,033,031	0	(143,269)	0	0	0	4,191,005,034	XXX
1699999. Total - Restructured Mortgages							0	0	0	0	0	0	0	XXX
OCWEN OWLIC		Cincinnati	OH		01/01/2006	7.001	49,376						97,000	01/01/2006
Old Standard		Cincinnati	OH		01/01/2006	7.001	386,693						707,416	01/01/2006
1999999. Mortgages with overdue interest over 90 days-Residential mortgages-all other							436,069	0	0	0	0	0	804,416	XXX
2499999. Total - Mortgages with overdue interest over 90 days							436,069	0	0	0	0	0	804,416	XXX
3299999. Total - Mortgages in the process of foreclosure							0	0	0	0	0	0	0	XXX
3399999 - Totals							2,148,469,101	0	(143,269)	0	0	0	4,191,809,450	XXX

General Interrogatory:

1. Mortgages in good standing $ ..... unpaid taxes $ .....18,154,145 interest due and unpaid.
2. Restructured mortgages $ ..... unpaid taxes $ ..... interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure $ ..... unpaid taxes $ ..... interest due and unpaid.
4. Mortgages in process of foreclosure $ ..... unpaid taxes $ ..... 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					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
155020IJ1	Various	TX		07/01/2021	3.687	10,663,619		18,937,659
155020JK7	Various	FL		09/01/2021	2.870	32,035,270		60,276,463
155020KL3	Various	TX		10/01/2021	2.990	18,038,848		16,886,245
155020LM0	Various	FL		11/01/2021	2.180	35,662,103		35,581,652
155020MN7	Various	CA		12/01/2021	2.993	24,906,433		24,800,029
15912ZAB3	Various	CA		12/13/2021	5.020	21,132,184		20,622,199
709301KJ3	Various	FL		07/01/2021	4.168	78,109,245		136,789,640
709301LK9	Various	TX		08/02/2021	3.772	124,783,915		348,003,512
709301ML6	Various	MD		09/01/2021	3.830	114,515,815		212,369,349
709301NM3	Various	TX		10/01/2021	3.470	114,830,055		108,170,245
709301ON0	Various	TX		11/01/2021	3.590	108,444,987		101,402,461
709301P07	Various	TX		12/01/2021	2.750	77,884,137		75,262,439
92838ZMM6	Various	CA		09/27/2021	5.536	41,871,465		71,215,492
92838ZMN4	Various	CA		10/22/2021	4.950	31,586,996		29,439,490
BC00822437	Various	CA		12/22/2021	4.080	62,632,554		0
0399999. Mortgages in good standing - Residential mortgages-all other						897,097,627	0	1,259,756,876
10805ZZZ4	Itasca	IL		12/22/2021	2.990	15,000,001		71,073,534
22763ZZZ9	Channahon	IL		09/10/2021	1.756	6,582,000		40,450,000
30164ZZZ7	Chandler	AZ		12/22/2021	3.095	39,307,419		394,575,000
37871ZZZ6	Chicago	IL		11/19/2021	3.064	11,220,000		64,250,000
38519ZZZ2	Austin	TX		12/15/2021	2.860	9,500,000		34,902,240
43805ZZZ5	Beaverton	OR		07/16/2019	4.695		910,192	30,300,000
57163ZZZ1	Portland	OR		09/17/2019	4.439		2,040,000	35,000,000
67418ZZZ3	Anaheim	CA		09/09/2021	2.816	23,965,042		34,498,621
68253ZZZ9	Colorado Springs	CO		12/17/2019	3.911	1,692,000		40,400,000
70068ZZZ0	Denver	CO		07/29/2021	3.013	13,000,001		41,893,285
74951ZZA7	Sacramento	CA		10/31/2019	4.718		2,836,900	62,100,000
77829ZZZ5	Dallas	TX		08/27/2021	2.709	10,000,001		31,901,237
797241ZZ2	Miramar Beach	FL		11/01/2018	5.985		2,800,450	106,218,000
95241ZZZ7	Charleston	SC		11/04/2021	2.718	19,875,000		79,500,000
0599999. Mortgages in good standing - Commercial mortgages-all other						150,141,465	8,587,542	1,067,061,917
86612ZZZ7	New York	NY		04/20/2021	5.000	18,611,883		24,799,666
0699999. Mortgages in good standing - Mezzanine Loans						18,611,883	0	24,799,666
0899999. Total Mortgages in good standing						1,065,850,975	8,587,542	2,351,618,459
1699999. Total - Restructured Mortgages						0	0	0
2499999. Total - Mortgages with overdue interest over 90 days						0	0	0
3299999. Total - Mortgages in the process of foreclosure						0	0	0
3399999 - Totals						1,065,850,975	8,587,542	2,351,618,459

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				Book Value/ Recorded Investment Excluding Accrued Interest	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	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	Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
021445ZZ7	Christiansted	VI		04/06/2017	12/09/2021	74,836,503					0		74,836,503	76,062,976		1,226,473	1,226,473
030211ZZ2	Lehi	UT		09/22/2016	11/19/2021	26,907,603					0		26,907,603	26,907,603			0
114840ZA2	Coral Gables	FL		08/12/2016	09/07/2021	29,203,956		0			0		29,203,956	29,203,956			0
200500ZZ2	Fort Walton Beach	FL		12/19/2019	12/17/2021	31,093,144					0		31,093,144	31,093,144			0
25486ZZZ8	Phoenix	AZ		11/02/2020	12/23/2021	44,450,000					0		44,450,000	44,450,000			0
28413ZZZ0	Fort Worth	TX		10/29/2020	12/03/2021	38,500,000					0		38,500,000	38,500,000			0
67418ZZZ3	Anaheim	CA		09/09/2021	12/15/2021	0					0		23,965,042	23,965,042			0
6965512Z6	Carlsbad	CA		10/17/2013	11/02/2021	15,514,467					0		15,514,467	15,514,467			0
74951ZZY5	Pearland	TX		12/06/2013	10/01/2021	14,302,689					0		14,302,689	14,302,689			0
826666ZZ5	Austin	TX		12/20/2018	09/21/2021	54,300,178					0		54,300,178	57,439,032		3,138,854	3,138,854
934432ZZ1	Burbank	CA		11/12/2013	12/02/2021	14,698,752					0		14,698,752	14,698,752			0
945666ZZ1	Boca Raton	FL		12/01/2019	12/01/2021	32,000,000					0		32,000,000	32,000,000			0
955555ZZ3	Phoenix	AZ		05/17/2013	01/28/2021	6,870,305					0		6,870,305	6,870,305			0
0199999. Mortgages closed by repayment						382,677,596	0	0	0	0	0	0	406,642,639	411,007,966	0	4,365,328	4,365,328
019999ZZ7	West Bloomfield	MI		03/31/2017		448,903		0			0		448,903	448,903			0
11373ZZZ4	Clearwater	FL		09/30/2019		6,570,167		0			0		6,570,168	6,570,168			0
155020IJ1	Various	TX		07/01/2021		0		(1,481)			(1,481)		1,725,963	1,725,963			0
155020JK7	Various	FL		09/01/2021		0		(53,455)			(53,455)		3,131,955	3,131,955			0
155020KL3	Various	TX		10/01/2021		0		(2,489)			(2,489)		1,150,823	1,150,823			0
165421ZZ4	Cape Cod	MA		05/06/2016		603,881		0			0		603,881	603,881			0
2125555A7	Philadelphia	PA		01/31/2012		341,030		0			0		341,030	341,030			0
275222ZZ3	Austin	TX		04/26/2017		343,080		0			0		343,080	343,080			0
2906002B4	Jacksonville	FL		08/22/2018		266,102		0			0		266,102	266,102			0
290700AB9	Memphis	TN		11/07/2019		486,453		0			0		486,453	486,453			0
380555ZZ8	Indianapolis	IN		02/22/2019		321,363		0			0		321,363	321,363			0
43805ZZZ5	Beaverton	OR		07/16/2019		248,641		0			0		248,641	248,641			0
4405555Z6	Houston	TX		06/28/2018		581,891		0			0		581,891	581,891			0
494266ZZ5	The Woodlands	TX		03/25/2015		475,483		0			0		475,483	475,483			0
502413ZZ3	Salt Lake City	UT		11/08/2013		407,483		0			0		407,483	407,483			0
517777ZZ4	Prescott	AZ		05/28/2015		512,919		0			0		512,919	512,919			0
5602222A2	Lincolnshire	IL		01/24/2019		273,410		0			0		273,410	273,410			0
57163ZZZ1	Portland	OR		09/17/2019		352,335		0			0		377,855	377,855			0
624999ZZ4	Tucson	AZ		06/30/2014		415,630		0			0		415,630	415,630			0
709301KJ3	Various	FL		09/20/2021		0		(846,339)			(846,339)		20,415,048	20,415,048			0
709301LK9	Various	TX		08/02/2021		0		41,259			41,259		24,133,558	24,133,558			0
709301ML6	Various	MD		09/01/2021		0		35,975			35,975		11,589,573	11,589,573			0
709301NM3	Various	TX		10/01/2021		0		9,906			9,906		6,667,256	6,667,256			0
709301ON0	Various	TX		11/17/2021		0		(101,956)			(101,956)		2,700,741	2,700,741			0
797240ZA9	Destin	FL		12/19/2013		1,304,893		0			0		1,304,893	1,304,893			0
7972412B5	Miramar Beach	FL		06/17/2019		424,459		0			0		424,459	424,459			0
797241ZZ2	Miramar Beach	FL		11/01/2018		1,127,967		0			0		1,165,927	1,165,927			0
816849ZZ9	Orlando	FL		05/17/2013		370,970		0			0		370,970	370,970			0
86612ZZZ7	New York	NY		04/20/2021		0		0			0		12,134	12,134			0
90399ZZZ8	Indianapolis	IN		08/27/2019		348,605		0			0		348,605	348,605			0
92838ZMM6	Various	CA		09/28/2021		0		(274,067)			(274,067)		5,857,806	5,857,806			0
92838ZMN4	Various	CA		10/15/2021		0		(71,023)			(71,023)		1,342,597	1,342,597			0
983444ZZ6	Lehi	UT		02/24/2014		700,327		0			0		700,327	700,327			0
Old Standard	Cincinnati	OH		01/01/2006		35,139		0			0		35,139	35,139			0
0299999. Mortgages with partial repayments						16,961,130	0	(1,263,670)	0	0	(1,263,670)	0	95,752,064	95,752,064	0	0	0
0599999 - Totals						399,638,726	0	(1,263,670)	0	0	(1,263,670)	0	502,394,703	506,760,031	0	4,365,328	4,365,328

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		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol						13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner		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 Book/Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	Caltius Partners III, L.P.	R	Los Angeles	CA	CP III, L.P.		06/25/2004	2	19,128	114,405	114,405	61,612						317,894	1.170
000000-00-0	ExlWorks Capital Fund I, LP	R	Chicago	IL	ExlWorks Capital Fund I GP, L.P		04/17/2017	2	1	1	1	0		2,993,219					4.550
000000-00-0	ExlWorks Capital Fund II Parallel Vehicle, LP	R	Chicago	IL	ExlWorks Capital Fund I GP, LP		06/22/2017	2	1	1	1	0		25,822,387					50.620
000000-00-0	Great American Capital Partners Fund II, LP	R	Los Angeles	CA	Great American Capital Partners, LLC		01/12/2018	2	3,639,644	3,444,753	3,444,753	(28,334)					378,644		2.010
000000-00-0	Gryphon Mezzanine Partners, LP	R	San Francisco	CA	Gryphon Mezzanine Partners, GP, L.P		11/30/2017	2	3,078,394	3,080,484	3,080,484	(239,132)					739,053	1,087,266	6.080
000000-00-0	Gryphon Mezzanine Partners II Feeder Fund, LP	R	San Francisco	CA	Gryphon Mezzanine Partners II, L.P		12/20/2019	2	454,118	711,044	711,044	219,184						403,445	18.490
000000-00-0	Ivy Hill Revolver Funding LP	R	New York	NY	Ivy Hill Revolver Management GP, LLC		05/19/2020	2									159,204		
000000-00-0	Monarch Capital Partners III LP	R	New York	NY	Monarch Alternative Capital GP III, LLC		01/12/2015	2	3,008,038	5,989,529	5,989,529	3,193,138						1,474,472	2.960
000000-00-0	Monarch Capital Partners IV, L.P.	R	New York	NY	Monarch Alternative Capital GP IV, LLC		10/30/2017	2	6,995,705	10,615,509	10,615,509	2,114,081						1,955,966	2.750
000000-00-0	NB Direct Access Insurance SPV, LLC	R	New York	NY	NB Direct Access Associates LP		08/21/2020	2	861,890	1,142,172	1,142,172	280,282					12,699	551,946	1.500
000000-00-0	NB Private Equity Credit Opportunities Fund LP	R	New York	NY	NB Private Equity Credit Opportunities Associates, L.P.		06/07/2017	2	5,228,191	6,210,966	6,210,966	1,202,313					539,524	1,482,925	0.800
000000-00-0	Northcreek Mezzanine Fund II, LP	R	Cincinnati	OH	NMF GP II, LLC		01/31/2014	2	1,235,532	1,347,922	1,347,922	(56,838)					135,766	348,083	3.400
000000-00-0	Northcreek Mezzanine Fund III, LP	R	Cincinnati	OH	NMF GP III, LLC		09/10/2019	2	1,005,247	1,080,084	1,080,084	130,029						994,753	3.040
000000-00-0	PineBridge Private Credit Feeder, LP	R	New York	NY	PineBridge Private Credit General Partners, LP		11/28/2018	2	3,683,728	4,717,515	4,717,515	1,174,647						717,936	10.000
000000-00-0	SAAS Capital Fund III	R	Cincinnati	OH	SC GP III, LLC		08/09/2018	2	527,048	548,152	548,152	76,559					170,501	318,750	4.290
000000-00-0	SAAS Capital Fund III (B) LP	R	Cincinnati	OH	SC GP III, LLC		08/26/2020	2	1,522,973	1,530,970	1,530,970	14,524					76,013	225,000	5.270
000000-00-0	Sagard Credit Partners, LP	R	Toronto	CAN	Sagard Credit Partners (Cayman) GP, Inc		10/09/2018	2	3,339,044	4,543,788	4,543,788	530,236					87,285	4,309,534	1.280
000000-00-0	Sierra Senior Loan Strategy JV I LLC	R	New York	NY	Medley Capital, LLC		07/16/2015	2	8,287,069	10,209,829	10,209,829	1,052,716					694,197		10.990
000000-00-0	TTGA SBIC Pioneer Feeder Fund, LP	R	New York	NY	TTGA C-I MMF GP LLC		05/25/2021	2	178,228	85,229	85,229	(92,999)						1,213,818	50.000
000000-00-0	World Trade Finance, LLC	R	Burbank	CA	ExlWorks Capital, LLC		04/20/2020	2	1	13,989	13,989	(151,032)					42,410	1,357,650	35.000
000000-00-0	Yukon Capital Partners II, LP	R	Minneapolis	MN	Yukon Partners II, LLC		07/17/2014	2	4,028,405	3,571,681	3,571,681	(276,582)					592,912	674,736	2.190
000000-00-0	Yukon Capital Partners III, LP	R	Minneapolis	MN	Yukon Partners III, LLC		07/18/2017	2	3,342,469	3,250,741	3,250,741	162,109					481,789	1,147,800	1.190
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated									50,434,854	62,208,763	62,208,763	9,366,512	0	28,815,606	0	0	4,109,997	18,581,975	XXX
000000-00-0	A&M Capital Europe, SCSp	R	London	GBR	A&M Capital Europe-GP, L.P		06/30/2019	3	3,183,207	3,430,321	3,430,321	241,178						6,032,787	1.430
000000-00-0	A&M Capital Opportunities Fund, LP	R	Greenwhich	CT	A&M Capital Opportunities-GP, L.P		10/21/2016	3	5,034,869	7,078,749	7,078,749	1,072,389					1,790,647	1,689,954	1.360
000000-00-0	A&M Capital Partners II, LP	R	Greenwhich	CT	A&M Capital-GP II, LP		05/25/2018	3	5,641,771	6,101,453	6,101,453	(453,418)					3,927,104	3,079,809	0.800
000000-00-0	A&M Capital Partners, LP	R	Greenwhich	CT	A&M Capital-GP, L.P		12/06/2013	3	2,351,343	3,098,477	3,098,477	(1,258,219)					2,267,708	4,023,623	1.700
000000-00-0	ALLOS III-Q, LP	R	Cincinnati	OH	ALLOS Ventures III LLC		12/19/2018	1	1,380,000	1,865,547	1,865,547	539,580						620,000	4.250
000000-00-0	ArcLight Energy Partners Fund VI, LP	R	Boston	MA	ArcLight PEF GP VI, LLC		03/20/2019	3	10,325,503	8,771,645	8,771,645	(51,890)					309,097	1,961,335	0.250
000000-00-0	BGP FS Holdco, LLC	R	New York	NY	Bridge Growth Partners GP LP		11/08/2016			1	1	(4,216,824)					335,166		
000000-00-0	Blackstone Diversified Alternatives Issuer, LLC	R	Columbia	MD	Blackstone Diversified Alternatives Issu		09/28/2015	1	4,872,000	7,397,570	7,397,570	2,960,404							1.760
000000-00-0	Blackstone Tactical Opportunities III, LP	R	New York	NY	Blackstone Tactical Opportunities Associ		08/04/2015	1	4,037,183	6,230,205	6,230,205	2,114,410					5,473	3,146,843	0.180
000000-00-0	Blue Chip VI Extension II Fund LLC	R	Cincinnati	OH	Blue Chip VI Partners, LLC		11/08/2016	1	154,941			(154,941)							0.000
000000-00-0	Bridge Growth Partners II, LP	R	New York	NY	Bridge Growth Partners GP L.P.		05/21/2019	3	1,002,517	1,290,039	1,290,039	287,522						6,497,483	1.250
000000-00-0	Bridge Growth Partners, LP	R	New York	NY	Bridge Growth Partners GP L.P.		02/08/2019	3	13,384,594	17,436,811	17,436,811	(2,699,595)					5,801,534	666,648	3.790
000000-00-0	Bridge Growth Partners-Accedian Holdings II, LLC	R	New York	NY	Bridge Growth Partners GP L.P.		09/15/2015	3	10,710,014	10,688,993	10,688,993	(3,149)							18.210
000000-00-0	Bridge Growth Partners-Accedian Holdings, LLC	R	New York	NY	Bridge Growth Partners GP L.P.		04/29/2021	3	7,000,000	10,725,799	10,725,799	(2,655)							6.670
000000-00-0	Bridge Growth Partners-Aggregator, LLC	R	New York	NY	Bridge Growth Partners GP L.P.		07/15/2014	3	10,500,000	19,323,349	19,323,349	4,565,823							5.830
000000-00-0	BSP TS Co-Invest I LLC		New York	NY	BSP TS Co-Invest I LLC		03/08/2019		11,500,000	11,500,000	11,500,000								
000000-00-0	CCA Life Settlements Fund II, LP	R	Dublin	IRL	CCA Life Settlements Fund II ICAV		05/19/2017	1	4,505,070	5,592,813	5,592,813	640,313							15.580
000000-00-0	Channel 51, LLC	R	Washington	DC	Channel 51, LLC		09/29/2017	1	3,104,625	3,120,120	3,120,120	16,701						374,309	0.360
000000-00-0	Cincinnati Cornerstone Investors BWV I, LLC	R	Cincinnati	OH	CincyTech, LLC		12/10/2021	1	500,000	494,828	494,828	(3,448)							10.780
000000-00-0	Cincinnati Cornerstone Investors EI III, LLC	R	Cincinnati	OH	CincyTech, LLC		12/16/2019	1	1,402,528	3,035,305	3,035,305	787,056							15.900
000000-00-0	Cincinnati Cornerstone Investors EI IV, LLC	R	Cincinnati	OH	CincyTech, LLC		04/29/2016	1	1,042,970	1,619,271	1,619,271	582,500							14.910
000000-00-0	Cincy Tech Fund V, LLC	R	Cincinnati	OH	CincyTech, LLC		06/28/2019	1	750,000	874,765	874,765	199,215						750,000	7.630
000000-00-0	Cincytech Fund IV, LLC	R	Cincinnati	OH	CincyTech, LLC		09/13/2016	1	1,338,882	3,156,612	3,156,612	1,322,578							5.650
000000-00-0	Cintrifuse Syndicate Fund I, LLC	R	Cincinnati	OH	Cintrifuse Fund Management, LLC		09/28/2018	1	1,205,415	2,498,814	2,498,814	601,266					325,746	164,981	2.370

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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		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol						13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner		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 Book/Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	Cintrifuse Syndicate Fund II, LLC	R	Cincinnati	OH	Cintrifuse Fund Management II, LLC		11/20/2019	1	1,468,877	2,043,352	2,043,352	643,650						1,135,223	4.460
000000-00-0	Comvest Investment Partners V, LP		West Palm Beach	FL	Comvest Investment Partners V, LP		03/18/2016		197,368	197,368	197,368								
000000-00-0	Corsair Assist Investors, LP	R	New York	NY	Corsair Assist Management, LP		04/29/2013	1	11,046,261	9,270,702	9,270,702	(629,188)							13.480
000000-00-0	Corsair Blade Investors, LP	R	New York	NY	Corsair Blade Management, LP		09/18/2017	1	5,031,152	9,541,098	9,541,098	2,429,109							15.580
000000-00-0	Corsair Boomer Investors, LP	R	New York	NY	Corsair Boomer Management, LP		11/15/2021	1	10,091,897	18,517,987	18,517,987	(7,870,252)					1,263,922		9.770
000000-00-0	Corsair Indigo Investors, L.P.	R	New York	NY	Corsair Indigo Management, LP		05/25/2018	1	4,208,680	7,759,543	7,759,543	3,550,863						643,750	1.400
000000-00-0	Corsair V Financial Services Capital Partners LP	R	New York	NY	Corsair V Management, LP		12/16/2019	1	13,063,048	17,121,730	17,121,730	2,803,542					43,079	936,952	1.300
000000-00-0	Cowboy Parent, LLC	R	Wilmington	DE	Snow Phipps III, LP		06/25/2018	1	4,500,000	5,802,489	5,802,489	1,291,095							2.680
000000-00-0	Cross Creek Capital III, LP	R	Salt Lake City	UT	Cross Creek Capital III GP, LP		12/07/2020	1	437,500	431,922	431,922	(5,578)						2,112,500	1.700
000000-00-0	DataLink Holdings, LLC	R	Tampa	FL	Private Equity Solutions Fund I, LP (DWS		06/25/2018	1	1,875,000	2,813,063	2,813,063	938,063						625,000	0.645
000000-00-0	DESRI VI, LLC	R	New York	NY	D.E. Shaw Renewable Investments, LLC		10/29/2018	1	1,822,175	2,434,584	2,434,584	(108,591)					63,343		3.830
000000-00-0	DistroKid Holdings, LLC	R	Salt Lake City	UT	DistroKid Holdings, LLC		03/09/2021		309,574	309,574	309,574								
000000-00-0	Electric Guard Dog, LLC	R	Columbia	SC	Snow Phipps III AIV, LP		12/17/2014	1		46,802	46,802	(3,363,197)							2.350
000000-00-0	Energy Impact Fund II LP	R	New York	NY	Energy Impact Partners, LLC		11/23/2020	1	1,974,456	2,107,337	2,107,337	230,546					41,879	3,025,544	0.800
000000-00-0	Energy Impact Fund LP	R	New York	NY	Energy Impact Fund II GP LLC		10/27/2017	1	5,733,218	11,222,375	11,222,375	3,515,406						1,266,782	1.170
000000-00-0	Financial Edge Fund, LP Fund, L.P.	R	Dover	DE	PL Capital, LLC,		12/17/2014	1	4,564,400	12,012,542	12,012,542	5,332,242							6.650
000000-00-0	Foresite Capital Fund IV, LP	R	San Francisco	CA	Foresite Capital Management IV,		09/29/2021	1	3,962,634	9,680,235	9,680,235	3,079,178					1,090,941	150,000	0.630
000000-00-0	Foresite Capital Fund V, LP	R	San Francisco	CA	Foresite Capital Management V, LLC		06/08/2016	1	3,480,000	4,326,171	4,326,171	532,731						520,000	1.220
000000-00-0	Foresite Capital Opportunity Fund V, LP	R	San Francisco	CA	Foresite Capital Opportunity Management		03/20/2020	1	804,230	1,123,431	1,123,431	84,076						130,000	1.200
000000-00-0	FSS Content Topco LP		McHenry	IL	Francisco Partners VI LP		05/11/2017		8,781	8,781	8,781								
000000-00-0	FSS Software Topco LP)		McHenry	IL	Francisco Partners VI LP		11/29/2007		38,208	38,208	38,208								
000000-00-0	Gallant Capital Partners I, L.P	R	Los Angeles	CA	Gallant Capital Partners GP I, L.P.		04/16/2018	1	2,116,812	2,912,999	2,912,999	804,176					500,103	2,581,544	1.130
000000-00-0	Goldner Hawn Fund VII L.P	R	Minneapolis	MN	Goldner Hawn GP, LLC		06/08/2020	1	2,823,709	2,687,135	2,687,135	(104,262)						2,176,291	1.730
000000-00-0	Greenspring Global Partners IX-B, LP	R	Owings Mills	MD	Greenspring General Partner IX, L.P.		06/29/2020	1	1,755,037	3,257,462	3,257,462	1,357,853					49,245	717,982	0.260
000000-00-0	Greenspring Global Partners VIII, L.P.	R	Owings Mills	MD	Greenspring Opportunities VIII, L.P.		08/27/2021	1	2,918,547	5,823,468	5,823,468	2,449,556						201,858	10.450
000000-00-0	Greenspring Opportunities IV, LP	R	Owings Mills	MD	Greenspring Opportunities General Partner IV, LP		08/27/2021	1	3,218,249	6,835,219	6,835,219	1,835,244						105,000	0.950
000000-00-0	Greenspring Opportunities V, LP	R	Owings Mills	MD	Greenspring Opportunities General Partner V, LP		05/29/2020	1	2,922,500	6,037,676	6,037,676	2,452,881						245,000	0.710
000000-00-0	Greenspring Opportunities VI, LP	R	Owings Mills	MD	Greenspring Opportunities VI, L.P		04/29/2019	1	1,737,500	2,662,560	2,662,560	938,860					913	700,000	0.300
000000-00-0	GreyLion Capital II LP	R	New York	NY	GreyLion Capital II GP LLP		02/08/2019	3	5,472,387	7,116,258	7,116,258	1,570,858					66,037	1,383,730	1.140
000000-00-0	GreyLion Capital III LP	R	New York	NY	GreyLion Capital III GP LLP		07/14/2017	3	415,970	415,970	415,970							2,084,030	
000000-00-0	GreyLion Capital LP	R	New York	NY	GreyLion Capital GP LLP		04/25/2016	3	6,272,399	9,483,465	9,483,465	1,483,746					1,616,923	1,655,131	1.950
000000-00-0	Gryphon Partners IV, L.P.	R	San Francisco	CA	Gryphon GenPar IV, L.P.		01/22/2018	3	2,111,296	4,569,441	4,569,441	(105,895)					2,151,928	528,226	0.450
000000-00-0	Gryphon Partners V, L.P.	R	San Francisco	CA	Gryphon GenPar V, L.P.		01/21/2020	3	5,937,989	8,704,887	8,704,887	2,098,233						1,062,011	0.540
000000-00-0	Gryphon Partners VI, LP	R	San Francisco	CA	Gryphon GenPar VI, L.P.		02/28/2018	3	2,275,777	2,275,777	2,275,777						(53,254)		
000000-00-0	Harvest Intrexon Enterprise Fund I, LP	R	San Francisco	CA	Harvest Enterprise GP I, LLC,		12/14/2021	1	256,531	548,331	548,331	291,800						570,000	1.480
000000-00-0	JFL-NG Continuation Fund, LP		New York	NY	JFL-NG Continuation Fund, LP		08/20/2014		7,850,059	7,850,059	7,850,059								
000000-00-0	KLCP Domestic Fund III, LP		New York	NY	KLCP Domestic Fund III, LP		12/06/2016		817,069	817,069	817,069								
000000-00-0	L-A Saturn Acquisition, LP	R	Philadelphia	PA	L-A Group Saturn LLC		08/29/2018	1	142,231	24,319,231	24,319,231	13,485,994					341,605	83,599	2.360
000000-00-0	LLR Equity Partners IV, LP	R	Philadelphia	PA	LLR Capital IV, L.P.		11/26/2021	3	1	2,568,755	2,568,755	(1,099,893)					2,724,264	560,000	0.590
000000-00-0	LLR Equity Partners V, LP	R	Philadelphia	PA	LLR Capital V, L.P.		09/04/2015	3	5,729,971	7,295,625	7,295,625	1,588,130					483,091	1,432,875	0.530
000000-00-0	LLR Equity Partners VI, LP	R	Philadelphia	PA	LLR Capital VI, L.P.		10/27/2021	3	1,050,000	990,885	990,885	(59,115)						1,450,000	0.140
000000-00-0	ManchesterStory Venture Fund, L.P.	R	Des Moines	IA	ManchesterStory GP1, LLC		12/27/2021	1	1,019,807	1,622,267	1,622,267	478,471						564,135	2.310
000000-00-0	MCOF GP, LLC	R	New York	NY	Medley GP Holdings LLC		01/16/2015	1	1,400	1,157	1,157	216							1.380
000000-00-0	MCOF Management, LLC	R	New York	NY	MCOF GP, LLC		03/14/2014	1	700	2,784	2,784	2,084					5,544		1.400
000000-00-0	Medley (Aspect) GP, LLC	R	New York	NY	MCOF GP, LLC		03/31/2017	1											
000000-00-0	Medley Aspect Management, LLC	R	New York	NY	MCOF GP, LLC		05/13/2021	1	700	1,152	1,152	(629)					2,380		1.400
000000-00-0	Medley Credit Opportunitiy Delaware Fund, L.P.	R	New York	NY	MCOF GP, LLC		03/23/2017	7	4,260,182	8,347,335	8,347,335	3,150,351						6,761,143	44.110
000000-00-0	Medley Real D (Annuity) LLC	R	New York	NY	Medley Capital, LLC		07/15/2016	3	40,000	40,000	40,000			3,058,657					
000000-00-0	Narya Capital Fund I, L.P.	R	Cincinnati	OH	Narya Capital Fund I, L.P.		07/15/2016	3	1,112,394	1,517,582	1,517,582	448,944						1,387,606	1.950
000000-00-0	NB Dyal IV US Investors, LP	R	New York	NY	NB Dyal Associates IV, LP		07/15/2016	3	2,028,225	5,369,564	5,369,564	3,126,837					62,502	4,905,008	0.270

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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		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol						13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner		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 Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	NB NB Dyal V US Investors, LP	R	New York	NY	NB Dyal Associates V, LP		07/15/2016	3	1,312,500	2,594,419	2,594,419	1,281,919					13,534	6,187,500	0.260
000000-00-0	NB Secondary Opportunities Fund III L.P.	R	New York	NY	NB Secondary Opportunities Associates III		07/15/2016	3	5,887,940	5,514,722	5,514,722	(618,542)					2,237,484	4,061,072	0.810
000000-00-0	NB Secondary Opportunities Fund IV LP	R	New York	NY	NB Secondary Opportunities Associates IV		03/21/2016	3	4,061,344	7,810,114	7,810,114	2,877,039						3,357,814	0.410
000000-00-0	NB Strategic Capital LP	R	New York	NY	NB Strategic Capital Associates LP		03/20/2020	3	3,762,173	7,496,506	7,496,506	2,923,691						3,709,987	1.000
000000-00-0	NB Strategic Co-Investment Partners II LP	R	New York	NY	NB Strategic Co-Investment Associates II		06/11/2018	3	2,873,231	3,585,679	3,585,679	650,831					158,952	631,133	0.930
000000-00-0	NB Strategic Co-Investment Partners III LP	R	New York	NY	NB Strategic Co-Investment Associates III		12/10/2020	3	6,209,442	12,338,920	12,338,920	4,339,197					2,439,300	946,108	0.830
000000-00-0	NB Strategic Co-Investment Partners IV L.P.	R	New York	NY	NB Alternatives Advisors, LLC		05/23/2013	3	2,449,656	3,515,011	3,515,011	1,034,992						5,050,345	0.400
000000-00-0	NSH Verisma HoldCo, LP		Wilmington	DE	NSH Verisma HoldCo, LP		04/19/2017		15,155,008	15,155,008	15,155,008								
000000-00-0	Nutraceutical Investco, LP	R	Riverside	CT	M&S GP LLC		03/05/2020	1	2,545,825	4,266,284	4,266,284	1,195,066							2.210
000000-00-0	OBIP, LP (Bolt Topco, LLC)	R	Cincinnati	OH	Orchard Investment Management III LLC		10/01/2012	1	2,010,121	2,247,373	2,247,373	237,252							49.960
000000-00-0	Oceansound Partners Fund, LP		New York	NY	Oceansound Partners Fund, LP		01/28/2016		4,052,861	4,052,861	4,052,861								
000000-00-0	OLG Investment Partners, LP (Lucas Group)	R	Atlanta	GA	Orchard Investment Management, LLC		01/29/2020	1	1	1	1	(2,479,709)							
000000-00-0	Orchard Tosca Investment Partners, LP	R	Mason	OH	Orchard Investment Management, LLC		12/16/2021	1	6,548,427	6,564,787	6,564,787	577,442							47.700
000000-00-0	OTAIP, LP (Trew Holdings, LLC)	R	Hilton Head Island	SC	Orchard Investment Management III LLC		10/18/2019	1	4,291,633	7,140,332	7,140,332	162,955							49.960
000000-00-0	OVIP, L.P	R	Cincinnati	OH	Orchard Investment Management III LLC		07/31/2014	1	4,818,913	7,595,444	7,595,444	(10,194)							54.230
000000-00-0	Patriot Financial Partners II, LP	R	Philadelphia	PA	Patriot Financial Partners GP II, L.P.		06/27/2019	3	2,046,483	5,251,403	5,251,403	3,664,659					390,135	362,070	3.360
000000-00-0	Patriot Financial Partners III, L.P.	R	Philadelphia	PA	Patriot Financial Partners GP III, L.P.		12/27/2021	3	9,250,000	11,178,610	11,178,610	3,794,106					500,000	929,455	2.460
000000-00-0	Private Equity Solutions SCSp	R	Munsbach	LUX	DWS Investment S.A.		09/27/2013	1	1,584,017	3,652,269	3,652,269	1,823,929					(7,362)	3,348,295	1.430
000000-00-0	Project Senator Holdings, L.P.	R	Toronto	CAN	Bridge Growth Partners GP L.P.		08/19/2011	1	3,500,000	7,299,062	7,299,062	(1,817)							3.130
000000-00-0	Quibi Holdings, LLC (Class A)	R	Beverly Hills	CA	WCI One Holdings I, LLC		02/01/2019	1	1	944	944	943							
000000-00-0	Quick Med Holdings LLC	R	Pittsburgh	PA	Quick Med Holdings LLC		07/27/2017	1	3,502,392	4,014,150	4,014,150	339,150							3.000
000000-00-0	RCCF IFBYPHONE, LLC	R	Cincinnati	OH	RCCF Ifbyphone, LLC		04/30/2014	1	1,023,087	1,208,665	1,208,665	(278,503)							23.120
000000-00-0	Refinery Venture Fund I, LP	R	Cincinnati	OH	Refinery Management, LLC		07/21/2017	1	1,899,504	3,863,450	3,863,450	1,685,011					100,496		11.810
000000-00-0	Refinery Venture Fund II, LP	R	Cincinnati	OH	Refinery Management, LLC		12/16/2019	1	149,984	137,536	137,536	(12,448)					350,016		1.250
000000-00-0	Revelstoke Single Asset Fund I, LP	R	Denver	CO	RCP Single Asset Fund I GP, LLC		05/11/2016	1	2,191,390	4,461,013	4,461,013	1,746,227					308,610		0.420
000000-00-0	River Cities Capital Fund IV, LP	R	Cincinnati	OH	River Cities Management IV, LLC		08/24/2018	3	507,801	750,680	750,680	(61,079)							4.270
000000-00-0	River Cities Capital Fund V, LP	R	Cincinnati	OH	River Cities Management V, LLC		11/06/2018	3	2,041,084	2,347,770	2,347,770	(36,472)					994,244	280,000	1.460
000000-00-0	River Cities Capital Fund VI, LP	R	Cincinnati	OH	River Cities Management VI, LLC		09/09/2014	3	3,561,361	4,671,444	4,671,444	458,339					3,640,351	2,380,000	2.970
000000-00-0	Rivercrest Capital Partners, LP	R	Fort Worth	TX	Rivercrest Capital GP, LLC		11/20/2017	1	6,515,833	8,095,686	8,095,686	1,766,757					919,076	653,117	4.110
000000-00-0	Riverwood Capital Partners III L.P.	R	Menlo Park	CA	Riverwood Capital III L.P		02/19/2021	1	3,069,027	5,035,046	5,035,046	1,721,839						1,930,973	0.800
000000-00-0	Roark Capital Partners Fund V, LP	R	Atlanta	GA	Roark Capital GenPar V, LP		11/19/2019	1	2,280,950	3,619,734	3,619,734	1,154,550						1,178,748	0.130
000000-00-0	Snow Phipps I, LP	R	Wilmington	DE	SPG GP, LLC		05/15/2018	3	3,638,050	4,704,152	4,704,152	1,615,369						113,864	1.770
000000-00-0	Snow Phipps II, LP	R	Wilmington	DE	Snow Phipps GP II, L.P.		09/30/2012	3	5,372,326	5,168,380	5,168,380	305,077						247,173	1.050
000000-00-0	Snow Phipps III, L.P.	R	Wilmington	DE	Snow Phipps GP III, LLC		12/31/2012	3	5,900,329	6,684,484	6,684,484	(464,311)					6,755,383	1,715,615	1.030
000000-00-0	Solamere Capital Fund II, LP	R	Boston	MA	Solamere Capital Fund II, GP LP		02/15/2018	3	5,390,375	9,287,345	9,287,345	1,594,691					2,937,199	1,635,271	1.770
000000-00-0	Solamere Capital Fund II-A, LP	R	Boston	MA	Solamere Capital Fund II-A, GP LP		04/02/2018	3	1,094,945	3,451,324	3,451,324	862,545					66,565	721,298	1.790
000000-00-0	Solamere Capital Fund III, LP	R	Boston	MA	Solamere Capital Fund III GP, LP		03/27/2020	3	5,873,109	8,482,251	8,482,251	2,831,981					307,981	2,567,682	1.340
000000-00-0	Solamere Portfolio Company Investments II, LLC (Dan Dee)	R	Boston	MA	Solamere Capital, LLC		11/01/2018	3	2,500,000	2,484,983	2,484,983	(5,920)							40.550
000000-00-0	Solamere Portfolio Company Investments II, LLC (Vivint)	R	Boston	MA	Solamere Capital, LLC		02/06/2007	3	647,500	811,216	811,216	(204,605)					82,265		2.830
000000-00-0	Stork SPV AIV, LP		Wilmington	DE	Stork SPV AIV, LP		01/08/2010		5,267,000	5,267,000	5,267,000								
000000-00-0	The Cranemere Group Limited	R	London	GBR	The Cranemere Group Limited		06/08/2016	1	26,378,915	40,896,403	40,896,403	3,380,239						5,310,181	7.360
000000-00-0	Thorley Industries, LLC	R	Pittsburgh	PA	BTM Ventures, LLC		08/19/2013	1	840,000	840,000	840,000								3.560
000000-00-0	Three Ocean Partners LLC	R	New York	NY	Three Ocean Partners, LLC		08/19/2013	1	1	1	1								1.000
000000-00-0	TriArtisan Orlando Partners, LLC	R	New York	NY	TriArtisan Orlando MM, LLC		11/20/2018	1	2,175,312	2,153,537	2,153,537	(229,571)							14.700
000000-00-0	TriArtisan PFC Partners, LLC	R	New York	NY	GET ME MEARS GROUP HOLDINGS, LLC		01/18/2019	1	5,000,000	8,402,591	8,402,591	2,567,304							10.960
000000-00-0	Trilantic Capital Partners VI, LP	R	New York	NY	Trilantic Capital Partners Associates VI		04/18/2016	1	5,362,545	5,975,628	5,975,628	770,563					28,404	1,892,889	0.480
000000-00-0	Tritium Partners II, LLC	R	Austin	TX	Tritium I GP, LLC		12/20/2021	3	5,146,605	6,923,834	6,923,834	2,293,557					5,419	2,357,679	1.900
000000-00-0	Tritium Partners, LLC	R	Austin	TX	Tritium II GP, LLC		05/21/2014	3	3,388,178	8,152,289	8,152,289	4,764,111						938,771	2.020

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 Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	TS OpCo Holdings, LLC	R	Minneapolis	MN	TS Ultimate OpCo Holding, Inc		09/23/2015	1	5,452,117	8,046,692	8,046,692	79,575							8.330
000000-00-0	VICOF II Feeder, LP	R	Austin	TX	Vida Insurance Credit Opportunity Fund I		06/01/2011	1	16,158,973	17,963,352	17,963,352	190,657						1,341,027	3.620
000000-00-0	Vida Longevity Fund, LP	R	Austin	TX	Vida Management I, LLC		03/12/2018	1	9,235,121	9,546,678	9,546,678	(589,787)							0.570
000000-00-0	Vivo Capital Fund IX, LP	R	Palo Alto	CA	Vivo Capital IX, LLC		02/27/2019	1	2,423,887	7,741,168	7,741,168	4,805,087						1,167,393	0.350
1999999. Joint Venture Interests - Common Stock - Unaffiliated									470,179,611	694,663,126	694,663,126	110,238,623	0	3,058,657	0	0	46,685,851	126,483,271	XXX
000000-00-0	Barings Innovations & Growth Real Estate Fund		Hartford	CT	BIG Real Estate Fund GP LLC		10/06/2021		11,353,845	11,353,845	11,353,845							25,000,000	
000000-00-0	Barings Real Estate Debt Income Fund LP		Hartford	CT	BIG Real Estate Fund GP LLC		12/09/2021		25,160,316	24,977,409	24,977,409	(182,907)					182,907	125,022,591	
000000-00-0	BIG Peninsula Co-Invest Member, LLC		Burlingame	CA	Peninsula Owner, LLC		06/30/2021		723,075	757,289	757,289	34,214							
000000-00-0	Hillpointe Workforce Housing Partnership I, LP	R	Charlotte	NC	Hillpointe Fund I GP, LLC		03/17/2020		1,513,983	1,513,983	1,513,983	31,195					382,316		2.920
000000-00-0	Hillpointe Workforce Housing Partnership II, LP	R	Charlotte	NC	Hillpointe Fund II GP, LLC		11/03/2020		2,925,000	2,876,692	2,876,692	(48,308)						75,000	2.720
000000-00-0	L-A Laramar Urban Neighborhood Fund, L.P.	R	Philadelphia	PA	Lubert Adler Laramar Urban Neighborhood		10/15/2015		13,340,780	15,152,429	15,152,429	1,833,331					762,313	313,988	0.347
000000-00-0	LCN NA Fund III-D, LP	R	New York	NY	LCN North American GP III, L.P		08/23/2019		373,078	378,107	378,107	13,038					2,060	605,191	4.810
000000-00-0	Lubert-Adler Real Estate Fund VII, LP	R	Philadelphia	PA	Lubert-Adler Group VII, LP		10/15/2013		38,991,344	29,023,807	29,023,807	(260,801)							10.030
000000-00-0	Lubert-Adler Real Estate Fund VII-B, LP	R	Philadelphia	PA	Lubert-Adler Group VII-B, LLC		04/07/2017		4,870,900	7,774,622	7,774,622	2,780,384					1,113,252	1,666,667	3.760
000000-00-0	Lubert-Adler Workforce Housing Fund, L.P.	R	Philadelphia	PA	Lubert-Adler Group WH, L.P.		08/08/2019		3,750,000	5,786,998	5,786,998	2,333,102						11,250,000	7.520
000000-00-0	MM Horizon Savannah Member LLC		Savannah	GA	Horizon Savannah JV, LLC		10/25/2021		3,571,164	3,571,164	3,571,164							1,335,423	
000000-00-0	NB Real Estate Secondary Opportunities Fund LP	R	New York	NY	NB Real Estate Secondary Opportunities A		12/05/2018		5,671,125	7,172,870	7,172,870	1,223,945					25,585	5,444,947	1.630
2199999. Joint Venture Interests - Real Estate - Unaffiliated									112,244,610	110,339,216	110,339,216	7,757,193	0	0	0	0	2,468,433	170,713,807	XXX
000000-00-0	Ellington GA RPL 1 LLC	R	Old Greenwich	CT	EPO II GP, LLC		05/04/2020		42,233	70,952	70,952	(1,272,070)					1,713,837	10,000,000	33.390
000000-00-0	Pretium Mortgage Credit Partners I, LP	R	New York	NY	Pretium Mortgage Credit Partners I GP, L		12/04/2014		1	1,526,086	1,526,086	(1,227,920)					2,003,333	10,000,000	0.820
000000-00-0	SHARB Investors, LP	R	New York	NY	Waterfall Sentinel GP LLC		11/24/2020		3,173,955	5,163,603	5,163,603	1,989,648							21.470
2399999. Joint Venture Interests - Mortgage Loans - Unaffiliated									3,216,189	6,760,641	6,760,641	(510,342)	0	0	0	0	3,717,170	20,000,000	XXX
023138-AA-8	AMBAC Assurance Surplus Note 5.1 06/07/20		New York	NY	Dissolution	4.B	02/28/2018		16,590	22,073	16,590		0						0.001
309588-AC-5	Farmers Surplus Note 7.05		Los Angeles	CA	Guggenheim	2.A FE	12/06/2016		9,895,698	11,072,991	9,895,698		(112,161)				634,500		2.400
309588-AE-1	Farmers Insurance Company Surplus Note 7.20		Omaha	NE	Jeffries & Company	2.A FE	04/11/2017		7,541,760	8,710,226	7,541,760		(25,078)				434,880		4.362
30958P-AA-1	Farmers Surplus Note 6.151		Omaha	NE	Transfer from Schedule D	2.A FE	04/11/2017		16,317,891	18,950,106	16,317,891		(78,684)				922,650		4.477
309601-AE-2	Farmers Suplus Note 4.747		Omaha	NE	Transfer from Schedule D	2.A FE	12/01/2018		7,000,664	8,029,846	7,000,664		108				332,290		1.750
401378-AC-8	Guardian Life Insurance Company Surplus Note 4.85		New York	NY	Transfer from Schedule D	1.D FE	08/31/2017		17,088,638	20,940,524	17,088,638		(3,839)				776,922		2.779
53079Q-AC-1	Liberty Mutual Insurance Company Surplus Note 7.875		Boston	MA	Transfer from Schedule D	2.B FE	08/31/2017		9,340,347	10,107,485	9,340,347		(211,582)				644,569		3.604
592173-AE-8	Metropolitan Life Insurance Company Surplus Note 7.80		New York	NY	Transfer from Schedule D	1.F FE	08/31/2017		5,149,614	5,460,958	5,149,614		(154,591)				351,000		1.800
628312-AA-8	Mutual of Omaha Surplus Note		Omaha	NE	Stifel	1.G FE	09/27/2016		11,406,997	12,559,953	11,406,997		(93,575)				640,560		3.616
628312-AB-6	Mutual of Omaha Surplus Note 6.95		Omaha	NE	Transfer from Schedule D	1.G FE	12/01/2018		2,603,477	2,663,825	2,603,477		(20,000)				139,000		1.276
638671-AE-7	Nationwide Mutual Insurance Company Surplus Note 7.875		Columbus	OH	Transfer from Schedule D	1.G FE	08/31/2017		20,848,637	22,859,156	20,848,637		(305,511)				1,279,688		5.416
638671-AK-3	Nationwide Mutual Insurance Company Surplus Note		Wilmington	DE	Stifel	1.G FE	07/26/2016		40,672,711	48,131,185	40,672,711		(421,539)				2,625,000		4.000
64952G-AF-5	New York Life Insurance Company Surplus Note 6.75		New York	NY	Transfer from Schedule D	1.C FE	08/31/2017		15,066,573	17,650,866	15,066,573		(116,873)				796,163		1.179
677412-AF-5	Ohio National Surplus Note		Cincinnati	OH	Transfer from Schedule D	2.B FE	07/31/2016		5,500,000	7,280,871	5,500,000		0				378,125		2.200
694475-AA-2	Pacific Life Insurance Company Surplus Note 9.25		Newport Beach	CA	Transfer from Schedule D	1.F FE	08/31/2017		12,006,462	14,205,275	12,006,462		(129,923)				761,738		2.141
707567-AC-7	Penn Mutual Life Insurance Company Surplus Note 7.625		Horsham	PA	Transfer from Schedule D	1.F FE	08/31/2017		16,726,580	19,346,663	16,726,580		(117,127)				992,775		6.510
743917-AH-9	Prudential Insurance Company Surplus Note 8.30		Newark	NJ	Transfer from Schedule D	1.F FE	08/31/2017		7,261,949	7,762,250	7,261,949		(225,162)				530,785		1.827

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 Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
80529E-AA-1	Savings Bank Life Insurance Company Surplus Note 6.50		Woburn	MA	Transfer from Schedule D	2.B FE	08/31/2017		5,500,950	5,500,000	5,500,950		486				357,500		0.096
878091-BC-0	Teachers Insurance and Annuity Association Surplus Note 6.85		New York	NY	Transfer from Schedule D	1.D FE	08/31/2017		631,068	752,998	631,068		(4,279)				34,661		0.482
878091-BD-8	Teachers Insurance and Annuity Association Surplus Note 4.90		New York	NY	Amherst Pierpont Securities	1.D FE	07/05/2021		6,082,795	5,937,141	6,082,795		(20,191)				101,959		0.280
2799999. Surplus Debentures, etc - Unaffiliated									216,659,403	247,944,391	216,659,403	0	(2,039,522)	0	0	0	12,734,763	0	XXX
000000-00-0	Monza Energy, LLC	R	Houston	TX	Monza Energy, LLC		04/17/2018		1,511,510	1,683,913	1,683,913	478,728		1,181,065				1,729,171	2.040
4699999. Any Other Class of Assets - Unaffiliated									1,511,510	1,683,913	1,683,913	478,728	0	1,181,065	0	0	0	1,729,171	XXX
4899999. Total - Unaffiliated									854,246,176	1,123,600,050	1,092,315,061	127,330,713	(2,039,522)	33,055,328	0	0	69,716,214	337,508,224	XXX
4999999. Total - Affiliated									0	0	0	0	0	0	0	0	0	0	XXX
5099999 - Totals									854,246,176	1,123,600,050	1,092,315,061	127,330,713	(2,039,522)	33,055,328	0	0	69,716,214	337,508,224	XXX

1.

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

1A	1A	$ 0	1B	$ 0	1C	$ 15,066,573	1D	$ 23,802,502	1E	$ 0	1F	$ 41,144,606	1G	$ 75,531,823
1B	2A	$ 40,756,014	2B	$ 20,341,297	2C	$ 0								
1C	3A	$ 0	3B	$ 0	3C	$ 0								
1D	4A	$ 0	4B	$ 16,590	4C	$ 0								
1E	5A	$ 0	5B	$ 0	5C	$ 0								
1F	6	$ 0												

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
000000-00-0	Cyprium Parallel Investors V, LP	Cleveland	OH	Cyprium V Management LLC	08/15/2019	2		541,448		0.000
000000-00-0	Gryphon Mezzanine Partners, LP	San Francisco	CA	Gryphon Mezzanine Partners, GP, L.P	11/30/2017	2		343,002		6.080
000000-00-0	Gryphon Mezzanine Partners II Feeder Fund, LP	San Francisco	CA	Gryphon Mezzanine Partners II, L.P	12/20/2019	2		60,737		18.490
000000-00-0	NB Direct Access Insurance SPV, LLC	New York	NY	NB Direct Access Associates LP	08/21/2020	2		705,075		1.500
000000-00-0	NB Private Equity Credit Opportunities Fund LP	New York	NY	NB Private Equity Credit Opportunities Associates, L.P.	06/07/2017	2		68,560		0.800
000000-00-0	Northcreek Mezzanine Fund III, LP	Cincinnati	OH	NMF GP III, LLC	09/10/2019	2		631,848		3.040
000000-00-0	PineBridge Private Credit Feeder, LP	New York	NY	PineBridge Private Credit General Partners, LP	11/28/2018	2		673,543		10.000
000000-00-0	SAAS Capital Fund III (B) LP	Cincinnati	OH	SC GP III, LLC	08/26/2020	2		1,031,250		5.270
000000-00-0	Sagard Credit Partners, LP	Toronto	CAN	Sagard Credit Partners (Cayman) GP, Inc	10/09/2018	2		1,239,551		1.280
000000-00-0	TTGA C-1 MMF, LP	Cincinnati	OH	TTGA C-I MMF GP LLC	12/18/2017	2		765,339		1.280
000000-00-0	TTGA SBIC Pioneer Feeder Fund, LP	New York	NY	TTGA SBIC Feeder GP, LLC	05/25/2021	2	93,000	85,228		50.000
000000-00-0	Yukon Capital Partners II, LP	Minneapolis	MN	Yukon Partners II, LLC	07/17/2014	2		287,669		2.190
000000-00-0	Yukon Capital Partners III, LP	Minneapolis	MN	Yukon Partners III, LLC	07/18/2017	2		159,302		1.190
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated							93,000	6,592,552	0	XXX
000000-00-0	A&M Capital Europe, SCSp	London	GBR	A&M Capital Europe-GP, L.P	06/30/2019	3		1,463,992		1.430
000000-00-0	A&M Capital Opportunities Fund, LP	Greenwhich	CT	A&M Capital Opportunities-GP, L.P	10/21/2016	3		1,857,626		1.360
000000-00-0	A&M Capital Partners II, LP	Greenwhich	CT	A&M Capital-GP II, LP	05/25/2018	3		4,534,119		0.800
000000-00-0	A&M Capital Partners, LP	Greenwhich	CT	A&M Capital-GP, L.P	12/06/2013	3		156,933		1.700
000000-00-0	ALLOS III-Q, LP	Cincinnati	OH	ALLOS Ventures III LLC	12/19/2018	1		720,000		4.250
000000-00-0	Blackstone Tactical Opportunities III, LP	New York	NY	Blackstone Tactical Opportunities Associ	02/08/2019	1		1,748,088		0.180
000000-00-0	Bridge Growth Partners II, LP	New York	NY	Bridge Growth Partners GP L.P.	04/29/2021	3		784,592	217,925	1.250
000000-00-0	Bridge Growth Partners, LP	New York	NY	Bridge Growth Partners GP L.P.	07/15/2014	3			2,048,135	3.790
000000-00-0	BSP TS Co-Invest I LLC	New York	NY	BSP TS Co-Invest I LLC	12/10/2021			11,500,000		0.000
000000-00-0	Cincy Tech Fund V, LLC	Cincinnati	OH	CincyTech, LLC	11/20/2019	1			300,000	7.630
000000-00-0	Cincytech Fund IV, LLC	Cincinnati	OH	CincyTech, LLC	03/18/2016	1			85,337	5.650
000000-00-0	Cintrifuse Syndicate Fund II, LLC	Cincinnati	OH	Cintrifuse Fund Management II, LLC	09/18/2017	1			709,901	4.460
000000-00-0	Comvest Investment Partners V, LP	West Palm Beach	FL	Comvest Investment Partners V, LP	11/15/2021			197,368		0.000
000000-00-0	Corsair Blade Investors, LP	New York	NY	Corsair Blade Management, LP	12/16/2019	1			15,576	15.580
000000-00-0	Corsair Boomer Investors, LP	New York	NY	Corsair Boomer Management, LP	06/25/2018	1			41,996	9.770
000000-00-0	Corsair V Financial Services Capital Partners LP	New York	NY	Corsair V Management, LP	06/25/2018	1			4,928,313	1.300
000000-00-0	Cross Creek Capital III, LP	Salt Lake City	UT	Cross Creek Capital III GP, LP	03/09/2021	1		300,000	137,500	1.700
000000-00-0	DistroKid Holdings, LLC	Salt Lake City	UT	DistroKid Holdings, LLC	09/29/2021			309,574		0.000
000000-00-0	Energy Impact Fund II LP	New York	NY	Energy Impact Partners, LLC	03/20/2020	1			1,681,151	0.800
000000-00-0	Energy Impact Fund LP	New York	NY	Energy Impact Fund II GP LLC	05/11/2017	1			768,609	1.170
000000-00-0	Foresite Capital Fund V, LP	San Francisco	CA	Foresite Capital Management V, LLC	06/08/2020	1			2,280,000	1.220
000000-00-0	Foresite Capital Opportunity Fund V, LP	San Francisco	CA	Foresite Capital Opportunity Management	06/29/2020	1			620,000	1.200
000000-00-0	FSS Content Topco LP	McHenry	IL	Francisco Partners VI LP	08/27/2021			8,781		0.000
000000-00-0	FSS Software Topco LP)	McHenry	IL	Francisco Partners VI LP	08/27/2021			38,208		0.000
000000-00-0	Gallant Capital Partners I, L.P	Los Angeles	CA	Gallant Capital Partners GP I, L.P.	05/29/2020	1			971,464	1.130
000000-00-0	Goldner Hawn Fund VII L.P	Minneapolis	MN	Goldner Hawn GP, LLC	04/29/2019	1			1,706,864	1.730
000000-00-0	Greenspring Global Partners IX-B, LP	Owings Mills	MD	Greenspring General Partner IX, L.P.	02/08/2019	1			495,160	0.260
000000-00-0	Greenspring Global Partners VIII, L.P.	Owings Mills	MD	Greenspring Opportunities VIII, L.P.	07/14/2017	1			302,789	10.450
000000-00-0	Greenspring Opportunities IV, LP	Owings Mills	MD	Greenspring Opportunities General Partner IV, LP	04/25/2016	1			(35,000)	0.950
000000-00-0	Greenspring Opportunities V, LP	Owings Mills	MD	Greenspring Opportunities General Partner V, LP	01/22/2018	1			175,000	0.710
000000-00-0	Greenspring Opportunities VI, LP	Owings Mills	MD	Greenspring Opportunities VI, L.P	01/21/2020	1			1,050,000	0.300
000000-00-0	GreyLion Capital II LP	New York	NY	GreyLion Capital II GP LLP	02/28/2018	3			117,724	1.140
000000-00-0	GreyLion Capital III LP	New York	NY	GreyLion Capital III GP LLP	12/14/2021	3		415,970		0.000
000000-00-0	GreyLion Capital LP	New York	NY	GreyLion Capital GP LLP	08/20/2014	3			151,089	1.950
000000-00-0	Gryphon Partners IV, L.P.	San Francisco	CA	Gryphon GenPar IV, L.P.	12/06/2016	3			173,983	0.450
000000-00-0	Gryphon Partners V, L.P.	San Francisco	CA	Gryphon GenPar V, L.P.	08/29/2018	3			168,334	0.540
000000-00-0	Gryphon Partners VI, LP	San Francisco	CA	Gryphon GenPar VI, L.P.	11/26/2021	3		2,550,002		0.000
000000-00-0	JFL-NG Continuation Fund, LP	New York	NY	JFL-NG Continuation Fund, LP	10/27/2021			8,213,236		0.000
000000-00-0	KLCP Domestic Fund III, LP	New York	NY	KLCP Domestic Fund III, LP	12/27/2021			817,069		0.000
000000-00-0	LLR Equity Partners V, LP	Philadelphia	PA	LLR Capital V, L.P.	03/31/2017	3			70,427	0.530
000000-00-0	LLR Equity Partners VI, LP	Philadelphia	PA	LLR Capital VI, L.P.	05/13/2021	3		300,000	750,000	0.140
000000-00-0	ManchesterStory Venture Fund, L.P.	Des Moines	IA	ManchesterStory GP1, LLC	03/23/2017	1			329,703	2.310
000000-00-0	Medley Credit Opportunitiy Delaware Fund, L.P.	New York	NY	MCOF GP, LLC	07/15/2016	7			53,274	44.110
000000-00-0	Medley Real D (Annuity) LLC	New York	NY	Medley Capital, LLC	03/21/2016	3			40,000	0.000
000000-00-0	Narya Capital Fund I, L.P.	Cincinnati	OH	Narya Capital Fund I, L.P.	03/20/2020	3			777,500	1.950
000000-00-0	NB Dyal IV US Investors, LP	New York	NY	NB Dyal Associates IV, LP	06/11/2018	3			1,636,538	0.270
000000-00-0	NB NB Dyal V US Investors, LP	New York	NY	NB Dyal Associates V, LP	12/10/2020	3			900,000	0.260
000000-00-0	NB Secondary Opportunities Fund III L.P.	New York	NY	NB Secondary Opportunities Associates III	05/23/2013	3			180,000	0.810
000000-00-0	NB Secondary Opportunities Fund IV LP	New York	NY	NB Secondary Opportunities Associates IV	04/19/2017	3			1,875,000	0.410

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
000000-00-0	NB Strategic Capital LP	New York	NY	NB Strategic Capital Associates LP	03/05/2020	3		4,175,000		1.000
000000-00-0	NB Strategic Co-Investment Partners II LP	New York	NY	NB Strategic Co-Investment Associates II	10/01/2012	3		82,569		0.930
000000-00-0	NB Strategic Co-Investment Partners III LP	New York	NY	NB Strategic Co-Investment Associates III	01/28/2016	3		124,325		0.830
000000-00-0	NB Strategic Co-Investment Partners IV L.P.	New York	NY	NB Alternatives Advisors, LLC	01/29/2020	3		2,015,899		0.400
000000-00-0	NSH Verisma HoldCo, LP	Wilmington	DE	NSH Verisma HoldCo, LP	12/16/2021		15,155,008			0.000
000000-00-0	Nutraceutical Investco, LP	Riverside	CT	M&S GP LLC	10/18/2019	1		26,477		2.210
000000-00-0	OBIP, LP (Bolt Topco, LLC)	Cincinnati	OH	Orchard Investment Management III LLC	06/27/2019	1		17,489		49.960
000000-00-0	Oceansound Partners Fund, LP	New York	NY	Oceansound Partners Fund, LP	12/27/2021		4,052,861			0.000
000000-00-0	OLG Investment Partners, LP (Lucas Group)	Atlanta	GA	Orchard Investment Management, LLC	09/27/2013	1		29,878		0.000
000000-00-0	OTAIP, LP (Trew Holdings, LLC)	Hilton Head Island	SC	Orchard Investment Management III LLC	02/01/2019	1		8,993		49.960
000000-00-0	OVIP, L.P	Cincinnati	OH	Orchard Investment Management III LLC	07/27/2017	1		29,400		54.230
000000-00-0	Patriot Financial Partners III, L.P.	Philadelphia	PA	Patriot Financial Partners GP III, L.P.	07/21/2017	3		750,000		2.460
000000-00-0	Private Equity Solutions SCSp	Munsbach	LUX	DWS Investment S.A.	12/16/2019	1		1,377,620		1.430
000000-00-0	Refinery Venture Fund I, LP	Cincinnati	OH	Refinery Management, LLC	11/20/2017	1		17,310		11.810
000000-00-0	Refinery Venture Fund II, LP	Cincinnati	OH	Refinery Management, LLC	02/19/2021	1	38,887	111,098		1.250
000000-00-0	Revelstoke Single Asset Fund I, LP	Denver	CO	RCP Single Asset Fund I GP, LLC	11/19/2019	1		16,917		0.420
000000-00-0	River Cities Capital Fund V, LP	Cincinnati	OH	River Cities Management V, LLC	12/31/2012	3		105,000		1.460
000000-00-0	River Cities Capital Fund VI, LP	Cincinnati	OH	River Cities Management VI, LLC	02/15/2018	3		1,610,000		2.970
000000-00-0	Rivercrest Capital Partners, LP	Fort Worth	TX	Rivercrest Capital GP, LLC	04/02/2018	1		444,510		4.110
000000-00-0	Riverwood Capital Partners III L.P.	Menlo Park	CA	Riverwood Capital III L.P	03/27/2020	1		2,039,950		0.800
000000-00-0	Roark Capital Partners Fund V, LP	Atlanta	GA	Roark Capital GenPar V, LP	11/01/2018	1		286,478		0.130
000000-00-0	Snow Phipps II, LP	Wilmington	DE	Snow Phipps GP II, L.P.	01/08/2010	3		74,493		1.050
000000-00-0	Snow Phipps III, L.P.	Wilmington	DE	Snow Phipps GP III, LLC	06/08/2016	3		1,384,078		1.030
000000-00-0	Solamere Capital Fund II, LP	Boston	MA	Solamere Capital Fund II, GP LP	08/19/2013	3		453,434		1.770
000000-00-0	Solamere Capital Fund II-A, LP	Boston	MA	Solamere Capital Fund II-A, GP LP	08/19/2013	3		65,043		1.790
000000-00-0	Solamere Capital Fund III, LP	Boston	MA	Solamere Capital Fund III GP, LP	11/20/2018	3		3,434,641		1.340
000000-00-0	Stork SPV AIV, LP	Wilmington	DE	Stork SPV AIV, LP	12/20/2021		5,267,000			0.000
000000-00-0	The Cranemere Group Limited	London	GBR	The Cranemere Group Limited	05/21/2014	1		6,325,207		7.360
000000-00-0	Trilantic Capital Partners VI, LP	New York	NY	Trilantic Capital Partners Associates VI	07/25/2018	1		3,850,262		0.480
000000-00-0	Tritium Partners II, LLC	Austin	TX	Tritium I GP, LLC	11/13/2019	3		2,707,406		1.900
000000-00-0	Tritium Partners, LLC	Austin	TX	Tritium II GP, LLC	06/26/2015	3		120,793		2.020
000000-00-0	VICOF II Feeder, LP	Austin	TX	Vida Insurance Credit Opportunity Fund I	08/02/2017	1		1,232,060		3.620
000000-00-0	Vivo Capital Fund IX, LP	Palo Alto	CA	Vivo Capital IX, LLC	09/09/2019	1		1,749,979		0.350
1999999. Joint Venture Interests - Common Stock - Unaffiliated							60,429,315	60,390,598	0	XXX
000000-00-0	Barings Innovations & Growth Real Estate Fund	Hartford	CT	BIG Real Estate Fund GP LLC	10/06/2021		25,319,412			0.000
000000-00-0	Barings Real Estate Debt Income Fund LP	Hartford	CT	BIG Real Estate Fund GP LLC	12/09/2021		25,160,316			0.000
000000-00-0	BIG Peninsula Co-Invest Member, LLC	Burlingame	CA	Peninsula Owner, LLC	06/30/2021		9,866,753	1,040,233		0.000
000000-00-0	Hillpointe Workforce Housing Partnership I, LP	Charlotte	NC	Hillpointe Fund I GP, LLC	03/17/2020			317,244		2.920
000000-00-0	Hillpointe Workforce Housing Partnership II, LP	Charlotte	NC	Hillpointe Fund II GP, LLC	11/03/2020			2,475,000		2.720
000000-00-0	L-A Laramar Urban Neighborhood Fund, L.P.	Philadelphia	PA	Lubert Adler Laramar Urban Neighborhood	10/15/2015			1,470,000		0.347
000000-00-0	LCN NA Fund III-D, LP	New York	NY	LCN North American GP III, L.P	08/23/2019			104,467		4.810
000000-00-0	Lubert-Adler Real Estate Fund VII, LP	Philadelphia	PA	Lubert-Adler Group VII, LP	10/15/2013			1,250,000		10.030
000000-00-0	Lubert-Adler Real Estate Fund VII-B, LP	Philadelphia	PA	Lubert-Adler Group VII-B, LLC	04/07/2017			833,333		3.760
000000-00-0	Lubert-Adler Workforce Housing Fund, L.P.	Philadelphia	PA	Lubert-Adler Group WH, L.P.	08/08/2019			1,500,000		7.520
000000-00-0	MM Horizon Savannah Member LLC	Savannah	GA	Horizon Savannah JV, LLC	10/25/2021		3,571,164			0.000
000000-00-0	NB Real Estate Secondary Opportunities Fund LP	New York	NY	NB Real Estate Secondary Opportunities A	12/05/2018			2,965,585		1.630
000000-00-0	PRCP University Village, LP	Colorado Springs	CO	PRCP University Village Managers, LP	09/11/2018			78,400		0.000
000000-00-0	PRCP-Atlanta Canopy Partners, LP	Norcross	GA	PRCP-Atlanta Canopy Partners Managers, L	04/02/2019			181,200		0.000
000000-00-0	PRCP-Aurora Partners, LP	Denver	CO	PRCP-Aurora Partners Managers, LP	08/22/2016			41,105		0.000
000000-00-0	PRCP-Boca Raton Partners, LP	Boca Raton	FL	PRCP-Boca Raton Partners Managers, LP	11/27/2017			121,600		0.000
000000-00-0	PRCP-CO Deer Crest Partners, LP	Broomfield	CO	PRCP-CO Deer Crest Partners Managers, LP	05/15/2019			90,000		0.000
000000-00-0	PRCP-CO Governors Park, LP	Fort Collins	CO	PRCP-CO Governors Park Managers, LP	11/18/2019			107,600		0.000
000000-00-0	PRCP-CO Spyglass Creek, LP	Denver	CO	PRCP-CO Spyglass Creek Managers, LP	10/23/2019			169,600		0.000
000000-00-0	PRCP-CO Stone Mountain, LP	Northglenn	CO	PRCP-CO Stone Mountain Managers, LP	03/24/2020			68,000		0.000
000000-00-0	PRCP-Del Coronado Partners, LP	Phoenix	AZ	PRCP-Del Coronado Partners Managers, LP	05/15/2018			100,400		0.000
000000-00-0	PRCP-Everett Partners, L.P.	Seattle	WA	PRCP-Everett Partners Managers, LP	07/21/2016			68,688		0.000
000000-00-0	PRCP-Key West Partners I, LP	Key West	FL	PRCP-Key West Partners I Managers, LP	02/08/2017			63,200		0.000
000000-00-0	PRCP-KY Park Place Partners, LP	Louisville	KY	PRCP-KY Park Place Managers, LLC	04/29/2020			65,200		0.000
000000-00-0	PRCP-MD Waters Landing Partners, LP	Germantown	MD	PRCP-MD Waters Landing Managers, LP	08/05/0819			142,800		0.000
000000-00-0	PRCP-Missouri Partners, L.P.	St. Charles	MO	PRCP-Missouri Partners Managers, LP	10/22/2015			62,800		0.000
000000-00-0	PRCP-Murietta Partners, LP	Phoenix	AZ	PRCP-Murietta Partners Managers, LP	05/15/2018			37,200		0.000
000000-00-0	PRCP-NC University Ridge Partners, LP	Durham	NC	PRCP-NC University Ridge Managers, LP	12/23/2020			6,597,403		0.000
000000-00-0	PRCP-NC Wilmington Partners II, LP	Wilmington	NC	PRCP-NC Wilmington Partners II Managers,	05/08/2018			45,600		0.000

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
000000-00-0	PRCP-NV Hidden Valley Partners, LP	Reno	NV	PRCP-NV Hidden Valley Managers, LP	12/29/2020			867,433		0.000
000000-00-0	PRCP-Orlando Sanford Landing Partners, LP	Sanford	FL	PRCP-Orlando Sanford Landing Partners Ma	12/18/2019			110,000		0.000
000000-00-0	PRCP-Orlando UCF Partners, LP	Orlando	FL	PRCP-Orlando UCF Partners Managers, LP	04/12/2019			68,800		0.000
000000-00-0	PRCP-Orlando Whisper Lake Partners, LP	Orlando	FL	PRCP-Orlando Whisper Lake Partners Manag	12/18/2019			50,000		0.000
000000-00-0	PRCP-Raleigh I Partners LP	Raleigh	NC	PRCP-Raleigh I Partners Managers, LP	04/20/2017			37,200		0.000
000000-00-0	PRCP-St. John's Forest Partners, LP	Jacksonville	FL	PRCP-St. John's Forest Partners Managers	03/20/2019			190,800		0.000
000000-00-0	PRCP-Stuart Partners, L.P.	Stuart	FL	PRCP-Stuart Partners Managers, LP	12/06/2016			54,000		0.000
000000-00-0	PRCP-Sunrise Waters Edge Partners, LP	Sunrise	FL	PRCP-Sunrise Waters Edge Partners Manag	08/29/2018			81,600		0.000
000000-00-0	PRCP-Tampa Arbor Partners, LP	Tampa	FL	PRCP-Tampa Arbor Partners Managers, LP	08/29/2018			104,000		0.000
000000-00-0	PRCP-Tempe/Mesa Partners	Phoenix	AZ	PRCP-Tempe/Mesa Partners Managers, LP	05/15/2018			280,400		0.000
000000-00-0	PRCP-Union Heights	Colorado Springs	CO	PRCP-Union Heights Manages, LP	06/18/2018			77,600		0.000
000000-00-0	PRCP-Woodland Hills, LP	Colorado Springs	CO	PRCP-Woodland Hills Managers, LP	11/13/2018			85,500		0.000
000000-00-0	Water Street OConnor Venture, LLC	Atlanta	GA	LG Residential Services, LLC	10/22/2015			103,518		0.000
2199999. Joint Venture Interests - Real Estate - Unaffiliated							63,917,645	22,107,509	0	XXX
000000-00-0	Bay Bridge Holding Company, LLC	Stevensville	MD	Bay Bridge Holding Company, LLC	04/01/2020			105,810		0.000
000000-00-0	Mountain View Grand Holding Company, LLC	Whitefield	NH	Mountain View Grand Holding Company, LLC	06/01/2020			33,407		0.000
2299999. Joint Venture Interests - Real Estate - Affiliated							0	139,217	0	XXX
000000-00-0	LPI Noteholder, LLC	Philadelphia	PA	L-A LPI Management, LLC	08/28/2020			17,546		0.000
000000-00-0	Pretium Mortgage Credit Partners I, LP	New York	NY	Pretium Mortgage Credit Partners I GP, L	12/04/2014			298,229		0.820
000000-00-0	SHARB Investors, L.P.	New York		Waterfall Sentinel GP LLC	11/24/2020			28,479		21.470
2399999. Joint Venture Interests - Mortgage Loans - Unaffiliated							0	344,254	0	XXX
878091-BD-8	Teachers Insurance and Annuity Association Surplus Note 4.90	New York	NY	Amherst Pierpont Securities	07/05/2021		6,102,986			0.280
2799999. Surplus Debentures, etc - Unaffiliated							6,102,986	0	0	XXX
000000-00-0	Trace Midtown	Springfield	MA	NewPoint Real Estate Capital LLC	07/09/2021		11,999,998			2.040
2999999. Collateral Loans - Unaffiliated							11,999,998	0	0	XXX
000000-00-0	Monza Energy, LLC	Houston	TX	Monza Energy, LLC	04/17/2018			306,574		
4699999. Any Other Class of Assets - Unaffiliated							0	306,574	0	XXX
4899999. Total - Unaffiliated							142,542,945	89,741,487	0	XXX
4999999. Total - Affiliated							0	139,217	0	XXX
5099999 - Totals							142,542,945	89,880,704	0	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	Cyprium Parallel Investors V, LP	Cleveland	OH	Transferred to Schedule D	08/15/2019	09/01/3021	3,420,314	(250,651)				(250,651)		3,711,111	3,711,111			0	
000000-00-0	Great American Capital Partners Fund II, LP	Los Angeles	CA	Return of Capital	01/12/2018	10/26/2021	929,868					0		929,868	929,868			0	
000000-00-0	Gryphon Mezzanine Partners, LP	San Francisco	CA	Return of Capital	11/30/2017	10/12/2021	2,276,418					0		2,276,418	2,276,418			0	
000000-00-0	Gryphon Mezzanine Partners II Feeder Fund, LP	San Francisco	CA	Return of Capital	12/20/2019	12/17/2021	67,111					0		67,111	67,111			0	
000000-00-0	Monarch Capital Partners III LP	New York	NY	Return of Capital	01/12/2015	12/21/2021	6,850,172					0		6,850,172	6,850,172			0	
000000-00-0	Monarch Capital Partners IV, L.P.	New York	NY	Return of Capital	10/30/2017	11/09/2021	2,004,295					0		2,004,295	2,004,295			0	
000000-00-0	NB Direct Access Insurance SPV, LLC	New York	NY	Return of Capital	08/21/2020	11/12/2021	120,254					0		120,254	120,254			0	
000000-00-0	NB Private Equity Credit Opportunities Fund LP	New York	NY	Return of Capital	06/07/2017	12/29/2021	1,026,723					0		1,026,723	1,026,723			0	
000000-00-0	Northcreek Mezzanine Fund II, LP	Cincinnati	OH	Return of Capital	01/31/2014	12/21/2021	339,413					0		339,413	339,413			0	
000000-00-0	PineBridge Private Credit Feeder, LP	New York	NY	Return of Capital	11/28/2018	12/31/2021	364,727					0		364,727	364,727			0	
000000-00-0	SAAS Capital Fund III	Cincinnati	OH	Return of Capital	08/09/2018	10/20/2021	518,304					0		518,304	518,304			0	
000000-00-0	SAAS Capital Fund III (B) LP	Cincinnati	OH	Return of Capital	08/26/2020	10/08/2021	33,277					0		33,277	33,277			0	
000000-00-0	Sagard Credit Partners, LP	Toronto	CAN	Return of Capital	10/09/2018	08/25/2021	2,007,357					0		2,007,357	2,007,357			0	
000000-00-0	TTGA C-1 MMF, LP	Cincinnati	OH	Final Distribution	12/18/2017	12/10/2021	8,560,836	(493,103)				(493,103)		8,833,072	9,046,030		212,958	212,958	452,883
000000-00-0	World Trade Finance, LLC	Burbank	CA	Return of Capital	04/20/2020	11/22/2021	4,218,207					0		4,218,207	4,218,207			0	
000000-00-0	Yukon Capital Partners II, LP	Minneapolis	MN	Return of Capital	07/17/2014	12/15/2021	1,347,632					0		1,347,632	1,347,632			0	
000000-00-0	Yukon Capital Partners III, LP	Minneapolis	MN	Return of Capital	07/18/2017	12/14/2021	929,241					0		929,241	929,241			0	
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated							35,014,147	(743,754)	0	0	0	(743,754)	0	35,577,181	35,790,139	0	212,958	212,958	452,883
000000-00-0	A&M Capital Opportunities Fund, LP	Greenwhich	CT	Return of Capital	10/21/2016	12/23/2021	1,210,289					0		1,210,289	1,210,289			0	
000000-00-0	A&M Capital Partners II, LP	Greenwhich	CT	Return of Capital	05/25/2018	10/22/2021	2,348,895					0		2,348,895	2,348,895			0	
000000-00-0	A&M Capital Partners, LP	Greenwhich	CT	Return of Capital	12/06/2013	12/28/2021	1,630,887					0		1,630,887	1,630,887			0	
000000-00-0	AltEnergy Storage Bridge, LLC	Rowayton	CT	Dissolution	03/20/2019	12/29/2021	1,820,568	(1,451,178)				(1,451,178)		369,390	1,324,560		955,170	955,170	(2,805)
000000-00-0	Altenergy Storage, LLC	Rowayton	CT	Dissolution	09/28/2015	12/29/2021	4,072,317	(2,072,317)				(2,072,317)		2,000,000	2,940,443		940,443	940,443	(245,098)
000000-00-0	ArcLight Energy Partners Fund VI, LP	Boston	MA	Return of Capital	08/04/2015	11/10/2021	294,273					0		294,273	294,273			0	
000000-00-0	BGP FS Holdco, LLC	New York	NY	Dissolution	11/08/2016	12/28/2021	4,508,946					0		292,122	8,606,216		8,314,095	8,314,095	
000000-00-0	Blackstone Tactical Opportunities III, LP	New York	NY	Return of Capital	02/08/2019	12/30/2021	1,692,536					0		1,692,536	1,692,536			0	
000000-00-0	Bridge Growth Partners, LP	New York	NY	Return of Capital	07/15/2014	12/29/2021	3,144,225					0		3,144,225	3,144,225			0	
000000-00-0	CCA Life Settlements Fund II, LP	Dublin	IRL	Return of Capital	12/16/2019	11/04/2021	395,875					0		395,875	395,875			0	
000000-00-0	Channel 51, LLC	Washington	DC	Return of Capital	04/29/2016	06/08/2021	21,066					0		21,066	21,066			0	
000000-00-0	Cintrifuse Syndicate Fund I, LLC	Cincinnati	OH	Return of Capital	04/29/2013	12/03/2021	11,739					0		11,739	11,739			0	
000000-00-0	Corsair Indigo Investors, L.P.	New York	NY	Return of Capital	12/07/2020	12/10/2021	147,570					0		147,570	147,570			0	
000000-00-0	Corsair V Financial Services Capital Partners LP	New York	NY	Return of Capital	06/25/2018	10/08/2021	1,383,560					0		1,383,560	1,383,560			0	
000000-00-0	DecoPac, Inc	Anoka	MN	Dissolution	10/27/2017	08/17/2021	9,764,058	(4,764,058)				(4,764,058)		5,000,000	9,105,091		4,105,091	4,105,091	311,063
000000-00-0	Electric Guard Dog, LLC	Columbia	SC	Dissolution	06/08/2016	12/14/2021	16,099,061					0		3,500,000	16,099,061		12,599,061	12,599,061	
000000-00-0	Energy Impact Fund II LP	New York	NY	Return of Capital	03/20/2020	12/22/2021	307,559					0		307,559	307,559			0	
000000-00-0	Energy Impact Fund LP	New York	NY	Return of Capital	05/11/2017	03/25/2021	543,581					0		543,581	543,581			0	
000000-00-0	Foresite Capital Fund IV, LP	San Francisco	CA	Return of Capital	04/16/2018	04/29/2021	831,107					0		831,107	831,107			0	
000000-00-0	Foresite Capital Opportunity Fund V, LP	San Francisco	CA	Return of Capital	06/29/2020	04/21/2021	65,770					0		65,770	65,770			0	
000000-00-0	Gallant Capital Partners I, L.P	Los Angeles	CA	Return of Capital	05/29/2020	12/30/2021	301,932					0		301,932	301,932			0	
000000-00-0	Greenspring Global Partners IX-B, LP	Owings Mills	MD	Return of Capital	02/08/2019	03/12/2021	2,781					0		2,781	2,781			0	
000000-00-0	Greenspring Global Partners VIII, L.P.	Owings Mills	MD	Return of Capital	07/14/2017	11/12/2021	243,913					0		243,913	243,913			0	
000000-00-0	Greenspring Opportunities IV, LP	Owings Mills	MD	Return of Capital	04/25/2016	12/30/2021	175,000					0		175,000	175,000			0	
000000-00-0	Greenspring Opportunities V, LP	Owings Mills	MD	Return of Capital	01/22/2018	11/12/2021	332,500					0		332,500	332,500			0	
000000-00-0	Greenspring Opportunities VI, LP	Owings Mills	MD	Return of Capital	01/21/2020	08/06/2021	62,500					0		62,500	62,500			0	
000000-00-0	GreyLion Capital II LP	New York	NY	Return of Capital	02/28/2018	12/22/2021	237,216					0		237,216	237,216			0	
000000-00-0	GreyLion Capital LP	New York	NY	Return of Capital	08/20/2014	12/23/2021	695,243					0		695,243	695,243			0	
000000-00-0	Gryphon Partners IV, L.P.	San Francisco	CA	Return of Capital	12/06/2016	09/15/2021	1,760,507					0		1,760,507	1,760,507			0	
000000-00-0	Gryphon Partners V, L.P.	San Francisco	CA	Return of Capital	08/29/2018	12/17/2021	429,463					0		429,463	429,463			0	
000000-00-0	Gryphon Partners VI, LP	San Francisco	CA	Return of Capital	11/26/2021	12/20/2021	274,225					0		274,225	274,225			0	
000000-00-0	Harvest Intrexon Enterprise Fund I, LP	San Francisco	CA	Return of Capital	09/04/2015	01/25/2021	62,100					0		62,100	62,100			0	
000000-00-0	JFL-NG Continuation Fund, LP	New York	NY	Return of Capital	10/27/2021	12/22/2021	363,177					0		363,177	363,177			0	
000000-00-0	LLR Equity Partners IV, LP	Philadelphia	PA	Return of Capital	03/14/2014	06/29/2021	221,922					0		221,922	221,922			0	

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1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	ManchesterStory Venture Fund, L.P.	Des Moines	IA	Return of Capital	03/23/2017	12/13/2021	416,057					0		416,057	416,057			0	
000000-00-0	Medley Credit Opportunitiy Delaware Fund, L.P.	New York	NY	Return of Capital	07/15/2016	12/06/2021	2,136,005					0		2,136,005	2,136,005			0	
000000-00-0	NB Dyal IV US Investors, LP	New York	NY	Return of Capital	06/11/2018	10/18/2021	1,434,815					0		1,434,815	1,434,815			0	
000000-00-0	NB Secondary Opportunities Fund IV LP	New York	NY	Return of Capital	04/19/2017	12/30/2021	2,400,856					0		2,400,856	2,400,856			0	
000000-00-0	NB Strategic Capital LP	New York	NY	Return of Capital	03/05/2020	12/01/2021	2,380,404					0		2,380,404	2,380,404			0	
000000-00-0	NB Strategic Co-Investment Partners II LP	New York	NY	Return of Capital	10/01/2012	07/29/2021	262,198					0		262,198	262,198			0	
000000-00-0	NB Strategic Co-Investment Partners III LP	New York	NY	Return of Capital	01/28/2016	12/30/2021	1,269,864					0		1,269,864	1,269,864			0	
000000-00-0	OBC Investment Partners, LP (Bock & Clark)	Cincinnati	OH	Dissolution	07/31/2014	12/23/2021	53,471	(53,470)				(53,470)		0	39,368		39,367	39,367	
000000-00-0	OLG Investment Partners, LP (Lucas Group)	Atlanta	GA	Return of Capital	09/27/2013	11/02/2021	75,965					0		75,665	12,699,306		12,623,641	12,623,641	
000000-00-0	Patriot Financial Partners II, LP	Philadelphia	PA	Return of Capital	04/30/2014	12/30/2021	4,859,865					0		4,859,865	4,859,865			0	
000000-00-0	Private Equity Solutions SCSp	Munsbach	LUX	Return of Capital	12/16/2019	10/28/2021	1,081,543					0		1,081,543	1,081,543			0	
000000-00-0	Quibi Holdings, LLC (Class A)	Beverly Hills	CA	Return of Capital	08/24/2018	11/04/2021	1,749,999					0		1,749,999	2,639,721		889,722	889,722	
000000-00-0	River Cities Capital Fund III, LP	Cincinnati	OH	Dissolution	05/15/2018	12/15/2021	224,380	(68,022)				(68,022)		156,358	192,961		36,602	36,602	
000000-00-0	River Cities Capital Fund V, LP	Cincinnati	OH	Return of Capital	12/31/2012	12/03/2021	439,909					0		439,909	439,909			0	
000000-00-0	River Cities Capital Fund VI, LP	Cincinnati	OH	Return of Capital	02/15/2018	12/10/2021	1,058,639					0		1,058,639	1,058,639			0	
000000-00-0	Riverwood Capital Partners III L.P.	Menlo Park	CA	Return of Capital	03/27/2020	09/24/2021	121,087					0		121,087	121,087			0	
000000-00-0	Roark Capital Partners Fund V, LP	Atlanta	GA	Return of Capital	11/01/2018	12/24/2021	714,082					0		714,082	714,082			0	
000000-00-0	Snow Phipps I, LP	Wilmington	DE	Return of Capital	02/06/2007	12/21/2021	496,741					0		496,741	496,741			0	
000000-00-0	Snow Phipps III, L.P.	Wilmington	DE	Return of Capital	06/08/2016	12/15/2021	3,317,419					0		3,317,419	3,317,419			0	
000000-00-0	Solamere Capital Fund II, LP	Boston	MA	Return of Capital	08/19/2013	12/31/2021	442,044					0		442,044	442,044			0	
000000-00-0	Solamere Capital Fund II-A, LP	Boston	MA	Return of Capital	08/19/2013	09/07/2021	1,280,797					0		1,280,797	1,280,797			0	
000000-00-0	Solamere Capital Fund III, LP	Boston	MA	Return of Capital	11/20/2018	12/06/2021	1,184,322					0		1,184,322	1,184,322			0	
000000-00-0	Solamere Portfolio Company Investments II, LLC (Vivint)	Boston	MA	Return of Capital	04/18/2016	03/01/2021	52,500					0		52,500	52,500			0	
000000-00-0	Trilantic Capital Partners VI, LP	New York	NY	Return of Capital	07/25/2018	12/30/2021	328,683					0		328,683	328,683			0	
000000-00-0	Tritium Partners II, LLC	Austin	TX	Return of Capital	11/13/2019	10/14/2021	886,706					0		886,706	886,706			0	
000000-00-0	Tritium Partners, LLC	Austin	TX	Return of Capital	06/26/2015	08/25/2021	39,790					0		39,790	39,790			0	
000000-00-0	VICOF II Feeder, LP	Austin	TX	Return of Capital	08/02/2017	12/28/2021	1,082,111					0		1,082,111	1,082,111			0	
000000-00-0	Vida Longevity Fund, LP	Austin	TX	Return of Capital	04/01/2015	10/29/2021	344,498					0		344,498	344,498			0	
000000-00-0	Vivo Capital Fund IX, LP	Palo Alto	CA	Return of Capital	09/09/2019	11/23/2021	1,823,379					0		1,823,379	1,823,379			0	
1999999. Joint Venture Interests - Common Stock - Unaffiliated							87,414,490	(8,409,044)	0	0	0	(8,409,044)	0	62,189,260	102,692,453	0	40,503,192	40,503,192	63,160
000000-00-0	Brother's Management, LLC	Kansas City	MO	Dissolution	12/31/2017	05/31/2021	1,000					0		1,000	1,000			0	
2099999. Joint Venture Interests - Common Stock - Affiliated							1,000	0	0	0	0	0	0	1,000	1,000	0	0	0	0
000000-00-0	Barings Innovations & Growth Real Estate Fund	Hartford	CT	Return of Capital	10/06/2021	12/23/2021	13,965,568					0		13,965,568	13,965,568			0	
000000-00-0	BIG Peninsula Co-Invest Member, LLC	Burlingame	CA	Return of Capital	06/30/2021	12/16/2021	10,183,911					0		10,183,911	10,183,911			0	
000000-00-0	Cornerstone Office Partners, LLC	Cincinnati	OH	Transferred to Great American Insurance Company	06/22/2018	05/25/2021	7,595,516	(517,916)				(517,916)		7,077,600	7,503,503		425,903	425,903	235,825
000000-00-0	Hillpointe Workforce Housing Partnership I, LP	Charlotte	NC	Return of Capital	03/17/2020	07/19/2021	486,017					0		486,017	486,017			0	
000000-00-0	Kaleb Grove Investors, LLC	Colorado Springs	CO	Transferred to Great American Insurance Company	11/30/2016	05/25/2021	13,554,903	(5,903,831)				(5,903,831)		7,651,072	16,505,010		8,853,938	8,853,938	583,200
000000-00-0	Kelly Co, Investors, LLC	Colorado Springs	CO	Transferred to Great American Insurance Company	12/17/2019	05/25/2021	5,646,770	(81,411)				(81,411)		5,565,359	8,581,203		3,015,844	3,015,844	188,700
000000-00-0	L-A Battery QOF Fund, LP	Philadelphia	PA	Transferred to Great American Insurance Company	12/24/2019	05/25/2021	4,906,875	93,125				93,125		5,000,000	4,888,694		(111,306)	(111,306)	
000000-00-0	L-A Delray QOF Fund, LP	Delray Beach	FL	Transferred to Great American Insurance Company	12/24/2019	05/25/2021	3,032,422	92,578				92,578		3,125,000	3,008,758		(116,242)	(116,242)	
000000-00-0	LCN NA Fund III-D, LP	New York	NY	Return of Capital	08/23/2019	10/22/2021	52,350					0		52,350	52,350			0	
000000-00-0	Lubert-Adler Real Estate Fund VII, LP	Philadelphia	PA	Return of Capital	10/15/2013	12/30/2021	6,770,311					0		6,770,311	6,770,311			0	
000000-00-0	Lubert-Adler Real Estate Fund VII-B, LP	Philadelphia	PA	Return of Capital	04/07/2017	12/30/2021	9,219,706					0		9,219,706	9,219,706			0	
000000-00-0	NB Real Estate Secondary Opportunities Fund LP	New York	NY	Return of Capital	12/05/2018	12/22/2021	958,197					0		958,197	958,197			0	
000000-00-0	Osprey Pointe Sandestin, LLC	Miramar Beach	FL	Transferred to Great American Insurance Company	12/19/2018	05/25/2021	5,756,642	(3,783)				(3,783)		5,752,859	5,305,360		(447,499)	(447,499)	

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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 Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	Park Meadows CO Investors, LLC	Denver	CO	Transferred to Great American Insurance Company	02/28/2017	05/25/2021	13,577,642	(2,039,239)				(2,039,239)		11,538,403	20,913,196		9,374,793	9,374,793	150,400
000000-00-0	PRCP University Village, LP	Colorado Springs	CO	Transferred to Great American Insurance Company	09/11/2018	05/25/2021	7,283,772	(476,469)				(476,469)		6,885,703	9,271,903		2,386,200	2,386,200	125,527
000000-00-0	PRCP-Abacoa Investment, LLC	Jupiter	FL	Transferred to Great American Insurance Company	12/09/2015	05/25/2021	7,378,664	(324,414)				(324,414)		7,054,250	7,837,853		783,603	783,603	115,604
000000-00-0	PRCP-AFG LA New Orleans Partners, LP	New Orleans	LA	Transferred to Great American Insurance Company	12/08/2020	05/25/2021	6,479,543					0		6,479,543	5,986,495		(493,048)	(493,048)	
000000-00-0	PRCP-Arcadia Partners, LP	Seattle	WA	Transferred to Great American Insurance Company	10/26/2016	05/25/2021	8,282,251	(3,887,864)				(3,887,864)		4,394,387	8,841,106		4,446,719	4,446,719	229,023
000000-00-0	PRCP-Atlanta Canopy Partners, LP	Norcross	GA	Transferred to Great American Insurance Company	04/02/2019	05/25/2021	780,486	(5,850)				(5,850)		955,836	970,957		15,122	15,122	26,371
000000-00-0	PRCP-Aurora Partners, LP	Denver	CO	Transferred to Great American Insurance Company	08/22/2016	05/25/2021	10,631,610	(2,200,696)				(2,200,696)		8,472,018	11,488,339		3,016,321	3,016,321	178,251
000000-00-0	PRCP-Avondale Partners, LP	Phoenix	AZ	Transferred to Great American Insurance Company	09/23/2016	05/25/2021	19,588,687	(6,774,789)				(6,774,789)		12,813,898	19,801,125		6,987,227	6,987,227	432,663
000000-00-0	PRCP-AZ Arcadia Cove Partners, LP	Phoenix	AZ	Transferred to Great American Insurance Company	08/05/2020	05/25/2021	11,175,389	200,541				200,541		11,375,930	11,375,931		0	0	304,395
000000-00-0	PRCP-Boca Raton Partners, LP	Boca Raton	FL	Transferred to Great American Insurance Company	11/27/2017	05/25/2021	10,868,960	(2,525,102)				(2,525,102)		8,465,458	12,218,775		3,753,317	3,753,317	198,745
000000-00-0	PRCP-Bucks Partners, LP	Philadelphia	PA	Transferred to Great American Insurance Company	04/25/2017	05/25/2021	8,159,892	(1,215,655)				(1,215,655)		6,944,237	8,350,918		1,406,680	1,406,680	118,545
000000-00-0	PRCP-CO Deer Crest Partners, LP	Broomfield	CO	Transferred to Great American Insurance Company	05/15/2019	05/25/2021	8,060,988	(126,343)				(126,343)		8,024,644	8,255,918		231,274	231,274	175,669
000000-00-0	PRCP-CO Governors Park, LP	Fort Collins	CO	Transferred to Great American Insurance Company	11/18/2019	05/25/2021	7,341,002	66,643				66,643		7,515,246	7,709,923		194,678	194,678	147,309
000000-00-0	PRCP-CO Lakewood, LP	Lakewood	CO	Transferred to Great American Insurance Company	08/09/2019	05/25/2021	10,225,698	62,858				62,858		10,288,556	11,455,246		1,166,690	1,166,690	168,455
000000-00-0	PRCP-CO Spyglass Creek, LP	Denver	CO	Transferred to Great American Insurance Company	10/23/2019	05/25/2021	10,481,657	18,655				18,655		10,669,911	11,970,352		1,300,441	1,300,441	158,800
000000-00-0	PRCP-CO Stone Mountain, LP	Northglenn	CO	Transferred to Great American Insurance Company	03/24/2020	05/25/2021	11,542,265	101,446				101,446		11,711,711	11,711,711		0	0	189,343
000000-00-0	PRCP-CS Partners II, LP	Colorado Springs	CO	Transferred to Great American Insurance Company	09/15/2017	05/25/2021	6,596,118	(1,641,205)				(1,641,205)		4,954,913	7,544,469		2,589,555	2,589,555	174,391
000000-00-0	PRCP-Dallas Four Partners, LP	Lewisville	TX	Transferred to Great American Insurance Company	11/06/2015	05/25/2021	15,133,153	(2,699,359)				(2,699,359)		12,433,793	19,190,709		6,756,916	6,756,916	227,423
000000-00-0	PRCP-Del Coronado Partners, LP	Phoenix	AZ	Transferred to Great American Insurance Company	05/15/2018	05/25/2021	9,230,124	(1,865,560)				(1,865,560)		7,464,964	9,444,934		1,979,970	1,979,970	189,458
000000-00-0	PRCP-Everett Partners, L.P.	Seattle	WA	Transferred to Great American Insurance Company	07/21/2016	05/25/2021	6,191,294	(3,465,917)				(3,465,917)		2,794,065	6,343,880		3,549,815	3,549,815	111,979
000000-00-0	PRCP-Key West Partners I, LP	Key West	FL	Transferred to Great American Insurance Company	02/08/2017	05/25/2021	7,896,832	(2,511,901)				(2,511,901)		5,448,131	8,860,218		3,412,087	3,412,087	87,191
000000-00-0	PRCP-KY Park Place Partners, LP	Louisville	KY	Transferred to Great American Insurance Company	04/29/2020	05/25/2021	3,558,989	53,807				53,807		3,677,996	3,677,996		0	0	106,649
000000-00-0	PRCP-MD Montclair Partners, LP	Silver Spring	MD	Transferred to Great American Insurance Company	10/05/2020	05/25/2021	7,345,408					0		7,345,408	7,345,429		21	21	214,478
000000-00-0	PRCP-MD Waters Landing Partners, LP	Germantown	MD	Transferred to Great American Insurance Company	08/05/0819	05/25/2021	6,675,384	58,439				58,439		6,876,623	7,537,804		661,181	661,181	154,289
000000-00-0	PRCP-Missouri Partners, L.P.	St. Charles	MO	Transferred to Great American Insurance Company	10/22/2015	05/25/2021	11,120,465	(4,279,939)				(4,279,939)		6,903,327	11,291,644		4,388,317	4,388,317	112,897
000000-00-0	PRCP-Murietta Partners, LP	Phoenix	AZ	Transferred to Great American Insurance Company	05/15/2018	05/25/2021	6,242,221	(963,161)				(963,161)		5,316,260	6,340,189		1,023,929	1,023,929	167,007
000000-00-0	PRCP-NC Greensboro Partners, LP	Greensboro	NC	Transferred to Great American Insurance Company	03/19/2020	05/25/2021	6,889,139	74,762				74,762		6,963,902	6,970,720		6,818	6,818	159,040
000000-00-0	PRCP-NC University Ridge Partners, LP	Durham	NC	Transferred to Great American Insurance Company	12/23/2020	05/25/2021	998,275	0				0		7,595,678	7,595,678		0	0	147,869

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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 Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	PRCP-NC Wilmington Partners II, LP	Wilmington	NC	Transferred to Great American Insurance Company	05/08/2018	05/25/2021	2,261,391	(421,481)				(421,481)		1,885,510	2,329,114		443,603	443,603	39,549
000000-00-0	PRCP-NV Hidden Valley Partners, LP	Reno	NV	Transferred to Great American Insurance Company	12/29/2020	05/25/2021	400,000	0				0		1,267,433	1,286,212		18,779	18,779	
000000-00-0	PRCP-Ohio Partners II, L.P.	Cincinnati	OH	Transferred to Great American Insurance Company	04/06/2016	05/25/2021	6,677,024	(1,908,619)				(1,908,619)		4,768,405	6,775,442		2,007,037	2,007,037	187,099
000000-00-0	PRCP-Oregon Partners I, LP	Oregon City	OR	Transferred to Great American Insurance Company	04/08/2016	05/25/2021	4,636,127	(1,785,411)				(1,785,411)		2,850,716	4,744,654		1,893,938	1,893,938	
000000-00-0	PRCP-Orlando Parkway Partners, LP	Orlando	FL	Transferred to Great American Insurance Company	02/27/2020	05/25/2021	12,003,383	153,449				153,449		12,156,831	12,156,832		0	0	281,254
000000-00-0	PRCP-Orlando Sanford Landing Partners, LP	Sanford	FL	Transferred to Great American Insurance Company	12/18/2019	05/25/2021	5,945,846	115,626				115,626		6,171,471	6,192,335		20,863	20,863	99,018
000000-00-0	PRCP-Orlando UCF Partners, LP	Orlando	FL	Transferred to Great American Insurance Company	04/12/2019	05/25/2021	5,286,130	(6,900)				(6,900)		5,348,030	5,373,999		25,969	25,969	38,859
000000-00-0	PRCP-Orlando Whisper Lake Partners, LP	Orlando	FL	Transferred to Great American Insurance Company	12/18/2019	05/25/2021	10,179,023	159,445				159,445		10,388,468	10,967,169		578,701	578,701	235,712
000000-00-0	PRCP-Phoenix III Partners, LP	Phoenix	AZ	Transferred to Great American Insurance Company	08/03/2017	05/25/2021	17,733,162	(4,934,781)				(4,934,781)		12,798,380	26,065,380		13,267,000	13,267,000	239,901
000000-00-0	PRCP-Raleigh I Partners LP	Raleigh	NC	Transferred to Great American Insurance Company	04/20/2017	05/25/2021	2,873,789	(409,450)				(409,450)		2,501,539	2,949,202		447,663	447,663	62,643
000000-00-0	PRCP-St. John's Forest Partners, LP	Jacksonville	FL	Transferred to Great American Insurance Company	03/20/2019	05/25/2021	683,262	(24,449)				(24,449)		849,613	879,296		29,683	29,683	19,191
000000-00-0	PRCP-Stuart Partners, L.P.	Stuart	FL	Transferred to Great American Insurance Company	12/06/2016	05/25/2021	8,774,081	(2,779,406)				(2,779,406)		6,048,675	9,858,644		3,809,969	3,809,969	203,843
000000-00-0	PRCP-Sunrise Waters Edge Partners, LP	Sunrise	FL	Transferred to Great American Insurance Company	08/29/2018	05/25/2021	9,103,577	65,581				65,581		9,250,757	10,418,769		1,168,012	1,168,012	215,418
000000-00-0	PRCP-Tampa Arbor Partners, LP	Tampa	FL	Transferred to Great American Insurance Company	08/29/2018	05/25/2021	5,491,194	(262,048)				(262,048)		5,333,146	5,855,697		522,550	522,550	106,634
000000-00-0	PRCP-Tempe/Mesa Partners	Phoenix	AZ	Transferred to Great American Insurance Company	05/15/2018	05/25/2021	10,170,477	(1,858,338)				(1,858,338)		8,592,539	10,573,713		1,981,174	1,981,174	250,967
000000-00-0	PRCP-TX Kingwood, LP	Houston	TX	Transferred to Great American Insurance Company	11/15/2019	05/25/2021	4,328,357	(5,737)				(5,737)		4,322,620	4,434,873		112,253	112,253	79,298
000000-00-0	PRCP-Union Heights	Colorado Springs	CO	Transferred to Great American Insurance Company	06/18/2018	05/25/2021	5,560,001	(1,187,833)				(1,187,833)		4,449,768	5,693,418		1,243,650	1,243,650	108,960
000000-00-0	PRCP-Woodland Hills, LP	Colorado Springs	CO	Transferred to Great American Insurance Company	11/13/2018	05/25/2021	4,107,044	(498,369)				(498,369)		3,694,175	5,264,657		1,570,482	1,570,482	105,282
000000-00-0	Residences ORC, LLC	Sunrise	FL	Transferred to Great American Insurance Company	05/03/2019	05/25/2021	4,779,899	220,101				220,101		5,000,000	4,600,911		(399,089)	(399,089)	
000000-00-0	Righetti Ranch, LP	San Luis Obispo	CA	Transferred to Great American Insurance Company	06/16/2015	05/25/2021	11,877,462	(2,418,896)				(2,418,896)		9,458,566	11,451,179		1,992,613	1,992,613	
000000-00-0	TRG Southgate II, L.P.	Dallas	TX	Transferred to Great American Insurance Company	03/08/2018	05/25/2021	1					0		1	1		0	0	
000000-00-0	Water Street OConnor Venture, LLC	Atlanta	GA	Transferred to Great American Insurance Company	10/22/2015	05/25/2021	16,530,297	(6,405,627)				(6,405,627)		10,228,188	17,371,911		7,143,723	7,143,723	
2199999. Joint Venture Interests - Real Estate - Unaffiliated							471,266,620	(66,880,693)	0	0	0	(66,880,693)	0	414,537,571	522,975,411	0	108,437,837	108,437,837	7,853,122
000000-00-0	Bay Bridge Holding Company, LLC	Stevensville	MD	Transferred to Great American Insurance Company	04/01/2020	05/25/2021	17,803,673			(687,233)		687,233		17,196,440	17,196,440			0	113,205
000000-00-0	Mountain View Grand Holding Company, LLC	Whitefield	NH	Transferred to Great American Insurance Company	06/01/2020	05/25/2021	14,735,717					0		14,735,717	14,735,717			0	(599,048)
2299999. Joint Venture Interests - Real Estate - Affiliated							32,539,390	0	0	(687,233)	0	687,233	0	31,932,156	31,932,156	0	0	0	(485,844)
000000-00-0	LPI Noteholder, LLC	Philadelphia	PA	Dissolution	08/08/2020	01/28/2021	17,546					0		17,546			(17,546)	(17,546)	
000000-00-0	Pretium Mortgage Credit Partners I, LP	New York	NY	Return of Capital	12/04/2014	11/17/2021	3,794,035					0		3,794,035	3,794,035			0	
000000-00-0	SHARB Investors, LP	New York	NY	Return of Capital	11/24/2020	10/08/2021	354,524					0		354,524	354,524			0	
2399999. Joint Venture Interests - Mortgage Loans - Unaffiliated							4,166,105	0	0	0	0	0	0	4,166,105	4,148,559	0	(17,546)	(17,546)	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 Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
575767-AL-2	Massachusetts Mutual Life Insurance Company Surplus Note 4.90	Springfield	MA	JEFFRIES	08/31/2017	02/12/2021	4,955,903		17			17		4,955,920	6,548,200		1,592,280	1,592,280	27,903
2799999. Surplus Debentures, etc - Unaffiliated							4,955,903	0	17	0	0	17	0	4,955,920	6,548,200	0	1,592,280	1,592,280	27,903
000000-00-0	Trace Midtown	Springfield	MA	Dissolution	07/09/2021	12/16/2021	11,999,998					0		11,999,998	11,999,998			0	167,766
2999999. Collateral Loans - Unaffiliated							11,999,998	0	0	0	0	0	0	11,999,998	11,999,998	0	0	0	167,766
000000-00-0	Monza Energy, LLC	Houston	TX	Return of Capital	04/17/2018	12/27/2021	396,614					0		396,614	396,614			0	
4699999. Any Other Class of Assets - Unaffiliated							396,614	0	0	0	0	0	0	396,614	396,614	0	0	0	0
4899999. Total - Unaffiliated							615,213,877	(76,033,491)	17	0	0	(76,033,474)	0	533,822,648	684,551,373	0	150,728,722	150,728,722	8,564,834
4999999. Total - Affiliated							32,540,390	0	0	(687,233)	0	687,233	0	31,933,156	31,933,156	0	0	0	(485,844)
5099999 - Totals							647,754,266	(76,033,491)	17	(687,233)	0	(75,346,241)	0	565,755,804	716,484,529	0	150,728,722	150,728,722	8,078,990

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
478045-AA-5	JOHN SEVIER COMBINED CYCLE GENERATION LL			1	1.C FE	3,410,033	121.7558	4,151,914	3,410,033	3,410,281	0	187	0	0	4.626	4.625	JJ	72,739	157,748	01/10/2012	01/15/2042
690353-RX-7	US INTERNATIONAL DEVELOPMENT FINANCE COR				1.A	1,301,960	109.0052	1,419,205	1,301,961	1,302,310	0	76	0	0	4.440	4.428	FA	19,911	57,807	01/15/2010	02/27/2027
690353-XM-4	US INTERNATIONAL DEVELOPMENT FINANCE COR			1	1.A	4,114,286	109.3004	4,496,931	4,114,286	4,114,343	0	36	0	0	3.590	3.590	MJSD	6,565	150,780	07/10/2013	12/15/2030
742651-DM-1	PRIVATE EXPORT FUNDING CORP				1.A	3,489,045	100.9094	3,531,828	3,500,000	3,499,601	0	1,160	0	0	2.800	2.831	MN	12,522	98,000	09/26/2011	05/15/2022
841215-AA-4	SOUTHAVEN COMBINED CYCLE GENERATION LLC			1	1.A	3,949,814	109.8466	4,338,735	3,949,814	3,949,933	0	(5)	0	0	3.846	3.845	FA	57,388	151,910	08/06/2013	08/15/2033
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						16,265,138	XXX	17,938,613	16,276,093	16,276,469	0	1,454	0	0	XXX	XXX	XXX	169,126	616,245	XXX	XXX
312931-A6-5	FH A84529 - RMBS			4	1.A	19,917	109.5742	21,538	19,656	19,776	0	(4)	0	0	4.500	4.333	MON	74	885	03/17/2009	02/01/2039
31371K-LU-3	FN 254239 - RMBS	SD		4	1.A	3,971	114.3936	3,925	3,431	3,736	0	(20)	0	0	6.500	3.523	MON	19	223	08/31/2012	03/01/2032
31388T-QZ-9	FN 614372 - RMBS	SD		4	1.A	23,559	111.1027	22,875	20,589	22,322	0	(101)	0	0	7.000	4.269	MON	120	1,441	08/31/2012	01/01/2032
31416K-WP-9	FN AA2453 - RMBS			4	1.A	10,567	110.4180	11,511	10,425	10,539	0	(2)	0	0	4.500	4.175	MON	39	474	03/17/2009	02/01/2039
36296J-FT-7	GN 692378 - RMBS			4	1.A	23,779	109.4531	25,709	23,489	23,616	0	(2)	0	0	4.500	4.339	MON	88	1,063	03/09/2009	02/15/2039
36296T-DP-5	GN 700410 - RMBS			4	1.A	29,124	109.7393	31,124	28,362	28,934	0	(5)	0	0	5.000	4.436	MON	118	1,426	03/09/2009	03/15/2039
38375B-4Z-2	GNR 2013-0160 FI - CMO/RMBS			3	1.A	1,397,833	3.2532	409,298	0	408,551	0	(186,001)	0	0	1.562	13.701	MON	16,372	260,303	01/28/2014	07/20/2063
38375U-BQ-2	GNR 2013-0240 BI - CMO/RMBS			3	1.A	1,623,219	3.3434	534,712	0	541,017	0	(141,335)	0	0	1.463	23.506	MON	121,158	385,213	02/26/2014	09/20/2063
38375U-CG-3	GNR 2014-0020 AI - CMO/RMBS			3	1.A	1,687,494	2.9277	516,950	0	572,322	0	(207,223)	0	0	1.347	11.594	MON	19,814	289,673	03/27/2014	12/20/2063
38375U-DC-1	GNR 2014-H01 AI - CMO/RMBS			3	1.A	3,700,143	4.0946	1,498,873	0	1,860,594	0	(310,473)	0	0	1.347	12.269	MON	227,112	605,388	01/29/2014	01/20/2064
38375U-EF-3	GNR 2014-H03 IS - CMO/RMBS			3	1.A	1,134,777	6.2022	453,004	0	685,450	0	(89,308)	0	0	1.666	6.144	MON	27,263	138,094	02/10/2014	02/20/2064
38375U-MV-9	GNR 2014-H16 BI - CMO/RMBS			3	1.A	3,593,280	5.7345	2,064,905	0	2,509,882	0	(332,491)	0	0	1.553	10.629	MON	72,377	620,076	03/03/2015	07/20/2064
38375U-NQ-9	GNR 2014-H17 DI - CMO/RMBS			3	1.A	2,568,979	5.5460	1,435,762	0	1,669,127	0	(233,216)	0	0	1.549	11.280	MON	107,767	445,405	08/27/2014	08/20/2064
38375U-PT-1	GNR 2014-H19 EI - CMO/RMBS			3	1.A	2,611,253	5.6833	1,292,560	0	1,466,923	0	(233,593)	0	0	1.665	11.598	MON	68,324	426,609	10/01/2014	09/20/2064
38375U-RD-4	GNR 2014-H23 AI - CMO/RMBS			3	1.A	5,255,406	5.6693	2,374,299	0	2,844,439	0	(405,539)	0	0	1.502	11.880	MON	52,427	789,416	05/06/2015	11/20/2064
38375U-UY-4	GNR 2015-H08 BI - CMO/RMBS			3	1.A	2,710,686	5.8118	1,278,230	0	1,231,488	0	(175,758)	0	0	1.735	21.042	MON	131,472	521,573	04/27/2015	03/20/2065
38382A-3P-8	GNR 2019-140 SE - CMO/RMBS			3	1.A	1,764,547	15.0535	1,676,539	0	2,374,613	0	(479,414)	0	0	5.946	15.765	MON	20,235	875,768	05/21/2020	11/20/2049
38382C-K5-9	GNR 2020-017 PS - CMO/RMBS			3	1.A	3,266,084	13.7971	2,746,672	0	3,987,183	0	(1,132,322)	0	0	5.946	10.440	MON	36,169	1,611,456	05/15/2020	01/20/2050
38382C-M3-2	GNR 2020-017 QS - CMO/RMBS			3	1.A	1,499,412	14.1489	1,293,108	0	1,739,840	0	(540,199)	0	0	5.946	10.730	MON	16,605	757,349	05/15/2020	01/20/2050
38382C-YR-6	GNR 2020-018 SW - CMO/RMBS			3	1.A	7,374,625	13.3155	5,117,745	0	10,040,857	0	(2,110,106)	0	0	5.996	10.241	MON	70,418	3,244,695	05/13/2020	02/20/2050
38382D-UT-4	GNR 2020-031 ST - CMO/RMBS			3	1.A	2,506,001	13.9809	1,887,469	0	3,197,366	0	(774,848)	0	0	5.946	8.325	MON	24,528	1,077,730	06/04/2020	03/20/2050
38382D-VF-3	GNR 2020-031 HS - CMO/RMBS			3	1.A	998,946	6.5680	522,271	0	1,390,608	0	(534,474)	0	0	5.796	16.098	MON	14,083	797,863	05/21/2020	05/20/2046
38382F-BU-7	GNR 2020-077 SU - CMO/RMBS			3	1.A	2,555,539	18.2114	2,068,447	0	2,265,403	0	(1,254,581)	0	0	5.996	12.609	MON	20,809	815,083	06/18/2020	09/20/2047
38382F-BW-3	GNR 2020-077 SQ - CMO/RMBS			3	1.A	2,297,920	11.9500	1,569,156	0	3,759,991	0	(687,245)	0	0	5.946	9.314	MON	23,857	1,070,236	05/07/2020	08/20/2049
38382F-NZ-3	GNR 2020-062 JS - CMO/RMBS			3	1.A	4,695,860	14.5530	2,522,309	0	4,594,299	0	(672,589)	0	0	6.046	10.250	MON	32,019	1,163,007	06/08/2020	05/20/2050
38382G-BE-1	GNR 2020-086 US - CMO/RMBS			3	1.A	3,025,111	12.3465	2,409,653	0	4,831,996	0	(1,053,725)	0	0	5.996	11.642	MON	35,758	1,673,375	06/16/2020	01/20/2050
38382G-BH-4	GNR 2020-086 KS - CMO/RMBS			3	1.A	3,730,703	10.8452	1,892,878	0	3,630,008	0	(553,521)	0	0	4.896	10.801	MON	26,111	962,155	06/08/2020	06/20/2050
38382G-CT-7	GNR 2020-086 SK - CMO/RMBS			3	1.A	5,349,164	17.9271	3,644,465	0	5,423,633	0	(864,094)	0	0	6.046	8.737	MON	102,565	1,379,623	07/24/2020	06/20/2050
38382H-YB-0	GNR 2020-116 EI - CMO/RMBS			3	1.A	3,300,025	13.0138	3,088,254	0	3,043,323	0	(577,544)	0	0	2.500	9.621	MON	49,439	577,799	01/15/2021	08/20/2050
38382K-WV-1	GNR 2020-146 LI - CMO/RMBS			3	1.A	5,341,986	9.5898	4,697,191	0	4,833,605	0	(955,653)	0	0	2.000	8.715	MON	81,635	1,046,721	10/22/2020	10/20/2050
38382L-JB-8	GNR 2020-176 SQ - CMO/RMBS			3	1.A	2,143,831	25.6581	2,100,494	0	1,937,670	0	(485,483)	0	0	6.196	12.309	MON	15,499	565,679	11/13/2020	11/20/2050
38382L-R7-8	GNR 2020-185 YI - CMO/RMBS			3	1.A	6,390,312	11.3148	6,025,404	0	5,993,941	0	(703,875)	0	0	2.000	6.092	MON	88,754	1,007,621	01/05/2021	12/20/2050
38382M-CJ-6	GNR 2020-189 SN - CMO/RMBS			3	1.A	2,260,349	19.0973	1,881,920	0	2,051,109	0	(346,905)	0	0	4.896	13.722	MON	14,743	501,441	12/02/2020	12/20/2050
38382M-E8-8	GNR 2021-009 DI - CMO/RMBS			3	1.A	5,113,871	13.6718	4,884,941	0	4,683,093	0	(684,094)	0	0	2.500	11.739	MON	74,438	843,766	01/14/2021	01/20/2051
38382M-Z6-9	GNR 2021-015 SQ - CMO/RMBS			3	1.A	3,289,834	19.0490	2,713,636	0	3,067,034	0	(397,029)	0	0	4.896	16.785	MON	21,312	661,775	01/08/2021	10/20/2050
0299999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						93,298,105	XXX	64,717,828	105,953	86,744,289	0	(17,122,771)	0	0	XXX	XXX	XXX	1,613,520	25,120,405	XXX	XXX
83190A-AB-9	SBA 523402 - MBS			4	1.A	562,856	105.3982	533,474	506,152	536,459	0	(5,039)	0	0	6.491	2.497	MON	2,738	31,751	10/01/2010	09/20/2034
0399999. Subtotal - Bonds - U.S. Governments - Commercial Mortgage-Backed Securities						562,856	XXX	533,474	506,152	536,459	0	(5,039)	0	0	XXX	XXX	XXX	2,738	31,751	XXX	XXX
0599999. Total - U.S. Government Bonds						110,126,099	XXX	83,189,915	16,888,198	103,557,216	0	(17,126,355)	0	0	XXX	XXX	XXX	1,785,384	25,768,401	XXX	XXX
500630-BX-5	KOREA DEVELOPMENT BANK		C		1.C FE	6,914,670	101.5384	7,107,692	7,000,000	6,993,183	0	9,512	0	0	3.000	3.142	MS	62,417	210,000	09/05/2012	09/14/2022
74815H-CJ-9	QUEBEC, PROVINCE OF		C		1.D FE	12,432,600	125.0053	12,500,534	10,000,000	10,704,155	0	(131,632)	0	0	7.295	5.525	JJ	322,196	729,500	12/13/2002	07/22/2026
0699999. Subtotal - Bonds - All Other Governments - Issuer Obligations						19,347,270	XXX	19,608,226	17,000,000	17,697,338	0	(122,120)	0	0	XXX	XXX	XXX	384,613	939,500	XXX	XXX
1099999. Total - All Other Government Bonds						19,347,270	XXX	19,608,226	17,000,000	17,697,338	0	(122,120)	0	0	XXX	XXX	XXX	384,613	939,500	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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
011770-T7-9	ALASKA ST			1	1.D FE	1,000,000	115.6740	1,156,740	1,000,000	1,000,000	0	0	0	0	5.242	5.241	FA	21,842	52,420	12/08/2010	08/01/2026
011770-T8-7	ALASKA ST			1	1.D FE	1,000,000	117.7250	1,177,250	1,000,000	1,000,000	0	0	0	0	5.342	5.341	FA	22,258	53,420	12/08/2010	08/01/2027
041042-WY-4	ARKANSAS ST			2	1.C FE	4,000,000	104.2790	4,171,160	4,000,000	4,000,000	0	0	0	0	4.111	4.111	JJ	82,220	164,440	06/30/2014	07/01/2034
20772G-4Z-8	CONNECTICUT ST			1	1.D FE	1,459,276	120.9990	1,470,138	1,215,000	1,347,807	0	(13,940)	0	0	5.632	4.007	JD	5,702	68,429	08/16/2012	12/01/2029
20772G-E7-9	CONNECTICUT ST			1	1.D FE	2,522,520	114.2500	2,639,175	2,310,000	2,371,220	0	(17,277)	0	0	5.770	4.866	MS	39,246	133,287	12/07/2010	03/15/2025
20772J-AC-6	CONNECTICUT ST			1	1.D FE	7,228,060	115.4560	7,216,000	6,250,000	6,749,581	0	(46,803)	0	0	5.090	3.998	AO	79,531	318,125	03/28/2013	10/01/2030
246380-7R-4	DELAWARE ST	CF		1	1.A FE	15,110,920	120.1630	15,621,190	13,000,000	14,097,728	0	(127,210)	0	0	4.550	3.271	JJ	295,750	591,500	12/13/2012	07/01/2029
373384-M2-9	GEORGIA ST			1,2	1.A FE	3,985,000	105.7170	4,228,680	4,000,000	3,991,457	0	858	0	0	4.500	4.532	FA	75,000	180,000	11/13/2013	02/01/2030
373384-ST-4	GEORGIA ST			1	1.A FE	8,606,797	113.8750	9,753,394	8,565,000	8,585,599	0	(3,096)	0	0	4.370	4.322	AO	93,573	374,291	09/05/2013	10/01/2027
546415-E7-1	LOUISIANA ST			2	1.D FE	12,411,315	102.1830	13,196,934	12,915,000	12,632,927	0	30,801	0	0	4.000	4.883	FA	215,250	516,600	08/21/2013	08/01/2029
546415-E8-9	LOUISIANA ST			2	1.D FE	15,775,003	102.1830	16,512,773	16,160,000	15,930,331	0	21,623	0	0	4.000	4.550	FA	269,333	646,400	10/22/2013	08/01/2030
574192-5F-3	MARYLAND ST			1	1.A FE	3,418,060	111.5280	3,842,140	3,445,000	3,437,593	0	2,126	0	0	4.600	4.674	MS	52,823	158,470	11/19/2010	03/01/2025
574192-6N-5	MARYLAND ST			1	1.A FE	3,503,780	110.7090	3,874,815	3,500,000	3,501,191	0	(301)	0	0	4.350	4.340	FA	63,438	152,250	07/29/2010	08/01/2025
57582P-UD-0	MASSACHUSETTS (COMMONWEALTH OF)			1	1.B FE	25,090,920	126.5580	29,108,340	23,000,000	24,227,237	0	(123,160)	0	0	5.306	4.504	JJ	610,190	1,220,380	12/16/2013	01/01/2030
57582P-UT-5	MASSACHUSETTS (COMMONWEALTH OF)			1	1.B FE	19,630,949	119.0210	21,275,004	17,875,000	18,797,871	0	(106,647)	0	0	4.910	4.082	MN	146,277	877,663	07/09/2013	05/01/2029
57582P-WH-9	MASSACHUSETTS (COMMONWEALTH OF)			1	1.B FE	2,152,997	118.5470	2,293,884	1,935,000	2,063,933	0	(11,395)	0	0	4.500	3.572	FA	36,281	87,075	09/12/2012	08/01/2031
604129-6U-5	MINNESOTA ST			2	1.A	225,539	101.5730	269,168	265,000	259,163	0	9,487	0	0	3.000	6.919	FA	3,313	7,950	09/22/2014	08/01/2032
604129-7N-0	MINNESOTA ST			2	1.A FE	4,791,637	101.1380	5,694,069	5,630,000	5,060,919	0	41,950	0	0	3.000	4.192	FA	70,375	168,900	09/22/2014	08/01/2032
605580-5Q-8	MISSISSIPPI ST			1	1.C FE	40,867,250	118.0850	43,367,897	36,726,000	39,115,600	0	(252,045)	0	0	5.539	4.533	AO	508,563	2,034,253	11/12/2013	10/01/2029
605580-6K-0	MISSISSIPPI ST			1	1.C FE	1,000,000	103.0230	1,030,230	1,000,000	1,000,000	0	0	0	0	4.131	4.130	MN	6,885	41,310	10/21/2010	11/01/2022
605580-6T-1	MISSISSIPPI ST			1	1.C FE	2,000,000	101.7700	2,035,400	2,000,000	2,000,000	0	0	0	0	3.393	3.392	AO	16,965	67,860	10/06/2011	10/01/2022
677521-CW-4	OHIO			1	1.B FE	6,078,848	125.6340	6,237,728	4,965,000	5,615,716	0	(72,935)	0	0	5.442	3.479	MS	90,065	270,195	12/16/2014	09/01/2029
677521-HX-7	OHIO			1	1.B FE	21,650,600	118.7170	23,743,400	20,000,000	21,003,545	0	(93,599)	0	0	5.278	4.565	FA	439,833	1,055,600	11/20/2013	08/01/2030
686053-GG-8	OREGON SCH BRDS ASSN			1	1.C FE	22,030,538	110.0570	21,913,659	19,911,191	21,060,216	0	(152,684)	0	0	4.759	3.750	JD	2,632	947,574	12/03/2014	06/30/2028
68607L-XQ-5	OREGON ST			1	1.B FE	62,000,381	116.5920	61,041,742	52,355,000	56,490,985	0	(663,453)	0	0	5.892	4.243	JD	257,063	3,084,757	12/17/2013	06/01/2027
70914P-ME-9	PENNSYLVANIA (COMMONWEALTH OF)			1	1.D FE	4,633,852	106.4870	4,701,401	4,415,000	4,499,825	0	(18,512)	0	0	4.650	4.137	FA	77,557	205,298	07/31/2013	02/15/2026
70914P-TX-0	PENNSYLVANIA (COMMONWEALTH OF)			2	1.D FE	8,543,300	102.9150	10,291,500	10,000,000	9,333,005	0	110,619	0	0	3.000	4.439	AO	75,000	300,000	08/29/2013	04/01/2027
93974C-4A-5	WASHINGTON ST			2	1.B FE	1,982,968	101.1170	2,406,585	2,380,000	2,173,152	0	26,779	0	0	3.000	4.560	JJ	35,700	71,400	08/29/2013	07/01/2028
93974C-8F-0	WASHINGTON ST			2	1.B FE	4,575,325	105.3790	4,894,855	4,645,000	4,612,645	0	5,138	0	0	4.000	4.143	JJ	92,900	185,800	08/15/2013	07/01/2027
93974C-L7-3	WASHINGTON ST			2	1.B FE	6,305,000	101.7320	6,612,580	6,500,000	6,399,552	0	13,146	0	0	4.000	4.275	JJ	130,000	260,000	08/28/2013	07/01/2028
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						313,580,835	XXX	331,777,831	290,962,191	302,358,798	0	(1,440,530)	0	0	XXX	XXX	XXX	3,915,566	14,295,645	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						313,580,835	XXX	331,777,831	290,962,191	302,358,798	0	(1,440,530)	0	0	XXX	XXX	XXX	3,915,566	14,295,645	XXX	XXX
038573-DG-3	ARANSAS CNTY TEX INDPT SCH DIST			1,2	1.A FE	2,725,000	104.2520	2,840,867	2,725,000	2,725,000	0	0	0	0	4.430	4.429	FA	45,604	120,718	07/13/2011	02/15/2026
057507-HU-2	BAKERSFIELD CALIF CITY SCH DIST			1,2	1.E FE	955,000	102.1880	975,895	955,000	955,000	0	0	0	0	4.390	4.389	MN	6,987	41,925	06/28/2012	05/01/2026
057507-HV-0	BAKERSFIELD CALIF CITY SCH DIST			1,2	1.E FE	2,775,420	103.4730	3,104,190	3,000,000	2,850,933	0	9,598	0	0	4.390	4.969	MN	21,950	131,700	06/28/2012	05/01/2033
05914F-E7-1	BALTIMORE CNTY MD			1	1.A FE	4,000,000	110.7320	4,429,280	4,000,000	4,000,668	0	(18)	0	0	3.303	3.302	JJ	66,060	132,120	07/19/2016	07/01/2046
084154-TX-1	BERKELEY CALIF UNI SCH DIST				1.B FE	523,698	102.4090	527,406	515,000	515,591	0	(975)	0	0	5.200	4.998	FA	11,158	26,780	05/11/2011	08/01/2022
084154-TY-9	BERKELEY CALIF UNI SCH DIST				1.B FE	2,542,453	106.5250	2,684,430	2,520,000	2,523,861	0	(2,285)	0	0	5.200	5.098	FA	54,600	131,040	05/11/2011	08/01/2023
084203-UQ-9	BERKELEY CNTY S C SCH DIST			1	1.C FE	4,151,765	111.2400	4,594,212	4,130,000	4,136,206	0	(1,779)	0	0	4.790	4.738	MS	65,942	197,827	08/27/2010	03/01/2025
100853-RV-4	BOSTON MASS			2	1.A FE	839,394	101.5180	1,055,787	1,040,000	917,884	0	11,087	0	0	3.000	4.649	AO	7,800	31,200	09/04/2013	10/01/2030
129775-EL-2	CALHOUN GA			1	1.B FE	1,315,000	106.0810	1,394,965	1,315,000	1,315,000	0	0	0	0	4.721	4.720	MS	20,694	62,081	05/05/2011	09/01/2023
129775-EM-0	CALHOUN GA			1	1.B FE	1,000,000	109.8370	1,098,370	1,000,000	1,000,000	0	0	0	0	4.821	4.820	MS	16,070	48,210	05/05/2011	09/01/2024
134141-ZE-3	CAMPBELL CALIF UN SCH DIST				1.C FE	4,000,000	112.2980	4,491,920	4,000,000	4,000,000	0	0	0	0	5.406	5.405	FA	90,100	216,240	07/01/2011	08/01/2027
142527-DY-3	CARLISLE TEX INDPT SCH DIST			1,2	1.A FE	5,115,000	104.2180	5,330,751	5,115,000	5,115,000	0	0	0	0	4.380	4.379	FA	84,636	224,037	07/13/2011	02/15/2026
142665-DJ-4	CARLSBAD CALIF UNI SCH DIST				1.C FE	4,000,000	115.2520	4,610,080	4,000,000	4,000,000	0	0	0	0	5.234	5.233	FA	87,233	209,360	06/08/2011	08/01/2026
167505-KK-1	CHICAGO ILL BRD ED				3.B FE	6,476,800	95.3610	9,536,100	10,000,000	8,698,935	0	287,511	0	0	1.750	5.430	MJSD	7,778	175,000	05/03/2012	12/15/2025
214489-BE-5	COOK CNTY ILL SCH DIST NO 105			2	1.C FE	420,000	100.4160	421,747	420,000	420,000	0	0	0	0	5.911	5.910	JJ	11,448	24,826	12/16/2010	01/15/2023
235308-UL-5	DALLAS TEX INDPT SCH DIST			1,2	1.B FE	4,275,000	110.3990	4,719,557	4,275,000	4,275,000	0	0	0	0	5.049	5.048	FA	81,541	215,845	12/06/2013	08/15/2033
235308-UL-5	DALLAS TEX INDPT SCH DIST	SD		1,2	1.B FE	215,000	110.3990	237,358	215,000	215,000	0	0	0	0	5.049	5.048	FA	4,101	10,855	12/06/2013	08/15/2033
259579-KL-3	DOUGLAS CNTY WASH SCH DIST NO 206 EASTMO			1	1.A FE	5,052,350	112.4020	5,620,100	5,000,000	5,000,000	0	0	0	0	4.700	4.699	JD	19,583	235,000	05/20/2011	12/01/2025
283734-TF-8	EL PASO TEX			2	1.C FE	13,000,000	106.3540	13,826,020	13,000,000	13,000,000	0	0	0	0	5.177	5.176	FA	254,248	673,010	12/18/2013	08/15/2034

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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
399262-HD-9	GROSSMONT CALIF UN HIGH SCH DIST			1	1.E FE	10,875,390	114.1040	11,980,920	10,500,000	10,500,000	0	0	0	0	5.479	5.478	FA	239,706	575,295	12/21/2011	08/01/2025
442331-QM-9	HOUSTON TEX			1	1.D FE	18,283,504	124.7260	18,552,993	14,875,000	17,071,311	0	(167,593)	0	0	6.290	4.466	MS	311,879	935,638	05/05/2015	03/01/2032
448492-VJ-4	HUTTO TEX INDPT SCH DIST			2	1.A FE	1,995,664	102.1310	2,660,513	2,605,000	2,168,064	0	24,561	0	0	3.125	4.930	FA	33,919	81,406	08/29/2013	08/01/2034
47407M-BG-5	JEFFERSON GA SCH DIST			1	1.B FE	3,100,000	121.0860	3,753,666	3,100,000	3,100,000	0	0	0	0	5.270	5.269	FA	68,071	163,370	07/08/2011	02/01/2028
528828-4E-3	LEWISVILLE TEX INDPT SCH DIST			2	1.A FE	7,117,250	102.4770	7,173,390	7,000,000	7,009,770	0	(15,224)	0	0	4.250	4.020	FA	112,389	297,500	10/24/2013	08/15/2030
54438C-PC-0	LOS ANGELES CALIF CMNTY COLLEGE DIST			1	1.B FE	22,448,558	147.7900	25,072,574	16,965,000	21,062,606	0	(197,198)	0	0	6.680	4.413	FA	472,193	1,133,262	04/08/2015	08/01/2036
544646-XT-4	LOS ANGELES CALIF UNI SCH DIST				1.E FE	2,805,300	99.9460	4,997,300	5,000,000	4,217,962	0	181,851	0	0	1.540	6.310	MJSD	3,422	77,000	10/25/2011	09/15/2025
544646-XY-3	LOS ANGELES CALIF UNI SCH DIST			1	1.E FE	1,086,000	121.1340	1,211,340	1,000,000	1,048,922	0	(5,488)	0	0	5.755	4.830	JJ	28,775	57,550	09/09/2013	07/01/2029
56781R-DP-9	MARIN CALIF CMNTY COLLEGE DIST			2	1.A FE	5,405,710	101.5850	7,055,078	6,945,000	6,009,185	0	85,651	0	0	3.000	8.614	FA	86,813	208,350	08/29/2013	08/01/2030
570799-GG-5	MARLBORO CNTY S C SCH DIST			1	1.B FE	3,024,150	111.9530	3,358,590	3,000,000	3,007,350	0	(1,913)	0	0	5.440	5.361	JD	13,600	163,200	07/15/2010	06/01/2025
584002-QB-8	MECKLENBURG CNTY N C			1,2	1.A FE	3,000,000	105.1480	3,154,440	3,000,000	3,000,000	0	0	0	0	4.349	4.348	AO	32,618	130,470	10/13/2011	10/01/2030
590111-ZG-8	MJX VENTURE 41 SENIOR L+3.19 1/11/2034				1.E PL	10,252,325	99.7890	10,230,693	10,252,325	10,252,325	0	0	0	0	3.390	3.390	JJ	164,123	240,041	02/11/2021	01/11/2034
590111-ZH-6	MJX VENTURE 41 JUNIOR L+7.34 1/11/2034				2.C PL	1,170,000	99.2270	1,178,321	1,187,500	1,170,625	0	625	0	0	7.540	7.724	JJ	42,282	62,085	02/11/2021	01/11/2034
592112-DR-4	METROPOLITAN GOVT NASHVILLE & DAVIDSON C			1	1.C FE	6,897,517	127.3770	7,228,645	5,675,000	6,510,501	0	(49,803)	0	0	5.707	4.179	JJ	161,936	323,872	06/19/2013	07/01/2034
602245-UM-2	MILWAUKEE CNTY WIS			1	1.C FE	5,353,768	124.4500	4,807,016	3,862,608	4,614,114	0	(94,020)	0	0	6.840	3.633	JD	22,017	264,202	12/06/2012	12/01/2028
60374Y-8A-8	MINNEAPOLIS MINN			2	1.B FE	3,000,000	107.5070	3,225,210	3,000,000	3,000,000	0	0	0	0	4.379	4.379	MS	43,790	131,370	02/13/2014	03/01/2034
631294-4C-6	NASHUA N H			1	1.B FE	2,160,880	114.6130	2,292,260	2,000,000	2,094,463	0	(7,662)	0	0	4.226	3.659	JJ	38,973	84,520	04/11/2013	01/15/2032
631294-4C-6	NASHUA N H	SD		1	1.B FE	1,080,440	114.6130	1,146,130	1,000,000	1,047,232	0	(3,831)	0	0	4.226	3.659	JJ	19,487	42,260	04/11/2013	01/15/2032
655867-SC-4	NORFOLK VA			2	1.B FE	3,075,000	105.1190	3,232,409	3,075,000	3,075,000	0	0	0	0	4.115	4.114	FA	52,723	126,536	10/18/2013	08/01/2026
655867-SD-2	NORFOLK VA			2	1.B FE	1,654,000	105.2730	1,741,215	1,654,000	1,654,000	0	0	0	0	4.265	4.264	FA	29,393	72,478	10/18/2013	08/01/2027
655867-SD-2	NORFOLK VA	SD		2	1.B FE	96,000	105.2730	101,062	96,000	96,000	0	0	0	0	4.265	4.264	FA	1,706	2,160	10/18/2013	08/01/2027
655867-SE-0	NORFOLK VA			2	1.B FE	2,865,000	106.8890	3,062,370	2,865,000	2,865,000	0	0	0	0	4.755	4.754	FA	56,763	136,231	10/18/2013	08/01/2030
68583R-BA-9	OREGON CMNTY COLLEGE DISTS				1.C FE	16,472,211	117.2200	17,571,278	14,990,000	15,755,782	0	(98,788)	0	0	5.600	4.679	JD	2,332	839,440	12/20/2013	06/30/2028
68583R-BR-2	OREGON CMNTY COLLEGE DISTS - MBS			1	1.F FE	5,999,934	104.1260	5,208,760	5,002,362	5,161,435	0	(102,528)	0	0	5.440	3.247	JD	756	272,129	08/23/2012	06/30/2023
718814-ZZ-2	PHOENIX ARIZ			1	1.B FE	27,306,060	118.3070	27,210,610	23,000,000	26,113,769	0	(190,215)	0	0	5.269	3.891	JJ	605,935	1,211,870	12/11/2014	07/01/2034
73723R-J5-3	PORTSMOUTH VA			2	1.A	12,255,000	103.8540	12,727,308	12,255,000	12,255,000	0	0	0	0	3.939	3.938	FA	201,135	482,724	06/05/2013	02/01/2030
73723R-J6-1	PORTSMOUTH VA			2	1.C FE	120,000	103.3510	124,021	120,000	120,000	0	0	0	0	3.939	3.939	FA	1,970	4,727	06/05/2013	02/01/2030
741701-H8-2	PRINCE GEORGES CNTY MD			1	1.A FE	4,000,000	113.1600	4,526,400	4,000,000	4,000,000	0	0	0	0	4.750	4.749	MS	63,333	190,000	03/10/2011	03/01/2026
777543-TX-7	ROSEMONT ILL			1	1.F FE	1,350,000	105.4610	1,423,724	1,350,000	1,350,000	0	0	0	0	4.350	4.349	JD	4,894	58,725	03/22/2012	12/01/2023
777543-TY-5	ROSEMONT ILL			1	1.F FE	1,750,000	107.5800	1,882,650	1,750,000	1,750,000	0	0	0	0	4.550	4.549	JD	6,635	79,625	03/22/2012	12/01/2024
796269-VA-3	SAN ANTONIO TEX INDPT SCH DIST			2	1.A FE	2,115,000	103.8540	2,196,512	2,115,000	2,115,000	0	0	0	0	4.006	4.006	FA	32,008	84,727	08/24/2011	08/15/2028
797646-NC-6	SAN FRANCISCO CALIF CITY & CNTY	CF		1	1.A FE	5,796,900	113.3500	5,667,500	5,000,000	5,269,090	0	(71,663)	0	0	5.450	3.773	JD	12,111	272,500	07/18/2013	06/15/2025
797646-NE-2	SAN FRANCISCO CALIF CITY & CNTY	CF		1	1.A FE	10,397,041	119.9590	9,926,607	8,275,000	9,188,534	0	(149,533)	0	0	5.750	3.508	JD	21,147	475,813	09/05/2012	06/15/2027
797646-NF-9	SAN FRANCISCO CALIF CITY & CNTY	SD		1	1.A FE	6,315,000	126.6200	6,331,000	5,000,000	5,629,650	0	(84,868)	0	0	5.930	3.717	JD	13,178	296,500	08/09/2012	06/15/2028
797646-NF-9	SAN FRANCISCO CALIF CITY & CNTY	CF		1	1.A FE	6,820,200	126.6200	6,837,480	5,400,000	6,080,051	0	(91,661)	0	0	5.930	3.717	JD	14,232	320,220	08/09/2012	06/15/2028
801495-C9-1	SANTA CLARA CALIF UNI SCH DIST				1.B FE	2,850,000	101.9760	2,906,316	2,850,000	2,850,000	0	0	0	0	4.600	4.600	JJ	65,550	131,100	06/10/2011	07/01/2022
801495-D2-5	SANTA CLARA CALIF UNI SCH DIST				1.B FE	3,050,000	105.5920	3,220,556	3,050,000	3,050,000	0	0	0	0	4.800	4.800	JJ	73,200	146,400	06/10/2011	07/01/2023
801546-NN-8	SANTA CLARA CNTY CALIF			2	1.B FE	5,697,549	101.1490	7,581,118	7,495,000	6,339,181	0	91,766	0	0	3.000	5.050	FA	93,688	224,850	08/28/2013	08/01/2031
801546-NS-7	SANTA CLARA CNTY CALIF			2	1.B FE	6,606,630	101.4840	9,133,560	9,000,000	7,214,609	0	87,772	0	0	3.250	5.320	FA	121,875	292,500	09/03/2013	08/01/2035
801546-NU-2	SANTA CLARA CNTY CALIF			2	1.B FE	1,599,660	100.9780	2,019,560	2,000,000	1,689,815	0	13,133	0	0	3.375	4.800	FA	28,125	67,500	12/09/2013	08/01/2037
806347-LX-6	SCHAUMBURG ILL			2	1.B FE	6,417,346	104.6160	6,888,964	6,585,000	6,483,221	0	9,235	0	0	4.000	4.210	JD	21,950	263,400	10/22/2013	12/01/2030
810453-6C-9	SCOTTSDALE ARIZ			2	1.A FE	5,736,064	103.9700	7,392,267	7,110,000	6,242,371	0	71,381	0	0	3.000	4.600	JJ	106,650	213,300	08/29/2013	07/01/2031
815626-GQ-3	SEDGWICK CNTY KANS UNI SCH DIST NO 259 W			1	1.C FE	6,566,904	120.0350	6,691,951	5,575,000	6,101,726	0	(65,282)	0	0	6.220	4.576	AO	86,691	346,765	08/07/2013	10/01/2028
882722-4A-6	TEXAS ST			2	1.A FE	650,134	101.5030	781,573	770,000	712,825	0	8,817	0	0	3.000	4.520	FA	9,625	23,100	09/03/2013	08/01/2027
882722-4B-4	TEXAS ST			2	1.A FE	1,555,009	101.5110	1,883,029	1,855,000	1,697,172	0	20,072	0	0	3.125	4.640	FA	24,154	57,969	09/03/2013	08/01/2028
882722-4C-2	TEXAS ST			2	1.A FE	1,445,029	101.5010	1,761,042	1,735,000	1,569,898	0	17,699	0	0	3.250	4.760	FA	23,495	56,388	09/03/2013	08/01/2029
882722-VP-3	TEXAS ST	CF		1	1.A FE	41,079,751	120.8900	43,248,398	35,775,000	39,409,436	0	(259,473)	0	0	4.631	3.528	AO	414,185	1,656,740	04/13/2016	04/01/2033
954838-MV-7	WEST ORANGE COVE TEX CONS INDPT SCH DIST			1,2	1.A FE	1,076,473	104.3620	1,121,892	1,075,000	1,075,000	0	0	0	0	4.690	4.681	FA	19,047	50,418	07/12/2011	02/15/2028
954838-MV-7	WEST ORANGE COVE TEX CONS INDPT SCH DIST	SD		1,2	1.A FE	5,006,850	104.3620	5,218,100	5,000,000	5,000,000	0	0	0	0	4.690	4.681	FA	88,589	234,500	07/12/2011	02/15/2028
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						370,163,082	XXX	400,197,343	354,014,795	364,462,071	0	(741,040)	0	0	XXX	XXX	XXX	5,150,600	16,570,498	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						370,163,082	XXX	400,197,343	354,014,795	364,462,071	0	(741,040)	0	0	XXX	XXX	XXX	5,150,600	16,570,498	XXX	XXX
01026C-AD-3	ALABAMA ECONOMIC SETTLEMENT AUTH BP SETT			1	1.G FE	12,245,830	112.3570	13,482,840	12,000,000	12,184,834	0	(13,360)	0	0	4.263	4.083	MS	150,626	511,560	02/02/2017	09/15/2032

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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
010608-5M-5	ALABAMA ST PUB SCH & COLLEGE AUTH	CF			1.C FE	80,372,579	118.3770	83,219,031	70,300,000	75,231,981	0	(768,981)	0	0	5.150	3.762	MS	1,206,817	3,620,450	12/12/2014	09/01/2027
04048R-DS-2	ARIZONA BRD REGENTS ARIZ ST UNIV SYS REV	CF		1	1.C FE	5,141,240	124.7050	4,988,200	4,000,000	4,610,370	0	(59,036)	0	0	6.204	4.063	JJ	124,080	248,160	01/31/2013	07/01/2030
040507-NB-7	ARIZONA HEALTH FACS AUTH REV			1	1.D FE	4,000,000	113.1170	4,524,680	4,000,000	4,000,000	0	0	0	0	4.162	4.162	JJ	83,240	166,480	10/18/2012	01/01/2030
040627-DX-6	ARIZONA PWR AUTH PWR RES REV			1	1.C FE	7,500,000	128.3900	9,629,250	7,500,000	7,500,000	0	0	0	0	4.918	4.917	AO	92,213	368,850	03/19/2014	10/01/2045
04778C-AF-2	ATLANTA GA INDPT SCH SYS CTFS PARTN			1	1.D FE	2,000,000	115.2400	2,304,800	2,000,000	2,000,000	0	0	0	0	5.557	5.556	MS	37,047	111,140	06/09/2011	03/01/2026
04778C-AG-0	ATLANTA GA INDPT SCH SYS CTFS PARTN			1	1.D FE	7,092,692	113.3030	7,874,559	6,950,000	6,992,457	0	(12,098)	0	0	5.457	5.244	MS	126,421	379,262	08/09/2011	03/01/2025
04778C-AH-8	ATLANTA GA INDPT SCH SYS CTFS PARTN			1	1.D FE	1,000,000	117.7450	1,177,450	1,000,000	1,000,000	0	0	0	0	5.657	5.656	MS	18,857	56,570	06/09/2011	03/01/2027
071239-CV-7	BATON ROUGE LA				1.D FE	1,565,000	100.0950	1,566,487	1,565,000	1,565,000	0	0	0	0	3.291	3.291	JJ	23,749	51,504	03/07/2012	01/15/2022
071239-CW-5	BATON ROUGE LA			2	1.D FE	2,640,000	100.0860	2,642,270	2,640,000	2,640,000	0	0	0	0	3.491	3.491	JJ	42,497	92,162	03/07/2012	01/15/2023
071239-CX-3	BATON ROUGE LA			2	1.D FE	1,300,000	100.1020	1,301,326	1,300,000	1,300,000	0	0	0	0	3.691	3.691	JJ	22,125	47,983	03/07/2012	01/15/2024
071239-CY-1	BATON ROUGE LA			2	1.D FE	2,000,000	100.1110	2,002,220	2,000,000	2,000,000	0	0	0	0	3.941	3.941	JJ	36,345	78,820	03/07/2012	01/15/2025
071239-DA-2	BATON ROUGE LA			2	1.D FE	1,000,000	100.1090	1,001,090	1,000,000	1,000,000	0	0	0	0	4.191	4.191	JJ	19,325	41,910	03/07/2012	01/15/2026
088518-CL-7	BEXAR CNTY TEX REV			1	1.B FE	1,823,089	130.5840	2,004,464	1,535,000	1,733,487	0	(13,560)	0	0	6.980	5.367	FA	40,476	107,143	02/07/2014	08/15/2032
126775-TJ-4	CABARRUS CNTY N C			1,2	1.C FE	2,000,000	103.8450	2,076,900	2,000,000	2,000,000	0	0	0	0	5.100	5.098	AO	25,500	102,000	03/31/2011	04/01/2023
13077C-TL-8	CALIFORNIA ST UNIV REV	CF		1	1.D FE	19,665,881	144.9440	21,393,734	14,760,000	18,881,137	0	(129,917)	0	0	6.484	4.358	MN	159,506	957,038	04/14/2015	11/01/2041
130795-Z6-7	CALIFORNIA STATEWIDE CMNTYS DEV AUTH REV	CF		1	1.C FE	10,820,925	142.9220	11,176,500	7,820,000	10,322,487	0	(169,168)	0	0	7.550	4.890	MN	75,441	590,410	01/08/2015	05/15/2040
167725-AC-4	CHICAGO ILL TRAN AUTH SALES & TRANSFER T			1	1.C FE	4,492,422	140.6730	5,507,348	3,915,000	4,353,839	0	(12,152)	0	0	6.899	5.904	JD	22,508	270,096	10/15/2013	12/01/2040
167736-YV-3	CHICAGO ILL WTR REV			1	1.G FE	7,586,527	120.7580	8,102,862	6,710,000	7,239,879	0	(53,126)	0	0	6.642	5.392	MN	74,280	445,678	03/12/2014	11/01/2029
183596-CY-9	BALTIMORE MD BRD SCH COMMRS CITY SCHS RE			1	1.B FE	1,508,235	116.1630	1,742,445	1,500,000	1,503,142	0	(692)	0	0	5.692	5.632	JD	3,795	85,380	02/07/2011	12/15/2025
183596-CY-9	BALTIMORE MD BRD SCH COMMRS CITY SCHS RE	SD		1	1.B FE	5,005,490	116.1630	5,808,150	5,000,000	5,002,095	0	(461)	0	0	5.692	5.680	JD	12,649	284,600	02/07/2011	12/15/2025
19625A-AD-4	COLONY TEX LOC DEV CORP SALES TAX INCREM			1	1.B FE	500,000	104.0510	520,255	500,000	500,000	0	0	0	0	3.366	3.365	AO	4,208	16,830	02/07/2013	10/01/2023
19625A-AG-7	COLONY TEX LOC DEV CORP SALES TAX INCREM	CF		1	1.B FE	12,154,010	129.9410	14,293,510	11,000,000	12,041,804	0	(21,895)	0	0	4.881	4.271	AO	134,228	536,910	04/19/2016	10/01/2047
19625A-AR-3	COLONY TEX LOC DEV CORP SALES TAX INCREM			1	1.B FE	1,000,000	108.5990	1,085,990	1,000,000	1,000,000	0	0	0	0	3.666	3.665	AO	9,165	36,660	02/07/2013	10/01/2026
19625A-AS-1	COLONY TEX LOC DEV CORP SALES TAX INCREM			1	1.B FE	1,210,000	109.2990	1,322,518	1,210,000	1,210,000	0	0	0	0	3.766	3.765	AO	11,392	45,569	02/07/2013	10/01/2027
19625A-AT-9	COLONY TEX LOC DEV CORP SALES TAX INCREM			1	1.B FE	1,180,000	113.9900	1,345,082	1,180,000	1,180,000	0	0	0	0	3.866	3.865	AO	11,405	45,619	02/07/2013	10/01/2028
19633S-AB-9	COLORADO BRDG ENTERPRISE REV			1	1.C FE	15,031,140	139.4960	16,739,520	12,000,000	14,283,277	0	(73,986)	0	0	6.078	4.565	JD	60,780	729,360	05/28/2013	12/01/2040
19648A-P2-5	COLORADO HEALTH FACS AUTH REV			2	1.D FE	1,063,860	109.9810	1,099,810	1,000,000	1,015,113	0	(7,046)	0	0	5.500	4.699	JJ	27,500	55,000	10/30/2013	01/01/2035
20281P-BQ-4	COMMONWEALTH FING AUTH PA REV			1	1.E FE	4,266,352	111.6160	4,085,146	3,660,000	3,928,738	0	(43,341)	0	0	5.740	4.209	JD	17,507	210,084	10/17/2012	06/01/2027
213248-BB-2	COOK CNTY ILL SALES TAX REV			2	1.D FE	6,500,000	104.7070	6,805,955	6,500,000	6,500,000	0	0	0	0	5.354	5.353	MN	44,468	348,010	07/12/2013	11/15/2035
231266-FD-4	CURATORS UNIV MO SYS FACS REV			1	1.B FE	19,957,904	130.4800	20,263,544	15,530,000	18,982,365	0	(127,850)	0	0	5.960	4.179	MN	154,265	925,588	03/20/2013	11/01/2039
249218-AJ-7	DENVER COLO PUB SCHS CTFS PARTN			1	1.D FE	1,887,444	113.4500	2,141,305	1,887,444	1,887,493	0	(8)	0	0	6.220	6.218	JD	5,218	117,407	04/05/2011	12/15/2026
249218-BC-1	DENVER COLO PUB SCHS CTFS PARTN			1	1.D FE	3,000,000	116.6590	3,499,770	3,000,000	3,000,000	0	0	0	0	4.242	4.242	JD	5,656	127,260	04/18/2013	12/15/2037
254768-SQ-8	DISTRICT COLUMBIA HSG FIN AGY	CF		2	1.C FE	5,000,000	111.5770	5,578,850	5,000,000	5,000,033	0	(38)	0	0	4.100	4.100	MS	68,333	205,000	09/26/2018	09/01/2039
25477G-EV-3	DISTRICT COLUMBIA INCOME TAX REV			1	1.B FE	7,500,000	113.4810	8,511,075	7,500,000	7,500,000	0	0	0	0	5.282	5.281	JD	33,013	396,150	12/03/2010	12/01/2026
28888Z-ZB-9	ELM L+575 03/06/2025			5	3.A PL	3,861,000	100.0000	3,900,000	3,900,000	3,876,363	0	6,403	0	0	7.895	8.112	MON	21,383	286,512	05/08/2019	03/06/2025
29270C-L4-5	ENERGY NORTHWEST WASH ELEC REV			1	1.C FE	7,770,000	115.0880	8,942,338	7,770,000	7,769,762	0	10	0	0	3.843	3.843	JJ	149,301	298,601	04/24/2015	07/01/2038
29270C-WJ-0	ENERGY NORTHWEST WASH ELEC REV			1	1.C FE	1,000,000	111.0980	1,110,980	1,000,000	1,000,000	0	0	0	0	5.710	5.710	JJ	28,550	57,100	12/15/2010	07/01/2024
29270C-YQ-2	ENERGY NORTHWEST WASH ELEC REV			1	1.C FE	2,500,000	101.1630	2,529,075	2,500,000	2,500,000	0	0	0	0	2.953	2.953	JJ	36,913	73,825	08/16/2012	07/01/2022
358266-CA-0	FRESNO CNTY CALIF PENSION OBLIG	@			1.E FE	4,792,463	97.1220	8,299,075	8,545,000	7,864,885	0	391,997	0	0	0.000	5.179	N/A	0	0	04/19/2012	08/15/2023
358266-CC-6	FRESNO CNTY CALIF PENSION OBLIG	@			1.E FE	2,809,500	94.3680	5,662,080	6,000,000	4,850,450	0	276,606	0	0	0.000	5.959	N/A	0	0	09/11/2012	08/15/2025
40179P-AA-3	GUILFORD CNTY N C PUB FACS CORP LTD OBLI			1,2	1.B FE	2,250,000	103.7160	2,333,610	2,250,000	2,250,000	0	0	0	0	4.564	4.563	AO	25,673	102,690	03/15/2012	04/01/2032
40727T-DJ-0	HAMILTON CNTY OHIO HEALTH CARE FACS REV			1	1.F FE	5,280,000	105.8150	5,587,032	5,280,000	5,280,000	0	0	0	0	3.374	3.374	JD	14,846	178,147	12/19/2019	06/01/2034
41980U-AB-7	HAWAII ST DEPT BUSINESS ECONOMIC DEV & T				1.A FE	3,492,727	104.2900	3,642,747	3,492,902	3,492,902	0	0	0	0	3.242	3.242	JJ	56,620	113,240	11/05/2014	01/01/2031
438701-XD-1	HONOLULU HAWAII CITY & CNTY WASTEWTR SYS			1,2	1.C FE	3,250,000	111.4750	3,622,938	3,250,000	3,249,896	0	6	0	0	4.411	4.411	JJ	71,679	143,358	07/23/2015	07/01/2035
442435-5B-5	HOUSTON TEX UTIL SYS REV			1	1.C FE	15,000,000	109.7650	16,464,750	15,000,000	15,000,000	0	0	0	0	3.828	3.828	MN	73,370	574,200	03/13/2014	05/15/2028
443730-FT-8	HUDSON CNTY N J IMPT AUTH LEASE REV				1.F FE	524,600	105.4350	527,175	500,000	505,222	0	(4,407)	0	0	6.640	6.099	FA	13,833	33,200	07/22/2010	02/01/2024
45129W-KA-7	IDAHO HSG & FIN ASSN	CF		1	1.F FE	2,545,000	102.3180	2,603,993	2,545,000	2,545,000	0	0	0	0	5.579	5.575	JJ	65,471	141,986	01/07/2010	07/15/2022
45129W-KB-5	IDAHO HSG & FIN ASSN	CF		1	1.F FE	10,079,040	121.4550	9,716,400	8,000,000	9,054,064	0	(138,309)	0	0	6.348	4.035	JJ	234,171	507,840	05/23/2013	07/15/2028
452227-JN-2	ILLINOIS ST SALES TAX REV			1	2.A FE	31,215,596	113.5480	34,098,464	30,030,000	30,812,446	0	(69,635)	0	0	4.620	4.387	JD	61,662	1,387,386	02/24/2017	06/15/2038
454624-U5-4	INDIANA BD BK REV	CF		1	1.B FE	6,221,730	103.1510	6,276,738	6,085,000	6,113,108	0	(20,023)	0	0	5.490	5.248	JJ	154,042	334,067	11/19/2010	01/15/2024
45462T-GC-0	INDIANA BD BK REV			2	1.B FE	1,000,000	104.3500	1,043,500	1,000,000	1,000,002	0	(6)	0	0	3.366	3.366	FA	14,025	33,660	06/21/2017	08/01/2031
45528S-5R-3	INDIANAPOLIS IND LOC PUB IMPT BD BK	CF		1	1.D FE	14,475,296	117.4770	13,862,286	11,800,000	13,241,647	0	(148,230)	0	0	5.966	4.162	JJ	324,617	703,988	01/18/2012	01/15/2030
463632-4P-1	IRVINE RANCH CALIF WTR DIST			1	1.A FE	18,846,056	148.7700	20,232,720	13,600,000	17,896,450	0	(154,177)	0	0	6.622	4.144	MN	150,099	900,592	03/30/2015	05/01/2040

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
46615M-AS-0	JEA FLA DIST ENERGY SYS REV	SD		2	1.C FE	2,000,000	102.2100	2,044,200	2,000,000	2,000,000	0	0	0	0	4.238	4.237	AO	21,190	84,760	06/07/2013	10/01/2030
472904-P3-9	JEFFERSON CNTY KY SCH DIST FIN CORP SCH	CF		2	1.D FE	11,706,700	104.4700	12,353,578	11,825,000	11,781,756	0	8,600	0	0	4.650	4.742	JD	45,822	549,863	07/21/2011	06/01/2026
47770V-AY-6	JOBSOHIO BEVERAGE SYS OHIO STATEWIDE LIQ			1	1.D FE	6,000,000	109.4980	6,569,880	6,000,000	6,000,000	0	0	0	0	3.985	3.984	JJ	119,550	239,100	01/29/2013	01/01/2029
491189-FX-9	KENTUCKY ASSET / LIABILITY COMMN GEN FD			1	1.E FE	3,565,000	102.2570	3,645,462	3,565,000	3,565,000	0	0	0	0	2.998	2.997	AO	26,720	106,879	02/07/2013	04/01/2023
544525-NZ-7	LOS ANGELES CALIF DEPT WTR & PWR WTRWKS			1	1.C FE	4,856,240	132.3060	5,292,240	4,000,000	4,710,547	0	(25,837)	0	0	6.008	4.527	JJ	120,160	240,320	09/16/2015	07/01/2039
544712-2H-4	LOS ANGELES CNTY CALIF MET TRANSN AUTH S	CF		1	1.B FE	33,094,480	131.6310	35,329,760	26,840,000	31,783,506	0	(190,603)	0	0	5.735	4.225	JD	128,273	1,539,274	02/26/2015	06/01/2039
54473E-NS-9	LOS ANGELES CNTY CALIF PUB WKS FING AUTH			1	1.C FE	9,007,600	164.0300	11,072,025	6,750,000	8,588,065	0	(56,407)	0	0	7.618	5.297	FA	214,256	514,215	12/14/2012	08/01/2040
567830-BU-7	MARIN CNTY CALIF				1.B FE	4,888,949	111.0020	5,133,843	4,625,000	4,726,967	0	(19,415)	0	0	5.410	4.868	FA	104,255	250,213	08/11/2011	08/01/2026
574218-X4-0	MARYLAND ST HEALTH & HIGHER EDL FACS AUT			1	1.F FE	3,500,000	113.8220	3,983,770	3,500,000	3,499,937	0	8	0	0	4.068	4.068	JJ	71,190	142,380	01/20/2017	07/01/2028
574218-X5-7	MARYLAND ST HEALTH & HIGHER EDL FACS AUT			1	1.F FE	4,000,000	114.0880	4,563,520	4,000,000	3,999,920	0	9	0	0	4.168	4.168	JJ	83,360	166,720	01/20/2017	07/01/2029
57429L-AL-0	MARYLAND ST TRANSN AUTH LTD OBLIG REV			1	1.G FE	971,037	103.0060	927,054	900,000	902,978	0	(5,706)	0	0	6.480	5.799	JJ	29,160	58,320	12/18/2002	07/01/2022
57429L-AL-0	MARYLAND ST TRANSN AUTH LTD OBLIG REV	SD		1	1.G FE	154,954	103.0060	133,908	130,000	131,527	0	(2,962)	0	0	6.480	4.080	JJ	4,212	8,424	08/31/2012	07/01/2022
575579-WX-1	MASSACHUSETTS BAY TRANSN AUTH MASS SALE			1	1.C FE	2,235,020	123.5850	2,471,700	2,000,000	2,148,359	0	(12,081)	0	0	5.769	4.788	JJ	57,690	115,380	06/21/2013	07/01/2031
575832-P4-6	MASSACHUSETTS ST COLLEGE BLDG AUTH PROJ			2	1.A	200,000	101.8310	203,662	200,000	200,000	0	0	0	0	5.788	5.786	MN	1,929	11,576	12/10/2010	05/01/2025
575832-R2-8	MASSACHUSETTS ST COLLEGE BLDG AUTH PROJ				1.D FE	1,770,000	107.8980	1,909,795	1,770,000	1,770,000	0	0	0	0	5.788	5.786	MN	17,075	102,448	12/10/2010	05/01/2025
57583R-R9-8	MASSACHUSETTS ST DEV FIN AGY REV			2	1.A	1,736,250	115.7370	1,736,055	1,500,000	1,628,692	0	(17,908)	0	0	5.861	4.263	MS	29,305	87,915	03/20/2015	03/01/2028
57583U-XX-1	MASSACHUSETTS ST DEV FIN AGY REV			1	1.F FE	3,000,000	117.7660	3,532,980	3,000,000	3,000,000	0	0	0	0	5.353	5.352	JD	13,383	160,590	07/31/2013	12/01/2028
576000-KW-2	MASSACHUSETTS ST SCH BLDG AUTH DEDICATED	CF		1	1.C FE	17,481,750	117.8600	17,679,000	15,000,000	16,195,115	0	(193,556)	0	0	5.468	3.835	JD	36,453	820,200	06/27/2014	06/15/2027
576000-LA-9	MASSACHUSETTS ST SCH BLDG AUTH DEDICATED	CF		1	1.C FE	10,000,000	117.7070	11,770,700	10,000,000	10,000,000	0	0	0	0	4.885	4.884	JJ	225,253	488,500	07/21/2011	07/15/2028
57604P-5P-5	MASSACHUSETTS ST WTR POLLUTN ABATEMENT T			1	1.A FE	5,902,806	116.0550	5,733,117	4,940,000	5,733,761	0	(28,456)	0	0	5.192	3.962	FA	106,869	256,485	05/07/2015	08/01/2040
57604T-AA-4	MASSACHUSETTS ST TRANSN FD REV			1	1.B FE	3,000,000	109.0240	3,270,720	3,000,000	3,000,000	0	0	0	0	5.053	5.052	JD	12,633	151,590	12/16/2010	06/01/2024
57604T-AB-2	MASSACHUSETTS ST TRANSN FD REV			1	1.B FE	6,500,000	111.7000	7,260,500	6,500,000	6,500,000	0	0	0	0	5.203	5.202	JD	28,183	338,195	12/16/2010	06/01/2025
57604T-AC-0	MASSACHUSETTS ST TRANSN FD REV			1	1.B FE	16,308,230	120.3800	17,412,967	14,465,000	15,508,559	0	(99,589)	0	0	5.631	4.588	JD	67,877	814,524	01/03/2014	06/01/2030
590545-TC-3	MESA ARIZ UTIL SYS REV			2	1.D FE	1,000,000	101.5660	1,015,660	1,000,000	1,000,000	0	0	0	0	3.569	3.569	JJ	17,845	35,690	03/16/2012	07/01/2022
590545-TE-9	MESA ARIZ UTIL SYS REV			2	1.D FE	1,000,000	101.6490	1,016,490	1,000,000	1,000,000	0	0	0	0	3.919	3.919	JJ	19,595	39,190	03/16/2012	07/01/2024
59164G-DS-8	METRO WASTEWTR RECLAMATION DIST COLO SWR			2	1.B FE	4,600,638	100.7000	5,452,905	5,415,000	5,002,407	0	56,235	0	0	3.000	6.685	AO	40,613	162,450	08/30/2013	04/01/2028
592041-WJ-2	MET GOVT NASHVILLE & DAVIDSON CNTY TENN			1,2	1.G FE	8,000,000	109.2970	8,743,760	8,000,000	8,000,000	0	0	0	0	4.053	4.052	JJ	162,120	324,240	03/18/2016	07/01/2026
592041-XW-2	MET GOVT NASHVILLE & DAVIDSON CNTY TENN			1	1.B FE	8,000,000	110.4080	8,832,640	8,000,000	8,000,101	0	(3)	0	0	3.437	3.437	AO	68,740	274,960	10/27/2016	10/01/2046
59447T-XW-8	MICHIGAN FIN AUTH REV			1	1.D FE	4,500,000	105.6730	4,755,285	4,500,000	4,500,000	0	0	0	0	3.084	3.084	JD	11,565	138,780	12/05/2019	12/01/2034
594712-PP-0	MICHIGAN ST UNIV REVS			1,2	1.C FE	38,924,154	127.7400	40,780,995	31,925,000	36,294,044	0	(444,500)	0	0	6.173	4.165	FA	744,498	1,970,730	11/02/2015	02/15/2050
604115-BA-2	MINNESOTA PUB FACS AUTH ST REVOLVING FD			1	1.A FE	3,260,215	116.9840	3,515,369	3,005,000	3,119,757	0	(19,468)	0	0	5.125	4.292	MS	51,335	154,006	07/25/2013	03/01/2027
604115-BB-0	MINNESOTA PUB FACS AUTH ST REVOLVING FD			1	1.A FE	3,419,617	121.5700	3,817,298	3,140,000	3,280,218	0	(19,405)	0	0	5.250	4.414	MS	54,950	164,850	07/25/2013	03/01/2028
60416Q-HS-6	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F			2	1.A FE	32,592	101.5330	33,091	32,592	32,592	0	0	0	0	3.020	3.020	MON	82	169,973	11/14/2019	12/01/2049
60416Q-HS-6	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F	CF		2	1.A FE	5,595,654	101.5330	5,681,436	5,595,654	5,595,654	0	0	0	0	3.020	3.020	MON	14,082	169,973	11/14/2019	12/01/2049
606092-ER-1	MISSOURI JT MUN ELEC UTIL COMMN PWR PROJ			1	1.F FE	3,040,000	100.0000	3,040,000	3,040,000	3,040,000	0	0	0	0	5.878	5.878	JJ	89,346	178,691	12/11/2009	01/01/2022
610730-AA-1	MONROE CNTY N Y INDL DEV AGY SCH FAC REV			1	1.C FE	10,000,000	114.1160	11,411,600	10,000,000	10,000,000	0	0	0	0	4.176	4.175	MN	69,600	417,600	06/14/2012	05/01/2028
61075T-GQ-5	MONROE CNTY N Y INDL DEV CORP REV			1	1.D FE	1,745,000	118.6600	2,070,617	1,745,000	1,745,000	0	0	0	0	5.046	5.046	JJ	44,026	88,053	09/11/2013	07/01/2028
61075T-GR-3	MONROE CNTY N Y INDL DEV CORP REV			1	1.D FE	3,255,000	125.6420	4,089,647	3,255,000	3,255,000	0	0	0	0	5.311	5.311	JJ	86,437	172,873	09/11/2013	07/01/2033
61075T-LJ-5	MONROE CNTY N Y INDL DEV CORP REV			1	1.D FE	3,250,000	119.9730	3,899,123	3,250,000	3,250,026	0	(1)	0	0	4.631	4.631	JJ	75,254	150,508	06/17/2015	07/01/2035
610763-PF-5	MONROE CNTY N Y WTR AUTH WTR REV			1	1.B FE	1,400,000	108.9330	1,525,062	1,400,000	1,400,000	0	0	0	0	5.894	5.893	FA	34,382	82,516	12/14/2010	08/01/2025
613549-KM-5	MONTGOMERY CNTY OHIO REV			2	1.A	1,695,153	108.5670	1,796,784	1,655,000	1,667,544	0	(7,173)	0	0	5.250	4.818	MN	14,481	86,888	03/10/2017	05/01/2029
641667-NZ-9	NEW ALBANY FLOYD CNTY IND SCH BLDG CORP			2	1.B FE	5,000,000	103.5840	5,179,200	5,000,000	5,000,000	0	0	0	0	3.110	3.110	JJ	71,703	155,500	04/11/2013	01/15/2027
646136-TM-3	NEW JERSEY ST TRANSN TR FD AUTH	SD			1.B FE	2,919,543	93.2420	5,580,534	5,985,000	4,435,405	0	217,634	0	0	0.000	5.095	N/A	0	0	09/04/2013	12/15/2027
646136-TM-3	NEW JERSEY ST TRANSN TR FD AUTH	JB			1.B FE	495,127	93.2420	946,406	1,015,000	752,203	0	36,909	0	0	0.000	5.095	N/A	0	0	09/04/2013	12/15/2027
649710-8H-9	NEW YORK N Y CITY TRANSITIONAL FIN AUTH			2	1.A FE	9,324,599	106.2560	10,041,192	9,450,000	9,363,538	0	5,487	0	0	4.250	4.350	MN	66,938	401,625	10/24/2013	11/01/2033
649710-J4-6	NEW YORK N Y CITY TRANSITIONAL FIN AUTH			1	1.A FE	8,185,920	111.2500	8,900,000	8,000,000	8,129,795	0	(7,131)	0	0	3.750	3.600	MN	50,000	300,000	11/15/2012	11/01/2035
649710-RB-1	NEW YORK N Y CITY TRANSITIONAL FIN AUTH			1	1.A FE	25,288,750	115.9120	28,978,000	25,000,000	25,164,091	0	(14,826)	0	0	4.200	4.111	MN	175,000	1,050,000	12/16/2011	11/01/2030
64971X-ST-6	NEW YORK N Y CITY TRANSITIONAL FIN AUTH			2	1.A	2,875,385	107.4400	3,147,992	2,930,000	2,907,300	0	11,572	0	0	4.500	4.948	MN	21,975	131,850	11/08/2013	11/01/2030
64971X-SU-3	NEW YORK N Y CITY TRANSITIONAL FIN AUTH			2	1.A FE	4,975,495	107.0380	5,426,827	5,070,000	5,012,184	0	5,186	0	0	4.500	4.659	MN	38,025	228,150	11/08/2013	11/01/2030
649883-UK-9	NEW YORK ST MTG AGY HOMEOWNER MTG REV			2	1.B FE	5,530,000	100.8280	5,575,788	5,530,000	5,530,000	0	0	0	0	4.116	4.115	AO	56,904	227,615	08/24/2012	04/01/2028
649902-S7-9	NEW YORK STATE DORMITORY AUTHORITY			1	1.B FE	3,000,000	100.8650	3,025,950	3,000,000	3,000,000	0	0	0	0	4.750	4.748	MS	41,958	142,500	05/27/2010	03/15/2022
649902-S7-9	NEW YORK STATE DORMITORY AUTHORITY	SD		1	1.B FE	5,000,000	100.8650	5,043,250	5,000,000	5,000,000	0	0	0	0	4.750	4.748	MS	69,931	237,500	05/27/2010	03/15/2022
649902-T4-5	NEW YORK STATE DORMITORY AUTHORITY				1.B FE	11,757,000	115.8170	11,581,700	10,000,000	10,893,095	0	(140,109)	0	0	5.051	3.319	MS	148,724	505,100	03/20/2015	09/15/2027

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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
649907-YA-4	NEW YORK STATE DORMITORY AUTHORITY			1	1.A FE	24,398,100	121.2630	29,448,720	24,285,000	24,363,591	0	(6,017)	0	0	4.802	4.766	JD	97,180	1,166,166	01/07/2014	12/01/2034
64990F-MT-8	NEW YORK STATE DORMITORY AUTHORITY				1.B FE	6,955,536	126.7870	7,740,346	6,105,000	6,695,253	0	(21,538)	0	0	5.628	4.796	MS	101,168	343,589	06/20/2013	03/15/2039
64990F-MV-3	NEW YORK STATE DORMITORY AUTHORITY			1	1.B FE	2,378,440	126.0580	2,521,160	2,000,000	2,292,370	0	(11,333)	0	0	5.427	4.223	MS	31,959	108,540	01/31/2013	03/15/2039
650035-VA-3	NEW YORK ST URBAN DEV CORP REV			1	1.B FE	3,000,000	100.9400	3,028,200	3,000,000	3,000,000	0	0	0	0	5.010	5.008	MS	44,255	150,300	12/02/2010	03/15/2022
658289-B7-7	NORTH CAROLINA ST UNIV N C RALEIGH REV			1	1.C FE	2,500,000	115.8040	2,895,100	2,500,000	2,500,000	0	0	0	0	3.825	3.825	AO	23,906	95,625	02/13/2013	10/01/2033
658308-AD-3	NORTH CAROLINA TPK AUTH MONROE CONNECTOR	SD		1	1.B FE	526,000	103.4260	544,021	526,000	526,000	0	0	0	0	4.450	4.450	JJ	11,704	23,407	10/15/2010	01/01/2023
658308-AD-3	NORTH CAROLINA TPK AUTH MONROE CONNECTOR			1	1.B FE	3,474,000	103.4260	3,593,019	3,474,000	3,474,000	0	0	0	0	4.450	4.450	JJ	77,297	154,593	10/15/2010	01/01/2023
67178K-AA-8	OAK RIDGE TENN INDL DEV BRD LEASE REV			1	1.D FE	1,144,901	118.5430	1,446,599	1,220,316	1,170,284	0	2,310	0	0	5.780	6.627	JD	3,135	71,677	01/28/2010	12/15/2032
67756A-2P-6	OHIO ST HIGHER EDL FAC COMMN REV			1	1.C FE	1,000,000	100.0000	1,000,000	1,000,000	1,000,000	0	0	0	0	3.849	3.849	JJ	19,245	38,490	11/16/2011	01/01/2022
684273-HC-2	ORANGE CNTY CALIF LOC TRANSN AUTH SALES			1	1.B FE	65,706,599	145.2660	69,073,983	47,550,000	62,856,756	0	(501,951)	0	0	6.908	4.399	FA	1,240,907	3,284,754	12/15/2015	02/15/2041
68428T-AT-4	ORANGE CNTY CALIF SANTN WASTEWATER REV			2	1.A FE	9,660,695	100.3050	10,451,781	10,420,000	9,908,278	0	34,779	0	0	4.000	4.570	FA	173,667	416,800	08/29/2013	02/01/2033
68607D-NC-5	OREGON ST DEPT TRANSN HWY USER TAX REV			1	1.B FE	3,000,000	103.3370	3,100,110	3,000,000	3,000,000	0	0	0	0	4.883	4.877	MN	18,718	146,490	04/01/2010	11/15/2022
68607D-NK-7	OREGON ST DEPT TRANSN HWY USER TAX REV			1	1.B FE	3,878,770	128.1990	4,486,965	3,500,000	3,733,910	0	(20,649)	0	0	5.784	4.847	MN	25,867	202,440	08/14/2013	11/15/2030
696550-WS-7	PALM BEACH CNTY FLA SCH BRD CTFS PARTN			1	1.D FE	4,841,800	113.3190	5,665,950	5,000,000	4,948,668	0	12,569	0	0	5.400	5.721	FA	112,500	270,000	11/04/2010	08/01/2025
70869P-FQ-5	PENNSYLVANIA ECONOMIC DEV FING AUTH REV			1	1.F FE	1,745,000	101.7090	1,774,822	1,745,000	1,745,000	0	0	0	0	5.401	5.400	JD	4,189	94,247	04/16/2010	06/15/2022
70917R-A9-6	PENNSYLVANIA ST HIGHER EDL FACS AUTH REV			1	1.E FE	1,500,000	101.2220	1,518,330	1,500,000	1,500,000	0	0	0	0	5.368	5.365	AO	20,130	80,520	04/15/2010	04/01/2022
73358W-CW-2	PORT AUTH N Y & N J				1.E FE	10,964,390	138.4030	12,456,270	9,000,000	10,523,541	0	(53,794)	0	0	5.647	4.209	MN	84,705	508,230	02/07/2013	11/01/2040
73358W-EK-6	PORT AUTH N Y & N J	SD			1.E FE	582,265	138.2590	691,295	500,000	572,494	0	(1,234)	0	0	4.926	4.080	AO	6,158	24,630	08/31/2012	10/01/2051
73358W-TZ-7	PORT AUTH N Y & N J			2	1.E FE	9,000,000	109.0010	9,810,090	9,000,000	9,000,000	0	0	0	0	4.426	4.425	AO	84,094	398,340	10/08/2014	10/15/2034
756872-HS-9	RED RIV ED FIN CORP TEX ED REV			2	1.D FE	2,767,800	105.6120	2,645,581	2,505,000	2,543,515	0	(30,819)	0	0	5.000	3.679	MS	36,879	125,250	08/28/2013	03/15/2024
756872-HV-2	RED RIV ED FIN CORP TEX ED REV			2	1.D FE	338,067	105.6120	337,958	320,000	322,710	0	(2,155)	0	0	5.000	4.269	MS	4,711	16,000	08/28/2013	03/15/2027
756872-HW-0	RED RIV ED FIN CORP TEX ED REV			2	1.D FE	1,672,544	105.6120	1,689,792	1,600,000	1,610,946	0	(8,691)	0	0	5.000	4.409	MS	23,556	80,000	08/28/2013	03/15/2028
76221T-PC-7	RHODE ISLAND HSG & MTG FIN CORP REV			2	1.C FE	2,000,000	101.7460	2,034,920	2,000,000	2,000,000	0	0	0	0	3.032	3.032	AO	15,160	41,100	01/14/2021	10/01/2040
768874-SG-5	RIVERSIDE CALIF ELEC REV			1	1.D FE	7,472,962	161.4490	8,169,319	5,060,000	7,062,161	0	(67,125)	0	0	7.605	4.466	AO	96,203	384,813	01/07/2015	10/01/2040
783186-NH-8	RUTGERS ST UNIV N J	CF		1	1.E FE	10,634,445	133.5880	11,294,865	8,455,000	10,160,507	0	(61,494)	0	0	5.665	4.090	MN	79,829	478,976	12/13/2012	05/01/2040
783186-NJ-4	RUTGERS ST UNIV N J	CF		1	1.E FE	4,223,065	115.3370	4,036,795	3,500,000	3,874,826	0	(43,477)	0	0	5.545	3.854	MN	32,346	194,075	08/20/2012	05/01/2029
783186-RC-5	RUTGERS ST UNIV N J			1	1.E FE	5,000,000	121.1830	6,059,150	5,000,000	5,000,000	0	0	0	0	4.712	4.711	MN	39,267	235,600	06/14/2013	05/01/2033
795681-GM-1	SALT LAKE CNTY UTAH MUN BLDG AUTH LEASE			1	1.B FE	2,071,280	119.7260	2,035,342	1,700,000	1,899,835	0	(21,014)	0	0	5.820	4.068	JD	8,245	98,940	05/01/2012	12/01/2029
79765R-SV-2	SAN FRANCISCO CALIF CITY & CNTY PUB UTIL			1	1.D FE	3,196,062	132.9810	3,344,472	2,515,000	3,059,366	0	(18,358)	0	0	6.000	4.310	MN	25,150	150,900	04/12/2013	11/01/2040
79768H-AK-4	SAN FRANCISCO (CITY & COUNTY) PUBLIC UTI			1	1.C FE	4,192,960	133.6150	5,344,600	4,000,000	4,145,163	0	(6,989)	0	0	5.750	5.373	AO	57,500	230,000	08/14/2013	10/01/2035
812631-HS-1	SEATTLE WASH DRAIN & WASTEWATER REV			1	1.B FE	3,092,500	135.2070	3,380,175	2,500,000	2,959,653	0	(17,237)	0	0	5.550	4.088	MN	23,125	138,750	12/13/2012	11/01/2039
812643-HE-7	SEATTLE WASH MUN LT & PWR REV			1	1.C FE	4,237,962	109.0030	4,676,229	4,290,000	4,265,488	0	3,353	0	0	3.400	3.500	JD	12,155	145,860	06/29/2012	06/01/2028
812643-HF-4	SEATTLE WASH MUN LT & PWR REV			1	1.C FE	5,583,747	109.0190	6,165,024	5,655,000	5,618,389	0	4,237	0	0	3.500	3.600	JD	16,494	197,925	06/29/2012	06/01/2029
835574-BT-0	SONOMA CNTY CALIF PENSION OBLIG				1.C FE	123,195	103.4960	119,020	115,000	115,855	0	(4,187)	0	0	5.070	4.232	JD	486	5,831	03/21/2012	12/01/2022
835574-CB-8	SONOMA CNTY CALIF PENSION OBLIG			1	1.C FE	9,169,064	120.1960	10,246,709	8,525,000	8,888,664	0	(35,576)	0	0	6.000	5.332	JD	42,625	526,500	03/22/2012	12/01/2029
845040-JP-0	SOUTHWEST HIGHER ED AUTH INC TEX REV			2	1.D FE	2,250,000	105.0300	2,363,175	2,250,000	2,250,000	0	0	0	0	4.156	4.156	AO	23,378	93,510	03/20/2013	10/01/2033
85732P-CC-2	STATE PUB SCH BLDG AUTH PA REV			1	1.F FE	1,000,000	115.3990	1,153,990	1,000,000	1,000,000	0	0	0	0	5.426	5.425	MS	15,977	54,260	06/02/2011	09/15/2026
85732P-CD-0	STATE PUB SCH BLDG AUTH PA REV			1	1.F FE	1,500,000	115.3080	1,729,620	1,500,000	1,500,000	0	0	0	0	5.426	5.425	MS	23,965	81,390	06/02/2011	09/15/2026
85732P-CF-5	STATE PUB SCH BLDG AUTH PA REV			1	1.F FE	5,260,800	119.3750	5,968,750	5,000,000	5,140,202	0	(14,798)	0	0	5.138	4.700	MS	75,643	256,900	12/28/2011	09/15/2029
871683-CF-3	SYRACUSE N Y INDL DEV AGY SCH FAC REV			1	1.C FE	3,500,000	119.1190	4,169,165	3,500,000	3,500,000	0	0	0	0	5.428	5.427	MN	31,663	189,980	06/29/2011	05/01/2027
875124-ER-6	TAMPA BAY WTR FLA A REGL WTR SUPPLY AUTH				1.B FE	1,500,000	103.7400	1,556,100	1,500,000	1,500,027	0	(7)	0	0	2.612	2.611	AO	9,795	39,180	02/04/2015	10/01/2025
875124-ES-4	TAMPA BAY WTR FLA A REGL WTR SUPPLY AUTH			2	1.B FE	3,000,000	103.9600	3,118,800	3,000,000	3,000,061	0	(15)	0	0	2.782	2.781	AO	20,865	83,460	02/04/2015	10/01/2026
875124-GX-1	TAMPA BAY WTR FLA A REGL WTR SUPPLY AUTH			2	1.B FE	2,000,000	109.1750	2,183,500	2,000,000	2,000,000	0	0	0	0	3.507	3.507	AO	17,535	70,140	01/13/2016	10/01/2030
875124-GY-9	TAMPA BAY WTR FLA A REGL WTR SUPPLY AUTH			2	1.B FE	1,500,000	108.7120	1,630,680	1,500,000	1,500,000	0	0	0	0	3.607	3.607	AO	13,526	54,105	01/13/2016	10/01/2031
875287-LC-6	TAMPA FLA UTIL TAX			1	1.D FE	2,196,062	107.2970	2,328,345	2,170,000	2,174,661	0	(2,491)	0	0	5.250	5.120	AO	28,481	113,925	12/02/2010	10/01/2023
875287-LD-4	TAMPA FLA UTIL TAX			1	1.D FE	2,267,697	111.7690	2,509,214	2,245,000	2,250,950	0	(1,964)	0	0	5.375	5.270	AO	30,167	120,669	12/02/2010	10/01/2024
880557-3E-1	TENNESSEE ST SCH BD AUTH				1.C FE	3,866,940	98.7880	5,433,340	5,500,000	4,801,678	0	130,375	0	0	1.515	4.528	MJSD	3,703	83,325	07/25/2013	09/15/2026
880558-FA-4	TENNESSEE ST SCH BD AUTH			2	1.B FE	2,000,000	109.3570	2,187,140	2,000,000	2,000,000	0	0	0	0	4.007	4.007	MN	13,357	80,140	08/07/2014	11/01/2034
882135-7J-9	TEXAS A & M UNIV REVS	CF		2	1.A FE	4,000,000	105.5060	4,220,240	4,000,000	4,000,000	0	0	0	0	4.772	4.770	MN	24,390	190,880	09/04/2013	05/15/2033
88278P-RN-6	TEXAS ST UNIV SYS FING REV			2	1.C FE	1,377,400	104.4430	1,483,091	1,420,000	1,398,704	0	2,941	0	0	4.000	4.553	MS	16,724	56,800	08/16/2013	03/15/2028
882806-GD-8	TEXAS TECH UNIV REVS IAM COML PAPER NTS			2	1.B FE	3,000,000	109.9190	3,297,570	3,000,000	3,000,000	0	(14)	0	0	4.000	4.000	FA	45,333	120,000	01/31/2017	02/15/2038
88283L-HU-3	TEXAS TRANSN COMMN ST HWY FD REV	CF		1	1.A FE	42,897,948	119.8190	43,086,912	35,960,000	39,829,066	0	(395,496)	0	0	5.178	3.655	AO	465,502	1,862,009	10/29/2014	04/01/2030
898365-AM-3	TRUSTEES BOSTON COLLEGE			1	1.D FE	1,220,000	107.4140	1,310,451	1,220,000	1,220,000	0	0	0	0	4.019	4.019	JJ	24,516	49,032	08/14/2013	07/01/2024

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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
898365-AP-6	TRUSTEES BOSTON COLLEGE			1	1.D FE	11,000,000	112.5130	12,376,430	11,000,000	11,000,000	0	0	0	0	4.519	4.519	JJ	248,545	497,090	08/14/2013	07/01/2028
905664-AA-6	UNION CITY GA REV			1	1.B FE	10,000,000	113.1910	11,319,100	10,000,000	10,000,000	0	0	0	0	4.730	4.730	JJ	236,500	473,000	07/20/2011	01/01/2027
913366-DG-2	UNIV CALIF REGTS MED CTR POOLED REV			1	1.D FE	5,281,168	120.6210	5,138,455	4,260,000	4,803,653	0	(97,427)	0	0	6.458	4.411	MN	35,153	275,111	03/21/2013	05/15/2029
913366-EQ-9	UNIV CALIF REGTS MED CTR POOLED REV			1	1.D FE	8,534,313	126.4960	8,955,917	7,080,000	7,903,896	0	(104,294)	0	0	6.398	4.368	MN	57,881	452,978	09/02/2015	05/15/2031
914119-4F-6	UNIVERSITY CINCINNATI OHIO GEN RCPTS			2	1.A	3,589,489	103.4280	4,121,606	3,985,000	3,815,296	0	91,847	0	0	4.000	8.960	JD	13,283	79,700	09/09/2013	06/01/2031
914119-4P-4	UNIVERSITY CINCINNATI OHIO GEN RCPTS			2	1.D FE	13,511	102.7160	15,407	15,000	14,057	0	42	0	0	4.000	4.839	JD	50	300	09/09/2013	06/01/2031
914119-YR-7	UNIVERSITY CINCINNATI OHIO GEN RCPTS			2	1.D FE	8,029,160	108.4890	8,679,120	8,000,000	8,006,825	0	(3,328)	0	0	5.153	5.105	JD	34,353	412,240	02/07/2014	06/01/2033
91412G-GX-7	UNIVERSITY CALIF REVS			1	1.C FE	1,054,160	114.0510	1,140,510	1,000,000	1,032,093	0	(2,718)	0	0	4.797	4.376	MN	6,130	47,970	03/08/2012	05/15/2031
91412G-TG-0	UNIVERSITY CALIF REVS	CF		1	1.C FE	14,140,000	115.0070	16,261,990	14,140,000	14,140,000	0	0	0	0	4.601	4.600	MN	83,130	650,581	09/26/2013	05/15/2031
914353-ZK-6	UNIVERSITY ILL UNIV REVS			2	1.E FE	5,309,002	104.0750	6,213,278	5,970,000	5,574,706	0	37,915	0	0	4.000	4.989	AO	59,700	238,800	09/04/2013	04/01/2030
914353-ZM-2	UNIVERSITY ILL UNIV REVS			2	1.E FE	7,464,807	102.4940	8,865,731	8,650,000	7,862,326	0	57,102	0	0	4.000	5.155	AO	86,500	346,000	09/11/2013	04/01/2032
914455-JZ-4	UNIVERSITY MICH UNIV REVS			1	1.A FE	5,510,027	120.0330	5,239,440	4,365,000	4,993,034	0	(64,686)	0	0	5.513	3.490	AO	60,161	240,642	10/24/2012	04/01/2030
914729-SU-3	UNIVERSITY NORTH TEX UNIV REV			2	1.C FE	2,000,000	109.3940	2,187,880	2,000,000	1,999,745	0	9	0	0	4.122	4.123	AO	17,404	82,440	01/06/2017	04/15/2040
914729-SV-1	UNIVERSITY NORTH TEX UNIV REV			2	1.C FE	4,000,000	108.2290	4,329,160	4,000,000	3,999,569	0	22	0	0	4.022	4.023	AO	33,964	160,880	01/06/2017	04/15/2036
914760-8E-6	UNIVERSITY OKLA REVS			2	1.C FE	1,000,000	110.3690	1,103,690	1,000,000	999,968	0	2	0	0	4.029	4.029	JJ	20,145	40,290	07/12/2017	07/01/2036
91476P-FV-5	UNIVERSITY OKLA REVS			2	1.D FE	5,100,000	106.3900	5,425,890	5,100,000	5,100,000	0	0	0	0	5.197	5.197	JJ	132,524	265,047	08/23/2013	07/01/2028
91476P-FW-3	UNIVERSITY OKLA REVS			2	1.D FE	1,500,000	107.2510	1,608,765	1,500,000	1,500,000	0	0	0	0	5.526	5.526	JJ	41,445	82,890	08/23/2013	07/01/2033
91476P-GP-7	UNIVERSITY OKLA REVS			2	1.E FE	3,725,000	103.7100	3,863,198	3,725,000	3,725,000	0	0	0	0	4.380	4.380	JJ	81,578	163,155	09/26/2013	07/01/2026
91754R-PR-2	UTAH ST BRD HIGHER ED REV			1	1.C FE	5,547,600	120.9080	5,005,591	4,140,000	4,855,479	0	(85,168)	0	0	6.279	3.553	AO	64,988	259,951	08/09/2012	04/01/2029
927781-L4-4	VIRGINIA COLLEGE BUILDING AUTHORITY			2	1.B FE	13,162,500	100.2890	13,539,015	13,500,000	13,493,498	0	76,028	0	0	4.000	4.585	FA	225,000	540,000	08/20/2013	02/01/2027
927781-UZ-5	VIRGINIA COLLEGE BUILDING AUTHORITY			1	1.B FE	3,665,205	110.0250	4,345,988	3,950,000	3,870,196	0	23,396	0	0	4.250	4.965	FA	69,948	167,875	01/03/2011	02/01/2025
92817S-D6-2	VIRGINIA ST PUB SCH AUTH			1	1.B FE	8,000,000	110.2900	8,823,200	8,000,000	8,000,000	0	0	0	0	3.840	3.840	JD	13,653	307,200	10/12/2012	12/15/2034
92817S-TB-4	VIRGINIA ST PUB SCH AUTH			1	1.B FE	6,492,420	120.7310	7,243,860	6,000,000	6,297,706	0	(27,445)	0	0	5.512	4.800	FA	137,800	330,720	07/25/2013	08/01/2030
92817S-WW-4	VIRGINIA ST PUB SCH AUTH			1	1.B FE	2,000,000	112.9620	2,259,240	2,000,000	2,000,000	0	0	0	0	4.500	4.500	JD	4,000	90,000	06/16/2011	06/15/2027
92817S-WW-4	VIRGINIA ST PUB SCH AUTH	SD		1	1.B FE	5,000,000	112.9620	5,648,100	5,000,000	5,000,000	0	0	0	0	4.500	4.500	JD	10,000	225,000	06/16/2011	06/15/2027
93730P-AB-2	WASHINGTON BIOMEDICAL RESH FACS 3 WASH L			1	1.B FE	1,665,000	102.3780	1,704,594	1,665,000	1,665,000	0	0	0	0	5.431	5.431	JJ	45,213	90,426	12/02/2010	07/01/2022
940093-R4-1	WASHINGTON ST UNIV REVS			1	1.E FE	13,766,966	111.0670	11,823,082	10,645,000	12,045,832	0	(216,910)	0	0	5.990	3.446	AO	159,409	637,636	11/29/2012	10/01/2027
95639D-DV-9	WEST VA SCH BLDG AUTH EXCESS LOTTERY REV	@			1.E FE	2,592,650	90.9480	4,547,400	5,000,000	4,060,457	0	185,323	0	0	0.000	4.727	N/A	0	0	05/21/2012	06/15/2026
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						1,202,384,458	XXX	1,304,552,305	1,108,978,908	1,178,297,276	0	(3,618,124)	0	0	XXX	XXX	XXX	13,943,276	55,079,698	XXX	XXX
312909-3W-2	FHR 1250 J - CMO/RMBS			4	1.A	184	100.8884	181	179	178	0	(1)	0	0	7.000	9.736	MON	1	19	04/01/2004	05/15/2022
312915-QG-9	FHR 1491 I - CMO/RMBS			4	1.A	8,624	103.4481	8,415	8,135	8,141	0	(18)	0	0	7.500	6.969	MON	51	610	04/01/2004	04/15/2023
313398-P7-8	FHR 2334F TD - CMO/RMBS			4	1.A	66,200	113.7516	71,980	63,278	63,907	0	(181)	0	0	6.500	5.931	MON	343	4,113	04/01/2004	07/15/2031
313399-B9-7	FHR 2344I SN - CMO/RMBS			3	1.A	466,212	20.4307	1,862	0	0	0	0	0	0	7.840	7.840	MON	32	779	01/14/2002	08/15/2031
31339D-2V-9	FHR 2418 MB - CMO/RMBS			4	1.A	285	100.2414	269	268	268	0	(1)	0	0	6.000	5.496	MON	1	17	04/01/2004	02/15/2022
31339D-QZ-4	FHR 2416D PG - CMO/RMBS			4	1.A	3,045	100.2745	2,845	2,838	2,833	0	(8)	0	0	6.000	5.525	MON	14	172	04/01/2004	02/15/2022
31339G-HQ-7	FHR 2367J SA - CMO/RMBS			3	1.A	768,638	17.8139	6,011	0	0	0	0	0	0	7.865	250.000	MON	118	3,075	01/14/2002	06/15/2031
3133JL-UE-7	FH QU7781 - RMBS			4	1.A	32,556,190	98.6563	31,869,754	32,303,817	32,539,399	0	(17,223)	0	0	2.000	1.892	MON	53,840	496,305	03/04/2021	03/01/2051
3133N3-U9-3	FH RE6008 - RMBS			4	1.A	4,899,465	104.4531	5,033,822	4,819,216	4,877,561	0	(3,819)	0	0	3.500	3.071	MON	14,056	168,673	11/08/2019	11/01/2049
3133N3-VG-6	FH RE6015 - RMBS			4	1.A	3,835,523	104.4531	3,948,941	3,780,586	3,820,959	0	(2,211)	0	0	3.500	3.115	MON	11,027	132,321	10/18/2019	09/01/2049
3133N3-X2-5	FH RE6097 - RMBS			4	1.A	108,649,337	98.6563	107,409,792	108,872,703	108,653,459	0	4,183	0	0	2.000	2.017	MON	181,455	1,473,121	04/23/2021	05/01/2051
3133N3-X3-3	FH RE6098 - RMBS			4	1.A	23,479,813	100.8282	23,117,989	22,928,106	23,445,716	0	(36,279)	0	0	2.500	2.111	MON	47,767	406,929	04/09/2021	05/01/2051
3133N3-XX-7	FH RE6094 - RMBS			4	1.A	96,929,479	98.6563	96,369,335	97,681,876	96,962,659	0	33,762	0	0	2.000	2.090	MON	162,803	1,490,348	03/24/2021	04/01/2051
3133T2-JH-4	FHG G24 SY - CMO/RMBS			3	1.A	237,908	6.3752	571	0	0	0	0	0	0	8.937	8.937	MON	13	1,212	02/14/1996	11/25/2023
3133T3-BU-1	FHR 1644 K - CMO/RMBS			4	1.A	8,553	103.9329	8,128	7,821	7,862	0	(26)	0	0	6.750	5.751	MON	44	528	04/01/2004	12/15/2023
3133TB-4G-2	FHR 1991 PG - CMO/RMBS			4	1.A	38,119	107.1349	39,385	36,762	36,943	0	(56)	0	0	6.000	5.617	MON	184	2,206	04/01/2004	09/15/2027
3133TC-HE-1	FHR 2018 PG - CMO/RMBS			4	1.A	23,813	109.6767	24,752	22,568	22,874	0	(46)	0	0	6.350	5.708	MON	119	1,433	04/01/2004	01/15/2028
3133TD-3A-2	FHR 2037 HB - CMO/RMBS			4	1.A	48,127	113.1181	49,776	44,004	45,176	0	(175)	0	0	9.000	7.803	MON	330	3,960	04/01/2004	03/15/2028
3133TH-S8-1	FHR 2118 PE - CMO/RMBS			4	1.A	139,231	111.0229	147,230	132,612	134,574	0	(228)	0	0	6.500	5.910	MON	718	8,620	04/01/2004	01/15/2029
3133TK-EB-2	FHR 2145 S - CMO/RMBS			3	1.A	1,234,114	14.6916	11,903	0	0	0	0	0	0	7.490	250.000	MON	270	7,140	02/23/2001	04/15/2029
3133TR-YA-7	FHR 2292 SI - CMO/RMBS			3	1.A	610,747	18.1979	2,452	0	0	0	0	0	0	7.890	7.890	MON	47	1,173	03/01/2001	11/15/2030
3133TS-F2-4	FHR 2303 CK - CMO/RMBS			4	1.A	87,013	111.9811	94,355	84,259	85,228	0	(64)	0	0	6.000	5.660	MON	421	5,056	04/01/2004	04/15/2031
3133TU-HJ-0	FHR 2322 SC - CMO/RMBS			3	1.A	335,113	21.9920	9,270	0	0	0	0	0	0	8.490	250.000	MON	159	3,930	10/29/2003	05/15/2031
3133TU-S7-4	FHR 2357B GH - CMO/RMBS			4	1.A	43,887	113.3567	47,439	41,849	42,706	0	(28)	0	0	6.500	5.844	MON	227	2,720	04/01/2004	09/15/2031

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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31358N-H3-9	FNR G9229 J - CMO/RMBS			4	1.A	380	100.7670	379	376	374	0	0	0	0	8.000	8.073	MON	3	56	05/16/1997	07/25/2022
31358N-M5-8	FNR 92119 Z - CMO/RMBS			4	1.A	2,252	101.6387	2,269	2,233	2,244	0	(31)	0	0	8.000	4.692	MON	15	179	12/31/2007	07/25/2022
31358P-EE-3	FNR 92117 M - CMO/RMBS			4	1.A	3,127	101.4930	2,957	2,914	2,845	0	(39)	0	0	7.000	2.633	MON	17	204	04/01/2004	07/25/2022
31358Q-ZE-8	FNR G9259 D - CMO/RMBS			4	1.A	201	101.2538	191	188	188	0	0	0	0	6.000	5.523	MON	1	16	04/01/2004	10/25/2022
31358R-Y7-2	FNR 1992-G66 KB - CMO/RMBS			4	1.A	4,919	101.5180	4,602	4,533	4,523	0	(10)	0	0	7.000	6.432	MON	26	317	04/01/2004	12/25/2022
31359D-H5-5	FNR 93155 PJ - CMO/RMBS			4	1.A	40,555	104.1787	38,162	36,632	36,757	0	(138)	0	0	7.000	5.983	MON	214	2,564	04/01/2004	09/25/2023
31359H-NW-0	FNR 1994-63 PK - CMO/RMBS			4	1.A	12,971	105.3698	12,369	11,739	11,805	0	(46)	0	0	7.000	5.972	MON	68	822	04/01/2004	04/25/2024
31359H-QP-2	FNR 9476 KA - CMO/RMBS			4	1.A	1,742	103.3884	1,786	1,727	1,675	0	35	0	0	7.000	12.444	MON	10	148	04/01/2004	04/25/2024
31359L-ZF-5	FNR 9519 ED - CMO/RMBS			4	1.A	54	100.1800	50	50	50	0	0	0	0	6.500	5.895	MON	0	18	04/01/2004	01/25/2022
31359N-2W-0	FNR 9719A PG - CMO/RMBS			4	1.A	44,340	109.4367	45,032	41,149	41,391	0	(67)	0	0	7.000	6.599	MON	240	2,880	04/01/2004	04/18/2027
31359V-GF-4	FNR 1999-1 PJ - CMO/RMBS			4	1.A	159,524	111.1397	166,714	150,004	152,684	0	(286)	0	0	6.500	5.709	MON	813	9,750	04/01/2004	02/25/2029
3136AC-FK-2	FNR 2013-4 GI - CMO/RMBS			4	1.A	726,496	7.4033	158,593	0	180,761	0	(71,518)	0	0	3.000	1.734	MON	5,356	77,381	04/29/2013	02/25/2043
3137A9-6Y-7	FHR 3850 LS - CMO/RMBS			3	1.A	1,955,574	4.5285	169,804	0	111,203	0	(58,812)	0	0	1.445	33.664	MON	9,698	100,001	10/07/2011	05/15/2039
3137AC-TN-9	FHR 3897 LI - CMO/RMBS			3	1.A	910,966	4.2816	216,057	0	295,710	0	(90,324)	0	0	1.397	8.186	MON	12,134	118,241	08/11/2011	01/15/2037
3137FA-NH-7	FHR 4709 WI - CMO/RMBS			3	1.A	825,486	6.1692	635,138	0	664,143	0	(195,472)	0	0	1.885	9.903	MON	32,961	262,972	03/02/2018	10/15/2038
3137FW-WC-0	FHR 5020 AI - CMO/RMBS			3	1.A	1,680,141	9.8948	1,955,834	0	1,482,061	0	(541,684)	0	0	2.000	7.927	MON	32,944	448,787	09/15/2020	09/25/2050
313921-JK-5	FNR 0157B PD - CMO/RMBS			4	1.A	63,203	113.1677	67,829	59,937	61,237	0	(76)	0	0	6.500	5.780	MON	325	3,896	04/01/2004	10/25/2031
31392B-SC-1	FNR 026D L - CMO/RMBS			4	1.A	23,546	109.0493	24,692	22,643	22,974	0	28	0	0	6.000	5.314	MON	113	1,359	04/01/2004	01/25/2032
31392C-EM-2	FNW 2002-W2 AF5 - CMO/RMBS			4	1.A	109,459	116.5132	132,798	113,977	109,278	0	136	0	0	6.505	7.205	MON	618	7,388	03/12/2002	06/25/2032
31392E-PC-8	FNR 0258F PG - CMO/RMBS			4	1.A	299,120	113.5165	322,167	283,806	289,782	0	(237)	0	0	6.000	5.350	MON	1,419	17,028	04/01/2004	09/25/2032
31392H-FC-2	FNR 0297E SR - CMO/RMBS			4	1.A	1,213,464	18.6012	24,732	0	0	0	(10,819)	0	0	6.898	250.000	MON	153	10,871	03/13/2003	01/25/2033
31392K-5C-6	FHR 2455 GK - CMO/RMBS			4	1.A	279,163	114.6936	301,087	262,515	269,494	0	(236)	0	0	6.500	5.722	MON	1,422	17,063	04/01/2004	05/15/2032
31392K-LR-5	FHR 2450A PH - CMO/RMBS			4	1.A	28,626	100.6688	27,002	26,823	26,793	0	(72)	0	0	6.000	5.512	MON	134	1,610	04/01/2004	05/15/2022
31392M-5R-9	FHR 2448R TX - CMO/RMBS			4	1.A	330,408	112.7071	354,518	314,548	320,592	0	(431)	0	0	6.000	5.427	MON	1,573	18,873	04/01/2004	05/15/2032
31393Y-ED-3	FNR 2004-28 SB - CMO/RMBS			4	1.A	355,312	20.4950	125,469	0	70,200	0	(25,735)	0	0	7.048	28.178	MON	719	46,955	05/28/2013	05/25/2034
31394D-JU-5	FNW 2005-W2 A6 - CMO/RMBS			3	1.A	166,936	3.4813	23,854	0	0	0	0	0	0	4.808	250.000	MON	549	48,235	04/16/2008	05/25/2035
31396W-BR-6	FNR 2007-56 SN - CMO/RMBS			4	1.A	1,502,166	16.6498	74,597	0	0	0	0	0	0	6.028	7.890	MON	450	28,050	03/04/2008	06/25/2037
31397W-F3-4	FHR 3457 ES - CMO/RMBS			3	1.A	308,462	14.0455	7,156	0	0	0	0	0	0	5.890	250.000	MON	133	3,075	12/03/2008	06/15/2038
31398M-EL-6	FNR 2010-14 SJ - CMO/RMBS			4	1.A	1,444,452	11.1989	84,892	0	50,214	0	(31,690)	0	0	6.298	48.283	MON	796	58,751	08/27/2010	03/25/2040
3140HN-LY-6	FN BK8442 - RMBS			4	1.A	25,638,660	98.9375	25,303,002	25,574,723	25,632,067	0	(6,792)	0	0	2.000	1.945	MON	42,625	394,775	03/04/2021	01/01/2051
3140JS-EP-0	FN BN9141 - RMBS			4	1.A	28,136,060	98.5313	27,818,448	28,233,111	28,139,989	0	4,005	0	0	2.000	2.042	MON	47,055	383,608	04/12/2021	04/01/2051
3140JX-EE-4	FN BO2832 - RMBS	CF		4	1.A	982,784	102.5781	987,144	962,334	979,010	0	(1,959)	0	0	3.000	2.188	MON	2,406	28,870	02/28/2020	09/01/2049
3140K0-EL-8	FN BO4638 - RMBS	CF		4	1.A	3,295,784	102.5781	3,374,953	3,290,129	3,292,928	0	(1,383)	0	0	3.000	2.894	MON	8,225	98,704	11/07/2019	11/01/2049
3140K2-LK-8	FN BO6629 - RMBS			4	1.A	49,072,545	98.9375	48,317,133	48,835,996	49,053,850	0	(18,761)	0	0	2.000	1.908	MON	81,393	653,463	04/23/2021	04/01/2051
3140K2-PV-0	FN BO6735 - RMBS			4	1.A	48,062,108	98.9375	47,443,977	47,953,463	48,051,379	0	(10,833)	0	0	2.000	1.950	MON	79,922	645,576	04/26/2021	05/01/2051
3140QB-N5-3	FN CA4011 - RMBS	CF		4	1.A	1,849,665	103.3594	1,882,131	1,820,958	1,840,617	0	(2,251)	0	0	3.500	2.916	MON	5,311	63,734	10/16/2019	08/01/2049
3140QC-DT-0	FN CA4613 - RMBS	CF		4	1.A	3,041,330	103.3594	3,094,504	2,993,926	3,025,329	0	(4,778)	0	0	3.500	2.931	MON	8,732	104,787	11/07/2019	11/01/2049
3140QC-PN-0	FN CA4928 - RMBS	CF		4	1.A	3,080,153	102.5781	3,091,928	3,014,217	3,065,767	0	(7,945)	0	0	3.000	2.200	MON	7,536	90,427	02/28/2020	01/01/2050
3140QH-NJ-0	FN CA9392 - RMBS			4	1.A	66,422,338	98.9375	65,086,105	65,785,045	66,368,002	0	(54,976)	0	0	2.000	1.832	MON	109,642	998,011	03/03/2021	03/01/2051
31418D-JW-3	FN MA3876 - RMBS	CF		4	1.A	2,662,816	102.5781	2,724,655	2,656,176	2,659,983	0	(1,343)	0	0	3.000	2.868	MON	6,640	79,685	10/25/2019	12/01/2049
31418D-YR-7	FN MA4319 - RMBS			4	1.A	99,892,493	98.9375	99,201,590	100,266,886	99,907,626	0	15,336	0	0	2.000	2.047	MON	167,111	1,492,679	04/12/2021	04/01/2051
31418D-YS-5	FN MA4320 - RMBS			4	1.A	18,393,396	101.2969	18,277,813	18,043,797	18,366,428	0	(27,685)	0	0	2.500	2.171	MON	37,591	347,148	03/19/2021	04/01/2051
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						637,492,795	XXX	619,860,568	621,597,431	625,342,398	0	(1,169,311)	0	0	XXX	XXX	XXX	1,181,134	10,883,415	XXX	XXX
30295A-AN-8	FREMF 2016-K722 B - CMBS			4	1.A	3,070,142	102.9048	3,344,408	3,250,000	3,207,274	0	27,330	0	0	3.871	4.894	MON	10,485	127,065	06/22/2016	07/26/2049
2799999. Subtotal - Bonds - U.S. Special Revenues - Commercial Mortgage-Backed Securities						3,070,142	XXX	3,344,408	3,250,000	3,207,274	0	27,330	0	0	XXX	XXX	XXX	10,485	127,065	XXX	XXX
041083-VB-9	ARKANSAS ST DEV FIN AUTH SINGLE FAMILY M	SD		2	1.B FE	155,741	102.3750	159,440	155,741	155,741	0	0	0	0	3.100	3.100	MON	402	4,828	06/12/2013	07/01/2043
041083-VB-9	ARKANSAS ST DEV FIN AUTH SINGLE FAMILY M	CF		2	1.B FE	622,965	102.3750	637,760	622,965	622,965	0	0	0	0	3.100	3.100	MON	1,609	19,312	06/12/2013	07/01/2043
196479-F9-5	COLORADO HSG & FIN AUTH - MBS			2	1.A FE	5,219,634	106.4610	5,396,177	5,068,689	5,164,714	0	(16,237)	0	0	3.700	3.588	MON	15,628	187,542	02/14/2018	03/01/2048
196479-UX-5	COLORADO HSG & FIN AUTH			2	1.A FE	900,000	101.6190	1,016,190	1,000,000	916,047	0	2,309	0	0	4.200	4.846	AO	10,500	42,000	11/08/2013	10/01/2042
196479-V4-8	COLORADO HSG & FIN AUTH - MBS	CF		2	1.A FE	8,747,382	105.5760	8,971,813	8,497,966	8,670,414	0	(25,096)	0	0	4.200	4.075	MON	29,743	356,915	10/19/2018	11/01/2048

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
196479-XM-6	COLORADO HSG & FIN AUTH	CF		2	1.A FE	750,000	100.6760	755,070	750,000	749,995	0	(7)	0	0	3.193	3.192	MN	3,991	24,860	01/16/2015	11/01/2027
196480-EX-1	COLORADO HSG & FIN AUTH	CF		2	1.A FE	3,694,241	102.1340	3,773,076	3,694,241	3,694,241	0	0	0	0	2.907	2.907	MON	8,949	107,392	11/21/2019	01/01/2050
20775C-6L-3	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN	CF		2	1.A FE	2,205,000	102.8060	2,266,872	2,205,000	2,205,000	0	0	0	0	2.300	2.300	MN	6,480	50,715	01/30/2020	11/15/2035
20775C-YE-8	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN	CF		2	1.A FE	485,000	105.9820	514,013	485,000	484,990	0	0	0	0	3.500	3.500	MN	2,169	21,554	02/07/2018	05/15/2033
20775C-YF-5	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN			2	1.A FE	1,575,000	109.8130	1,729,555	1,575,000	1,575,000	0	35	0	0	3.625	3.625	MN	7,295	60,100	02/07/2018	05/15/2035
25477P-NF-8	DISTRICT COLUMBIA HSG FIN AGY MULTIFAMIL	CF		4	1.B FE	5,387,518	101.7390	5,481,207	5,387,518	5,387,518	0	0	0	0	3.875	3.875	MON	9,279	208,766	05/19/2014	06/15/2045
296122-UT-9	ESCAMBIA CNTY FLA HSG FIN AUTH SINGLE FA	CF		2	1.A FE	2,155,924	102.2010	2,203,376	2,155,924	2,155,924	0	0	0	0	2.850	2.850	MON	5,120	61,444	04/08/2016	11/01/2038
3137BL-AR-9	FMMV M-036 A - CMBS			4	1.A	4,459,350	103.1630	4,477,274	4,340,000	4,388,785	0	(4,981)	0	0	4.160	3.994	MON	8,024	180,561	09/11/2015	12/15/2029
3137BL-AR-9	FMMV M-036 A - CMBS	SD		4	1.A	1,428,225	103.1630	1,433,966	1,390,000	1,405,620	0	(1,596)	0	0	4.160	3.945	MON	2,570	57,824	09/11/2015	12/15/2029
34074M-KA-8	FLORIDA HSG FIN CORP REV			2	1.A FE	670,000	103.6360	694,361	670,000	670,000	0	0	0	0	4.000	4.000	JJ	13,400	26,800	12/12/2013	07/01/2027
34074M-LW-9	FLORIDA HSG FIN CORP REV			2	1.A FE	930,000	102.4850	953,111	930,000	930,000	0	0	0	0	3.200	3.200	JJ	14,880	30,465	01/21/2015	07/01/2030
34074M-ND-9	FLORIDA HSG FIN CORP REV - MBS	CF		2	1.A FE	4,699,064	100.7040	4,732,145	4,699,064	4,699,064	0	0	0	0	3.125	3.125	MON	12,237	146,846	03/23/2016	07/01/2037
34074M-PF-2	FLORIDA HSG FIN CORP REV - MBS	CF		2	1.A FE	1,361,582	100.1290	1,363,338	1,361,582	1,361,640	0	(12)	0	0	2.450	2.449	MON	2,780	33,359	08/25/2016	01/01/2043
37353P-AH-2	GEORGIA ST HSG & FIN AUTH REV	CF		2	1.A FE	8,470,000	106.1800	9,025,300	8,500,000	8,474,193	0	1,099	0	0	3.500	3.524	JD	24,792	297,500	12/21/2017	12/01/2038
45201L-VE-2	ILLINOIS HSG DEV AUTH				1.D FE	525,000	100.2050	526,076	525,000	525,000	0	0	0	0	3.205	3.205	JJ	8,413	16,826	05/09/2013	07/01/2022
45201L-VM-4	ILLINOIS HSG DEV AUTH				1.D FE	840,000	100.2160	841,814	840,000	840,000	0	0	0	0	3.355	3.355	JJ	14,091	28,182	05/09/2013	07/01/2023
45201L-VP-7	ILLINOIS HSG DEV AUTH	CF		2	1.D FE	545,000	100.9420	550,134	545,000	545,000	0	0	0	0	4.105	4.104	JJ	11,186	26,234	05/09/2013	07/01/2027
45201Y-E8-6	ILLINOIS HSG DEV AUTH REV			2	1.C FE	725,000	102.5360	743,386	725,000	725,000	0	0	0	0	3.830	3.829	FA	11,570	28,367	01/13/2016	02/01/2026
45201Y-E9-4	ILLINOIS HSG DEV AUTH REV			2	1.C FE	500,000	102.7040	513,520	500,000	500,000	0	0	0	0	3.880	3.880	FA	8,083	19,832	01/13/2016	08/01/2026
45201Y-X6-9	ILLINOIS HSG DEV AUTH REV	CF		2	1.A FE	1,320,000	112.1650	1,480,578	1,320,000	1,320,005	0	(15)	0	0	4.125	4.124	AO	13,613	57,646	10/18/2018	10/01/2038
45201Y-YL-5	ILLINOIS HSG DEV AUTH REV - MBS	CF		2	1.A FE	2,278,107	97.6590	2,295,968	2,351,005	2,289,773	0	2,052	0	0	2.750	2.914	MON	5,388	64,653	05/07/2015	06/01/2043
45203L-CT-8	ILLINOIS HSG DEV AUTH MULTIFAMILY HSG RE	CF			1.A FE	9,617,595	110.9720	10,672,837	9,617,595	9,608,761	0	(13,243)	0	0	3.500	3.532	MON	58,043	311,975	08/24/2018	09/01/2034
49130T-UP-9	KENTUCKY HSG CORP HSG REV	CF		2	1.A FE	1,000,000	103.1340	1,031,340	1,000,000	1,000,033	0	(9)	0	0	3.499	3.498	JJ	17,495	34,990	06/09/2016	07/01/2031
49130T-UQ-7	KENTUCKY HSG CORP HSG REV	CF		2	1.A FE	410,000	102.4380	419,996	410,000	410,027	0	(7)	0	0	3.860	3.858	JJ	7,913	15,953	06/09/2016	01/01/2034
56052F-BC-8	MAINE ST HSG AUTH MTG PUR	CF		2	1.B FE	2,960,000	102.3210	3,028,702	2,960,000	2,959,948	0	163	0	0	3.589	3.589	MN	13,574	107,374	02/04/2015	11/15/2030
57419R-D5-1	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C	CF		2	1.C FE	19,200,000	103.9850	19,965,120	19,200,000	19,198,908	0	63	0	0	3.463	3.463	MS	221,632	664,896	08/25/2016	09/01/2031
57419R-D6-9	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C	CF		2	1.C FE	3,380,940	101.2540	3,305,943	3,265,000	3,296,474	0	(13,822)	0	0	3.500	3.219	MS	38,092	129,730	08/25/2016	09/01/2047
57419R-L6-0	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C	CF		2	1.C FE	24,950,000	104.1620	25,988,419	24,950,000	24,949,464	0	(35)	0	0	4.103	4.103	MS	341,233	1,023,699	04/07/2017	09/01/2032
57419R-L7-8	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C	CF		2	1.C FE	9,400,000	103.6290	9,741,126	9,400,000	9,400,000	0	0	0	0	4.416	4.416	MS	138,368	507,684	04/07/2017	09/01/2037
57419R-PL-3	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C	CF		2	1.C FE	1,005,000	100.5960	1,010,990	1,005,000	1,005,000	0	0	0	0	2.857	2.857	MS	9,571	35,749	09/10/2014	09/01/2040
57419T-GS-4	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C			2	1.C FE	3,000,000	103.4730	3,104,190	3,000,000	3,000,000	0	0	0	0	2.300	2.300	MS	23,000	69,000	02/05/2020	09/01/2035
57586N-MT-5	MASSACHUSETTS ST HSG FIN AGY			2	1.C FE	50,000	100.7800	50,390	50,000	50,000	0	0	0	0	3.629	3.628	JD	151	1,856	09/14/2012	06/01/2023
57586N-MU-2	MASSACHUSETTS ST HSG FIN AGY			2	1.C FE	50,000	100.8040	50,402	50,000	50,000	0	0	0	0	3.729	3.729	JD	155	1,907	09/14/2012	12/01/2023
57586N-MW-8	MASSACHUSETTS ST HSG FIN AGY			2	1.C FE	210,000	102.9750	216,248	210,000	210,000	0	0	0	0	4.029	4.029	JD	705	8,645	09/14/2012	12/01/2027
57587A-XF-0	MASSACHUSETTS ST HSG FIN AGY HSG REV	CF		2	1.C FE	3,749,845	108.6000	4,029,060	3,710,000	3,735,668	0	(3,827)	0	0	3.750	3.619	JD	11,594	139,125	12/21/2017	12/01/2042
57587A-XH-6	MASSACHUSETTS ST HSG FIN AGY HSG REV	CF		2	1.C FE	7,528,636	108.4890	8,245,164	7,600,000	7,532,925	0	1,084	0	0	3.950	4.000	JD	25,017	300,200	12/20/2017	12/01/2052
59334H-FU-4	MIAMI-DADE CNTY FLA HSG FIN AUTH MULTIFA			2	1.A FE	1,262,202	103.0100	1,300,194	1,262,202	1,262,202	0	0	0	0	2.875	2.875	MON	3,024	36,973	06/09/2016	11/01/2038
59465M-C8-6	MICHIGAN ST HSG DEV AUTH RENTAL HSG REV	CF		2	1.C FE	3,305,000	101.2540	3,346,445	3,305,000	3,305,000	0	0	0	0	5.372	5.370	AO	44,386	177,545	02/08/2012	10/01/2028
59465M-F9-1	MICHIGAN ST HSG DEV AUTH RENTAL HSG REV			2	1.C FE	835,000	100.9200	1,009,200	1,000,000	870,883	0	5,214	0	0	3.950	9.173	AO	9,875	39,500	10/23/2013	10/01/2037
59465M-W9-2	MICHIGAN ST HSG DEV AUTH RENTAL HSG REV	CF		2	1.C FE	1,650,000	103.3540	1,705,341	1,650,000	1,649,996	0	(14)	0	0	3.736	3.735	AO	15,411	61,644	08/12/2016	10/01/2033
604160-FW-9	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F	CF		2	1.A FE	1,585,411	98.8900	1,608,013	1,626,062	1,592,030	0	1,278	0	0	2.700	2.838	MON	3,659	43,904	05/07/2015	09/01/2041
604160-GK-4	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F	CF		2	1.A FE	1,740,475	99.6480	1,734,349	1,740,475	1,740,475	0	0	0	0	2.730	2.730	MON	3,960	47,515	07/15/2016	08/01/2046
604160-GM-0	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F			2	1.A FE	491,631	101.8420	574,182	563,797	495,370	0	1,896	0	0	2.350	3.049	MON	1,104	13,791	10/23/2018	10/01/2046
604160-HA-5	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F	CF		2	1.A FE	6,593,955	105.4670	6,954,446	6,593,955	6,593,955	0	0	0	0	3.300	3.300	MON	18,133	217,601	02/14/2018	03/01/2048
604160-HE-7	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F	CF		2	1.A FE	5,152,296	104.6040	5,406,995	5,169,014	5,153,387	0	343	0	0	3.450	3.467	MON	14,861	178,331	12/13/2018	09/01/2048
604160-HG-2	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F	CF		2	1.A FE	5,176,347	105.8750	5,480,457	5,176,347	5,176,347	0	0	0	0	3.750	3.750	MON	16,176	194,113	10/18/2018	11/01/2048
604160-HJ-6	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F	CF		2	1.A FE	3,011,001	104.7790	3,154,896	3,011,001	3,011,001	0	0	0	0	3.600	3.599	MON	9,033	108,396	12/14/2018	01/01/2049
604160-HL-1	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F	CF		2	1.A FE	4,567,712	105.7970	4,832,503	4,567,712	4,567,712	0	0	0	0	3.450	3.450	MON	13,132	157,586	02/08/2019	03/01/2049
604160-HN-7	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F			2	1.A FE	967,042	103.5750	1,001,614	967,042	967,042	0	0	0	0	3.150	3.150	MON	2,538	29,189	05/15/2019	06/01/2049
60416S-5C-0	MINNESOTA ST HSG FIN AGY			2	1.B FE	1,170,000	98.6480	1,154,182	1,170,000	1,170,000	0	0	0	0	2.941	2.941	JJ	17,205	36,411	01/24/2020	01/01/2035
60636Y-HL-8	MISSOURI ST HSG DEV COMMN MULTIFAMILY HS			2	1.B FE	650,000	101.6840	660,946	650,000	650,000	0	0	0	0	3.723	3.723	JJ	12,100	28,062	10/17/2012	07/01/2028
60636Y-HM-6	MISSOURI ST HSG DEV COMMN MULTIFAMILY HS	CF		2	1.B FE	455,000	101.8180	463,272	455,000	455,000	0	0	0	0	4.156	4.155	JJ	9,455	22,366	10/17/2012	07/01/2033
60636Y-MJ-7	MISSOURI ST HSG DEV COMMN MULTIFAMILY HS	CF		2	1.B FE	643,671	101.5310	653,526	643,671	643,671	0	0	0	0	4.200	4.199	MON	2,253	27,041	04/16/2014	01/01/2040

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
60636Y-ML-2	MISSOURI ST HSG DEV COMMN MULTIFAMILY HS	CF		2	1.B FE	501,821	104.8950	526,385	501,821	501,821	0	0	0	0	3.875	3.875	MON	1,620	18,935	07/10/2015	10/01/2036
60637B-FA-3	MISSOURI ST HSG DEV COMMN SINGLE FAMILY			2	1.B FE	710,406	99.4000	706,143	710,406	710,406	0	0	0	0	2.970	2.970	MON	1,758	21,099	11/20/2014	08/01/2036
60637B-ML-1	MISSOURI ST HSG DEV COMMN SINGLE FAMILY	CF		2	1.B FE	6,569,033	98.7550	6,705,167	6,789,698	6,604,547	0	4,472	0	0	2.400	2.560	MON	13,579	162,767	09/29/2017	06/01/2044
646108-MM-9	NEW JERSEY ST HSG & MTG FIN AGY MULTI-FA			2	1.C FE	740,000	100.7750	745,735	740,000	740,000	0	0	0	0	3.608	3.607	MN	4,450	26,699	03/21/2013	11/01/2024
646108-MN-7	NEW JERSEY ST HSG & MTG FIN AGY MULTI-FA			2	1.C FE	1,185,000	101.5850	1,203,782	1,185,000	1,185,000	0	0	0	0	4.208	4.207	MN	8,311	49,865	03/21/2013	11/01/2028
64613A-BC-5	NEW JERSEY ST HSG & MTG FIN AGY REV	CF		2	1.C FE	2,930,000	108.5890	3,181,658	2,930,000	2,930,093	0	(26)	0	0	3.800	3.800	AO	27,835	111,340	06/15/2018	10/01/2032
647200-2G-8	NEW MEXICO MTG FIN AUTH - MBS	CF		2	1.B FE	1,473,210	100.1080	1,474,799	1,473,207	1,473,207	0	0	0	0	2.750	2.750	MON	3,376	40,513	06/13/2014	08/01/2035
647200-4S-0	NEW MEXICO MTG FIN AUTH	CF		2	1.B FE	3,350,000	100.5270	3,367,655	3,350,000	3,350,000	0	0	0	0	2.600	2.600	MON	7,258	87,100	08/03/2016	09/01/2040
64966T-FD-1	NYCMFH 148SPR A - MBS			2	1.A FE	27,573,696	104.4820	28,210,140	27,000,000	27,182,112	0	(59,848)	0	0	3.709	3.454	MON	50,072	1,001,430	10/24/2014	02/15/2048
64966W-EZ-6	NEW YORK N Y CITY HSG DEV CORP REV	CF		2	1.C FE	7,000,000	100.8910	7,062,370	7,000,000	7,000,000	0	0	0	0	2.811	2.811	FA	81,988	196,770	02/05/2020	08/01/2035
64972B-R2-3	NEW YORK N Y CITY HSG DEV CORP MULTIFAMI	CF			1.C FE	4,000,000	109.6530	4,386,120	4,000,000	4,000,000	0	0	0	0	3.960	3.959	MN	26,400	158,400	06/20/2013	05/01/2028
64972B-R3-1	NEW YORK N Y CITY HSG DEV CORP MULTIFAMI	CF			1.C FE	2,500,000	106.1720	2,654,300	2,500,000	2,500,000	0	0	0	0	3.520	3.519	MN	14,667	88,000	06/20/2013	11/01/2025
64972B-R4-9	NEW YORK N Y CITY HSG DEV CORP MULTIFAMI	CF			1.C FE	9,057,090	106.9720	9,659,572	9,030,000	9,044,692	0	(2,021)	0	0	3.780	3.751	MN	56,889	341,334	08/21/2014	05/01/2028
64972C-BD-4	NEW YORK N Y CITY HSG DEV CORP MULTIFAMI	CF		4	1.C FE	956,451	100.1750	958,125	956,451	956,451	0	0	0	0	3.050	3.049	MON	1,297	29,172	06/19/2014	06/15/2036
64972C-FR-9	NEW YORK N Y CITY HSG DEV CORP MULTIFAMI	CF		2	1.C FE	7,000,000	104.2150	7,295,050	7,000,000	7,000,000	0	0	0	0	3.890	3.890	MN	45,383	272,300	12/11/2014	11/01/2029
64972C-M6-7	NEW YORK N Y CITY HSG DEV CORP MULTIFAMI	CF		4	1.B FE	12,551,942	101.7210	12,767,961	12,551,942	12,567,127	0	(404)	0	0	3.098	3.091	MON	32,405	388,859	09/29/2017	10/01/2046
64972E-ME-6	NEW YORK N Y CITY HSG DEV CORP MULTIFAMI	CF		2	1.C FE	10,000,000	104.7440	10,474,400	10,000,000	10,000,000	0	0	0	0	3.242	3.242	MN	54,033	324,200	12/06/2019	11/01/2034
649883-3Y-9	NEW YORK ST MTG AGY HOMEOWNER MTG REV	CF		2	1.B FE	6,000,000	108.5540	6,513,240	6,000,000	6,000,090	0	(49)	0	0	3.350	3.349	AO	50,250	201,000	02/28/2018	04/01/2029
649883-SJ-5	NEW YORK ST MTG AGY HOMEOWNER MTG REV	CF		2	1.B FE	2,675,000	100.2500	2,681,688	2,675,000	2,675,000	0	0	0	0	3.400	3.400	AO	22,738	90,950	03/02/2012	10/01/2022
649883-UM-5	NEW YORK ST MTG AGY HOMEOWNER MTG REV	CF		2	1.B FE	5,000,000	100.8960	5,044,800	5,000,000	5,000,000	0	0	0	0	3.869	3.869	AO	48,363	193,450	08/24/2012	10/01/2025
658909-SU-1	NORTH DAKOTA ST HSG FIN AGY	SD		2	1.B FE	1,371,150	107.5550	1,478,881	1,375,000	1,371,550	0	1,254	0	0	3.850	3.871	JJ	26,469	60,577	08/15/2018	07/01/2038
658909-SU-1	NORTH DAKOTA ST HSG FIN AGY	CF		2	1.B FE	1,376,136	107.5550	1,484,259	1,380,000	1,376,657	0	1,207	0	0	3.850	3.870	JJ	26,565	60,761	08/15/2018	07/01/2038
677377-2P-7	OHIO HSG FIN AGY SINGLE FAMILY MTG REV	CF		2	1.A FE	10,875,000	100.8920	10,972,005	10,875,000	10,875,001	0	0	0	0	2.650	2.650	MON	24,016	288,113	07/15/2016	11/01/2041
67756Q-XK-8	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV	CF		2	1.A FE	970,000	107.0350	1,038,240	970,000	970,008	0	(8)	0	0	3.800	3.800	MS	12,287	39,839	09/12/2018	09/01/2038
686087-MP-9	OREGON ST HSG & CMNTY SVCS DEPT MTG REV			2	1.C FE	3,265,000	100.7460	3,289,357	3,265,000	3,265,000	0	0	0	0	2.891	2.891	JJ	47,196	101,995	05/31/2013	07/01/2033
686087-ZL-4	OREGON ST HSG & CMNTY SVCS DEPT MTG REV	CF		2	1.C FE	3,225,000	106.2810	3,427,562	3,225,000	3,224,916	0	13	0	0	3.900	3.900	JJ	62,888	130,068	08/14/2018	07/01/2038
708797-AN-5	PENNSYLVANIA HSG FIN AGY SPL LTD OBLIG M	CF		4	1.A FE	7,683,745	111.7860	8,589,351	7,683,745	7,679,057	0	(860)	0	0	3.600	3.626	MON	23,820	280,457	07/30/2018	08/01/2035
708790-DB-6	PENNSYLVANIA HSG FIN AGY SINGLE FAMILY M			2	1.B FE	1,000,000	105.9810	1,059,810	1,000,000	1,000,000	0	0	0	0	3.650	3.650	AO	9,125	36,500	01/16/2019	10/01/2032
708790-EW-9	PENNSYLVANIA HSG FIN AGY SINGLE FAMILY M	CF		2	1.B FE	7,458,075	103.4000	7,879,080	7,620,000	7,477,585	0	9,264	0	0	2.500	2.674	AO	47,625	190,500	11/13/2019	10/01/2034
76221T-AN-9	RHODE ISLAND HSG & MTG FIN CORP REV	CF		2	1.B FE	3,545,000	103.1250	3,655,781	3,545,000	3,545,000	0	0	0	0	4.000	3.999	AO	35,450	141,800	11/22/2013	10/01/2023
76221T-DF-3	RHODE ISLAND HSG & MTG FIN CORP REV			2	1.B FE	125,000	100.9250	126,156	125,000	125,000	0	0	0	0	4.236	4.235	AO	1,324	5,295	10/01/2014	10/01/2029
76221T-DH-9	RHODE ISLAND HSG & MTG FIN CORP REV			2	1.B FE	425,000	101.1730	429,985	425,000	425,000	0	0	0	0	2.913	2.913	AO	3,095	12,554	10/01/2014	10/01/2039
76221T-KB-4	RHODE ISLAND HSG & MTG FIN CORP REV	CF		2	1.C FE	4,525,652	109.9880	4,916,464	4,470,000	4,503,876	0	(5,761)	0	0	3.800	3.640	AO	42,465	169,860	12/20/2017	10/01/2037
83755N-EY-4	SOUTH DAKOTA HSG DEV AUTH SINGLE FAMILY	CF		2	1.B FE	1,695,000	101.5730	1,721,662	1,695,000	1,695,000	0	0	0	0	3.434	3.434	MN	9,701	60,467	10/14/2016	11/01/2031
83756C-ML-6	SOUTH DAKOTA HSG DEV AUTH			2	1.A FE	95,000	101.9780	96,879	95,000	95,000	0	(1)	0	0	3.800	3.800	MN	602	3,610	05/18/2016	05/01/2031
88275F-NU-9	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE	CF		2	1.B FE	1,660,000	102.6880	1,704,621	1,660,000	1,661,725	0	(611)	0	0	3.200	3.159	MS	17,707	55,202	10/15/2015	09/01/2039
88275F-PA-1	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE	CF		2	1.B FE	1,262,621	102.2410	1,368,765	1,338,763	1,269,391	0	1,669	0	0	3.100	3.418	MON	3,458	41,651	06/15/2018	09/01/2047
91743P-DD-4	UTAH HSG CORP	CF			1.B FE	2,318,157	105.3900	2,340,364	2,220,670	2,314,514	0	(2,007)	0	0	3.500	3.260	MON	14,681	78,218	02/07/2020	02/21/2050
92812Q-3T-2	VIRGINIA ST HSG DEV AUTH	CF		2	1.B FE	4,000,000	100.6910	4,027,640	4,000,000	4,000,000	0	0	0	0	3.018	3.018	AO	30,180	120,720	09/25/2012	10/01/2023
92812Q-3U-9	VIRGINIA ST HSG DEV AUTH			2	1.B FE	2,000,000	100.7390	2,014,780	2,000,000	2,000,000	0	0	0	0	3.218	3.217	AO	16,090	64,360	09/25/2012	10/01/2024
92812Q-3V-7	VIRGINIA ST HSG DEV AUTH			2	1.B FE	2,000,000	100.7870	2,015,740	2,000,000	2,000,000	0	0	0	0	3.418	3.417	AO	17,090	68,360	09/25/2012	10/01/2025
92812U-03-5	VIRGINIA ST HSG DEV AUTH COMWLTH MTG - M	CF		4	1.A FE	3,464,913	101.9190	3,531,405	3,464,913	3,462,579	0	63	0	0	4.300	4.304	MON	12,416	148,991	12/04/2013	12/25/2043
92812U-04-3	VIRGINIA ST HSG DEV AUTH COMWLTH MTG - M	CF		4	1.A FE	6,526,585	102.4150	6,684,202	6,526,585	6,526,585	0	0	0	0	3.500	3.481	MON	19,036	228,431	11/21/2014	10/25/2037
92812U-06-8	VIRGINIA ST HSG DEV AUTH COMWLTH MTG - M	CF		4	1.A FE	3,796,579	102.1690	3,878,927	3,796,580	3,795,818	0	(258)	0	0	3.100	3.086	MON	9,808	117,694	05/25/2016	06/25/2041
92812U-Q7-6	VIRGINIA ST HSG DEV AUTH COMWLTH MTG	CF			1.A FE	7,667,183	102.7120	7,875,117	7,667,183	7,667,183	0	0	0	0	2.950	2.950	MON	3,770	230,124	10/22/2019	10/25/2049
92812U-Q8-4	VIRGINIA ST HSG DEV AUTH COMWLTH MTG	CF			1.A FE	13,062,964	100.6820	13,152,053	13,062,964	13,062,964	0	0	0	0	2.850	2.850	MON	6,205	342,324	01/29/2020	12/25/2049
92812U-XA-1	VIRGINIA ST HSG DEV AUTH COMWLTH MTG	CF			1.A FE	1,186,128	102.2280	1,125,341	1,100,814	1,160,711	0	(2,399)	0	0	6.000	5.457	MON	5,504	66,049	04/07/2014	03/25/2038
92812U-XB-9	VIRGINIA ST HSG DEV AUTH COMWLTH MTG - R				1.A FE	771,792	102.2280	732,239	716,280	755,167	0	(1,455)	0	0	6.000	5.461	MON	3,581	42,977	04/07/2014	03/25/2038
92812V-CE-4	VIRGINIA ST HSG DEV AUTH	CF		2	1.B FE	13,225,000	102.7630	13,590,407	13,225,000	13,225,000	0	0	0	0	3.846	3.846	MN	84,772	508,634	10/29/2014	11/01/2029
92813T-EE-6	VIRGINIA ST HSG DEV AUTH HOMEOWNERSHIP M	CF		4	1.B FE	9,217,395	102.1660	9,420,869	9,221,139	9,213,357	0	260	0	0	3.250	3.255	MON	24,974	299,687	03/21/2013	08/25/2042
93978X-EQ-9	WASHINGTON ST HSG FIN COMMN HOMEOWNERSHI	CF		2	1.A FE	2,610,000	100.4250	2,621,093	2,610,000	2,592,926	0	669	0	0	3.000	3.046	MON	6,525	78,300	05/15/2015	09/01/2040
93978X-ER-7	WASHINGTON ST HSG FIN COMMN HOMEOWNERSHI	CF		2	1.A FE	5,485,205	100.5940	5,542,729	5,510,000	5,510,000	0	0	0	0	3.150	3.150	MON	14,464	173,565	05/20/2015	05/01/2041
976890-EL-6	WISCONSIN HSG & ECONOMIC DEV AUTH HOME O	CF		2	1.C FE	1,895,862	107.2590	2,054,010	1,915,000	1,896,554	0	461	0	0	3.500	3.559	MS	22,342	67,025	03/20/2020	09/01/2046

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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
2899999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities						427,977,282	XXX	443,900,868	427,451,729	427,331,577	0	(119,740)	0	0	XXX	XXX	XXX	2,592,940	15,052,160	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						2,270,924,676	XXX	2,371,658,149	2,161,278,068	2,234,178,525	0	(4,879,845)	0	0	XXX	XXX	XXX	17,727,835	81,142,338	XXX	XXX
918638-AB-9	VHG Capital L.P.				1.D Z	20,000,000	101.0275	20,205,500	20,000,000	20,000,000	0	0	0	0	3.110	3.110	JAJO	0	0	11/02/2021	10/21/2031
918638-AA-1	VHG Capital L.P.				1.D Z	10,000,000	101.1821	10,118,210	10,000,000	10,000,000	0	0	0	0	3.210	3.210	JAJO	0	0	11/02/2021	10/21/2033
000800-AF-2	ABN AMRO BANK NV		C		2.B FE	26,008,220	109.1396	28,376,299	26,000,000	26,008,397	0	(617)	0	0	4.750	4.739	JJ	524,875	1,235,000	11/30/2016	07/28/2025
00084D-AL-4	ABN AMRO BANK NV		C		2.B FE	20,299,400	110.3329	22,066,572	20,000,000	20,169,038	0	(35,597)	0	0	4.800	4.578	AO	194,667	960,000	12/20/2017	04/18/2026
001055-AM-4	AFLAC INC			1	1.G FE	9,989,900	106.8295	10,682,947	10,000,000	9,997,106	0	1,198	0	0	3.625	3.636	MN	46,319	362,500	11/04/2014	11/15/2024
001055-BJ-0	AFLAC INC			1,2	1.G FE	9,974,200	110.3977	11,039,771	10,000,000	9,978,141	0	2,302	0	0	3.600	3.631	AO	90,000	360,000	03/30/2020	04/01/2030
0010EP-AN-8	AEP TEXAS INC			1,2	2.A FE	4,951,050	106.7502	5,337,513	5,000,000	4,979,645	0	4,986	0	0	3.850	3.968	AO	48,125	192,500	09/15/2015	10/01/2025
00131L-AH-8	AIA GROUP LTD		C	2	1.E FE	23,205,840	109.3700	25,155,095	23,000,000	23,165,086	0	(21,475)	0	0	3.600	3.479	AO	188,600	828,000	11/07/2019	04/09/2029
00184@-AA-4	AMAZON (EUCLID OH) CONTROL PASS-THRU TRU				1.E	4,164,186	110.0164	4,581,288	4,164,186	4,161,987	0	84	0	0	4.095	4.099	MON	474	170,843	09/15/2018	06/30/2039
00185A-AB-0	AON PLC		C	1	2.A FE	3,667,609	114.9836	3,472,505	3,020,000	3,658,748	0	(8,861)	0	0	4.250	2.896	JD	6,774	64,175	08/04/2021	12/12/2042
00185A-AG-9	AON PLC		C	1,2	2.A FE	30,276,516	122.2839	28,468,912	23,281,000	30,185,820	0	(90,696)	0	0	4.600	2.798	JD	50,572	535,463	08/03/2021	06/14/2044
00185A-AH-7	AON PLC		C	1,2	2.A FE	6,115,717	124.6609	5,724,429	4,592,000	6,096,791	0	(18,926)	0	0	4.750	2.800	MN	27,871	109,060	08/03/2021	05/15/2045
00185A-AK-0	AON PLC		C	1,2	2.A FE	7,997,760	108.1739	8,653,912	8,000,000	7,999,212	0	560	0	0	3.875	3.878	JD	13,778	310,000	02/23/2016	12/15/2025
00191#-AA-3	AMAZON (TUCSON AZ) CONTROL PASS-THRU TRU				1.E	4,645,063	110.0389	5,111,376	4,645,063	4,640,893	0	264	0	0	4.095	4.102	MON	16,416	182,853	10/16/2018	08/31/2039
00191@-AA-5	AMAZON (OKLAHOMA CITY OK) CONTROL PASS-T				1.E	9,043,514	111.3032	10,065,721	9,043,514	9,042,403	0	151	0	0	4.233	4.234	MON	1,063	406,041	11/01/2018	09/30/2039
00193*-AA-5	AMAZON (TULSA OK) CONTROL PASS-THRU TRUS				1.E	9,456,016	114.3231	10,810,410	9,456,016	9,455,516	0	19	0	0	4.233	4.233	MON	34,544	400,273	11/01/2018	09/30/2039
00195#-AA-9	AMAZON (TOLEDO OH) CONTROL PASS-THRU TR				1.C	16,083,643	108.4712	17,446,121	16,083,643	16,083,643	0	0	0	0	3.570	3.553	MON	1,595	574,285	12/15/2019	10/31/2040
00203Q-AE-7	AP MOELLER - MAERSK A/S		C	1,2	2.B FE	14,908,200	113.7304	17,059,559	15,000,000	14,928,539	0	8,814	0	0	4.500	4.576	JD	20,625	675,000	06/17/2019	06/20/2029
00205G-AB-3	APT PIPELINES LTD		C	1,2	2.B FE	6,992,650	106.9843	7,488,898	7,000,000	6,997,577	0	788	0	0	4.200	4.211	MS	80,033	294,000	03/16/2015	03/23/2025
00205G-AD-9	APT PIPELINES LTD		C	1,2	2.B FE	6,951,350	110.2357	7,716,501	7,000,000	6,971,412	0	4,856	0	0	4.250	4.334	JJ	137,181	297,500	03/16/2017	07/15/2027
00206R-DC-3	AT&T INC			1,2	2.B FE	4,981,500	106.4804	5,324,019	5,000,000	4,993,713	0	2,603	0	0	4.450	4.509	AO	55,625	222,500	03/17/2014	04/01/2024
00206R-GL-0	AT&T INC			1,2	2.B FE	5,336,507	111.1711	5,929,868	5,334,000	5,335,755	0	(70)	0	0	4.100	4.094	FA	82,618	218,694	12/01/2017	02/15/2028
00206R-GQ-9	AT&T INC	SD		1,2	2.B FE	1,010,658	112.7047	1,133,809	1,006,000	1,009,304	0	(341)	0	0	4.300	4.251	FA	16,342	43,258	12/01/2017	02/15/2030
00206R-GQ-9	AT&T INC			1,2	2.B FE	19,213,549	112.7047	21,554,768	19,125,000	19,188,405	0	(5,886)	0	0	4.300	4.250	FA	310,675	822,375	12/01/2017	02/15/2030
00206R-HJ-4	AT&T INC			1,2	2.B FE	9,950,800	112.5857	11,258,565	10,000,000	9,963,127	0	4,566	0	0	4.350	4.410	MS	145,000	435,000	02/13/2019	03/01/2029
00206R-MM-1	AT&T INC			1,2	2.B FE	61,185,460	97.7851	58,927,239	60,262,000	61,117,752	0	(62,924)	0	0	2.550	2.409	JD	128,057	1,511,070	02/12/2021	12/01/2033
00225#-AA-3	AMAZON (GRAND RAPIDS, MI) CONTROL PASS				1.E	4,369,412	110.0514	4,808,599	4,369,412	4,365,852	0	134	0	0	4.095	4.101	MON	497	179,123	11/16/2018	09/30/2039
002824-BF-6	ABBOTT LABORATORIES			1,2	1.F FE	4,500,267	110.3874	5,004,967	4,534,000	4,516,040	0	3,431	0	0	3.750	3.839	MN	14,641	170,025	11/17/2016	11/30/2026
002824-BM-1	ABBOTT LABORATORIES			1,2	1.F FE	1,992,320	108.4374	2,168,748	2,000,000	1,994,491	0	1,389	0	0	3.875	3.955	MS	22,819	77,500	09/14/2015	09/15/2025
00287Y-AW-9	ABBVIE INC			1,2	2.B FE	6,230,600	121.1000	6,054,999	5,000,000	6,216,630	0	(13,970)	0	0	4.450	3.013	MN	29,049	111,250	08/03/2021	05/14/2046
00287Y-BF-5	ABBVIE INC			1,2	2.B FE	14,777,950	113.0772	16,961,586	15,000,000	14,841,421	0	19,817	0	0	4.250	4.430	MN	83,229	637,500	10/03/2018	11/14/2028
00287Y-CA-5	ABBVIE INC			1,2	2.B FE	29,662,130	114.8379	29,857,841	26,000,000	29,536,212	0	(125,918)	0	0	4.050	3.037	MN	117,000	1,053,000	04/29/2021	11/21/2039
00440F-AA-2	ACE CAPITAL TRUST II			1	2.A FE	9,429,351	146.5842	9,206,957	6,281,000	8,493,014	0	(216,828)	0	0	9.700	4.533	AO	152,314	609,257	04/20/2017	04/01/2030
00511B-AA-5	ACURIS FINANCE US INC			1,2	4.B FE	4,100,000	99.7562	4,090,006	4,100,000	4,100,000	0	0	0	0	5.000	4.999	MN	34,167	95,667	06/16/2021	05/01/2028
00653V-AC-5	ADAPTHEALTH LLC			1,2	4.B FE	3,564,535	100.1880	3,602,762	3,596,000	3,565,287	0	752	0	0	4.625	4.760	FA	69,298	0	10/26/2021	08/01/2029
00817Y-AF-5	AETNA INC			1	2.B FE	15,602,570	142.4977	15,458,151	10,848,000	15,459,074	0	(143,496)	0	0	6.625	2.983	JD	31,941	718,680	06/04/2021	06/15/2036
00817Y-AJ-7	AETNA INC			1,2	2.B FE	3,429,303	118.4476	3,278,630	2,768,000	3,419,515	0	(9,788)	0	0	4.500	2.929	MN	15,916	62,280	08/02/2021	05/15/2042
00817Y-AZ-1	AETNA INC			1,2	2.B FE	4,180,073	111.8955	4,059,568	3,628,000	4,174,176	0	(5,897)	0	0	3.875	3.016	FA	53,110	70,293	08/02/2021	08/15/2047
008252-AM-0	AFFILIATED MANAGERS GROUP INC			1	1.G FE	14,745,970	106.2176	15,720,203	14,800,000	14,789,141	0	4,781	0	0	4.250	4.286	FA	237,622	629,000	02/05/2016	02/15/2024
00846U-AJ-0	AGILENT TECHNOLOGIES INC			1,2	2.A FE	16,922,480	103.7682	17,640,597	17,000,000	16,986,277	0	8,494	0	0	3.875	3.930	JJ	303,757	658,750	06/18/2013	07/15/2023
00846U-AN-1	AGILENT TECHNOLOGIES INC			1,2	2.A FE	9,982,200	98.9284	9,892,838	10,000,000	9,983,542	0	1,342	0	0	2.300	2.320	MS	69,639	115,000	03/03/2021	03/12/2031
008513-AC-7	AGREE LP			1,2	2.B FE	23,380,896	98.4227	23,272,057	23,645,000	23,392,602	0	11,706	0	0	2.600	2.709	JD	27,323	360,324	06/08/2021	06/15/2033
009088-AA-3	AIR CANADA 2015-2 PASS THROUGH TRUSTS -		C	1	1.G FE	5,143,476	102.7000	5,282,352	5,143,478	5,144,595	0	(144)	0	0	3.750	3.745	JD	8,572	192,881	12/01/2015	06/15/2029
009088-AB-1	AIR CANADA 2015-2 PASS THROUGH TRUSTS -		C	1	2.B FE	3,306,516	99.2500	3,281,714	3,306,513	3,307,388	0	(111)	0	0	4.125	4.118	JD	6,062	136,394	12/01/2015	06/15/2029
009089-AA-1	AIR CANADA 2013-1 PASS THROUGH TRUST - A		C	1	2.C FE	1,855,336	101.9961	1,892,370	1,855,336	1,855,956	0	62	0	0	4.125	4.111	MN	9,779	76,533	04/24/2013	11/15/2026
009090-AA-9	AIR CANADA 2015-1 PASS THROUGH TRUST - A		C	1	1.F FE	9,706,477	100.2476	9,730,508	9,706,478	9,709,005	0	220	0	0	3.600	3.592	MS	102,889	349,433	03/11/2015	09/15/2028
009090-AB-7	AIR CANADA 2015-1 PASS THROUGH TRUST - A		C	1	2.C FE	1,477,671	99.6489	1,472,483	1,477,670	1,477,953	0	(74)	0	0	3.875	3.853	MS	16,860	57,260	03/11/2015	09/15/2024
009098-A*-5	CTL - AMAZON FORT WORTH FUNDED				1.F	4,087,073	115.5016	4,720,635	4,087,073	4,087,075	0	0	0	0	4.494	4.494	MON	10,714	183,725	05/10/2019	11/10/2039
00910G-A*-4	AMAZON AIR CARGO (SAN BERNARDINO, CA)				1.F	6,129,061	114.4579	7,015,195	6,129,061	6,129,061	0	0	0	0	4.533	4.533	MON	16,207	277,830	01/09/2020	02/10/2041

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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
00910G-A@-2	AMAZON AIR CARGO (SAN BERNARDINO, CA)				1.E	7,460,973	128.6470	9,598,318	7,460,973	7,460,973	0	0	0	0	5.039	5.039	MON	21,931	375,959	01/09/2020	02/10/2041
00912X-BF-0	AIR LEASE CORP			1,2	2.B FE	8,864,720	110.6968	9,962,713	9,000,000	8,902,933	0	12,018	0	0	4.625	4.814	AO	104,063	416,250	09/19/2018	10/01/2028
009280-AR-2	AIRCASTLE LTD			1,2	2.C FE	5,989,860	104.7519	6,285,115	6,000,000	5,996,383	0	1,971	0	0	4.400	4.437	MS	70,400	264,000	09/20/2018	09/25/2023
009810-AA-9	CHILDREN'S HOSPITAL MEDICAL CENTER OF AK			4	1.D IF	8,456,523	113.0827	9,468,183	8,372,795	8,453,281	0	(1,417)	0	0	3.965	3.909	MON	14,755	331,981	08/22/2019	08/15/2050
015271-AN-9	ALEXANDRIA REAL ESTATE EQUITIES INC			1,2	2.A FE	4,995,800	117.2145	5,860,727	5,000,000	4,997,182	0	618	0	0	4.700	4.708	JJ	117,500	235,000	06/12/2018	07/01/2030
01609W-AQ-5	ALIBABA GROUP HOLDING LTD		C	1,2	1.E FE	23,900,630	105.3006	25,272,139	24,000,000	23,967,429	0	11,272	0	0	3.600	3.650	MN	79,200	864,000	05/05/2015	11/28/2024
017175-AC-4	ALLEGHANY CORP			1	2.A FE	3,995,920	102.0314	4,081,257	4,000,000	3,999,756	0	483	0	0	4.950	4.963	JD	2,200	198,000	06/21/2012	06/27/2022
01748D-AZ-9	ALLEGIANCE BANK			2,5	2.B FE	8,000,000	102.8300	8,226,400	8,000,000	8,000,003	0	(3)	0	0	5.250	5.249	JD	18,667	420,000	12/11/2017	12/15/2027
01882Y-AB-2	ALLIANT ENERGY FINANCE LLC			1,2	2.B FE	14,970,900	111.0608	16,659,125	15,000,000	14,980,811	0	3,340	0	0	4.250	4.273	JD	28,333	637,500	06/06/2018	06/15/2028
021441-AF-7	ALTERA CORP			1	1.E FE	9,874,300	105.6064	10,560,638	10,000,000	9,972,614	0	13,790	0	0	4.100	4.254	MN	52,389	410,000	10/29/2013	11/15/2023
023135-BJ-4	AMAZON.COM INC			1,2	1.E FE	18,832,900	121.7863	18,267,939	15,000,000	18,789,877	0	(43,023)	0	0	4.050	2.665	FA	217,688	303,750	08/02/2021	08/22/2047
023135-BN-5	AMAZON.COM INC			1,2	1.E FE	10,001,760	113.8616	11,386,161	10,000,000	9,996,289	0	1,565	0	0	5.200	5.211	JD	40,444	520,000	12/03/2015	12/03/2025
023135-CA-2	AMAZON.COM INC			1,2	1.D FE	20,139,400	103.5337	20,706,732	20,000,000	20,136,802	0	(2,598)	0	0	2.875	2.828	MN	78,264	287,500	06/08/2021	05/12/2041
02343U-AH-8	AMCOR FINANCE (USA) INC			1,2	2.B FE	7,984,720	113.7362	9,098,897	8,000,000	7,990,009	0	1,609	0	0	4.500	4.523	MN	46,000	360,000	05/07/2018	05/15/2028
02364W-BH-7	AMERICA MOVIL SAB DE CV		C	1,2	1.G FE	6,952,960	108.1402	7,569,815	7,000,000	6,964,019	0	4,246	0	0	3.625	3.706	AO	48,635	380,625	04/15/2019	04/22/2029
02376X-AA-7	AMERICAN AIRLINES PASS THROUGH TRUST SER			1	4.B FE	1,045,775	100.2250	1,048,128	1,045,775	1,045,990	0	(116)	0	0	4.375	4.336	AO	11,438	45,753	09/02/2014	04/01/2024
02377A-AA-6	AMERICAN AIRLINES PASS THROUGH TRUST SER			1	3.B FE	5,628,291	101.3440	5,703,936	5,628,291	5,629,852	0	154	0	0	3.700	3.691	AO	52,062	208,247	09/02/2014	04/01/2028
02377U-AB-0	AMERICAN AIRLINES 2013-2 PASS THROUGH TR			1	3.B FE	1,093,530	100.4500	1,098,451	1,093,530	1,093,854	0	(1)	0	0	4.950	4.915	JJ	24,960	54,130	07/24/2013	07/15/2024
024836-AG-3	AMERICAN CAMPUS COMMUNITIES OPERATING PA			1,2	2.B FE	8,965,520	110.4169	9,937,519	9,000,000	8,970,396	0	2,968	0	0	3.875	3.917	JJ	146,281	396,219	06/09/2020	01/30/2031
025816-CA-5	AMERICAN EXPRESS CO			2	1.G FE	9,977,800	109.9440	10,994,404	10,000,000	9,987,473	0	3,171	0	0	4.200	4.236	MN	64,167	420,000	11/01/2018	11/06/2025
02666T-AA-5	AMERICAN HOMES 4 RENT LP			1,2	2.C FE	24,757,059	110.8145	27,740,206	25,033,000	24,850,010	0	26,317	0	0	4.250	4.387	FA	401,919	1,063,903	06/26/2018	02/15/2028
026874-AZ-0	AMERICAN INTERNATIONAL GROUP INC			1	2.B FE	8,155,668	138.4363	8,239,730	5,952,000	8,089,045	0	(66,624)	0	0	6.250	3.123	MN	62,000	186,000	06/03/2021	05/01/2036
026874-DA-2	AMERICAN INTERNATIONAL GROUP INC			1,2	2.B FE	19,705,529	122.8628	19,191,171	15,620,000	19,653,005	0	(52,524)	0	0	4.500	2.905	JJ	322,163	0	08/04/2021	07/16/2044
026874-DD-6	AMERICAN INTERNATIONAL GROUP INC			1,2	2.B FE	19,867,700	107.0993	21,419,856	20,000,000	19,948,289	0	14,386	0	0	3.750	3.829	JJ	356,250	750,000	07/13/2015	07/10/2025
03073E-AT-2	AMERISOURCEBERGEN CORP			1,2	2.A FE	17,962,740	100.9596	18,172,733	18,000,000	17,965,239	0	2,499	0	0	2.700	2.724	MS	143,100	222,750	03/25/2021	03/15/2031
03076C-AF-3	AMERIPRISE FINANCIAL INC			1	1.G FE	41,068,828	105.3983	43,079,435	40,873,000	40,915,192	0	(22,474)	0	0	4.000	3.939	AO	345,150	1,634,920	11/07/2013	10/15/2023
03076C-AG-1	AMERIPRISE FINANCIAL INC			1	1.G FE	7,972,480	106.7673	8,541,387	8,000,000	7,991,593	0	2,824	0	0	3.700	3.740	AO	62,489	296,000	09/15/2014	10/15/2024
03076K-AA-6	AMERIS BANCORP			2,5	2.B FE	9,000,000	100.8000	9,072,000	9,000,000	9,000,062	0	(300)	0	0	5.750	5.746	MS	152,375	517,500	03/08/2017	03/15/2027
031162-BE-9	AMGEN INC			1	2.A FE	7,719,609	125.9615	7,727,739	6,135,000	7,682,151	0	(37,459)	0	0	4.950	3.215	AO	75,921	151,841	04/27/2021	10/01/2041
031162-BZ-2	AMGEN INC			1,2	2.A FE	32,895,920	119.4149	33,436,175	28,000,000	32,779,726	0	(116,194)	0	0	4.400	3.327	MN	205,333	1,232,000	02/25/2021	05/01/2045
032095-AH-4	AMPHENOL CORP			1,2	2.A FE	9,990,400	113.6470	11,364,695	10,000,000	9,992,854	0	1,265	0	0	4.350	4.361	JD	36,250	435,000	01/07/2019	06/01/2029
03464A-A@-9	ANGEL OAK FINANCIAL STRATEGIES INCOME TE				1.E PL	25,000,000	99.4402	24,860,050	25,000,000	25,000,000	0	0	0	0	2.800	2.790	JJ	336,389	0	07/08/2021	07/08/2028
03522A-AH-3	ANHEUSER-BUSCH COMPANIES LLC			1,2	2.B FE	20,072,256	120.9147	20,131,083	16,649,000	19,962,677	0	(109,579)	0	0	4.700	2.915	FA	326,043	391,252	06/09/2021	02/01/2036
03523T-BU-1	ANHEUSER-BUSCH INBEV WORLDWIDE INC			1,2	2.B FE	24,992,149	130.7800	25,138,539	19,222,000	24,862,045	0	(130,104)	0	0	5.450	3.159	JJ	459,780	523,800	07/14/2021	01/23/2039
035240-AQ-3	ANHEUSER-BUSCH INBEV WORLDWIDE INC			1,2	2.B FE	19,937,000	116.2788	23,255,752	20,000,000	19,953,601	0	6,587	0	0	4.750	4.789	JJ	416,944	950,000	01/10/2019	01/23/2029
03524B-AF-3	ANHEUSER-BUSCH INBEV FINANCE INC			1	2.B FE	25,410,576	120.9754	25,490,735	21,071,000	25,346,239	0	(64,337)	0	0	4.625	3.320	FA	406,056	487,267	07/16/2021	02/01/2044
03666H-AA-9	ANTARES HOLDINGS LP		C	1,2	2.C FE	18,999,050	106.3735	20,210,965	19,000,000	19,000,683	0	(390)	0	0	6.000	5.998	FA	430,667	1,140,000	07/19/2018	08/15/2023
03666H-AC-5	ANTARES HOLDINGS LP		C	1	2.C FE	3,457,860	102.7515	3,596,303	3,500,000	3,465,076	0	7,216	0	0	3.950	4.221	JJ	63,749	64,901	01/21/2021	07/15/2026
03666H-AD-3	ANTARES HOLDINGS LP		C	1,2	2.C FE	12,502,751	97.8019	12,313,258	12,590,000	12,509,092	0	6,340	0	0	2.750	2.888	JJ	149,069	0	07/21/2021	01/15/2027
037411-BE-4	APACHE CORP			1,2	3.A FE	13,479,075	108.7110	14,675,985	13,500,000	13,486,827	0	1,634	0	0	4.375	4.392	AO	124,688	590,625	08/14/2018	10/15/2028
03761U-AG-1	APOLLO INVESTMENT CORP			1	2.C FE	2,228,468	103.1103	2,319,982	2,250,000	2,242,011	0	2,256	0	0	5.250	5.373	MS	38,719	118,125	02/24/2015	03/03/2025
03765H-AA-9	APOLLO MANAGEMENT HOLDINGS LP			1	1.G FE	20,324,294	105.9671	21,617,286	20,400,000	20,378,997	0	9,079	0	0	4.000	4.045	MN	70,267	816,000	12/29/2015	05/30/2024
03765H-AB-7	APOLLO MANAGEMENT HOLDINGS LP			1,2	1.G FE	12,295,318	110.5322	13,583,300	12,289,000	12,292,955	0	(260)	0	0	4.400	4.392	MN	51,068	540,716	11/21/2016	05/27/2026
03765H-AD-3	APOLLO MANAGEMENT HOLDINGS LP			1,2	1.G FE	4,999,950	115.1124	5,755,621	5,000,000	5,000,222	0	207	0	0	4.872	4.872	FA	92,027	243,600	02/04/2019	02/15/2029
037833-BX-7	APPLE INC			1,2	1.B FE	14,594,106	131.4349	15,065,068	11,462,000	14,544,331	0	(49,775)	0	0	4.650	3.046	FA	189,505	266,492	06/03/2021	02/23/2046
038222-AJ-4	APPLIED MATERIALS INC			1,2	1.F FE	2,989,140	108.8552	3,265,655	3,000,000	2,995,550	0	1,107	0	0	3.900	3.943	AO	29,250	117,000	09/21/2015	10/01/2025
03835V-AG-1	APTIV PLC		C	1,2	2.B FE	4,993,950	113.4117	5,670,586	5,000,000	4,995,480	0	618	0	0	4.350	4.364	MS	64,042	217,500	02/28/2019	03/15/2029
03838W-AA-9	AQUARION CO			1,2	2.A FE	11,949,360	105.1421	12,617,053	12,000,000	11,985,151	0	5,678	0	0	4.000	4.050	FA	181,333	480,000	08/19/2014	08/15/2024
038923-AD-0	ARBOR REALTY TRUST INC			1,2	1.F PL	12,982,050	102.5000	13,325,000	13,000,000	12,995,638	0	3,070	0	0	5.625	5.652	MN	121,875	731,250	05/10/2018	05/01/2023
038923-AJ-7	ARBOR REALTY TRUST INC			1	1.F PL	7,500,000	103.0000	7,725,000	7,500,000	7,500,000	0	0	0	0	5.750	5.750	AO	107,813	431,250	03/22/2019	04/01/2024
038923-AL-2	ARBOR REALTY TRUST INC			1	1.F PL	5,600,000	101.0000	5,656,000	5,600,000	5,600,000	0	0	0	0	4.750	4.751	AO	66,500	266,000	10/10/2019	10/15/2024
038923-AP-3	ARBOR REALTY TRUST INC				1.F PL	5,000,000	109.5307	5,476,535	5,000,000	5,000,000	0	0	0	0	4.750	4.748	MN	39,583	237,500	11/07/2019	11/01/2022
038923-AW-8	ARBOR REALTY TRUST INC			1,2	1.F PL	7,500,000	99.1646	7,437,345	7,500,000	7,500,000	0	0	0	0	5.000	4.998	AO	63,542	187,500	04/30/2021	04/30/2026

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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
03939C-AA-1	ARCH CAPITAL FINANCE LLC			1,2	2.A FE	12,513,325	109.7947	13,724,333	12,500,000	12,507,768	0	(815)	0	0	4.011	3.997	JD	22,283	501,375	11/30/2016	12/15/2026
03939C-AB-9	ARCH CAPITAL FINANCE LLC			1,2	2.A FE	27,746,940	129.7871	27,156,661	20,924,000	27,691,845	0	(55,094)	0	0	5.031	3.128	JD	46,786	526,343	10/07/2021	12/15/2046
03969Y-AB-4	ARDAGH METAL PACKAGING FINANCE USA LLC		C	1,2	4.A FE	1,979,368	98.8920	1,972,895	1,995,000	1,980,166	0	798	0	0	4.000	4.114	MN	10,197	53,865	07/19/2021	09/01/2029
04010L-AV-5	ARES CAPITAL CORP			1,2	2.C FE	5,977,260	105.9375	6,356,252	6,000,000	5,989,465	0	3,047	0	0	4.250	4.310	MS	85,000	255,000	01/08/2018	03/01/2025
04010L-BB-8	ARES CAPITAL CORP			1,2	2.C FE	10,175,400	99.5768	9,957,678	10,000,000	10,169,790	0	(5,610)	0	0	2.875	2.581	JD	12,778	147,743	10/05/2021	06/15/2028
04015C-AA-6	ARES FINANCE CO LLC			1,2	2.A FE	16,705,560	104.4749	17,760,733	17,000,000	16,906,424	0	31,271	0	0	4.000	4.213	AO	156,778	680,000	10/01/2014	10/08/2024
04018V-AA-1	ARES FINANCE CO III LLC			2	2.C FE	7,830,000	100.4150	7,862,495	7,830,000	7,830,000	0	0	0	0	4.125	4.125	JD	897	161,494	06/24/2021	06/30/2051
041242-AA-6	ARKO CORP.			1,2	4.C FE	4,433,838	96.6344	4,343,715	4,495,000	4,435,026	0	1,189	0	0	5.125	5.334	MN	44,794	0	10/27/2021	11/15/2029
04249B-AD-3	THE ARMY & AIR FORCE EXCHANGE SERVICE				1.D	499,124	104.5790	521,979	499,124	499,125	0	0	0	0	4.950	4.950	MON	1,098	24,707	10/06/2009	10/15/2024
042735-BC-3	ARROW ELECTRONICS INC			1,2	2.C FE	2,976,060	103.0228	3,090,685	3,000,000	2,996,695	0	2,708	0	0	4.500	4.598	MS	45,000	135,000	02/12/2013	03/01/2023
042735-BF-6	ARROW ELECTRONICS INC			1,2	2.C FE	7,966,000	108.2799	8,662,393	8,000,000	7,979,496	0	3,324	0	0	3.875	3.923	JJ	145,528	310,000	06/01/2017	01/12/2028
043436-AX-2	ASBURY AUTOMOTIVE GROUP INC			1,2	3.B FE	3,000,000	103.4607	3,103,821	3,000,000	3,000,000	0	0	0	0	5.000	5.001	FA	17,500	0	11/04/2021	02/15/2032
045054-AL-7	ASHTEAD CAPITAL INC			1,2	2.C FE	500,000	106.7250	533,625	500,000	500,000	0	0	0	0	4.250	4.250	MN	3,542	21,250	10/28/2019	11/01/2029
04539W-AB-7	ASSABET VY BANCORP				2.A PL	4,250,000	101.5000	4,313,750	4,250,000	4,249,761	0	36	0	0	5.500	5.501	FA	97,396	233,750	07/24/2017	08/01/2027
045487-AB-1	ASSOCIATED BANC-CORP			2	2.A FE	18,932,930	105.7382	20,090,266	19,000,000	18,977,695	0	6,735	0	0	4.250	4.292	JJ	372,347	807,500	11/05/2014	01/15/2025
04621W-AC-4	ASSURED GUARANTY US HOLDINGS INC			1	2.A FE	3,951,882	108.6441	4,302,308	3,960,000	3,957,608	0	877	0	0	5.000	5.026	JJ	99,000	366,266	06/17/2014	07/01/2024
04621X-AJ-7	ASSURANT INC			1,2	2.B FE	7,969,360	114.4163	9,153,304	8,000,000	7,979,730	0	2,838	0	0	4.900	4.947	MS	102,356	392,000	03/22/2018	03/27/2028
046353-AT-5	ASTRAZENECA PLC		C	1,2	2.A FE	9,766,700	112.9651	11,296,507	10,000,000	9,830,042	0	20,774	0	0	4.000	4.282	JJ	182,222	400,000	10/04/2018	01/17/2029
04650Y-AA-8	AMBIENCE MERGER SUB INC			1,2	4.B FE	2,500,000	98.7750	2,469,375	2,500,000	2,500,000	0	0	0	0	4.875	4.874	JJ	57,214	0	10/01/2021	07/15/2028
04685A-2B-6	ATHENE GLOBAL FUNDING				1.F FE	22,017,580	100.1813	22,039,897	22,000,000	22,000,260	0	(3,938)	0	0	4.000	3.982	JJ	381,333	880,000	01/23/2017	01/25/2022
04686J-AA-9	ATHENE HOLDING LTD		C	1,2	2.A FE	46,190,421	109.4944	54,052,991	49,366,000	47,124,312	0	311,410	0	0	4.125	5.001	JJ	955,952	2,036,348	12/04/2018	01/12/2028
048677-AA-6	ATLANTIC MARINE CORPS CMNTYS LLC				1.G FE	93,195	100.0000	85,500	85,500	85,944	0	(2,076)	0	0	5.535	4.258	JD	394	4,771	04/27/2012	06/01/2022
04911A-AA-5	ATLANTIC UNION BANKSHARES CORP			2,5	2.B FE	15,000,000	100.0374	15,005,610	15,000,000	15,000,000	0	0	0	0	2.875	2.875	JD	27,552	0	12/01/2021	12/15/2031
052113-AB-3	AUSGRID FINANCE PTY LTD		C	1,2	2.B FE	6,993,490	111.6815	7,817,705	7,000,000	6,995,656	0	867	0	0	4.350	4.361	FA	126,875	304,500	04/23/2018	08/01/2028
052528-AH-9	AUSTRALIA AND NEW ZEALAND BANKING GROUP		C		2.A FE	8,987,760	106.5510	9,589,592	9,000,000	8,997,056	0	1,239	0	0	4.500	4.516	MS	114,750	405,000	03/12/2014	03/19/2024
052528-AK-2	AUSTRALIA AND NEW ZEALAND BANKING GROUP		C		2.A FE	9,995,200	109.5054	10,950,542	10,000,000	9,998,238	0	752	0	0	4.400	4.404	MN	51,333	440,000	05/12/2016	05/19/2026
052769-AD-8	AUTODESK INC			1,2	2.B FE	2,989,110	108.9898	3,269,694	3,000,000	2,995,899	0	1,264	0	0	4.375	4.418	JD	5,833	131,250	06/02/2015	06/15/2025
052798-AA-9	AUTOLIV CONTROL LEASE-BACKED PASS-THRU T				2.B	4,506,914	108.8573	4,906,104	4,506,914	4,506,914	0	0	0	0	4.101	4.101	MON	8,215	184,829	11/15/2018	05/15/2034
05329W-AM-4	AUTONATION INC	SD		1,2	2.C FE	3,986,520	108.8648	4,354,593	4,000,000	3,994,419	0	1,338	0	0	4.500	4.541	AO	45,000	180,000	09/16/2015	10/01/2025
05329W-AQ-5	AUTONATION INC			1,2	2.C FE	4,973,950	114.3049	5,715,244	5,000,000	4,977,661	0	2,385	0	0	4.750	4.815	JD	19,792	237,500	05/19/2020	06/01/2030
053332-AZ-5	AUTOZONE INC	SD		1,2	2.B FE	8,993,970	111.7401	10,056,608	9,000,000	8,994,995	0	500	0	0	4.000	4.008	AO	76,000	360,000	03/26/2020	04/15/2030
053332-AZ-5	AUTOZONE INC			1,2	2.B FE	13,990,620	111.7401	15,643,613	14,000,000	13,992,232	0	796	0	0	4.000	4.008	AO	118,222	560,000	03/26/2020	04/15/2030
05348E-AV-1	AVALONBAY COMMUNITIES INC			1,2	1.G FE	4,950,500	106.3207	5,316,037	5,000,000	4,980,587	0	5,423	0	0	3.450	3.572	JD	14,375	172,500	11/06/2015	06/01/2025
05348E-AW-9	AVALONBAY COMMUNITIES INC			1,2	1.G FE	4,983,700	107.1636	5,358,178	5,000,000	4,993,184	0	1,731	0	0	3.500	3.538	MN	22,361	175,000	11/04/2015	11/15/2025
05351W-AB-9	AVANGRID INC			1,2	2.B FE	8,987,220	109.2304	9,830,740	9,000,000	8,990,509	0	1,409	0	0	3.800	3.816	JD	28,500	342,000	05/14/2019	06/01/2029
05367A-AH-6	AVIATION CAPITAL GROUP LLC			1,2	2.C FE	3,983,880	108.2809	4,331,237	4,000,000	3,993,269	0	1,599	0	0	4.875	4.925	AO	48,750	195,000	09/14/2015	10/01/2025
05369A-AD-3	AVIATION CAPITAL GROUP LLC			1,2	2.B FE	2,170,014	105.6918	2,325,219	2,200,000	2,183,565	0	4,152	0	0	4.125	4.352	FA	37,813	90,750	07/25/2018	08/01/2025
05379B-AP-2	AVISTA CORP			1	1.G FE	3,990,800	101.0877	4,043,508	4,000,000	3,999,786	0	844	0	0	5.125	5.147	AO	51,250	205,000	09/15/2009	04/01/2022
053807-AS-2	AVNET INC			1,2	2.C FE	11,921,820	109.6349	13,156,193	12,000,000	11,962,822	0	7,686	0	0	4.625	4.706	AO	117,167	555,000	03/23/2016	04/15/2026
053807-AU-7	AVNET INC			1,2	2.C FE	18,894,340	98.6013	18,734,253	19,000,000	18,900,588	0	6,248	0	0	3.000	3.063	MN	72,833	299,250	07/14/2021	05/15/2031
05453G-AC-9	AXALTA COATING SYSTEMS LLC			1,2	4.A FE	2,440,625	96.8836	2,422,090	2,500,000	2,442,435	0	1,810	0	0	3.375	3.746	FA	31,875	0	09/29/2021	02/15/2029
054561-AJ-4	EQUITABLE HOLDINGS INC			1,2	2.B FE	43,745,080	111.7846	51,420,921	46,000,000	44,357,162	0	217,024	0	0	4.350	5.018	AO	394,642	2,001,000	01/23/2019	04/20/2028
05463*-AA-7	AXIUM HOYA LLC				2.B Z	21,500,000	101.4800	21,818,200	21,500,000	21,500,000	0	0	0	0	3.800	3.798	AO	195,172	213,328	07/01/2021	12/31/2050
05490L-AA-7	BCBSM INC			1,2	2.A FE	2,999,730	106.1047	3,183,140	3,000,000	2,999,973	0	8	0	0	3.790	3.790	MN	18,950	113,700	04/21/2015	05/01/2025
05523U-AK-6	BAE SYSTEMS HOLDINGS INC			1	2.B FE	6,979,210	106.0887	7,426,210	7,000,000	6,993,634	0	2,181	0	0	3.800	3.835	AO	62,067	266,000	09/30/2014	10/07/2024
05523U-AP-5	BAE SYSTEMS HOLDINGS INC			1,2	2.B FE	6,917,400	107.3756	7,516,290	7,000,000	6,963,811	0	8,641	0	0	3.850	3.993	JD	11,978	269,500	12/03/2015	12/15/2025
05541T-AM-3	BGC PARTNERS INC			1,2	2.C FE	9,956,100	104.3625	10,436,249	10,000,000	9,975,188	0	8,410	0	0	3.750	3.846	AO	93,750	375,000	09/25/2019	10/01/2024
05541T-AP-6	BGC PARTNERS INC			1,2	2.C FE	4,392,708	106.3421	4,679,054	4,400,000	4,394,655	0	1,212	0	0	4.375	4.409	JD	8,556	192,500	07/10/2020	12/15/2025
05565E-BE-4	BMW US CAPITAL LLC			1,2	1.F FE	16,973,480	112.0268	19,044,559	17,000,000	16,981,765	0	2,881	0	0	3.950	3.968	FA	255,543	671,500	08/07/2018	08/14/2028
05565E-BJ-3	BMW US CAPITAL LLC			1,2	1.F FE	9,983,400	109.5627	10,956,273	10,000,000	9,987,320	0	1,493	0	0	3.625	3.645	AO	73,507	362,500	04/15/2019	04/18/2029
05565E-BL-8	BMW US CAPITAL LLC			1,2	1.F FE	2,995,620	113.7571	3,412,712	3,000,000	2,996,268	0	385	0	0	4.150	4.168	AO	28,358	124,500	04/06/2020	04/09/2030
055650-CJ-5	BP CAPITAL MARKETS PLC		C	1	1.F FE	5,000,000	105.2391	5,261,954	5,000,000	5,000,000	0	0	0	0	3.994	3.993	MS	52,699	199,700	09/23/2013	09/26/2023
055650-CP-1	BP CAPITAL MARKETS PLC		C	1	1.G FE	8,000,000	105.5037	8,440,295	8,000,000	8,000,000	0	0	0	0	3.814	3.812	FA	119,505	305,120	02/05/2014	02/10/2024

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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
055650-CS-5	BP CAPITAL MARKETS PLC		C	1	1.F FE	5,000,000	106.4903	5,324,517	5,000,000	5,000,000	0	0	0	0	3.535	3.535	MN	27,985	176,750	10/30/2014	11/04/2024
055650-DA-3	BP CAPITAL MARKETS PLC		C	1	1.F FE	5,000,000	106.5280	5,326,398	5,000,000	5,000,000	0	0	0	0	3.506	3.505	MS	50,642	175,300	03/12/2015	03/17/2025
05567Y-AA-7	BNSF RAILWAY COMPANY 2005-4 PASS THROUGH			1	1.B FE	324,895	101.9433	331,209	324,895	325,171	0	112	0	0	4.967	4.801	AO	4,034	16,138	09/26/2005	04/01/2023
05578D-AG-7	BPCE SA		C		1.E FE	11,999,040	106.4316	12,771,794	12,000,000	12,000,017	0	10	0	0	4.000	4.000	AO	101,333	480,000	04/09/2014	04/15/2024
05578D-AE-3	BPCE SA		C		2.B FE	7,919,600	110.4407	8,835,254	8,000,000	7,961,445	0	8,066	0	0	4.875	5.002	AO	97,500	390,000	03/29/2016	04/01/2026
05580M-70-2	B. RILEY FINANCIAL, INC.			2	2.A PL	5,006,572	25.7900	5,169,270	5,010,925	5,007,887	0	867	0	0	6.750	6.779	JAJO	57,312	338,237	03/20/2020	05/31/2024
05580M-79-3	B RILEY FINANCIAL INC			1,2	2.A PL	25,000,000	24.8600	24,860,000	25,000,000	25,000,000	0	0	0	0	5.000	5.004	JAJO	97,222	0	12/01/2021	12/31/2026
05580M-82-7	B RILEY FINANCIAL INC			1,2	2.A PL	4,000,000	25.5250	4,084,000	4,000,000	4,000,000	0	0	0	0	5.500	5.501	JAJO	37,278	128,944	03/25/2021	03/31/2026
05586*-AA-9	BGS SPARTANBURG 2017 CONTROL PASS-THRU T				2.A S	9,787,622	109.5310	10,720,480	9,787,622	9,787,626	0	0	0	0	3.970	3.970	MON	17,270	388,569	07/15/2017	07/15/2032
05587*-AA-8	PVTPL FEDEX SPARKS - ABS			4	1.E PL	8,549,050	107.2233	9,166,574	8,549,050	8,549,348	0	53	0	0	4.260	4.260	MON	16,643	364,190	09/15/2017	03/15/2037
05588*-AA-7	BGS HUNTERSVILLE 2017 CONTROL PASS-THRU				2.C S	13,872,345	115.3077	15,995,882	13,872,345	13,872,365	0	(1)	0	0	4.430	4.430	MON	27,313	614,545	05/15/2018	05/15/2038
05590#-AA-9	BPHQ 2017 CONTROL PASS-THROUGH TRUST				1.F	3,029,866	104.4328	3,164,174	3,029,866	3,029,865	0	0	0	0	3.540	3.540	MON	4,767	107,257	11/21/2017	11/15/2032
056752-AN-8	BAIDU INC		C	1,2	1.G FE	9,954,600	114.7703	11,477,028	10,000,000	9,967,316	0	4,312	0	0	4.875	4.932	MN	63,646	487,500	11/08/2018	11/14/2028
05684B-AB-3	BAIN CAPITAL SPECIALTY FINANCE INC			1,2	2.C FE	16,863,320	99.7652	16,960,079	17,000,000	16,884,285	0	20,965	0	0	2.950	3.124	MS	154,629	250,750	03/03/2021	03/10/2026
05723K-AF-7	BAKER HUGHES HOLDINGS LLC			1,2	1.G FE	60,015,699	113.8237	58,467,820	51,367,000	59,921,952	0	(93,748)	0	0	4.080	3.126	JD	93,145	1,047,887	08/03/2021	12/15/2047
05723K-AG-5	BAKER HUGHES HOLDINGS LLC			1,2	1.G FE	10,000,000	105.8228	10,582,280	10,000,000	10,000,000	0	0	0	0	3.138	3.138	MN	47,070	313,800	11/04/2019	11/07/2029
05969A-AA-3	BANCORP INC			2	2.B FE	10,000,000	103.7500	10,375,000	10,000,000	10,000,000	0	0	0	0	4.750	4.749	MS	139,861	517,222	08/10/2020	08/15/2025
05971J-AA-0	CADENCE BANK			2,5	2.B FE	10,000,000	103.5460	10,354,600	10,000,000	10,000,000	0	0	0	0	4.125	4.126	MN	46,979	412,500	11/13/2019	11/20/2029
05990K-AC-0	BANC OF CALIFORNIA INC			2	2.B FE	37,782,500	105.6000	39,600,000	37,500,000	37,641,324	0	(42,950)	0	0	5.250	5.112	AO	415,625	1,968,750	12/14/2017	04/15/2025
06051G-FB-0	BANK OF AMERICA CORP				1.G FE	6,994,890	106.2849	7,439,944	7,000,000	6,998,840	0	530	0	0	4.125	4.133	JJ	127,531	288,750	01/15/2014	01/22/2024
06051G-FF-1	BANK OF AMERICA CORP				1.G FE	4,845,760	106.3033	5,170,594	4,864,000	4,859,388	0	1,968	0	0	4.000	4.044	AO	48,640	194,560	03/27/2014	04/01/2024
06051G-FH-7	BANK OF AMERICA CORP				2.A FE	12,990,510	107.2154	13,937,997	13,000,000	12,997,684	0	1,207	0	0	4.200	4.206	FA	189,583	546,000	08/21/2014	08/26/2024
06051G-FU-8	BANK OF AMERICA CORP				2.A FE	7,024,720	110.1873	7,713,110	7,000,000	7,011,836	0	(2,426)	0	0	4.450	4.404	MS	102,103	311,500	02/29/2016	03/03/2026
06051G-GC-7	BANK OF AMERICA CORP			2	2.A FE	17,981,890	109.4450	19,700,107	18,000,000	17,988,489	0	1,606	0	0	4.183	4.191	MN	75,294	752,940	01/19/2017	11/25/2027
06051G-GL-7	BANK OF AMERICA CORP			1,2,5	1.G FE	3,000,000	108.4891	3,254,672	3,000,000	3,000,000	0	0	0	0	3.705	3.705	AO	20,686	111,150	04/19/2017	04/24/2028
06051G-HD-4	BANK OF AMERICA CORP			1,2,5	1.F FE	17,036,766	106.7950	18,321,747	17,156,000	17,076,328	0	10,738	0	0	3.419	3.496	JD	17,923	586,564	12/20/2017	12/20/2028
06051G-HG-7	BANK OF AMERICA CORP			1,2,5	1.F FE	16,864,690	109.4849	18,612,428	17,000,000	16,906,046	0	11,630	0	0	3.970	4.061	MS	217,468	674,900	04/19/2018	03/05/2029
06051G-HM-4	BANK OF AMERICA CORP			1,2,5	1.G FE	24,918,050	111.4604	27,865,100	25,000,000	24,938,721	0	6,999	0	0	4.271	4.310	JJ	468,624	1,067,750	11/16/2018	07/23/2029
06368B-GS-1	BANK OF MONTREAL		C	2	2.A FE	26,873,440	107.2505	30,030,134	28,000,000	27,142,829	0	78,196	0	0	3.803	4.150	JD	47,326	1,064,840	05/17/2018	12/15/2032
06368B-Q6-8	BANK OF MONTREAL		C	2	2.A FE	17,000,000	105.1770	17,880,083	17,000,000	17,000,000	0	0	0	0	4.338	4.337	AO	176,171	737,460	10/02/2018	10/05/2028
06406H-CQ-0	BANK OF NEW YORK MELLON CORP			2	1.F FE	27,631,221	109.2146	29,855,990	27,337,000	27,451,449	0	(26,980)	0	0	3.950	3.830	MN	128,977	1,079,812	07/31/2014	11/18/2025
064159-HB-5	BANK OF NOVA SCOTIA		C		2.A FE	30,111,000	110.0221	33,006,636	30,000,000	30,056,590	0	(11,061)	0	0	4.500	4.447	JD	56,250	1,350,000	11/30/2016	12/16/2025
06424@-AA-1	BANK OF TEXAS (HOUSTON, TX)				1.C S	6,943,023	106.1259	7,323,352	6,900,627	6,934,924	0	(3,670)	0	0	3.460	3.369	MON	30,592	218,865	10/01/2019	12/31/2029
064255-AR-3	MUFG BANK LTD		C		1.E FE	18,925,900	105.2390	19,995,410	19,000,000	18,985,663	0	8,057	0	0	4.100	4.147	MS	242,356	779,000	09/03/2013	09/09/2023
064255-AW-2	MUFG BANK LTD		C		1.E FE	11,974,200	105.4587	12,655,044	12,000,000	11,993,884	0	2,856	0	0	3.750	3.774	MS	138,750	450,000	03/04/2014	03/10/2024
06652K-AA-1	BANKUNITED INC			1,2	2.B FE	14,853,900	110.1645	16,524,672	15,000,000	14,935,809	0	15,383	0	0	4.875	4.998	MN	89,375	731,250	11/12/2015	11/17/2025
06652K-AB-9	BANKUNITED INC			2	2.B FE	7,922,960	113.9306	9,114,448	8,000,000	7,933,051	0	6,760	0	0	5.125	5.249	JD	22,778	410,000	06/04/2020	06/11/2030
06652V-AA-7	BANNER CORP			2,5	2.B FE	6,000,000	107.0000	6,420,000	6,000,000	6,000,000	0	0	0	0	5.000	5.000	JD	833	300,000	06/25/2020	06/30/2030
066836-AB-3	BAPTIST HEALTH SOUTH FLORIDA INC			1	1.E FE	15,145,200	116.8962	17,534,430	15,000,000	15,128,959	0	(3,659)	0	0	4.342	4.277	MN	83,222	651,300	07/06/2017	11/15/2041
06738E-AE-5	BARCLAYS PLC		C		2.B FE	14,870,050	105.7936	15,869,039	15,000,000	14,953,030	0	13,743	0	0	3.650	3.754	MS	159,688	547,500	05/05/2015	03/16/2025
06738E-AN-5	BARCLAYS PLC		C		2.B FE	19,918,400	109.3461	21,869,218	20,000,000	19,963,935	0	9,220	0	0	4.375	4.424	JJ	410,764	875,000	01/06/2016	01/12/2026
06738E-AU-9	BARCLAYS PLC		D	1,2	2.B FE	17,000,000	109.6203	18,635,456	17,000,000	17,000,000	0	0	0	0	4.337	4.336	JJ	350,213	737,290	01/03/2017	01/10/2028
06738E-BD-6	BARCLAYS PLC		C	1,2,5	2.B FE	24,973,500	114.3818	28,595,450	25,000,000	24,981,926	0	2,591	0	0	4.972	4.985	MN	155,375	1,243,000	05/16/2018	05/16/2029
06763A-A*-2	BARINGS PRIVATE CREDIT CORPORATION				2.C FE	12,494,568	98.1569	12,264,280	12,494,568	12,494,568	0	0	0	0	3.500	3.500	JJ	184,642	0	07/29/2021	07/29/2026
06763A-A@-0	BARINGS PRIVATE CREDIT CORPORATION				2.C FE	5,986,528	98.1164	5,873,765	5,986,528	5,986,528	0	0	0	0	3.500	3.500	JJ	0	0	09/15/2021	07/29/2026
067901-AH-1	BARRICK GOLD CORP		C	1	2.B FE	6,791,800	129.8683	6,493,415	5,000,000	6,765,769	0	(26,031)	0	0	5.250	2.926	AO	65,625	131,250	08/02/2021	04/01/2042
06849R-AG-7	BARRICK NORTH AMERICA FINANCE LLC			1	2.B FE	6,763,400	134.9018	6,745,091	5,000,000	6,728,125	0	(35,275)	0	0	5.700	3.279	MN	24,542	142,500	06/09/2021	05/30/2041
06849R-AK-8	BARRICK NORTH AMERICA FINANCE LLC			1	2.B FE	9,899,260	135.9849	9,518,944	7,000,000	9,856,096	0	(43,164)	0	0	5.750	3.117	MN	67,083	201,250	07/13/2021	05/01/2043
071734-AK-3	BAUSCH HEALTH COMPANIES INC		C	1,2	4.B FE	8,781,131	95.1880	8,566,920	9,000,000	8,792,385	0	11,254	0	0	6.250	6.662	FA	212,500	234,375	11/02/2021	02/15/2029
07177M-AB-9	BAXALTA INC			1,2	2.B FE	1,478,934	107.7195	1,603,944	1,489,000	1,485,108	0	1,107	0	0	4.000	4.081	JD	1,324	59,560	06/18/2015	06/23/2025
071813-BP-3	BAXTER INTERNATIONAL INC			1,2	2.B FE	5,364,282	108.8116	5,549,394	5,100,000	5,358,568	0	(5,714)	0	0	3.500	3.197	FA	67,433	89,250	02/25/2021	08/15/2046
071813-BY-4	BAXTER INTERNATIONAL INC			1,2	2.B FE	7,508,575	111.7562	8,381,712	7,500,000	7,507,490	0	(519)	0	0	3.950	3.934	AO	74,063	296,250	03/24/2020	04/01/2030
07274N-AL-7	BAYER US FINANCE II LLC			1,2	2.B FE	8,686,080	111.8260	10,064,342	9,000,000	8,769,156	0	27,921	0	0	4.375	4.813	JD	17,500	393,750	11/20/2018	12/15/2028

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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
07330M-AA-5	TRUIST BANK	SD		2	1.F FE	4,987,800	108.9390	5,446,950	5,000,000	4,994,664	0	989	0	0	3.800	3.824	AO	32,194	190,000	09/22/2014	10/30/2026
07330M-AA-5	TRUIST BANK			2	1.F FE	11,970,720	108.9390	13,072,679	12,000,000	11,987,325	0	2,505	0	0	3.800	3.824	AO	77,267	456,000	09/22/2014	10/30/2026
07330M-AB-3	TRUIST BANK			2	1.F FE	37,974,540	107.0536	40,680,360	38,000,000	37,990,778	0	2,799	0	0	3.625	3.632	MS	401,771	1,377,500	09/09/2015	09/16/2025
075887-BG-3	BECTON DICKINSON AND CO			1,2	2.C FE	24,362,619	125.8981	24,765,417	19,671,000	24,267,364	0	(95,256)	0	0	4.685	3.214	JD	40,959	804,461	08/03/2021	12/15/2044
084423-AP-7	W R BERKLEY CORP			1	2.A FE	12,667,810	132.6648	14,593,130	11,000,000	12,398,774	0	(59,897)	0	0	6.250	5.038	FA	259,722	687,500	01/27/2017	02/15/2037
084659-AT-8	BERKSHIRE HATHAWAY ENERGY CO			1,2	1.G FE	22,970,330	108.2955	24,907,965	23,000,000	22,981,107	0	6,104	0	0	4.050	4.077	AO	196,650	931,500	03/20/2020	04/15/2025
084659-AV-3	BERKSHIRE HATHAWAY ENERGY CO			1,2	1.G FE	8,998,560	110.9941	9,989,472	9,000,000	9,000,607	0	683	0	0	3.700	3.699	JJ	153,550	432,900	03/25/2020	07/15/2030
088555-ZE-0	BIDTELLECT INC 10.00 06/30/2022				5.B GI	249,865	3.0000	7,496	249,865	249,865	0	0	0	0	10.000	10.013	MON	69	26,303	06/01/2021	06/30/2022
08888#-AA-4	BIDTELLECT, INC.				5.B GI	1,963,415	300.0000	5,890,246	1,963,415	1,963,415	0	0	0	0	10.000	10.000	MON	16,362	94,294	12/01/2021	06/30/2022
09062X-AF-0	BIOGEN INC			1,2	1.G FE	9,976,400	108.6004	10,860,037	10,000,000	9,990,572	0	2,490	0	0	4.050	4.077	MS	119,250	405,000	09/10/2015	09/15/2025
09069Z-ZF-1	Biowish Tech Intl TI 12.00 03/31/2022				5.B GI	409,635	101.2383	423,722	418,540	418,262	0	832	0	0	12.000	12.281	MS	8,725	31,667	03/01/2021	03/31/2022
09256B-AD-9	BLACKSTONE HOLDINGS FINANCE CO LLC			1	1.E FE	35,723,610	104.0911	35,625,193	34,225,000	34,441,665	0	(185,200)	0	0	4.750	4.166	FA	614,149	1,625,688	05/12/2014	02/15/2023
09256B-AK-3	BLACKSTONE HOLDINGS FINANCE CO LLC			1,2	1.E FE	6,268,970	116.1923	6,216,288	5,350,000	6,263,203	0	(5,767)	0	0	4.000	3.028	AO	52,906	0	10/04/2021	10/02/2047
09257W-AC-4	BLACKSTONE MORTGAGE TRUST INC				2.C PL	7,880,000	101.7851	8,142,810	8,000,000	7,968,349	0	24,952	0	0	4.750	5.094	MS	111,889	380,000	03/23/2018	03/15/2023
09259E-AB-4	BLACKROCK TCP CAPITAL CORP			1	2.C FE	9,959,400	100.7901	10,079,008	10,000,000	9,966,384	0	6,984	0	0	2.850	2.937	FA	112,417	142,500	02/02/2021	02/09/2026
09260M-AA-5	BLACKSTONE DIVERSIFIED ALTERNATIVES ISSU				1.F FE	20,489,000	110.2920	22,597,728	20,489,000	20,489,000	0	0	0	0	5.250	5.250	MN	137,447	1,072,685	05/21/2019	05/15/2029
09260M-AC-1	BLACKSTONE DIVERSIFIED ALTERNATIVES ISSU				2.B FE	6,139,000	109.3700	6,714,224	6,139,000	6,139,000	0	0	0	0	6.250	6.250	MN	49,027	382,622	05/21/2019	05/15/2039
09261H-A@-6	Blackstone Private Credit Fund				2.B FE	22,500,000	97.5182	21,941,595	22,500,000	22,500,000	0	0	0	0	3.270	3.270	FA	273,863	0	08/17/2021	08/17/2026
09261L-AC-2	BLACKSTONE SECURED LENDING FUND			1,2	2.C FE	22,988,560	104.1564	23,955,965	23,000,000	22,994,431	0	2,749	0	0	3.625	3.628	JJ	384,451	606,785	11/23/2020	01/15/2026
09261L-AD-0	BLACKSTONE SECURED LENDING FUND			1	2.C FE	11,948,520	103.1231	12,374,777	12,000,000	11,972,911	0	16,835	0	0	3.650	3.803	JJ	203,183	436,783	07/08/2020	07/14/2023
09261X-AB-8	BLACKSTONE SECURED LENDING FUND			1,2	2.C FE	7,409,325	100.2130	7,515,974	7,500,000	7,421,754	0	12,429	0	0	2.750	2.989	MS	60,156	103,125	03/09/2021	09/16/2026
09261X-AF-9	BLACKSTONE SECURED LENDING FUND			1,2	2.C FE	9,986,100	97.4592	9,745,917	10,000,000	9,986,550	0	450	0	0	2.850	2.872	MS	72,042	0	10/04/2021	09/30/2028
093662-AG-9	BLOCK FINANCIAL LLC			1,2	2.C FE	8,973,000	111.0357	9,993,209	9,000,000	8,988,789	0	2,773	0	0	5.250	5.287	AO	118,125	472,500	09/25/2015	10/01/2025
093662-AH-7	BLOCK FINANCIAL LLC			1,2	2.C FE	9,968,700	106.8912	10,689,121	10,000,000	9,972,713	0	2,918	0	0	3.875	3.912	FA	146,389	396,111	08/04/2020	08/15/2030
09581J-AA-4	BLUE OWL FINANCE LLC			1,2	2.B FE	9,935,300	97.8264	9,782,635	10,000,000	9,936,929	0	1,629	0	0	3.125	3.203	JD	18,229	156,250	10/05/2021	06/10/2031
09581J-AC-0	BLUE OWL FINANCE LLC			1,2	2.B FE	9,802,400	101.1222	10,112,220	10,000,000	9,803,185	0	785	0	0	4.125	4.242	AO	96,250	0	10/05/2021	10/07/2051
09659W-2C-7	BNP PARIBAS SA		C		1.G FE	43,573,900	107.0644	48,178,980	45,000,000	44,063,520	0	139,080	0	0	3.500	3.897	MN	196,875	1,575,000	05/18/2018	11/16/2027
09659W-2G-8	BNP PARIBAS SA		C	2,5	1.G FE	5,000,000	106.4721	5,323,607	5,000,000	5,000,000	0	0	0	0	4.705	4.705	JJ	111,744	235,250	01/03/2019	01/10/2025
096630-AE-8	BOARDWALK PIPELINES LP			1,2	2.C FE	4,943,000	114.7572	5,737,861	5,000,000	4,970,993	0	5,570	0	0	5.950	6.102	JD	24,792	297,500	05/11/2016	06/01/2026
096630-AF-5	BOARDWALK PIPELINES LP			1,2	2.C FE	2,989,770	109.6780	3,290,339	3,000,000	2,994,214	0	1,076	0	0	4.450	4.490	JJ	61,558	133,500	01/05/2017	07/15/2027
096630-AG-3	BOARDWALK PIPELINES LP			1,2	2.C FE	8,992,170	112.1842	10,096,582	9,000,000	8,994,098	0	869	0	0	4.800	4.811	MN	69,600	432,000	04/30/2019	05/03/2029
097023-BL-8	BOEING CO			1,2	2.C FE	9,785,100	96.3779	9,637,792	10,000,000	9,786,645	0	1,545	0	0	3.500	3.637	MS	116,667	0	10/05/2021	03/01/2045
097023-CV-5	BOEING CO			1,2	2.C FE	6,413,000	127.8416	6,392,081	5,000,000	6,399,897	0	(13,103)	0	0	5.705	3.569	MN	47,542	142,625	10/05/2021	05/01/2040
10112R-BA-1	BOSTON PROPERTIES LP			1,2	2.A FE	6,974,870	113.3375	7,933,626	7,000,000	6,982,009	0	2,522	0	0	4.500	4.544	JD	26,250	315,000	11/13/2018	12/01/2028
10240#-AA-3	BOWHUNTER HOLDINGS, LLC				5.B GI	8,789,480	100.0000	8,789,480	8,789,480	8,789,480	0	0	0	0	14.000	14.000	MON	47,854	1,131,005	12/17/2021	07/17/2024
10510K-AC-1	BRAMBLES USA INC			1,2	2.A FE	24,774,003	108.3573	26,764,243	24,700,000	24,731,012	0	(7,770)	0	0	4.125	4.087	AO	192,454	1,018,875	10/29/2015	10/23/2025
107015-AA-7	BREMER FINL CORP				2.B FE	22,000,000	106.7989	23,495,758	22,000,000	22,000,000	0	0	0	0	5.200	5.200	JD	3,178	1,144,000	12/29/2014	12/30/2024
10922N-AF-0	BRIGHTHOUSE FINANCIAL INC			1,2	2.B FE	8,469,040	109.7731	8,232,984	7,500,000	8,464,194	0	(4,846)	0	0	4.700	3.891	JD	8,813	176,250	10/07/2021	06/22/2047
10922N-AG-8	BRIGHTHOUSE FINANCIAL INC			1,2	2.B FE	12,118,000	119.3345	11,933,448	10,000,000	12,064,325	0	(53,675)	0	0	5.625	2.769	MN	71,875	281,250	10/04/2021	05/15/2030
10948W-AA-1	BRIGHTSPHERE INVESTMENT GROUP INC			1	3.A FE	44,398,750	104.6250	47,081,255	45,000,000	44,680,207	0	62,949	0	0	4.800	4.974	JJ	924,000	2,160,000	12/21/2016	07/27/2026
110122-CP-1	BRISTOL-MYERS SQUIBB CO			1,2	1.F FE	13,884,500	109.0373	15,265,218	14,000,000	13,911,798	0	10,446	0	0	3.400	3.495	JJ	204,944	476,000	05/07/2019	07/26/2029
110122-DC-9	BRISTOL-MYERS SQUIBB CO			1,2	1.F FE	6,324,143	108.2470	7,138,888	6,595,000	6,438,831	0	39,026	0	0	3.875	4.592	FA	96,543	715,421	12/06/2018	08/15/2025
110122-DE-5	BRISTOL-MYERS SQUIBB CO			1,2	1.F FE	9,553,300	111.4701	11,147,012	10,000,000	9,688,381	0	43,548	0	0	3.900	4.486	FA	141,917	390,000	10/04/2018	02/20/2028
110122-DH-8	BRISTOL-MYERS SQUIBB CO			1,2	1.F FE	10,102,960	127.6879	10,215,031	8,000,000	10,048,919	0	(54,041)	0	0	4.625	3.017	MN	47,278	370,000	02/26/2021	05/15/2044
11042A-AA-2	BRITISH AIRWAYS PASS THROUGH TRUST 2013-		C	1	1.F FE	6,521,198	104.1756	6,785,665	6,513,682	6,515,524	0	(2,025)	0	0	4.625	4.633	MJSD	9,205	301,258	06/26/2013	12/20/2025
11044M-AA-4	BRITISH AIRWAYS PASS THROUGH CERTIFICATE			1	1.G FE	2,296,755	105.6750	2,427,095	2,296,755	2,296,399	0	(356)	0	0	4.250	4.251	FMAN	12,473	101,107	11/17/2020	11/15/2032
111013-AL-2	SKY LTD		C	1	1.G FE	4,981,000	106.5572	5,327,860	5,000,000	4,994,305	0	2,040	0	0	3.750	3.794	MS	54,688	187,500	09/09/2014	09/16/2024
111021-AL-5	BRITISH TELECOMMUNICATIONS PLC		C	1,2	2.B FE	9,959,000	113.1572	11,315,720	10,000,000	9,970,394	0	4,158	0	0	5.125	5.176	JD	38,438	512,500	11/29/2018	12/04/2028
111021-AM-3	BRITISH TELECOMMUNICATIONS PLC		C	1,2	2.B FE	4,998,650	105.8527	5,292,634	5,000,000	4,999,662	0	487	0	0	4.500	4.504	JD	16,875	225,000	11/29/2018	12/04/2023
11133T-AD-5	BROADRIDGE FINANCIAL SOLUTIONS INC			1,2	2.A FE	5,176,787	103.3573	6,301,695	6,097,000	5,315,275	0	79,468	0	0	2.900	4.872	JD	14,734	176,813	03/20/2020	12/01/2029
11134L-AH-2	BROADCOM CORP			1,2	2.C FE	7,718,568	108.4243	8,716,228	8,039,000	7,831,311	0	36,150	0	0	3.875	4.450	JJ	143,641	272,870	10/03/2018	01/15/2027
11135F-BD-2	BROADCOM INC			1,2	2.C FE	9,955,500	116.5034	11,650,344	10,000,000	9,962,478	0	3,590	0	0	5.000	5.056	AO	105,556	500,000	04/06/2020	04/15/2030
11135F-BF-7	BROADCOM INC			1,2	2.C FE	11,972,640	97.0843	11,650,118	12,000,000	11,974,651	0	2,011	0	0	2.600	2.622	FA	117,867	178,533	01/04/2021	02/15/2033

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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
11135F-BJ-9	BROADCOM INC			1,2	2.C FE	16,895,730	102.3662	17,402,261	17,000,000	16,899,573	0	3,843	0	0	3.500	3.543	FA	224,778	340,472	02/22/2021	02/15/2041
11135F-BL-4	BROADCOM INC			1,2	2.C FE	9,060,198	104.4456	9,359,372	8,961,000	9,055,556	0	(4,642)	0	0	3.469	3.363	AO	65,625	168,381	03/31/2021	04/15/2034
112585-AH-7	BROOKFIELD ASSET MANAGEMENT INC		C	1,2	1.G FE	8,000,000	106.9227	8,553,818	8,000,000	8,000,000	0	0	0	0	4.000	3.998	JJ	147,556	320,000	01/12/2015	01/15/2025
11271L-AA-0	BROOKFIELD FINANCE INC		C	1,2	1.G FE	6,932,520	109.8403	7,688,823	7,000,000	6,967,010	0	6,979	0	0	4.250	4.368	JD	23,965	297,500	05/25/2016	06/02/2026
11271L-AC-6	BROOKFIELD FINANCE INC		C	1,2	1.G FE	43,023,390	109.5630	48,154,034	43,951,000	43,310,275	0	91,595	0	0	3.900	4.172	JJ	742,772	1,714,089	12/10/2018	01/25/2028
11271L-AD-4	BROOKFIELD FINANCE INC		C	1,2	1.G FE	14,973,150	115.2932	17,293,983	15,000,000	14,981,210	0	2,320	0	0	4.850	4.870	MS	185,917	727,500	01/24/2019	03/29/2029
11271L-AE-2	BROOKFIELD FINANCE INC		C	1,2	1.G FE	6,993,210	112.8724	7,901,071	7,000,000	6,994,243	0	578	0	0	4.350	4.362	AO	64,283	304,500	04/07/2020	04/15/2030
11271R-AA-7	BROOKFIELD FINANCE LLC			1,2	1.G FE	6,483,230	105.5424	6,860,255	6,500,000	6,494,349	0	2,357	0	0	4.000	4.041	AO	65,000	260,000	03/07/2017	04/01/2024
11373M-AA-5	BROOKLINE BANCORP INC			2,5	2.C FE	2,500,000	108.2500	2,706,250	2,500,000	2,500,000	0	0	0	0	6.000	6.000	MS	44,167	150,000	09/11/2014	09/15/2029
114259-AT-1	BROOKLYN UNION GAS CO			1,2	2.A FE	10,000,000	108.0351	10,803,511	10,000,000	10,000,000	0	0	0	0	3.865	3.864	MS	125,613	386,500	02/27/2019	03/04/2029
115236-AA-9	BROWN & BROWN INC			1,2	2.C FE	4,984,250	106.6311	5,331,556	5,000,000	4,995,276	0	1,715	0	0	4.200	4.237	MS	61,833	210,000	09/15/2014	09/15/2024
115236-AB-7	BROWN & BROWN INC			1,2	2.C FE	9,984,000	112.7780	11,277,796	10,000,000	9,988,020	0	1,582	0	0	4.500	4.519	MS	132,500	450,000	03/04/2019	03/15/2029
117665-AC-3	WSFS FINANCIAL CORP			2	2.A FE	5,000,000	100.5000	5,025,000	5,000,000	5,000,000	0	0	0	0	3.224	3.222	FMAN	21,046	164,383	07/31/2015	08/15/2025
117665-AD-1	WSFS FINANCIAL CORP			2,5	2.A FE	5,000,000	101.5000	5,075,000	5,000,000	5,000,026	0	(26)	0	0	4.250	4.249	JD	9,444	212,500	12/08/2017	12/15/2027
118230-AN-1	BUCKEYE PARTNERS LP			1,2	3.B FE	4,636,095	104.5556	5,150,410	4,926,000	4,816,756	0	34,693	0	0	4.350	5.205	AO	45,237	214,281	12/15/2015	10/15/2024
120568-AZ-3	BUNGE LIMITED FINANCE CORP			1,2	2.B FE	14,867,400	108.6703	16,300,551	15,000,000	14,917,320	0	12,822	0	0	3.750	3.858	MS	150,000	562,500	12/18/2017	09/25/2027
120568-BA-7	BUNGE LIMITED FINANCE CORP			1,2	2.B FE	12,941,190	106.3528	13,825,865	13,000,000	12,975,067	0	10,545	0	0	4.350	4.442	MS	166,508	565,500	09/20/2018	03/15/2024
12189L-AE-1	BURLINGTON NORTHERN SANTA FE LLC			1,2	1.D FE	4,029,720	135.1787	4,055,361	3,000,000	3,997,791	0	(31,929)	0	0	5.400	3.069	JD	13,500	162,000	02/26/2021	06/01/2041
12189L-AS-0	BURLINGTON NORTHERN SANTA FE LLC			1,2	1.G FE	10,509,730	131.1506	10,695,335	8,155,000	10,448,368	0	(61,361)	0	0	4.900	3.111	AO	99,899	399,595	02/25/2021	04/01/2044
12189L-AU-5	BURLINGTON NORTHERN SANTA FE LLC			1,2	1.G FE	5,580,461	125.9300	5,794,038	4,601,000	5,561,136	0	(19,325)	0	0	4.550	3.225	MS	69,782	104,673	04/29/2021	09/01/2044
12189L-AY-7	BURLINGTON NORTHERN SANTA FE LLC			1,2	1.G FE	9,978,200	107.5962	10,759,618	10,000,000	9,991,527	0	2,328	0	0	3.650	3.675	MS	121,667	365,000	08/13/2015	09/01/2025
12189P-AJ-1	BNSF RAILWAY CO PASS THROUGH TRUST - ABS			4	1.B FE	72,263	101.5360	62,290	61,348	63,499	0	(3,983)	0	0	6.727	0.212	JJ	1,903	4,127	04/01/2004	07/15/2022
12189P-AL-6	BNSF RAILWAY CO PASS THROUGH TRUST - ABS			4	1.B FE	9,707	100.0664	9,713	9,707	9,717	0	(266)	0	0	5.943	3.166	JJ	266	577	06/21/2002	01/15/2022
12201P-AN-6	BURLINGTON RESOURCES LLC		C	1	1.G FE	5,349,559	143.3700	5,813,655	4,055,000	5,001,175	0	(74,120)	0	0	7.400	4.462	JD	25,006	300,070	11/10/2016	12/01/2031
12325J-AB-7	FRANKLIN BSP LENDING CORP			1,2	2.C PL	22,375,350	102.3874	23,037,165	22,500,000	22,473,006	0	25,872	0	0	4.750	4.875	JD	2,969	1,068,750	12/14/2017	12/30/2022
12325J-AD-3	FRANKLIN BSP LENDING CORP			1,2	2.C PL	11,188,463	104.0511	11,705,751	11,250,000	11,231,354	0	12,380	0	0	5.375	5.499	MN	52,070	604,688	05/11/2018	05/30/2023
12325J-AJ-0	FRANKLIN BSP LENDING CORP			1,2	2.C FE	9,969,800	99.6117	9,961,169	10,000,000	9,899,458	0	(70,342)	0	0	3.250	3.316	MS	82,153	163,403	03/24/2021	03/30/2026
124857-AQ-6	VIACOMCBS INC			1,2	2.B FE	9,818,800	108.0307	10,803,066	10,000,000	9,921,444	0	18,024	0	0	4.000	4.213	JJ	184,444	400,000	07/07/2015	01/15/2026
124857-AX-1	VIACOMCBS INC			1,2	2.B FE	9,830,000	108.2845	10,828,451	10,000,000	9,889,076	0	15,311	0	0	3.700	3.897	JD	30,833	370,000	11/13/2017	06/01/2028
124857-AZ-6	VIACOMCBS INC			1,2	2.B FE	9,903,300	111.1855	11,118,554	10,000,000	9,927,490	0	8,584	0	0	4.200	4.315	JD	35,000	420,000	02/20/2019	06/01/2029
12505B-AD-2	CBRE SERVICES INC			1,2	2.A FE	17,863,200	111.8596	20,134,730	18,000,000	17,939,030	0	13,539	0	0	4.875	4.965	MS	292,500	877,500	08/06/2015	03/01/2026
12527G-AH-6	CF INDUSTRIES INC			1	2.C FE	18,138,440	111.0679	20,214,363	18,200,000	18,167,925	0	6,654	0	0	4.500	4.540	JD	68,250	819,000	01/06/2017	12/01/2026
12541W-AA-8	CH ROBINSON WORLDWIDE INC			1,2	2.A FE	11,928,240	112.4875	13,498,495	12,000,000	11,952,009	0	6,547	0	0	4.200	4.273	AO	106,400	504,000	04/09/2018	04/15/2028
125491-AN-0	CI FINANCIAL CORP		C	1,2	2.B FE	37,821,175	102.5284	38,525,031	37,575,000	37,801,271	0	(19,970)	0	0	3.200	3.120	JD	46,760	1,202,400	01/13/2021	12/17/2030
125523-AH-3	CIGNA CORP			1,2	2.A FE	22,778,710	113.6562	26,140,933	23,000,000	22,841,658	0	19,507	0	0	4.375	4.493	AO	212,431	1,006,250	11/02/2018	10/15/2028
125523-BD-1	CIGNA CORP			1	2.A FE	7,660,817	135.6486	7,500,013	5,529,000	7,599,420	0	(61,397)	0	0	6.150	3.008	MN	43,449	170,017	06/08/2021	11/15/2036
125523-BZ-2	CIGNA CORP			1,2	2.A FE	16,912,540	110.6482	18,810,187	17,000,000	16,961,079	0	8,927	0	0	4.500	4.561	FA	267,750	765,000	02/23/2016	02/25/2026
125523-CB-4	CIGNA CORP			1,2	2.A FE	8,996,310	107.6349	9,687,141	9,000,000	8,998,582	0	400	0	0	3.400	3.403	MS	102,000	306,000	06/29/2016	03/01/2027
12564C-AB-2	CK HUTCHISON INTERNATIONAL (19) LTD		C	2	1.F FE	9,923,700	109.5239	10,952,394	10,000,000	9,941,825	0	6,876	0	0	3.625	3.717	AO	80,556	362,500	04/08/2019	04/11/2029
125858-AA-4	CHP (FRESNO CA) CONTROL PASS-THRU TRUST				1.F	10,210,749	104.3461	10,654,518	10,210,749	10,210,752	0	0	0	0	3.190	3.190	MON	14,477	325,723	10/21/2016	02/15/2028
125896-BN-9	CMS ENERGY CORP			1,2	2.B FE	18,310,324	126.6167	17,356,616	13,708,000	18,248,486	0	(61,838)	0	0	4.875	2.821	MS	222,755	334,133	08/03/2021	03/01/2044
126117-AT-7	CNA FINANCIAL CORP			1,2	2.A FE	7,037,590	110.0869	7,706,082	7,000,000	7,017,489	0	(3,702)	0	0	4.500	4.431	MS	105,000	315,000	02/22/2016	03/01/2026
126117-AV-2	CNA FINANCIAL CORP			1,2	2.B FE	9,990,200	110.5395	11,053,950	10,000,000	9,992,532	0	1,001	0	0	3.900	3.912	MN	65,000	390,000	05/01/2019	05/01/2029
126307-BA-4	CSC HOLDINGS LLC			1,2	4.C FE	12,923,900	99.9700	12,816,154	12,820,000	12,824,647	0	(99,253)	0	0	5.750	5.625	JJ	339,908	0	10/27/2021	01/15/2030
126307-BD-8	CSC HOLDINGS LLC			1,2	4.C FE	2,936,250	94.9770	2,849,310	3,000,000	2,939,080	0	2,830	0	0	4.625	4.909	JD	11,563	69,375	06/29/2021	12/01/2030
12636Y-AC-6	CRH AMERICA FINANCE INC			1,2	2.A FE	12,175,301	110.2619	14,042,950	12,736,000	12,338,669	0	53,911	0	0	3.950	4.528	AO	121,576	503,072	11/21/2018	04/04/2028
126408-GS-6	CSX CORP			1	2.A FE	7,534,100	144.5561	7,227,805	5,000,000	7,491,905	0	(42,195)	0	0	6.220	2.742	AO	52,697	155,500	08/04/2021	04/30/2040
126650-AN-0	CVS HEALTH CORP - ABS			1	2.B	1,281,395	110.2023	1,380,682	1,252,861	1,257,602	0	(731)	0	0	6.204	6.060	MON	4,534	77,728	09/09/2003	10/10/2025
126650-CL-2	CVS HEALTH CORP			1,2	2.B FE	6,133,668	107.4894	6,660,045	6,196,000	6,171,289	0	6,641	0	0	3.875	3.996	JJ	107,376	240,095	07/13/2015	07/20/2025
126650-CX-6	CVS HEALTH CORP	SD		1,2	2.B FE	4,929,700	112.2731	5,613,657	5,000,000	4,953,104	0	6,397	0	0	4.300	4.474	MS	57,333	215,000	03/06/2018	03/25/2028
126650-CX-6	CVS HEALTH CORP			1,2	2.B FE	13,803,160	112.2731	15,718,238	14,000,000	13,868,859	0	18,080	0	0	4.300	4.474	MS	160,533	602,000	03/06/2018	03/25/2028
126650-CY-4	CVS HEALTH CORP			1,2	2.B FE	11,938,127	121.7879	12,178,790	10,000,000	11,886,376	0	(51,751)	0	0	4.780	3.240	MS	127,467	239,000	06/03/2021	03/25/2038
12673P-AJ-4	CA INC			1,2	2.C FE	10,276,700	109.5127	10,951,274	10,000,000	10,156,233	0	(27,733)	0	0	4.700	4.344	MS	138,389	470,000	04/28/2017	03/15/2027

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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
12694*-AA-4	CVS CONTROL PASS-THROUGH TRUST				2.B	5,419,763	114.9069	6,227,682	5,419,763	5,419,767	0	0	0	0	5.140	5.140	MON	12,381	278,576	12/22/2015	01/15/2041
12697#-AA-7	PVTPL THORNTONS - CMO			4	1.F	7,561,848	115.4489	8,730,070	7,561,848	7,561,981	0	63	0	0	4.560	4.560	MON	15,325	344,820	12/29/2016	03/15/2042
127055-AL-5	CABOT CORP			1,2	2.B FE	9,970,400	108.3405	10,834,051	10,000,000	9,977,360	0	3,062	0	0	4.000	4.035	JJ	200,000	400,000	06/17/2019	07/01/2029
12707*-AA-9	CVS (NC SC PENNSYLVANIA & VIRGINIA) CON				2.B	12,983,380	112.5552	14,613,469	12,983,380	12,983,399	0	0	0	0	4.880	4.880	MON	28,160	633,589	05/17/2018	01/15/2044
127248-AA-6	CVS (CLAWSON & RICHMOND MI) CONTROL PASS				2.B	8,439,709	105.7138	8,836,846	8,359,217	8,431,508	0	(4,787)	0	0	4.050	3.910	MON	15,047	338,548	03/30/2020	01/15/2035
12733#-AA-3	BMO HARRIS BANK CTL 2.670 10/15/2043				2.A	12,621,434	99.3422	12,538,410	12,621,434	12,621,434	0	0	0	0	2.670	2.670	MON	14,977	278,955	02/17/2021	10/15/2043
12737*-AA-3	CGA Capital Series 2020-CTL-10				1.A	10,126,887	103.0938	10,440,193	10,126,887	10,126,887	0	0	0	0	2.487	2.487	MON	14,692	193,789	03/03/2021	03/10/2031
127387-AL-2	CADENCE DESIGN SYSTEMS INC			1,2	1.G FE	2,988,420	107.4501	3,223,503	3,000,000	2,996,360	0	1,208	0	0	4.375	4.422	AO	27,708	131,250	10/06/2014	10/15/2024
13177*-AA-8	CAMARGO INVESTMENTS I LLC				1.F	5,143,369	106.7157	5,488,783	5,143,369	5,143,369	0	0	0	0	6.250	6.250	MON	14,287	327,890	06/14/2019	05/31/2023
133131-AS-1	CAMDEN PROPERTY TRUST			1,2	1.G FE	4,943,900	104.5264	5,226,321	5,000,000	4,991,391	0	5,577	0	0	4.875	4.999	JD	10,833	243,750	05/31/2011	06/15/2023
133131-AW-2	CAMDEN PROPERTY TRUST			1,2	1.G FE	5,993,580	113.0564	6,783,386	6,000,000	5,995,701	0	548	0	0	4.100	4.112	AO	51,933	246,000	10/02/2018	10/15/2028
134429-BG-3	CAMPBELL SOUP CO			1,2	2.C FE	15,276,579	111.0945	18,430,573	16,590,000	15,648,786	0	125,903	0	0	4.150	5.233	MS	202,721	688,485	11/27/2018	03/15/2028
134999-ZD-6	CRANEMERE UK HLDGS		D		5.B GI	2,653,911	83.9580	2,228,172	2,653,911	2,653,911	0	0	0	0	12.500	12.570	DEC	909	253,713	12/31/2021	06/30/2024
136385-AV-3	CANADIAN NATURAL RESOURCES LTD		C	1,2	2.C FE	6,742,135	106.3436	7,571,666	7,120,000	6,978,574	0	41,914	0	0	3.900	4.598	FA	115,700	277,680	08/21/2015	02/01/2025
136385-AX-9	CANADIAN NATURAL RESOURCES LTD		C	1,2	2.C FE	7,975,680	107.4130	8,593,038	8,000,000	7,986,090	0	2,571	0	0	3.850	3.886	JD	25,667	308,000	05/23/2017	06/01/2027
13645R-AK-0	CANADIAN PACIFIC RAILWAY CO		C	1,2	2.B FE	7,989,610	103.3814	8,270,510	8,000,000	7,998,781	0	873	0	0	4.450	4.462	MS	104,822	356,000	09/21/2010	03/15/2023
138616-AE-7	CANTOR FITZGERALD LP			1,2	2.C FE	9,970,600	106.7491	10,674,909	10,000,000	9,985,405	0	5,772	0	0	4.875	4.942	MN	81,250	487,500	04/24/2019	05/01/2024
14040H-BJ-3	CAPITAL ONE FINANCIAL CORP			2	2.B FE	19,998,400	108.7608	21,752,160	20,000,000	20,000,134	0	264	0	0	4.200	4.200	AO	144,667	840,000	10/26/2015	10/29/2025
14040H-BK-0	CAPITAL ONE FINANCIAL CORP			2	2.B FE	28,413,130	106.9094	31,003,714	29,000,000	28,692,055	0	61,220	0	0	3.750	4.006	JJ	462,188	1,087,500	02/07/2017	07/28/2026
14040H-BN-4	CAPITAL ONE FINANCIAL CORP			2	2.A FE	8,592,749	108.2331	9,327,533	8,618,000	8,603,881	0	2,570	0	0	3.750	3.785	MS	100,543	323,175	07/06/2017	03/09/2027
14040H-BW-4	CAPITAL ONE FINANCIAL CORP			2	2.A FE	9,538,700	108.9296	10,892,961	10,000,000	9,691,271	0	43,795	0	0	3.800	4.384	JJ	159,389	380,000	04/19/2018	01/31/2028
140501-AB-3	CAPITAL SOUTHWEST CORP				1.G PL	10,211,000	104.7595	10,475,950	10,000,000	10,178,324	0	(32,676)	0	0	4.500	4.022	JJ	188,750	265,000	02/22/2021	01/31/2026
14149Y-BD-9	CARDINAL HEALTH INC			1,2	2.B FE	17,559,552	119.8147	17,984,183	15,010,000	17,503,282	0	(56,269)	0	0	4.900	3.815	MS	216,561	735,490	02/23/2021	09/15/2045
14149Y-BE-7	CARDINAL HEALTH INC			1,2	2.B FE	4,996,400	107.1149	5,355,746	5,000,000	4,998,633	0	413	0	0	3.750	3.758	MS	55,208	187,500	06/16/2015	09/15/2025
141556-AA-0	CARDINAL STATUTORY TRUST I				1.G FE	7,050,000	89.0000	6,675,000	7,500,000	7,115,657	0	20,167	0	0	2.603	3.131	MJSD	9,218	194,561	02/01/2018	09/15/2034
14162V-AB-2	CARMAX AUTO OWNER TRUST 2016-4			1,2	2.C FE	4,000,000	110.1593	4,406,372	4,000,000	4,000,290	0	(54)	0	0	5.125	5.124	FA	77,444	205,000	07/07/2016	08/15/2026
141781-G#-5	CARGILL, INCORPORATED				1.F	924,521	105.6801	834,317	789,474	805,023	0	(9,677)	0	0	7.280	5.884	JD	160	57,474	10/29/2004	06/30/2023
142339-AH-3	CARLISLE COMPANIES INC			1,2	2.B FE	7,968,080	108.0083	8,640,663	8,000,000	7,980,228	0	3,216	0	0	3.750	3.797	JD	25,000	300,000	11/13/2017	12/01/2027
14448C-AR-5	CARRIER GLOBAL CORP			1,2	2.C FE	37,122,050	104.4937	36,572,802	35,000,000	37,080,435	0	(41,615)	0	0	3.377	2.944	AO	282,355	590,975	07/14/2021	04/05/2040
14912L-5X-5	CATERPILLAR FINANCIAL SERVICES CORP				1.F FE	4,995,900	105.4061	5,270,307	5,000,000	4,999,284	0	548	0	0	3.750	3.758	MN	19,271	187,500	11/19/2013	11/24/2023
14987B-AE-3	CC HOLDINGS GS V LLC			1	2.B FE	3,000,000	103.4726	3,104,177	3,000,000	3,000,000	0	0	0	0	3.849	3.848	AO	24,377	115,470	12/11/2012	04/15/2023
15135U-AM-1	CENOVUS ENERGY INC		C	1,2	2.C FE	6,998,810	109.1786	7,642,502	7,000,000	6,999,620	0	74	0	0	4.250	4.251	AO	62,806	297,500	04/04/2017	04/15/2027
15135U-AR-0	CENOVUS ENERGY INC		C	1,2	2.C FE	12,390,000	124.5487	12,454,874	10,000,000	12,377,161	0	(12,839)	0	0	5.400	3.901	JD	24,000	270,000	10/04/2021	06/15/2047
15201P-AA-7	SOUTHSTATE CORP			2,5	2.B FE	19,000,000	111.2500	21,137,500	19,000,000	19,000,000	0	0	0	0	5.750	5.751	JD	91,042	1,092,500	05/21/2020	06/01/2030
15674B-AA-9	CERBERUS SWC? II TL L+225 11/20/2026				1.D	8,584,235	100.0000	8,585,000	8,585,000	8,584,443	0	1,670	0	0	3.097	3.098	JAJO	56,122	109,125	12/27/2021	11/20/2026
161175-AY-0	CHARTER COMMUNICATIONS OPERATING LLC			1,2	2.C FE	13,000,000	110.1443	14,318,755	13,000,000	13,000,000	0	0	0	0	4.908	4.906	JJ	280,029	638,040	07/09/2015	07/23/2025
161175-BJ-2	CHARTER COMMUNICATIONS OPERATING LLC			1,2	2.C FE	9,916,600	107.0619	10,706,186	10,000,000	9,948,588	0	7,594	0	0	3.750	3.845	FA	141,667	375,000	06/27/2017	02/15/2028
161175-BQ-6	CHARTER COMMUNICATIONS OPERATING LLC			1,2	2.C FE	7,991,440	106.2520	8,500,164	8,000,000	7,996,693	0	1,481	0	0	4.500	4.521	FA	150,000	360,000	06/28/2018	02/01/2024
161175-BR-4	CHARTER COMMUNICATIONS OPERATING LLC			1,2	2.C FE	9,993,500	114.8046	11,480,461	10,000,000	9,996,511	0	527	0	0	5.050	5.056	MS	127,653	505,000	01/14/2019	03/30/2029
16372#-AA-0	TCF NATIONAL BANK				2.A	13,500,000	114.1185	15,405,998	13,500,000	13,500,000	0	0	0	0	4.589	4.589	MON	36,138	619,516	02/10/2020	06/10/2044
165167-DG-9	CHESAPEAKE ENERGY CORP			1,2	3.C FE	2,145,000	106.9150	2,138,300	2,000,000	2,134,960	0	(10,040)	0	0	5.875	3.851	FA	48,958	0	09/14/2021	02/01/2029
166754-AW-1	CHEVRON PHILLIPS CHEMICAL COMPANY LLC			1,2	1.G FE	27,997,760	111.0625	31,097,503	28,000,000	27,998,592	0	784	0	0	5.125	5.126	AO	358,750	1,435,000	03/24/2020	04/01/2025
166756-AT-3	CHEVRON USA INC			1,2	1.D FE	26,267,944	147.9706	26,331,365	17,795,000	26,107,215	0	(160,728)	0	0	6.000	2.776	MS	355,900	533,850	07/14/2021	03/01/2041
16876A-AB-0	CHILDRENS HOSPITAL MEDICAL CENTER			1,2	1.C FE	6,000,000	104.3267	6,259,604	6,000,000	6,000,165	0	64	0	0	2.853	2.853	MN	21,873	171,180	11/02/2016	11/15/2026
16877#-AA-0	CHILDRESS KLIEN-CAMBRIDGE HEALTHCARE SOL				1.B	12,891,332	107.4607	13,835,795	12,875,214	12,886,724	0	(785)	0	0	3.652	3.638	MON	33,959	470,203	01/05/2017	01/05/2036
16877#-AB-8	CHILDRESS KLIEN-CAMBRIDGE HEALTHCARE SOL				1.B	16,157,396	133.4513	21,566,426	16,160,521	16,158,013	0	114	0	0	5.438	5.440	MON	63,470	878,809	01/05/2017	01/05/2036
171232-AE-1	CHUBB INA HOLDINGS INC			1	1.G FE	3,616,792	139.2831	3,837,249	2,755,000	3,302,117	0	(43,499)	0	0	6.800	4.308	MN	23,938	187,340	08/01/2014	11/15/2031
171232-AS-0	CHUBB INA HOLDINGS INC			1	1.G FE	6,195,434	149.1849	6,972,905	4,674,000	5,947,452	0	(53,041)	0	0	6.500	4.184	MN	38,820	303,810	12/02/2016	05/15/2038
172062-AF-8	CINCINNATI FINANCIAL CORP				1.G FE	40,123,092	127.9274	42,090,673	32,902,000	37,820,308	0	(659,132)	0	0	6.920	4.217	MN	290,927	2,276,818	12/07/2018	05/15/2028
17252M-AN-0	CINTAS CORPORATION NO 2			1,2	1.G FE	8,965,440	108.9573	9,806,157	9,000,000	8,980,762	0	3,325	0	0	3.700	3.745	AO	83,250	333,000	03/09/2017	04/01/2027
17259U-A*-6	CION INVESTMENT CORPORATION 4.50 SENIOR				2.B PL	15,000,000	108.3675	16,255,125	15,000,000	15,000,000	0	0	0	0	4.500	4.500	FA	262,500	337,500	02/11/2021	02/11/2026
17275R-AW-2	CISCO SYSTEMS INC			1	1.E FE	4,986,650	107.5156	5,375,783	5,000,000	4,995,041	0	1,528	0	0	3.500	3.531	JD	7,778	175,000	06/10/2015	06/15/2025
17287H-AA-8	CITADEL FINANCE LLC			1,2	2.C FE	12,939,030	100.1141	13,014,834	13,000,000	12,948,467	0	9,437	0	0	3.375	3.477	MS	136,500	220,594	03/03/2021	03/09/2026

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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
17288X-AA-2	CITADEL LP			1,2	2.B FE	20,991,510	103.2068	21,673,432	21,000,000	20,999,342	0	2,740	0	0	5.375	5.380	JJ	514,208	1,128,750	10/11/2018	01/17/2023
17288X-AB-0	CITADEL LP			1,2	2.B FE	9,472,830	106.6337	10,130,200	9,500,000	9,478,007	0	4,098	0	0	4.875	4.927	JJ	210,979	463,125	09/11/2019	01/15/2027
172967-GK-1	CITIGROUP INC				2.B FE	7,000,000	101.7646	7,123,522	7,000,000	7,000,000	0	0	0	0	4.050	4.049	JJ	118,913	283,500	02/05/2013	07/30/2022
172967-HB-0	CITIGROUP INC				2.B FE	6,000,000	113.0855	6,785,129	6,000,000	6,000,000	0	0	0	0	5.500	5.498	MS	99,000	330,000	09/10/2013	09/13/2025
172967-HB-0	CITIGROUP INC	SD			2.B FE	1,000,000	113.0855	1,130,855	1,000,000	1,000,000	0	0	0	0	5.500	5.498	MS	16,500	55,000	09/10/2013	09/13/2025
172967-JL-6	CITIGROUP INC				2.B FE	4,992,600	106.7392	5,336,961	5,000,000	4,997,460	0	777	0	0	3.875	3.892	MS	51,128	193,750	03/19/2015	03/26/2025
172967-JT-9	CITIGROUP INC				2.B FE	4,979,600	108.8573	5,442,865	5,000,000	4,992,261	0	2,339	0	0	4.400	4.449	JD	12,833	220,000	06/03/2015	06/10/2025
172967-KA-8	CITIGROUP INC				2.B FE	2,986,200	111.4292	3,342,877	3,000,000	2,992,644	0	1,135	0	0	4.450	4.499	MS	34,117	133,500	09/23/2015	09/29/2027
172967-KU-4	CITIGROUP INC				2.B FE	44,525,560	109.8638	49,438,733	45,000,000	44,706,769	0	39,943	0	0	4.125	4.239	JJ	804,375	1,856,250	01/19/2017	07/25/2028
172967-LD-1	CITIGROUP INC			1,2,5	2.A FE	5,000,000	108.5845	5,429,226	5,000,000	5,000,000	0	0	0	0	3.887	3.888	JJ	92,316	194,350	01/04/2017	01/10/2028
173333-ZB-4	LOSANT LOT INC 8.00 05/29/2022				5.B GI	250,000	100.0000	250,000	250,000	250,000	0	0	0	0	8.000	7.701	JUN	31,890	0	06/01/2020	06/04/2022
174610-AW-5	CITIZENS FINANCIAL GROUP INC			2	2.B FE	36,000,000	99.1752	35,703,072	36,000,000	36,000,000	0	0	0	0	2.638	2.638	MS	240,058	949,680	09/30/2020	09/30/2032
177376-AE-0	CITRIX SYSTEMS INC			1,2	2.B FE	15,965,120	108.5785	17,372,552	16,000,000	15,978,952	0	3,856	0	0	4.500	4.526	JD	60,000	720,000	11/13/2017	12/01/2027
189754-AA-2	TAPESTRY INC			1,2	2.C FE	6,685,080	106.7399	7,471,797	7,000,000	6,875,633	0	34,580	0	0	4.250	4.848	AO	74,375	297,500	10/26/2015	04/01/2025
189754-AC-8	TAPESTRY INC			1,2	2.C FE	15,574,572	108.2156	16,945,478	15,659,000	15,608,547	0	7,922	0	0	4.125	4.191	JJ	297,847	645,934	07/06/2017	07/15/2027
190897-AA-6	BOKF MERGER CORPORATION NUMBER SIXTEEN			2,5	2.B FE	7,000,000	107.7500	7,542,500	7,000,000	7,000,000	0	0	0	0	5.625	5.626	JD	6,563	393,750	06/22/2015	06/25/2030
191098-AK-8	COCA-COLA CONSOLIDATED INC			1,2	2.B FE	9,997,500	107.7262	10,772,625	10,000,000	9,999,362	0	493	0	0	3.800	3.802	MN	38,000	380,000	11/20/2015	11/25/2025
19260Q-AD-9	COINBASE GLOBAL INC			1	3.A FE	4,920,833	92.1875	4,609,375	5,000,000	4,922,733	0	1,899	0	0	3.625	3.816	AO	52,361	0	09/16/2021	10/01/2031
19567P-AH-2	BOSTON GAS CO				1.F FE	14,276,000	121.1382	15,142,275	12,500,000	13,145,768	0	(103,018)	0	0	7.120	6.115	FA	336,222	890,000	01/22/2003	04/07/2028
19567P-AH-2	BOSTON GAS CO	SD			1.F FE	1,925,360	121.1382	1,817,073	1,500,000	1,694,455	0	(31,021)	0	0	7.120	4.707	FA	40,347	106,800	08/31/2012	04/07/2028
195869-AP-7	COLONIAL PIPELINE CO	SD		1,2	1.G FE	4,986,300	106.5010	5,325,048	5,000,000	4,994,419	0	1,362	0	0	3.750	3.782	AO	46,875	187,500	09/16/2015	10/01/2025
19624R-AA-4	DIGITALBRIDGE GROUP INC				3.B FE	22,180,700	102.2500	21,983,750	21,500,000	21,672,625	0	(127,950)	0	0	5.000	4.350	AO	226,944	1,075,000	10/06/2017	04/15/2023
198280-AF-6	COLUMBIA PIPELINE GROUP INC			1,2	1.G FE	9,984,700	109.0543	10,905,427	10,000,000	9,994,688	0	1,958	0	0	4.500	4.517	JD	37,500	450,000	05/19/2015	06/01/2025
19828J-AA-6	COLUMBIA PROPERTY TRUST OPERATING PARTNE			1	2.C FE	13,980,260	107.6180	15,066,527	14,000,000	13,993,253	0	1,903	0	0	4.150	4.166	AO	145,250	581,000	03/09/2015	04/01/2025
19828J-AB-4	COLUMBIA PROPERTY TRUST OPERATING PARTNE			1	2.C FE	8,966,340	108.5865	9,772,789	9,000,000	8,983,114	0	3,293	0	0	3.650	3.695	FA	124,100	328,500	08/03/2016	08/15/2026
20030N-BM-2	COMCAST CORP			1,2	1.G FE	4,981,200	117.4018	5,870,091	5,000,000	4,986,739	0	943	0	0	4.200	4.227	FA	79,333	210,000	08/05/2014	08/15/2034
20030N-BP-5	COMCAST CORP			1,2	1.G FE	7,365,330	118.8828	8,321,798	7,000,000	7,288,517	0	(16,224)	0	0	4.400	3.993	FA	116,356	308,000	11/15/2016	08/15/2035
20030N-CT-6	COMCAST CORP			1,2	1.G FE	12,993,500	113.4858	14,753,149	13,000,000	12,996,013	0	519	0	0	4.150	4.155	AO	113,894	539,500	10/02/2018	10/15/2028
20030N-DH-1	COMCAST CORP			1,2	1.G FE	48,487,260	111.9168	48,124,224	43,000,000	48,330,800	0	(156,460)	0	0	3.750	2.854	AO	403,125	1,331,250	07/14/2021	04/01/2040
200339-DX-4	COMERICA BANK				2.A FE	21,926,890	108.0286	23,766,294	22,000,000	21,972,178	0	7,794	0	0	4.000	4.037	JJ	376,444	880,000	08/05/2015	07/27/2025
200340-AQ-0	COMERICA INC				2.B FE	13,608,315	107.7672	14,817,985	13,750,000	13,678,103	0	14,679	0	0	3.800	3.926	JJ	230,771	522,500	12/20/2016	07/22/2026
2027A0-JZ-3	COMMONWEALTH BANK OF AUSTRALIA		C		1.D FE	6,994,820	112.1551	7,850,858	7,000,000	6,996,875	0	541	0	0	3.900	3.908	MS	79,625	273,000	03/12/2018	03/16/2028
203372-AX-5	COMMSCOPE INC			1,2	4.B FE	6,668,000	99.4301	6,629,998	6,668,000	6,668,000	0	0	0	0	4.750	4.750	MS	112,615	0	08/11/2021	09/01/2029
20369E-AA-0	COMMUNITY HEALTH NETWORK INC (INDIANA)			1	1.F FE	5,000,000	107.7521	5,387,607	5,000,000	5,000,136	0	53	0	0	4.237	4.236	MN	35,308	211,850	06/04/2015	05/01/2025
20453K-AA-3	BBVA USA			2	1.G FE	18,310,977	107.3287	20,035,056	18,667,000	18,519,343	0	41,258	0	0	3.875	4.135	AO	162,753	723,346	01/18/2017	04/10/2025
205768-AT-1	COMSTOCK RESOURCES INC			1,2	4.A FE	1,859,300	103.3187	1,907,264	1,846,000	1,858,479	0	(821)	0	0	5.875	5.766	JJ	55,130	0	06/16/2021	01/15/2030
205887-CC-4	CONAGRA BRANDS INC			1,2	2.C FE	9,996,700	115.3593	11,535,929	10,000,000	9,998,437	0	402	0	0	4.850	4.853	MN	80,833	485,000	10/15/2018	11/01/2028
205887-CE-0	CONAGRA BRANDS INC			1,2	2.C FE	11,749,720	134.6341	12,117,071	9,000,000	11,708,774	0	(40,946)	0	0	5.400	3.618	MN	81,000	378,000	04/29/2021	11/01/2048
20727P-AG-9	CONGRESSIONAL BANCSHARES, INC.			5	2.A PL	15,000,000	100.0000	15,000,000	15,000,000	15,000,000	0	0	0	0	4.000	4.000	JJ	15,000	0	12/15/2021	01/01/2032
20786W-AD-9	CONNECTONE BANCORP INC			2,5	2.C FE	5,000,000	101.5000	5,075,000	5,000,000	5,000,099	0	(87)	0	0	5.200	5.198	FA	108,333	260,000	01/11/2018	02/01/2028
20825C-AQ-7	CONOCOPHILLIPS			1	1.G FE	14,989,011	145.9514	14,625,795	10,021,000	14,888,657	0	(100,354)	0	0	6.500	2.880	FA	271,402	325,683	07/14/2021	02/01/2039
20825V-AB-8	BURLINGTON RESOURCES LLC			1	1.G FE	13,855,100	135.5573	13,555,732	10,000,000	13,805,359	0	(49,741)	0	0	5.950	2.791	AO	125,611	297,500	10/04/2021	10/15/2036
20826F-AQ-9	CONOCOPHILLIPS CO			1,2	1.G FE	11,995,200	112.9789	13,557,470	12,000,000	11,998,571	0	604	0	0	4.950	4.953	MS	174,900	594,000	03/03/2016	03/15/2026
21036P-BC-1	CONSTELLATION BRANDS INC			1,2	2.B FE	9,972,000	114.4442	11,444,422	10,000,000	9,980,526	0	2,728	0	0	4.650	4.683	MN	59,417	465,000	10/22/2018	11/15/2028
210795-QB-9	UNITED AIRLINES 2012-2 PASS THROUGH TRUS			1	2.C FE	6,057,025	103.6350	6,230,469	6,011,935	6,033,906	0	(4,374)	0	0	4.000	3.844	AO	41,416	240,477	02/05/2014	04/29/2026
21079N-AA-9	CONTINENTAL AIRLINES 2007-1 PASS THROUGH			1	2.C FE	1,188,502	101.0500	1,214,262	1,201,645	1,201,093	0	1,240	0	0	5.983	6.103	AO	14,379	71,894	03/08/2010	04/19/2022
212168-AA-6	CONTINENTAL WIND LLC			1	2.B FE	6,182,319	114.2079	7,060,695	6,182,319	6,182,319	0	0	0	0	6.000	5.995	FA	124,677	370,939	09/23/2013	02/28/2033
21684A-AA-4	COOPERATIEVE RABOBANK UA		C		2.A FE	8,926,740	106.3362	9,570,262	9,000,000	8,983,366	0	8,117	0	0	4.625	4.727	JD	34,688	416,250	11/25/2013	12/01/2023
21684A-AC-0	COOPERATIEVE RABOBANK UA		C		2.A FE	4,992,400	108.4150	5,420,750	5,000,000	4,997,171	0	942	0	0	4.375	4.392	FA	89,323	218,750	07/28/2015	08/04/2025
21684A-AF-3	COOPERATIEVE RABOBANK UA		C		2.A FE	19,448,110	107.6133	21,522,658	20,000,000	19,710,898	0	57,565	0	0	3.750	4.101	JJ	333,333	750,000	01/31/2017	07/21/2026
21685W-DF-1	COOPERATIEVE RABOBANK UA		C		2.A FE	4,993,450	102.6239	5,131,195	5,000,000	4,999,383	0	698	0	0	3.950	3.965	MN	28,528	197,500	11/02/2012	11/09/2022
219350-AX-3	CORNING INC			1	2.A FE	7,208,740	119.4154	7,164,924	6,000,000	7,174,915	0	(33,825)	0	0	4.700	3.076	MS	83,033	188,000	07/14/2021	03/15/2037
22160@-AA-6	COSTCO (MONTEREY PARK CA) CONTROL PASS				1.D Z	7,116,096	110.0762	7,833,128	7,116,096	7,114,952	0	(389)	0	0	3.910	3.901	MON	8,502	278,612	10/03/2017	06/20/2043

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
22163#-AA-1	COSTCO (OCEANSIDE NY) LEASE-BACKED PASS-				1.D Z	16,219,786	101.0404	16,388,536	16,219,786	16,219,786	0	0	0	0	3.140	3.140	MON	22,636	509,301	11/14/2019	11/30/2041
224044-BY-2	COX COMMUNICATIONS INC			1	2.B FE	735,720	118.5465	716,021	604,000	734,781	0	(939)	0	0	4.700	3.265	JD	1,262	14,194	10/07/2021	12/15/2042
224044-CC-9	COX COMMUNICATIONS INC			1,2	2.B FE	10,411,738	116.7132	9,991,820	8,561,000	10,386,000	0	(25,738)	0	0	4.500	3.110	JD	1,070	192,623	08/02/2021	06/30/2043
224044-CE-5	COX COMMUNICATIONS INC			1,2	2.B FE	17,625,709	106.5834	20,144,264	18,900,000	18,414,509	0	143,232	0	0	3.850	4.755	FA	303,188	727,650	10/26/2015	02/01/2025
224044-CF-2	COX COMMUNICATIONS INC			1,2	2.B FE	11,820,970	118.4661	11,631,007	9,818,000	11,751,199	0	(69,771)	0	0	4.800	2.919	FA	196,360	235,632	06/09/2021	02/01/2035
224044-CJ-4	COX COMMUNICATIONS INC			1,2	2.B FE	3,651,326	107.6174	4,234,744	3,935,000	3,742,390	0	29,623	0	0	3.500	4.495	FA	52,029	137,725	10/05/2018	08/15/2027
224399-AR-6	CRANE CO			1,2	2.B FE	7,499,400	105.4725	7,910,437	7,500,000	7,499,928	0	34	0	0	4.450	4.451	JD	14,833	333,750	12/10/2013	12/15/2023
225401-AC-2	CREDIT SUISSE GROUP AG		C	1,2	2.A FE	10,000,000	108.7742	10,877,415	10,000,000	10,000,000	0	0	0	0	4.282	4.281	JJ	204,584	428,200	01/04/2017	01/09/2028
225401-AF-5	CREDIT SUISSE GROUP AG		C	1,2,5	2.A FE	16,014,370	107.1010	17,136,154	16,000,000	16,009,529	0	(1,251)	0	0	3.869	3.858	JJ	290,605	619,040	01/08/2018	01/12/2029
225433-AR-2	CREDIT SUISSE GROUP FUNDING (GUERNSEY) L		C		2.A FE	4,998,800	110.1232	5,506,159	5,000,000	4,999,613	0	82	0	0	4.550	4.552	AO	46,132	227,500	04/13/2016	04/17/2026
22546D-AA-4	CREDIT SUISSE AG		C		2.B FE	6,000,000	107.7883	6,467,300	6,000,000	6,000,000	0	0	0	0	6.500	6.498	FA	154,917	390,000	08/01/2013	08/08/2023
22546Q-AP-2	CREDIT SUISSE AG (NEW YORK BRANCH)				1.F FE	37,899,030	106.0743	40,308,215	38,000,000	37,971,644	0	10,455	0	0	3.625	3.654	MS	428,556	1,377,500	12/15/2016	09/09/2024
22548Q-4C-6	CREDIT SUISSE AG (NASSAU BRANCH)		C		1.F FE	4,944,350	112.2441	5,612,207	5,000,000	4,961,805	0	3,364	0	0	4.000	4.099	AO	35,000	200,000	04/25/2016	04/28/2031
225655-A@-8	CRESCENT CAPITAL BDC INC SERIES 2021A SE				2.C FE	5,000,000	106.4691	5,323,455	5,000,000	5,000,000	0	0	0	0	4.000	4.000	FA	74,444	100,001	02/17/2021	02/17/2026
22960*-AA-0	PVTPL OCHSNER CLINIC FOUNDATION - CMO			4	1.G	7,335,123	110.1254	8,077,835	7,335,124	7,335,296	0	68	0	0	5.260	5.260	MON	17,148	385,827	12/30/2013	12/15/2028
22965@-AA-3	WAG (EDINA, MINNESOTA) CONTROL PASS-THRU				2.B	4,134,644	109.6347	4,488,123	4,093,707	4,124,688	0	(1,345)	0	0	4.590	4.522	MON	8,351	187,901	12/17/2014	07/15/2037
22966R-AE-6	CUBESMART LP			1,2	2.B FE	4,967,800	113.2010	5,660,048	5,000,000	4,975,991	0	2,992	0	0	4.375	4.454	FA	82,639	218,750	01/24/2019	02/15/2029
22969*-AA-1	WAL-MART (GREENVILLE PENNSYLVANIA) CONTR				1.C	4,630,874	106.2172	4,870,084	4,585,024	4,611,870	0	(2,886)	0	0	3.520	3.436	MON	7,173	161,393	02/19/2015	12/15/2029
22970*-AA-8	BNSF (DAYTON, TEXAS) CONTROL PASS-THRU T			4	1.G S	22,171,292	113.5455	25,174,504	22,171,292	22,171,975	0	117	0	0	4.070	4.070	MON	40,105	902,372	03/12/2015	05/15/2034
22973@-AA-3	PVTPL GREAT WEST CASUALTY			1	1.F Z	13,964,616	115.4275	16,119,007	13,964,616	13,964,619	0	(5)	0	0	4.620	4.620	MON	28,674	644,522	06/15/2017	12/15/2037
22977@-AA-9	CRIC BLUE BELL LLC - CONTROL PASS THRU T				1.F	8,926,632	108.0603	9,646,145	8,926,632	8,926,642	0	(1)	0	0	3.870	3.870	MON	15,354	345,461	12/15/2016	12/15/2038
229899-AB-5	CULLEN/FROST BANKERS INC			2	2.A FE	17,959,860	111.2417	20,023,501	18,000,000	17,977,929	0	4,033	0	0	4.500	4.526	MS	234,000	810,000	03/10/2017	03/17/2027
23204G-AC-4	CUSTOMERS BANCORP INC			2	2.B FE	7,982,000	101.0366	8,082,929	8,000,000	7,998,058	0	3,813	0	0	3.950	4.000	JD	878	316,000	06/28/2017	06/30/2022
23204G-AG-5	CUSTOMERS BANCORP INC			2,5	2.B FE	15,085,000	100.0000	15,085,000	15,085,000	15,085,000	0	0	0	0	2.875	2.875	FA	174,682	0	08/03/2021	08/15/2031
23204H-BM-9	CUSTOMERS BANK			2,5	2.B FE	7,070,000	108.5000	7,595,000	7,000,000	7,034,398	0	(12,507)	0	0	6.125	5.909	JD	5,955	428,750	12/19/2018	06/26/2029
23316#-AA-5	DEA (NASHVILLE TN) CTL 3.228 08/05/2040				1.B	9,187,786	103.7906	9,536,058	9,187,786	9,187,786	0	0	0	0	3.228	3.228	MON	21,420	296,581	08/12/2020	08/05/2040
233835-AQ-0	DAIMLER FINANCE NORTH AMERICA LLC	SD			1.G FE	17,719,680	149.0957	17,891,486	12,000,000	15,890,971	0	(347,760)	0	0	8.500	4.162	JJ	461,833	1,020,000	03/10/2016	01/18/2031
233851-DF-8	DAIMLER FINANCE NORTH AMERICA LLC			1	1.G FE	9,799,300	109.9066	10,990,664	10,000,000	9,866,121	0	19,144	0	0	3.750	3.998	FA	134,375	375,000	04/30/2018	02/22/2028
233851-DT-8	DAIMLER FINANCE NORTH AMERICA LLC			1	1.G FE	4,987,950	113.5544	5,677,718	5,000,000	4,991,027	0	1,208	0	0	4.300	4.329	FA	77,042	215,000	02/19/2019	02/22/2029
237194-AL-9	DARDEN RESTAURANTS INC			1,2	2.B FE	11,994,840	108.4419	13,013,026	12,000,000	11,997,586	0	567	0	0	3.850	3.854	MN	77,000	462,000	04/10/2017	05/01/2027
24023#-AA-7	WASHINGTON STATE DEPARTMENT OF CORRECTIO			1	1.B PL	8,918,890	115.7158	10,320,565	8,918,890	8,932,879	0	20,949	0	0	4.570	4.549	MON	52,775	403,359	04/19/2018	03/15/2033
24703T-AA-4	DELL INTERNATIONAL LLC			1,2	2.B FE	3,200,623	105.5895	3,380,976	3,202,000	3,201,760	0	207	0	0	5.450	5.455	JD	7,756	357,183	05/17/2016	06/15/2023
24703T-AC-0	DELL INTERNATIONAL LLC			1,2	2.B FE	998,630	113.3812	1,133,812	1,000,000	999,003	0	299	0	0	5.850	5.882	JJ	26,975	58,500	04/03/2020	07/15/2025
24703T-AD-8	DELL INTERNATIONAL LLC			1,2	2.B FE	8,515,960	115.9043	9,272,342	8,000,000	8,263,747	0	(54,003)	0	0	6.020	5.139	JD	21,404	481,600	11/15/2016	06/15/2026
24703T-AF-3	DELL INTERNATIONAL LLC			1,2	2.B FE	1,995,240	119.7622	2,395,244	2,000,000	1,997,171	0	846	0	0	6.100	6.130	JJ	56,256	122,000	04/03/2020	07/15/2027
24703T-AJ-5	DELL INTERNATIONAL LLC			1,2	2.B FE	7,607,450	152.7285	7,636,424	5,000,000	7,574,079	0	(33,371)	0	0	8.100	3.444	JJ	186,750	0	10/04/2021	07/15/2036
247109-BS-9	DELMARVA POWER & LIGHT CO			1,2	1.F FE	9,995,800	104.1641	10,416,408	10,000,000	9,999,392	0	574	0	0	3.500	3.503	MN	44,722	350,000	11/07/2013	11/15/2023
24736X-AA-6	DELTA AIR LINES 2015-1 PASS THROUGH TRUS			1	1.F FE	5,173,855	104.9250	5,428,667	5,173,855	5,175,079	0	149	0	0	3.625	3.619	JJ	78,668	187,552	08/10/2015	01/30/2029
24736Y-AA-4	DELTA AIR LINES 2015-1 PASS THROUGH TRUS			1	2.A FE	2,586,957	103.7273	2,683,380	2,586,957	2,585,246	0	(50)	0	0	3.875	3.890	JJ	42,047	100,245	08/10/2015	01/30/2029
251525-AP-6	DEUTSCHE BANK AG		C		3.A FE	2,437,900	106.5560	2,663,900	2,500,000	2,476,476	0	6,545	0	0	4.500	4.817	AO	28,125	112,500	05/05/2015	04/01/2025
25156P-BB-8	DEUTSCHE TELEKOM INTERNATIONAL FINANCE B		C	1,2	2.B FE	26,554,727	111.6809	29,852,299	26,730,000	26,608,461	0	17,506	0	0	4.375	4.457	JD	32,484	1,169,438	10/05/2018	06/21/2028
25389J-AQ-9	DIGITAL REALTY TRUST LP			1,2	2.B FE	7,000,000	110.8443	7,759,098	7,000,000	7,000,000	0	0	0	0	4.750	4.749	AO	83,125	332,500	09/23/2015	10/01/2025
25389J-AT-3	DIGITAL REALTY TRUST LP			1,2	2.B FE	9,985,200	113.1109	11,311,090	10,000,000	9,990,563	0	1,785	0	0	4.450	4.467	JJ	205,194	445,000	06/14/2018	07/15/2028
25401Q-AD-3	DIGNITY HEALTH			1	2.A FE	4,000,000	106.7027	4,268,107	4,000,000	4,000,000	0	0	0	0	3.812	3.812	MN	25,413	152,480	10/07/2014	11/01/2024
25432G-AC-3	DIME COMMUNITY BANCSHARES INC			2,5	2.C FE	20,000,000	100.1960	20,039,204	20,000,000	20,000,062	0	(133)	0	0	4.500	4.499	JD	40,000	900,000	06/08/2017	06/15/2027
25461L-AA-0	DIRECTV FINANCING LLC			1,2	3.B FE	4,265,360	102.4575	4,295,018	4,192,000	4,248,232	0	(17,128)	0	0	5.875	5.510	FA	101,933	0	12/06/2021	08/15/2027
25466A-AN-1	DISCOVER BANK			2	2.B FE	7,000,000	104.5623	7,319,360	7,000,000	7,000,000	0	0	0	0	4.682	4.681	FA	129,275	327,740	08/06/2018	08/09/2028
25466A-AP-6	DISCOVER BANK			2	2.B FE	19,925,800	113.5615	22,712,310	20,000,000	19,947,962	0	6,936	0	0	4.650	4.695	MS	279,000	930,000	09/19/2018	09/13/2028
254687-DD-5	WALT DISNEY CO			1,2	2.A FE	4,098,640	107.5749	4,302,997	4,000,000	4,057,721	0	(15,122)	0	0	3.700	3.265	AO	31,244	148,000	03/20/2019	10/15/2025
254687-EV-4	WALT DISNEY CO			1,2	2.A FE	4,996,120	127.8216	5,112,865	4,000,000	4,976,378	0	(19,742)	0	0	4.750	3.205	MS	55,944	95,000	04/29/2021	09/15/2044
254687-FP-6	WALT DISNEY CO			1	1.G FE	22,974,700	109.8905	25,274,806	23,000,000	22,980,729	0	3,530	0	0	3.700	3.718	MS	231,661	851,000	03/19/2020	03/23/2027
254687-FQ-4	WALT DISNEY CO			1	1.G FE	42,879,600	112.1929	48,242,947	43,000,000	42,898,214	0	10,841	0	0	3.800	3.834	MS	449,350	1,634,000	03/19/2020	03/22/2030
254687-FR-2	WALT DISNEY CO			1,2	1.G FE	17,371,440	124.0941	17,373,175	14,000,000	17,253,461	0	(117,979)	0	0	4.625	2.934	MS	176,264	647,500	02/24/2021	03/23/2040

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
254709-AM-0	DISCOVER FINANCIAL SERVICES			2	2.C FE	13,987,540	108.7254	15,221,557	14,000,000	13,993,764	0	1,581	0	0	4.100	4.109	FA	226,411	574,000	02/06/2017	02/09/2027
25470D-AJ-8	DISCOVERY COMMUNICATIONS LLC			1	2.C FE	1,154,870	118.6951	1,186,951	1,000,000	1,152,250	0	(2,620)	0	0	4.875	3.822	AO	12,188	24,375	06/02/2021	04/01/2043
25470D-AR-0	DISCOVERY COMMUNICATIONS LLC			1,2	2.C FE	7,971,440	108.6775	8,694,199	8,000,000	7,982,050	0	2,606	0	0	3.950	3.991	MS	88,656	316,000	09/07/2017	03/20/2028
25470D-BC-2	DISCOVERY COMMUNICATIONS LLC			1,2	2.C FE	6,948,620	106.3492	7,444,448	7,000,000	6,980,303	0	6,565	0	0	3.900	4.005	MN	34,883	273,000	11/17/2014	11/15/2024
25470D-BE-8	DISCOVERY COMMUNICATIONS LLC			1,2	2.C FE	9,981,000	106.5980	10,659,797	10,000,000	9,988,472	0	3,565	0	0	3.950	3.986	JD	17,556	395,000	05/18/2015	06/15/2025
25470X-BB-0	DISH DBS CORP			1,2	4.C FE	3,417,491	101.5975	3,430,949	3,377,000	3,416,633	0	(858)	0	0	7.375	7.142	JJ	124,527	0	11/12/2021	07/01/2028
25470X-BE-4	DISH DBS CORP			1,2	4.A FE	2,205,000	101.5160	2,238,428	2,205,000	2,205,000	0	0	0	0	5.250	5.250	JD	11,255	0	11/10/2021	12/01/2026
25470X-BF-1	DISH DBS CORP			1,2	4.A FE	2,838,000	100.9375	2,864,606	2,838,000	2,838,000	0	0	0	0	5.750	5.750	JD	15,865	0	11/10/2021	12/01/2028
256677-AD-7	DOLLAR GENERAL CORP			1,2	2.B FE	2,995,320	108.7685	3,263,055	3,000,000	2,998,124	0	493	0	0	4.150	4.168	MN	20,750	124,500	10/15/2015	11/01/2025
256677-AE-5	DOLLAR GENERAL CORP			1,2	2.B FE	4,996,300	109.6026	5,480,133	5,000,000	4,998,042	0	335	0	0	3.875	3.883	AO	40,903	193,750	03/28/2017	04/15/2027
257469-AJ-5	DOMINION ENERGY INC	SD		1	2.B FE	4,967,000	122.8956	6,144,782	5,000,000	4,980,501	0	1,193	0	0	5.250	5.295	FA	109,375	262,500	11/28/2006	08/01/2033
257469-AJ-5	DOMINION ENERGY INC			1	2.B FE	13,189,330	122.8956	16,855,136	13,715,000	13,399,540	0	19,882	0	0	5.250	5.521	FA	300,016	720,038	11/28/2006	08/01/2033
260543-CG-6	DOW CHEMICAL CO			1,2	2.B FE	61,425,973	118.9412	61,898,179	52,041,000	61,220,928	0	(205,045)	0	0	4.375	3.190	MN	290,924	1,839,294	07/16/2021	11/15/2042
260543-CN-1	DOW CHEMICAL CO			1,2	2.B FE	1,997,980	109.9366	2,198,732	2,000,000	1,998,948	0	349	0	0	4.550	4.565	MN	7,836	91,000	11/28/2018	11/30/2025
260543-CY-7	DOW CHEMICAL CO			1,2	2.B FE	2,002,040	116.4771	2,329,541	2,000,000	2,001,882	0	(112)	0	0	4.800	4.784	MN	8,267	96,000	11/28/2018	11/30/2028
26067*-AA-3	DOW (MIDLAND MI) CONTROL PASS-THRU TRUST				2.B	10,494,807	112.7660	11,781,557	10,447,792	10,479,653	0	(1,830)	0	0	5.180	5.146	MON	69,510	496,096	12/11/2013	03/15/2034
26078J-AD-2	DUPONT DE NEMOURS INC			1,2	2.A FE	10,000,000	116.0965	11,609,652	10,000,000	10,000,506	0	344	0	0	4.725	4.725	MN	60,375	472,500	11/14/2018	11/15/2028
26078J-AE-0	DUPONT DE NEMOURS INC			1,2	2.A FE	49,965,260	128.8489	48,962,582	38,000,000	49,499,250	0	(466,010)	0	0	5.319	2.971	MN	258,267	2,021,220	02/22/2021	11/15/2038
26113*-AA-7	DYAL CAP PARTNERS IV B SER B NT 3.65 02/			1,2	1.F PL	2,450,000	98.7915	2,420,392	2,450,000	2,450,000	0	0	0	0	3.650	3.650	FA	(57,875)	134,632	02/22/2021	02/22/2041
26113@-AA-5	DYAL CAP PARTNERS IV A SER A SR NT 3.65			1,2	1.F PL	4,550,000	98.7915	4,495,013	4,550,000	4,550,000	0	0	0	0	3.650	3.650	FA	(96,971)	239,518	02/22/2021	02/22/2041
26441Y-BB-2	DUKE REALTY PARTNERSHIP LTD			1,2	2.A FE	5,935,560	111.9020	6,714,120	6,000,000	5,954,366	0	5,901	0	0	4.000	4.131	MS	70,667	240,000	09/04/2018	09/15/2028
26442E-AD-2	DUKE ENERGY OHIO INC			1,2	1.F FE	4,998,350	103.9890	5,199,451	5,000,000	4,999,751	0	142	0	0	3.800	3.803	MS	63,333	190,000	09/03/2013	09/01/2023
264438-AA-6	DULLES DISCOVERY 1 CONTROL PASS-THROUGH				1.B	10,881,485	104.8416	11,408,323	10,881,485	10,881,485	0	0	0	0	2.964	2.964	MON	23,294	322,527	11/07/2019	06/05/2037
26746*-AA-2	DYAL III ISSUER B - ABS			1,2	1.G PL	4,087,235	104.7027	4,279,446	4,087,235	4,087,807	0	233	0	0	4.400	4.400	JD	97,912	89,420	06/23/2020	06/15/2040
26746@-AA-0	DYAL III ISSUER A - ABS			1,2	1.G PL	7,112,765	104.7027	7,447,256	7,112,765	7,112,765	0	0	0	0	4.400	4.400	JD	170,390	155,611	06/23/2020	06/15/2040
268317-AU-8	ELECTRICITE DE FRANCE SA		C	1,2	1.G FE	21,733,360	113.0546	24,872,016	22,000,000	21,809,184	0	24,077	0	0	4.500	4.652	MS	275,000	990,000	09/18/2018	09/21/2028
268427-AA-9	EF HOLDCO INC			1,2	1.F PL	39,875,200	100.9592	40,383,688	40,000,000	39,974,581	0	36,708	0	0	5.500	5.597	MS	733,333	2,200,000	02/13/2019	09/01/2022
26847@-AA-8	EDX/GE INVENTORY SUPPLY AGREEMENTS BACKE				2.A	4,011,705	102.0357	4,093,371	4,011,705	4,011,743	0	(3)	0	0	3.250	3.249	JAJO	27,525	130,380	12/28/2017	04/15/2028
26848#-AA-5	EDX/GE INVENTORY SUPPLY AGREEMENT BACKED				2.A	5,546,181	107.5977	5,967,563	5,546,181	5,546,292	0	(7)	0	0	4.400	4.399	JAJO	51,518	244,030	10/01/2018	01/15/2029
26848*-AA-9	EDX/GE VII CTL 3.29 01/15/2030				2.A	1,877,404	103.7548	1,947,896	1,877,404	1,877,404	0	0	0	0	3.290	3.290	JAJO	13,040	61,767	01/03/2020	01/15/2030
26874R-AE-8	ENI SPA		C	1	2.A FE	17,855,820	115.4510	20,781,180	18,000,000	17,897,424	0	13,149	0	0	4.750	4.850	MS	258,875	855,000	09/05/2018	09/12/2028
26874R-AJ-7	ENI SPA		C	1,2	1.G FE	9,974,200	112.3985	11,239,854	10,000,000	9,980,230	0	2,495	0	0	4.250	4.282	MN	61,389	425,000	05/02/2019	05/09/2029
26875P-AP-6	EOG RESOURCES INC			1,2	1.G FE	6,989,780	109.3613	7,655,290	7,000,000	6,995,731	0	1,318	0	0	4.150	4.166	JJ	133,953	290,500	01/11/2016	01/15/2026
26875P-AU-5	EOG RESOURCES INC			1,2	1.G FE	2,998,800	115.6041	3,468,122	3,000,000	2,998,979	0	105	0	0	4.375	4.380	AO	27,708	131,250	04/08/2020	04/15/2030
26882P-BE-1	ERAC USA FINANCE LLC			1	2.A FE	22,109,423	147.4340	21,366,131	14,492,000	21,951,748	0	(157,676)	0	0	7.000	2.909	AO	214,160	507,220	08/02/2021	10/15/2037
26884L-AH-2	EQT CORP			1,2	3.A FE	9,844,375	112.8770	11,287,700	10,000,000	9,897,791	0	28,531	0	0	6.625	6.993	FA	276,042	775,000	01/24/2020	02/01/2025
26884T-AE-2	ERAC USA FINANCE LLC			1	2.A FE	2,791,660	136.1184	2,722,368	2,000,000	2,779,092	0	(12,568)	0	0	5.625	3.032	MS	33,125	56,250	07/15/2021	03/15/2042
26884T-AL-6	ERAC USA FINANCE LLC			1,2	2.A FE	4,991,500	106.0297	5,301,485	5,000,000	4,997,514	0	950	0	0	3.850	3.868	MN	24,597	192,500	05/19/2014	11/15/2024
26884T-AN-2	ERAC USA FINANCE LLC			1,2	2.A FE	10,979,799	121.9570	10,751,731	8,816,000	10,949,930	0	(29,869)	0	0	4.500	3.016	FA	149,872	198,360	07/14/2021	02/15/2045
26884T-AP-7	ERAC USA FINANCE LLC			1,2	2.A FE	14,971,650	107.6368	16,145,519	15,000,000	14,988,311	0	2,991	0	0	3.800	3.822	MN	95,000	570,000	11/02/2015	11/01/2025
26884T-AS-1	ERAC USA FINANCE LLC			1,2	2.A FE	21,748,938	118.2008	21,264,329	17,990,000	21,701,923	0	(47,015)	0	0	4.200	2.998	MN	125,930	377,790	07/15/2021	11/01/2046
268948-AA-4	EAGLE BANCORP INC				2.B FE	4,000,000	107.5928	4,303,713	4,000,000	4,000,000	0	0	0	0	5.750	5.748	MS	76,667	230,000	07/31/2014	09/01/2024
277432-AL-4	EASTMAN CHEMICAL CO			1,2	2.C FE	16,127,884	120.8090	16,008,405	13,251,000	16,046,644	0	(81,240)	0	0	4.800	3.352	MS	212,016	516,048	02/25/2021	09/01/2042
277432-AP-5	EASTMAN CHEMICAL CO			1,2	2.C FE	11,902,900	119.3335	11,933,351	10,000,000	11,865,683	0	(37,217)	0	0	4.650	3.444	AO	98,167	232,500	04/27/2021	10/15/2044
277432-AW-0	EASTMAN CHEMICAL CO			1,2	2.C FE	21,630,450	113.6749	25,008,480	22,000,000	21,730,212	0	33,417	0	0	4.500	4.710	JD	82,500	990,000	11/20/2018	12/01/2028
278265-AD-5	MORGAN STANLEY			1	2.A FE	24,880,000	103.1920	25,797,988	25,000,000	24,979,766	0	13,316	0	0	3.625	3.683	JD	40,278	906,250	06/14/2013	06/15/2023
278265-AE-3	MORGAN STANLEY			1,2	2.A FE	9,963,200	107.4919	10,749,191	10,000,000	9,979,339	0	3,560	0	0	3.500	3.543	AO	82,639	350,000	04/03/2017	04/06/2027
278642-AN-3	EBAY INC			1,2	2.A FE	13,968,080	100.2349	14,032,882	14,000,000	13,998,946	0	5,603	0	0	3.800	3.841	MS	165,511	532,000	03/02/2016	03/09/2022
278865-BE-9	ECOLAB INC			1,2	1.G FE	19,981,200	119.8756	23,975,116	20,000,000	19,984,220	0	1,861	0	0	4.800	4.811	MS	258,667	960,000	03/20/2020	03/24/2030
28176E-AD-0	EDWARDS LIFESCIENCES CORP			1,2	2.B FE	14,965,050	111.9691	16,795,359	15,000,000	14,976,710	0	3,895	0	0	4.300	4.328	JD	28,667	645,000	06/06/2018	06/15/2028
285512-AD-1	ELECTRONIC ARTS INC			1,2	2.A FE	9,966,900	111.6230	11,162,302	10,000,000	9,985,048	0	3,518	0	0	4.800	4.839	MS	160,000	480,000	02/17/2016	03/01/2026
28932M-AA-3	ELM ROAD GENERATING STATION SUPERCRITICA			1	1.F FE	3,977,482	109.4510	4,353,396	3,977,482	3,977,663	0	(19)	0	0	5.209	5.206	FA	80,573	207,187	02/03/2010	02/11/2030
292480-AH-3	ENABLE MIDSTREAM PARTNERS LP			1,2	2.C FE	6,992,090	104.4900	7,314,299	7,000,000	6,997,986	0	796	0	0	3.900	3.913	MN	34,883	273,000	05/19/2014	05/15/2024

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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
29248Q-AK-6	ENABLE MIDSTREAM PARTNERS LP			1,2	2.C FE	13,946,100	108.1538	15,141,529	14,000,000	13,969,936	0	5,314	0	0	4.400	4.446	MS	181,378	616,000	03/06/2017	03/15/2027
29250N-AF-2	ENBRIDGE INC		C	1,2	2.A FE	9,947,180	104.4670	10,957,548	10,489,000	10,354,025	0	72,449	0	0	4.000	4.777	AO	104,890	419,560	09/11/2015	10/01/2023
29250N-AL-9	ENBRIDGE INC		C	1,2	2.A FE	11,960,570	110.1287	13,215,450	12,000,000	11,979,266	0	4,274	0	0	4.250	4.289	JD	42,500	510,000	11/23/2016	12/01/2026
29250R-AW-6	ENBRIDGE ENERGY PARTNERS LP			1,2	2.A FE	23,916,960	113.9855	27,356,515	24,000,000	23,964,615	0	8,118	0	0	5.875	5.919	AO	297,667	1,410,000	10/01/2015	10/15/2025
29265W-AA-6	ENEL SPA		C	2	2.C FE	4,509,575	111.2817	5,007,675	4,500,000	4,487,567	0	(3,752)	0	0	8.750	8.678	MS	106,094	393,750	09/17/2013	09/24/2073
29273R-AY-5	ENERGY TRANSFER LP			1,2	2.C FE	9,074,652	106.0670	10,046,026	9,500,000	8,982,054	0	7,980	0	0	4.900	5.002	FA	183,750	441,000	09/12/2013	02/01/2024
29273R-BD-0	ENERGY TRANSFER LP			1,2	2.C FE	3,996,720	105.9164	4,236,657	4,000,000	3,998,918	0	311	0	0	4.050	4.059	MS	47,700	162,000	03/05/2015	03/15/2025
29273R-BG-3	ENERGY TRANSFER LP			1,2	2.C FE	11,913,000	109.2511	13,110,137	12,000,000	11,962,520	0	9,057	0	0	4.750	4.836	JJ	262,833	570,000	06/18/2015	01/15/2026
29278G-AA-6	ENEL FINANCE INTERNATIONAL NV		C	1	2.A FE	6,929,300	108.0828	7,565,793	7,000,000	6,958,927	0	6,966	0	0	3.625	3.746	MN	25,375	253,750	05/22/2017	05/25/2027
29278G-AK-4	ENEL FINANCE INTERNATIONAL NV		C	1	2.A FE	6,846,070	117.3188	8,212,316	7,000,000	6,884,858	0	12,917	0	0	4.875	5.144	JD	16,115	341,250	09/19/2018	06/14/2029
29278N-AG-8	ENERGY TRANSFER LP			1,2	2.C FE	9,978,900	114.8421	11,484,208	10,000,000	9,983,274	0	1,864	0	0	5.250	5.278	AO	110,833	525,000	01/08/2019	04/15/2029
29336U-AE-7	ENLINK MIDSTREAM PARTNERS LP			1,2	3.A FE	4,038,963	103.4798	4,511,721	4,360,000	4,229,485	0	34,157	0	0	4.150	5.117	JD	15,078	180,940	09/02/2015	06/01/2025
29336U-AG-2	ENLINK MIDSTREAM PARTNERS LP			1,2	3.A FE	2,534,400	100.7800	2,902,464	2,880,000	2,537,338	0	2,938	0	0	5.450	6.404	JD	13,080	78,480	06/22/2021	06/01/2047
29359U-AC-3	ENSTAR GROUP LTD		C	1,2	2.C FE	20,340,775	97.9647	20,170,930	20,590,000	20,346,166	0	5,391	0	0	3.100	3.243	MS	225,175	0	10/07/2021	09/01/2031
29364D-AU-4	ENTERGY ARKANSAS LLC			1,2	1.F FE	3,986,840	107.0240	4,280,960	4,000,000	3,994,008	0	1,312	0	0	3.500	3.538	AO	35,000	140,000	01/05/2016	04/01/2026
29364P-AP-8	ENTERGY NEW ORLEANS LLC			1,2	2.B FE	5,000,000	106.1144	5,305,718	5,000,000	5,000,000	0	0	0	0	4.000	3.999	JD	16,667	200,000	05/18/2016	06/01/2026
29364W-AS-7	ENTERGY LOUISIANA LLC			1,2	1.F FE	2,990,670	104.0607	3,121,821	3,000,000	2,998,237	0	1,005	0	0	4.050	4.087	MS	40,500	121,500	08/19/2013	09/01/2023
29364W-AU-2	ENTERGY LOUISIANA LLC			1,2	1.F FE	4,995,850	106.6008	5,330,038	5,000,000	4,998,642	0	425	0	0	3.780	3.789	AO	47,250	189,000	06/24/2014	04/01/2025
29365P-AR-3	ENTERGY UTILITY AFFILIATES LLC			1,2	1.F FE	5,995,020	105.1456	6,308,735	6,000,000	5,998,371	0	510	0	0	3.780	3.789	AO	56,700	226,800	06/24/2014	04/01/2025
29379V-AV-5	ENTERPRISE PRODUCTS OPERATING LLC			1	2.A FE	1,438,141	129.9486	1,355,363	1,043,000	1,432,011	0	(6,130)	0	0	5.700	3.177	FA	22,459	29,726	07/16/2021	02/15/2042
29379V-BA-0	ENTERPRISE PRODUCTS OPERATING LLC			1,2	2.A FE	36,051,778	120.4331	35,407,323	29,400,000	35,965,735	0	(86,043)	0	0	4.850	3.387	MS	419,848	523,800	10/07/2021	03/15/2044
29379V-BE-2	ENTERPRISE PRODUCTS OPERATING LLC			1,2	2.A FE	7,974,480	106.4260	8,514,078	8,000,000	7,991,443	0	2,771	0	0	3.750	3.786	FA	113,333	300,000	10/02/2014	02/15/2025
29379V-BL-6	ENTERPRISE PRODUCTS OPERATING LLC			1,2	2.A FE	4,988,000	109.3314	5,466,569	5,000,000	4,993,832	0	1,219	0	0	3.950	3.976	FA	74,611	197,500	04/04/2016	02/15/2027
29977A-B#-1	EVERCORE INC.				2.B	6,000,000	115.4642	6,927,852	6,000,000	6,000,000	0	0	0	0	4.440	4.440	AO	45,140	266,400	08/01/2019	08/01/2031
29977A-B@-3	EVERCORE INC.				2.B	3,000,000	112.2416	3,367,248	3,000,000	3,000,000	0	0	0	0	4.340	4.340	AO	22,062	130,200	08/01/2019	08/01/2029
29977G-AA-0	TIAA FSB HOLDINGS INC			2	1.G FE	20,000,000	109.4000	21,880,000	20,000,000	20,000,064	0	(16)	0	0	5.750	5.751	JJ	571,806	1,150,000	06/26/2015	07/02/2025
29977G-AB-8	TIAA FSB HOLDINGS INC				1.G FE	2,000,000	100.1300	2,002,600	2,000,000	2,000,000	0	0	0	0	4.907	4.906	MJSD	4,634	134,001	03/09/2016	03/15/2026
30040W-AF-5	EVERSOURCE ENERGY			1,2	2.A FE	7,944,400	111.4192	8,913,539	8,000,000	7,958,222	0	4,887	0	0	4.250	4.335	AO	85,000	340,000	12/10/2018	04/01/2029
30161N-AN-1	EXELON CORP			1,2	2.B FE	6,968,738	107.0861	7,496,029	7,000,000	6,982,632	0	4,962	0	0	3.950	4.028	JD	12,289	276,500	12/02/2015	06/15/2025
30212P-AJ-4	EXPEDIA GROUP INC			1,2	2.C FE	4,972,200	106.8728	5,343,640	5,000,000	4,991,565	0	2,964	0	0	4.500	4.569	FA	85,000	225,000	08/13/2014	08/15/2024
30212P-AM-7	EXPEDIA GROUP INC			1,2	2.C FE	12,939,550	111.3988	14,481,838	13,000,000	12,973,210	0	5,711	0	0	5.000	5.056	FA	245,556	650,000	12/01/2015	02/15/2026
30212P-AP-0	EXPEDIA GROUP INC			1,2	2.C FE	9,243,800	106.9680	10,696,799	10,000,000	9,471,042	0	73,077	0	0	3.800	4.807	FA	143,556	380,000	09/19/2018	02/15/2028
30217A-AB-9	EXPERIAN FINANCE PLC		C	1,2	2.A FE	9,991,900	111.4225	11,142,251	10,000,000	9,994,306	0	1,094	0	0	4.250	4.259	FA	177,083	425,000	01/24/2019	02/01/2029
302508-AQ-9	FMR LLC			1	1.E FE	31,880,899	137.8237	31,995,770	23,215,000	28,368,577	0	(579,502)	0	0	7.570	4.084	JD	78,106	1,757,376	09/21/2017	06/15/2029
30251B-AD-0	FMR LLC			1	1.E FE	12,116,015	122.2325	14,362,322	11,750,000	12,018,027	0	(17,689)	0	0	4.950	4.682	FA	242,344	581,625	05/18/2016	02/01/2033
302520-AB-7	FNB CORP			2	2.B FE	5,000,000	106.0000	5,300,000	5,000,000	5,000,000	0	0	0	0	4.875	4.874	AO	60,260	243,750	09/29/2015	10/02/2025
30259J-AA-1	FNB CORP			2,5	2.B FE	8,000,000	104.2249	8,337,991	8,000,000	8,000,000	0	0	0	0	4.950	4.951	FA	150,700	396,000	02/11/2019	02/14/2029
302635-AC-1	FS KKR CAPITAL CORP			1,2	2.C FE	25,627,573	101.0894	25,787,916	25,510,000	25,517,549	0	(26,297)	0	0	4.750	4.640	MN	154,832	1,211,725	01/09/2017	05/15/2022
30290Y-AJ-0	FS GLOBAL CREDIT OPPORTUNITIES FUND				1.D Z	15,000,000	100.0000	15,000,000	15,000,000	15,000,000	0	0	0	0	2.950	2.950	JJ	72,521	0	10/29/2021	01/31/2027
30292*-AA-2	CTL - FBI BRONX TRUST 2018				1.B PL	12,122,217	112.3583	13,620,317	12,122,217	12,122,217	0	0	0	0	3.910	3.910	MON	100,483	394,982	02/02/2018	07/15/2033
31307#-AA-9	FDL-CC LLC				1.B	2,214,694	112.8855	2,499,682	2,214,351	2,214,590	0	(13)	0	0	4.537	4.536	MON	4,465	117,209	02/15/2015	02/15/2035
31307#-AC-5	FDL-CC LLC				1.B	2,213,296	115.6253	2,559,018	2,213,199	2,213,283	0	(4)	0	0	4.537	4.537	MON	4,463	945,554	06/15/2017	06/15/2037
313747-AU-1	FEDERAL REALTY INVESTMENT TRUST			1,2	2.A FE	8,911,620	104.7566	9,428,096	9,000,000	8,979,320	0	9,545	0	0	3.950	4.069	JJ	163,925	355,500	12/04/2013	01/15/2024
313747-AX-5	FEDERAL REALTY INVESTMENT TRUST			1,2	2.A FE	10,725,500	105.9599	10,595,993	10,000,000	10,716,737	0	(8,763)	0	0	3.625	3.196	FA	151,042	181,250	07/15/2021	08/01/2046
31428X-AW-6	FEDEX CORP			1	2.B FE	18,500,360	127.7334	18,204,564	14,252,000	18,437,440	0	(62,920)	0	0	5.100	3.226	JJ	335,160	108,426	07/14/2021	01/15/2044
31428X-BG-0	FEDEX CORP			1,2	2.B FE	6,271,250	120.0014	6,000,070	5,000,000	6,256,735	0	(14,515)	0	0	4.550	3.054	AO	56,875	113,750	08/03/2021	04/01/2046
31428X-BZ-8	FEDEX CORP			1,2	2.B FE	14,963,700	113.7794	17,066,918	15,000,000	14,970,032	0	3,384	0	0	4.250	4.279	MN	81,458	637,500	04/03/2020	05/15/2030
31428X-CE-4	FEDEX CORP			1,2	2.B FE	20,427,800	102.3790	20,475,808	20,000,000	20,420,573	0	(7,227)	0	0	3.250	3.101	MN	83,056	353,889	07/14/2021	05/15/2041
31429#-AA-2	FEDEX CHINO CONTROL PASS-THRU TRUST,SERI				2.B	19,332,565	109.5605	21,180,855	19,332,565	19,332,565	0	0	0	0	3.490	3.490	MON	29,987	674,706	07/15/2020	10/15/2035
31429#-AB-0	FEDEX CHINO CONTROL PASS-THRU TRUST,SERI			1	1.G PL	6,000,000	121.9554	7,317,324	6,000,000	6,000,000	0	0	0	0	5.190	5.190	MON	13,840	311,400	07/15/2020	10/15/2035
314890-AA-2	FERGUSON FINANCE PLC		C	1,2	2.B FE	19,930,000	112.7744	22,554,876	20,000,000	19,950,064	0	6,312	0	0	4.500	4.543	AO	167,500	900,000	10/17/2018	10/24/2028
316041-CP-5	FIDELITY BK ATLANTA GA			5	2.A FE	7,000,000	104.0000	7,280,000	7,000,000	7,000,014	0	(4)	0	0	5.875	5.874	JD	34,271	411,250	05/29/2015	05/31/2030
31620M-BU-9	FIDELITY NATIONAL INFORMATION SERVICES I			1,2	2.B FE	11,927,400	101.0059	12,120,706	12,000,000	11,929,606	0	2,206	0	0	3.100	3.141	MS	124,000	184,967	02/23/2021	03/01/2041

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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31620R-AF-2	FIDELITY NATIONAL FINANCIAL INC			1	2.B FE	4,975,650	102.9290	5,146,452	5,000,000	4,998,031	0	2,844	0	0	5.500	5.561	MS	91,667	275,000	08/21/2012	09/01/2022
31620R-AH-8	FIDELITY NATIONAL FINANCIAL INC			1,2	2.B FE	12,902,760	112.5235	14,628,055	13,000,000	12,932,328	0	9,076	0	0	4.500	4.592	FA	221,000	585,000	08/08/2018	08/15/2028
316773-CH-1	FIFTH THIRD BANCORP				2.B FE	3,001,380	163.8452	4,915,357	3,000,000	3,002,392	0	205	0	0	8.250	8.240	MS	82,500	247,500	02/28/2008	03/01/2038
31677A-AB-0	FIFTH THIRD BANK NA (OHIO)			2	2.A FE	12,987,130	108.1512	14,059,652	13,000,000	12,994,514	0	1,383	0	0	3.850	3.861	MS	147,369	500,500	03/10/2016	03/15/2026
31677Q-BM-0	FIFTH THIRD BANK NA (OHIO)			2	1.G FE	15,000,000	108.8927	16,333,911	15,000,000	15,000,742	0	450	0	0	3.950	3.949	JJ	251,813	592,500	07/23/2018	07/28/2025
317585-AA-5	FINANCIAL INSTITUTIONS INC			2.5	2.C FE	5,000,000	100.0000	5,000,000	5,000,000	5,000,000	0	0	0	0	6.000	5.999	AO	63,333	300,000	04/09/2015	04/15/2030
31847R-AE-2	FIRST AMERICAN FINANCIAL CORP			1	2.B FE	2,989,140	102.9570	3,088,711	3,000,000	2,998,615	0	1,223	0	0	4.300	4.344	FA	53,750	129,000	01/24/2013	02/01/2023
31847R-AF-9	FIRST AMERICAN FINANCIAL CORP			1	2.B FE	6,998,250	108.2476	7,577,332	7,000,000	6,999,614	0	123	0	0	4.600	4.602	MN	41,144	322,000	11/05/2014	11/15/2024
31847R-AG-7	FIRST AMERICAN FINANCIAL CORP			1,2	2.B FE	6,971,440	109.6435	7,675,044	7,000,000	6,975,527	0	2,604	0	0	4.000	4.050	MN	35,778	280,000	05/08/2020	05/15/2030
318685-AA-2	FIRST BANCSHARES INC IND				2.B	8,000,000	101.1784	8,094,272	8,000,000	8,000,068	0	(133)	0	0	4.250	4.248	JJ	170,000	340,000	06/22/2017	07/01/2022
318916-AA-1	FIRST BANCSHARES INC (MISSISSIPPI)			2.5	2.C FE	4,000,000	106.3750	4,255,000	4,000,000	3,999,184	0	213	0	0	5.875	5.882	MN	39,167	235,000	04/24/2018	05/01/2028
318916-AB-9	FIRST BANCSHARES INC (MISSISSIPPI)			2,5	2.C FE	2,000,000	112.7477	2,254,954	2,000,000	1,999,823	0	40	0	0	6.400	6.402	FMAN	21,333	128,000	04/24/2018	05/01/2033
319383-AC-9	FIRST BUSEY CORP			2,5	2.B FE	10,000,000	102.1250	10,212,500	10,000,000	10,000,000	0	0	0	0	4.750	4.749	MN	47,500	475,000	05/18/2017	05/25/2027
319383-AD-7	FIRST BUSEY CORP			2,5	2.B FE	8,000,000	110.2500	8,820,000	8,000,000	8,000,000	0	0	0	0	5.250	5.251	JD	35,000	420,000	05/28/2020	06/01/2030
31982Q-AX-7	FIRST COMMONWEALTH BANK			2,5	2.C FE	8,000,000	104.0000	8,320,000	8,000,000	8,000,153	0	(102)	0	0	4.875	4.874	JD	32,500	390,000	05/16/2018	06/01/2028
31982Q-AY-5	FIRST COMWLTH BK IND PA			2,5	2.C FE	8,000,000	113.7500	9,100,000	8,000,000	8,000,423	0	(54)	0	0	5.500	5.499	JD	36,667	440,000	05/16/2018	06/01/2033
320209-AA-7	FIRST FINANCIAL BANCORP				2.B FE	15,000,000	103.9970	15,599,550	15,000,000	15,000,000	0	0	0	0	5.125	5.124	FA	269,063	768,750	08/20/2015	08/25/2025
320209-AB-5	FIRST FINANCIAL BANCORP			2,5	2.B FE	10,000,000	108.5000	10,850,000	10,000,000	10,000,000	0	0	0	0	5.250	5.251	MN	67,083	525,000	04/24/2020	05/15/2030
32055Y-AA-0	FIRST INTERSTATE BANCSYSTEM INC			2,5	2.B FE	8,000,000	108.0490	8,643,920	8,000,000	8,000,000	0	0	0	0	5.250	5.251	MN	53,667	420,000	05/13/2020	05/15/2030
320844-PD-9	HUNTINGTON NATIONAL BANK				2.A FE	13,281,796	110.0122	14,521,612	13,200,000	13,243,872	0	(8,951)	0	0	4.270	4.193	MN	56,364	563,640	06/30/2017	11/25/2026
335720-AB-4	FIRST NATL NEB INC			5	2.B FE	16,000,000	102.8466	16,455,456	16,000,000	16,000,385	0	(295)	0	0	4.375	4.373	AO	175,000	700,000	03/13/2018	04/01/2028
335934-AL-9	FIRST QUANTUM MINERALS LTD		C	1,2	4.B FE	6,217,500	102.8750	6,172,500	6,000,000	6,162,323	0	(55,177)	0	0	7.500	3.982	AO	112,500	225,000	09/22/2021	04/01/2025
33616C-AB-6	FIRST REPUBLIC BANK			2	2.A FE	15,944,086	120.4453	17,309,191	14,371,000	15,944,783	0	(10,732)	0	0	4.375	3.656	FA	261,971	306,250	10/05/2021	08/01/2046
33616C-AC-4	FIRST REPUBLIC BANK			2	2.A FE	6,890,590	125.3833	8,776,830	7,000,000	6,900,352	0	2,319	0	0	4.625	4.722	FA	124,104	323,750	02/06/2017	02/13/2047
337158-AJ-8	FIRST HORIZON BANK			2	2.C FE	25,000,000	119.9625	29,990,625	25,000,000	25,000,000	0	0	0	0	5.750	5.750	MN	239,583	1,437,500	04/23/2020	05/01/2030
337358-BH-7	WELLS FARGO & CO	SD			2.B FE	5,506,250	123.7329	6,186,647	5,000,000	5,188,625	0	(34,207)	0	0	7.574	6.604	FA	157,792	378,700	05/20/2008	08/01/2026
337358-BH-7	WELLS FARGO & CO				2.B FE	27,801,622	123.7329	29,064,868	23,490,000	25,023,373	0	(280,853)	0	0	7.574	5.925	FA	741,305	1,779,133	10/03/2003	08/01/2026
33738K-AA-3	WELLS FARGO BANK NA				1.F FE	1,476,480	130.3817	1,734,076	1,330,000	1,431,342	0	(4,611)	0	0	6.180	5.401	FA	31,051	82,194	07/21/2015	02/15/2036
33738M-AA-9	WELLS FARGO BANK NA				2.A FE	12,194,512	128.9469	16,221,525	12,580,000	12,332,039	0	11,306	0	0	6.180	6.392	FA	293,701	777,444	01/13/1998	02/15/2036
33766N-AJ-3	FIRST BANK 4.50 FIXED TO FLOAT 9/1/2030			5	2.B FE	7,000,000	101.5378	7,107,646	7,000,000	7,000,000	0	0	0	0	4.500	4.503	MS	105,000	315,875	08/31/2020	09/01/2030
337738-AP-3	FISERV INC			1,2	2.B FE	9,993,300	106.8214	10,682,139	10,000,000	9,997,922	0	961	0	0	3.850	3.857	JD	32,083	385,000	05/19/2015	06/01/2025
337738-AU-2	FISERV INC			1,2	2.B FE	38,019,492	107.5856	41,978,817	39,019,000	38,183,751	0	92,910	0	0	3.500	3.824	JJ	682,833	1,365,665	03/20/2020	07/01/2029
337915-AA-0	HUNTINGTON BANCSHARES INC				2.A FE	10,097,820	103.4849	10,348,486	10,000,000	10,012,841	0	(11,271)	0	0	4.350	4.228	FA	177,625	435,000	02/11/2013	02/04/2023
337930-AD-3	FLAGSTAR BANCORP INC			2,5	2.C FE	8,000,000	103.0630	8,245,040	8,000,000	8,000,000	0	0	0	0	4.125	4.126	MN	55,000	332,750	10/23/2020	11/01/2030
33803W-AA-7	FISHERS LANE ASSOCIATES LLC			1,2	1.B	9,596,793	108.3838	10,401,365	9,596,793	9,596,808	0	10	0	0	3.666	3.666	MON	25,409	356,592	06/21/2012	08/05/2030
33829T-AA-4	FIVE CORNERS FUNDING TRUST			1	1.G FE	13,986,280	106.0096	14,841,343	14,000,000	13,997,021	0	1,496	0	0	4.419	4.430	MN	79,051	618,660	12/10/2013	11/15/2023
33938E-AU-1	FLEX LTD		C	1,2	2.C FE	4,960,650	109.3985	5,469,924	5,000,000	4,984,352	0	4,069	0	0	4.750	4.850	JD	10,556	237,500	06/03/2015	06/15/2025
33938X-AB-1	FLEX LTD		C	1,2	2.C FE	10,951,820	114.0484	12,545,326	11,000,000	10,958,570	0	4,322	0	0	4.875	4.931	MN	72,990	536,250	05/08/2020	05/12/2030
33972P-AA-7	FLNG LIQUEFACTION 2 LLC			1	2.B FE	4,599,000	107.4063	4,939,615	4,599,000	4,598,562	0	11	0	0	4.125	4.125	MS	47,954	189,709	07/12/2016	03/31/2038
340711-AW-0	FLORIDA GAS TRANSMISSION COMPANY LLC			1,2	2.B FE	4,988,750	108.0735	5,403,674	5,000,000	4,995,736	0	1,385	0	0	4.350	4.376	JJ	100,292	217,500	07/07/2015	07/15/2025
34107@-AA-7	Senior Secured Notes				2.B PL	28,000,000	99.3059	27,805,652	28,000,000	28,000,000	0	0	0	0	2.920	2.911	JD	411,071	0	07/15/2021	06/30/2038
341081-FF-9	FLORIDA POWER & LIGHT CO			1,2	1.E FE	14,373,000	119.5057	14,340,689	12,000,000	14,324,450	0	(48,550)	0	0	4.125	2.830	FA	206,250	247,500	06/08/2021	02/01/2042
345277-AE-7	FORD HOLDINGS LLC				3.B FE	4,448,343	139.1784	4,424,481	3,179,000	4,073,591	0	(86,632)	0	0	9.300	5.050	MS	98,549	295,647	03/30/2017	03/01/2030
345397-XL-2	FORD MOTOR CREDIT COMPANY LLC				3.B FE	10,000,000	106.3105	10,631,045	10,000,000	10,000,000	0	0	0	0	4.134	4.133	FA	168,805	413,400	07/30/2015	08/04/2025
345397-XU-2	FORD MOTOR CREDIT COMPANY LLC				3.A FE	15,000,000	107.8285	16,174,275	15,000,000	15,000,000	0	0	0	0	4.389	4.389	JJ	316,374	658,350	01/05/2016	01/08/2026
345397-YG-2	FORD MOTOR CREDIT COMPANY LLC			2	3.A FE	1,000,000	103.5531	1,035,531	1,000,000	1,000,000	0	0	0	0	3.810	3.810	JJ	18,203	38,100	01/04/2017	01/09/2024
347466-AE-4	FORT IRWIN LAND LLC				1.F FE	7,854,221	110.1175	9,196,676	8,351,691	8,030,865	0	14,716	0	0	5.300	5.936	JD	19,673	442,640	12/20/2010	12/15/2035
34964C-AA-4	FORTUNE BRANDS HOME & SECURITY INC			1,2	2.B FE	9,935,700	107.4237	10,742,372	10,000,000	9,975,326	0	7,058	0	0	4.000	4.077	JD	17,778	400,000	06/08/2015	06/15/2025
35137L-AH-8	FOX CORP			1,2	2.B FE	30,197,400	114.2745	34,282,353	30,000,000	30,148,459	0	(17,307)	0	0	4.709	4.623	JJ	612,170	1,412,700	01/17/2019	01/25/2029
35352P-AB-0	FB FINANCIAL CORP				2.C FE	0	99.9768	0	0	0	0	0	0	0	6.171	6.170	JAJO	79,029	0	06/28/2016	07/01/2026
35805B-AA-6	FRESENIUS MEDICAL CARE US FINANCE III IN			1,2	2.C FE	14,769,150	106.8040	16,020,599	15,000,000	14,820,034	0	21,074	0	0	3.750	3.937	JD	25,000	562,500	06/13/2019	06/15/2029
35824#-AA-4	FRESNO COUNTY (ROWELL BUILDING) CONTROL				1.D S	9,060,561	101.9822	9,156,082	8,978,118	9,055,765	0	(3,055)	0	0	3.270	3.208	MON	61,989	244,625	06/02/2020	05/15/2040
35826@-AA-4	FRESNO COUNTY CALIFORNIA - ABS			4	1.E	10,027,789	113.9795	11,316,701	9,928,716	10,015,921	0	(3,313)	0	0	4.680	4.595	MON	98,428	387,220	08/24/2018	06/15/2038

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
35908M-AB-6	FRONTIER COMMUNICATIONS HOLDINGS LLC			1,2	5.A FE	3,022,500	100.5000	3,015,000	3,000,000	3,022,199	0	(301)	0	0	6.000	5.877	JJ	39,000	0	11/15/2021	01/15/2030
35952F-AB-6	FT HUACHUCA YPG CMNTYS II LLC			1	2.B FE	2,486,838	113.1980	2,615,003	2,310,114	2,370,844	0	(9,839)	0	0	8.000	7.357	JD	8,214	184,826	10/19/2009	12/15/2026
360271-AJ-9	FULTON FINANCIAL CORP				2.A FE	13,259,346	107.1741	14,275,594	13,320,000	13,300,011	0	6,592	0	0	4.500	4.556	MN	76,590	1,594,791	06/08/2015	11/15/2024
360271-AM-2	FULTON FINANCIAL CORP			2,5	2.A FE	10,000,000	102.2566	10,225,655	10,000,000	10,000,000	0	0	0	0	3.750	3.750	MS	110,417	375,000	02/25/2020	03/15/2035
361448-AN-3	GATX CORP			1	2.B FE	7,924,000	101.8291	8,146,326	8,000,000	7,995,745	0	9,076	0	0	4.750	4.870	JD	16,889	380,000	06/05/2012	06/15/2022
361448-AQ-6	GATX CORP			1	2.B FE	8,900,460	103.4043	9,306,383	9,000,000	8,985,424	0	11,223	0	0	3.900	4.035	MS	88,725	351,000	03/14/2013	03/30/2023
361448-BC-6	GATX CORP			1,2	2.B FE	10,000,000	113.6657	11,366,572	10,000,000	10,000,000	0	0	0	0	4.550	4.550	MN	68,250	455,000	05/03/2018	11/07/2028
361448-BF-9	GATX CORP			1,2	2.B FE	8,980,830	110.6099	9,954,893	9,000,000	8,984,368	0	1,982	0	0	4.000	4.024	JD	1,000	360,000	05/08/2020	06/30/2030
36164Q-NA-2	GE CAPITAL INTERNATIONAL FUNDING COMPANY		C		2.A FE	1,045,333	119.8808	1,220,387	1,018,000	1,039,275	0	(1,078)	0	0	4.418	4.217	MN	5,747	44,975	10/26/2015	11/15/2035
36166N-AJ-2	GE CAPITAL FUNDING LLC			1,2	2.A FE	9,000,000	110.2266	9,920,392	9,000,000	9,000,000	0	0	0	0	4.400	4.400	MN	50,600	396,000	05/06/2020	05/15/2030
361841-AJ-8	GLP CAPITAL LP			1,2	2.C FE	5,107,400	109.6436	5,482,179	5,000,000	5,057,404	0	(16,260)	0	0	5.250	4.857	JD	21,875	262,500	09/17/2018	06/01/2025
36198#-AA-0	GE HUNTSVILLE 2020A LEASE-BACKED PASS-TH				2.A	13,196,624	116.4399	15,366,136	13,196,624	13,196,624	0	0	0	0	4.560	4.560	MON	26,745	741,609	12/29/2020	04/15/2046
36200#-AA-8	GE HUNTSVILLE 2020B LEASE-BACKED PASS-TH				2.A	3,114,666	114.1571	3,555,613	3,114,666	3,114,666	0	0	0	0	4.560	4.560	MON	6,312	136,142	12/30/2020	04/15/2046
36248#-AA-0	GSA (ANCHORAGE AK) CONTROL PASS-THROUGH				1.B	13,973,250	105.1153	14,557,010	13,848,612	13,928,205	0	(7,550)	0	0	3.500	3.425	MON	21,542	484,701	03/24/2016	11/15/2030
36249#-AA-1	GSA GTH I U S GOVERNMENT LEASE-BACKEDD P			4	1.B	6,703,453	113.6877	7,621,002	6,703,453	6,703,577	0	55	0	0	4.560	4.560	MON	13,586	305,677	06/13/2017	05/15/2038
36850#-AA-9	JENKS TOWNSHIP PENNSYLVANIA				1.F S	9,363,448	104.0659	9,744,157	9,363,448	9,363,448	0	0	0	0	3.352	3.352	MON	13,949	313,863	12/12/2019	12/15/2033
369550-BL-1	GENERAL DYNAMICS CORP			1,2	1.G FE	24,788,000	108.7999	27,199,963	25,000,000	24,836,789	0	27,921	0	0	3.500	3.638	AO	218,750	875,000	03/23/2020	04/01/2027
369550-BM-9	GENERAL DYNAMICS CORP			1,2	1.G FE	24,736,750	111.2727	27,818,185	25,000,000	24,776,724	0	22,884	0	0	3.625	3.752	AO	226,563	906,250	03/23/2020	04/01/2030
369604-BH-5	GENERAL ELECTRIC CO			1	2.B FE	12,562,200	123.2911	12,329,109	10,000,000	12,529,417	0	(32,783)	0	0	4.500	2.940	MS	137,500	225,000	08/03/2021	03/11/2044
369604-BX-0	GENERAL ELECTRIC CO			1,2	2.B FE	11,728,800	118.9589	11,895,891	10,000,000	11,696,218	0	(32,582)	0	0	4.250	3.013	MN	70,833	212,500	07/14/2021	05/01/2040
36962G-4B-7	GENERAL ELECTRIC CO				2.B FE	45,472	149.0808	56,651	38,000	43,870	0	(201)	0	0	6.875	5.469	JJ	1,241	19,236	01/24/2012	01/10/2039
370334-BJ-2	GENERAL MILLS INC			1	2.B FE	2,654,280	132.2424	2,644,849	2,000,000	2,633,399	0	(20,881)	0	0	5.400	3.128	JD	4,800	108,000	02/25/2021	06/15/2040
370334-CG-7	GENERAL MILLS INC			1,2	2.B FE	4,989,900	111.6846	5,584,229	5,000,000	4,993,359	0	907	0	0	4.200	4.224	AO	43,167	210,000	04/03/2018	04/17/2028
37045V-AF-7	GENERAL MOTORS CO			1	2.C FE	27,564,300	137.1657	27,433,138	20,000,000	27,490,952	0	(73,348)	0	0	6.250	3.722	AO	309,028	312,500	10/05/2021	10/02/2043
37045X-BG-0	GENERAL MOTORS FINANCIAL COMPANY INC			1,2	2.C FE	7,971,120	112.1807	8,974,454	8,000,000	7,986,789	0	3,100	0	0	5.250	5.294	MS	140,000	420,000	02/25/2016	03/01/2026
37045X-BQ-8	GENERAL MOTORS FINANCIAL COMPANY INC			1,2	2.C FE	6,990,270	108.0083	7,560,582	7,000,000	6,995,147	0	949	0	0	4.000	4.016	AO	66,111	280,000	10/03/2016	10/06/2026
37045X-BT-2	GENERAL MOTORS FINANCIAL COMPANY INC			1,2	2.C FE	6,989,850	110.1723	7,712,064	7,000,000	6,994,750	0	1,294	0	0	4.350	4.366	JJ	138,717	304,500	01/11/2017	01/17/2027
37045X-CR-5	GENERAL MOTORS FINANCIAL COMPANY INC			1,2	2.C FE	6,985,020	107.2675	7,508,724	7,000,000	6,993,416	0	2,982	0	0	5.100	5.149	JJ	162,633	357,000	01/14/2019	01/17/2024
37363J-AK-7	GEORGIA TECH FOUNDATION INC			1	1.B FE	6,131,510	110.6718	6,435,562	5,815,000	6,100,934	0	(6,288)	0	0	3.843	3.557	MN	37,245	223,470	09/12/2016	11/01/2048
373865-AD-6	GERMAN AMERICAN BANCORP INC			2,5	2.B FE	4,000,000	102.0925	4,083,700	4,000,000	4,000,000	0	0	0	0	4.500	4.500	JD	500	180,000	06/25/2019	06/30/2029
375558-AS-2	GILEAD SCIENCES INC			1,2	2.A FE	13,355,946	137.5960	13,495,420	9,808,000	13,249,124	0	(106,822)	0	0	5.650	3.208	JD	46,179	554,152	02/24/2021	12/01/2041
375558-AX-1	GILEAD SCIENCES INC			1,2	2.A FE	15,732,660	126.3238	16,422,091	13,000,000	15,669,137	0	(63,523)	0	0	4.800	3.450	AO	156,000	528,000	04/29/2021	04/01/2044
375558-AZ-6	GILEAD SCIENCES INC			1,2	2.A FE	9,990,600	105.7471	10,574,708	10,000,000	9,997,450	0	1,084	0	0	3.500	3.508	FA	145,833	350,000	11/12/2014	02/01/2025
375558-BF-9	GILEAD SCIENCES INC			1,2	2.A FE	9,961,940	107.7696	10,776,963	10,000,000	9,983,445	0	3,818	0	0	3.650	3.693	MS	121,667	365,000	09/10/2015	03/01/2026
375558-BS-1	GILEAD SCIENCES INC			1,2	2.A FE	22,037,170	95.9515	22,068,854	23,000,000	22,069,314	0	32,144	0	0	2.600	2.881	AO	149,500	599,661	02/22/2021	10/01/2040
378272-AF-5	GLENCORE FUNDING LLC			1	2.A FE	6,139,960	104.0691	7,284,835	7,000,000	6,846,316	0	101,722	0	0	4.125	5.768	MN	24,865	288,750	06/25/2013	05/30/2023
378272-AQ-1	GLENCORE FUNDING LLC			1,2	2.A FE	6,940,430	107.5916	7,531,411	7,000,000	6,962,812	0	5,652	0	0	3.875	3.978	AO	48,222	271,250	10/20/2017	10/27/2027
378272-AV-0	GLENCORE FUNDING LLC			1,2	2.A FE	14,950,650	113.1900	16,978,500	15,000,000	14,962,533	0	4,639	0	0	4.875	4.916	MS	221,406	731,250	03/05/2019	03/12/2029
37959G-AA-5	GLOBAL ATLANTIC (FIN) CO			1,2	2.C FE	17,969,400	107.8536	19,413,655	18,000,000	17,975,308	0	2,636	0	0	4.400	4.421	AO	167,200	792,000	09/30/2019	10/15/2029
38141E-C2-3	GOLDMAN SACHS GROUP INC			1,2	2.A FE	21,944,760	105.7521	23,265,464	22,000,000	21,984,933	0	6,751	0	0	3.850	3.879	JJ	407,031	847,000	07/03/2014	07/08/2024
38141G-ES-9	GOLDMAN SACHS GROUP INC			1	2.B FE	483,334	117.6541	623,567	530,000	510,210	0	3,260	0	0	5.950	6.838	JJ	14,541	31,535	05/05/2010	01/15/2027
38141G-RD-8	GOLDMAN SACHS GROUP INC				2.A FE	6,082,524	102.9919	6,488,487	6,300,000	6,270,817	0	26,497	0	0	3.625	4.077	JJ	100,866	228,375	11/05/2013	01/22/2023
38141G-WL-4	GOLDMAN SACHS GROUP INC			1,2,5	2.A FE	16,000,980	108.0665	17,290,646	16,000,000	16,001,012	0	91	0	0	3.691	3.690	JD	42,652	590,560	07/06/2017	06/05/2028
38141G-WQ-3	GOLDMAN SACHS GROUP INC			1,2,5	2.A FE	21,150,000	104.8931	22,184,880	21,150,000	21,150,000	0	0	0	0	3.272	3.273	MS	176,852	692,028	09/26/2017	09/29/2025
38141G-WV-2	GOLDMAN SACHS GROUP INC			1,2,5	2.A FE	4,864,400	108.8071	5,440,354	5,000,000	4,905,030	0	11,023	0	0	3.814	4.119	AO	36,021	190,700	03/14/2018	04/23/2029
38141G-WZ-3	GOLDMAN SACHS GROUP INC			1,2,5	2.A FE	9,917,750	111.0837	11,108,371	10,000,000	9,941,725	0	6,815	0	0	4.223	4.317	MN	70,383	422,300	04/25/2018	05/01/2029
38143U-8H-7	GOLDMAN SACHS GROUP INC			2	2.A FE	6,983,830	107.5285	7,526,994	7,000,000	6,992,847	0	1,731	0	0	3.750	3.776	FA	91,875	262,500	02/22/2016	02/25/2026
38145G-AH-3	GOLDMAN SACHS GROUP INC			1,2	2.A FE	7,726,960	106.6208	8,529,666	8,000,000	7,851,960	0	27,265	0	0	3.500	3.921	MN	35,000	280,000	01/19/2017	11/16/2026
38147U-AC-1	GOLDMAN SACHS BDC INC			1,2	2.C FE	3,496,850	104.6582	3,663,035	3,500,000	3,498,059	0	689	0	0	3.750	3.769	FA	51,406	131,250	02/06/2020	02/10/2025
38173M-AA-0	GOLUB CAPITAL BDC INC			1,2	2.C FE	10,991,200	102.6875	11,295,625	11,000,000	10,994,274	0	2,435	0	0	3.375	3.399	AO	78,375	384,656	09/29/2020	04/15/2024
38173M-AB-8	GOLUB CAPITAL BDC INC			1,2	2.C FE	9,969,900	98.2433	9,824,325	10,000,000	9,974,392	0	4,492	0	0	2.500	2.559	FA	88,194	125,000	02/17/2021	08/24/2026
389286-AA-3	GRAY ESCROW II INC			1,2	4.B FE	2,396,000	102.9730	2,467,233	2,396,000	2,396,000	0	0	0	0	5.375	5.375	MN	18,602	0	10/26/2021	11/15/2031
390905-AC-1	GREAT SOUTHERN BANCORP INC			2,5	2.C FE	8,000,000	109.5000	8,760,000	8,000,000	8,000,000	0	0	0	0	5.500	5.501	JD	19,556	440,000	06/10/2020	06/15/2030

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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
391164-AF-7	EVERGY INC			1,2	2.B FE	4,091,640	100.9412	4,037,647	4,000,000	4,002,336	0	(11,424)	0	0	5.292	4.993	JD	9,408	211,680	03/19/2012	06/15/2022
391382-AB-4	GREAT-WEST LIFECO FINANCE (DELAWARE) LP			1,2	1.F FE	12,898,340	119.2569	15,503,401	13,000,000	12,907,946	0	2,534	0	0	4.150	4.196	JD	41,961	539,500	05/23/2017	06/03/2047
391380-AA-3	GREAT-WEST LIFECO FINANCE 2018 LP			1,2	1.F FE	10,000,000	112.1731	11,217,312	10,000,000	10,000,000	0	0	0	0	4.047	4.047	MN	49,463	404,700	05/14/2018	05/17/2028
391416-AA-2	GREAT WESTERN BANCORP INC			2	2.B FE	10,000,000	98.5000	9,850,000	10,000,000	9,999,868	0	33	0	0	3.306	3.304	FMAN	43,162	337,080	07/28/2015	08/15/2025
398186-AA-4	GRIFFIN COAL MINING COMPANY PTY LTD		C	1	6. *	0	0.0000	0	573,262	0	0	0	0	0	9.500	0.000	JD	0	0	11/10/2006	12/01/2016
40049J-BB-2	GRUPO TELEVISA SAB		C	1,2	2.A FE	12,069,320	108.5600	13,027,195	12,000,000	12,032,120	0	(6,844)	0	0	4.625	4.548	JJ	232,792	555,000	12/03/2015	01/30/2026
40054#-AA-5	GRYPHON MEZZANINE PARTNERS II FEEDER FUN				2.A PL	4,175,940	123.8665	5,172,591	4,175,940	4,175,940	0	0	0	0	6.500	6.499	JJ	126,129	231,574	12/17/2021	12/14/2028
402524-AE-2	GULF SOUTH PIPELINE COMPANY LP			1,2	2.C FE	4,982,050	100.5684	5,028,422	5,000,000	4,999,035	0	2,069	0	0	4.000	4.043	JD	8,889	200,000	06/07/2012	06/15/2022
402740-AD-6	GULFSTREAM NATURAL GAS SYSTEM LLC			1,2	2.B FE	2,998,860	108.9409	3,268,226	3,000,000	2,999,666	0	148	0	0	4.600	4.603	MS	40,633	141,356	09/21/2015	09/15/2025
404119-BV-0	HCA INC			1,2	2.C FE	36,410,469	131.5314	36,828,781	28,000,000	36,365,037	0	(45,432)	0	0	5.500	3.663	JD	68,444	770,000	10/07/2021	06/15/2047
404119-BX-6	HCA INC			1,2	2.C FE	4,974,850	110.3259	5,516,296	5,000,000	4,980,558	0	2,435	0	0	4.125	4.186	JD	9,167	206,250	06/05/2019	06/15/2029
404129-ZA-9	HC2 STATION GRP 10.50 11/30/202				1.D	19,727,866	100.0000	19,727,866	19,727,866	19,727,866	0	0	0	0	10.500	10.500	MAT	6,994,749	(6,586,139)	10/21/2021	11/30/2022
404280-AW-9	HSBC HOLDINGS PLC		C		1.G FE	7,988,400	109.3399	8,747,191	8,000,000	7,994,964	0	1,265	0	0	4.300	4.316	MS	107,978	344,000	03/01/2016	03/08/2026
404280-BH-1	HSBC HOLDINGS PLC		C		2.A FE	12,975,780	109.1590	14,190,665	13,000,000	12,987,701	0	2,759	0	0	4.375	4.397	MN	60,035	568,750	01/19/2017	11/23/2026
404280-BK-4	HSBC HOLDINGS PLC	SD	D	2,5	1.G FE	2,998,410	108.2596	3,247,789	3,000,000	2,999,139	0	163	0	0	4.041	4.048	MS	36,369	121,230	03/14/2018	03/13/2028
404280-BK-4	HSBC HOLDINGS PLC		D	2,5	1.G FE	28,609,200	108.2596	31,395,293	29,000,000	28,737,888	0	36,859	0	0	4.041	4.209	MS	351,567	1,171,890	05/08/2018	03/13/2028
404280-CC-1	HSBC HOLDINGS PLC		C	2,5	1.G FE	10,000,000	108.7345	10,873,450	10,000,000	10,000,000	0	0	0	0	3.973	3.974	MN	43,041	397,300	05/15/2019	05/22/2030
40434C-AD-7	HSBC USA INC				1.E FE	17,923,320	105.3086	18,955,550	18,000,000	17,979,084	0	8,779	0	0	3.500	3.549	JD	14,000	630,000	06/16/2014	06/23/2024
406216-AW-1	HALLIBURTON CO			1	2.A FE	5,337,423	137.5371	5,262,171	3,826,000	5,308,523	0	(28,900)	0	0	6.700	3.594	MS	75,478	128,171	07/16/2021	09/15/2038
406216-BA-8	HALLIBURTON CO			1,2	2.A FE	2,635,938	111.1810	2,557,163	2,300,000	2,630,678	0	(5,260)	0	0	4.500	3.474	MN	13,225	51,750	07/16/2021	11/15/2041
406216-BG-5	HALLIBURTON CO			1,2	2.A FE	610,280	107.9474	660,638	612,000	611,283	0	185	0	0	3.800	3.833	MN	2,972	23,256	11/05/2015	11/15/2025
406216-BK-6	HALLIBURTON CO			1,2	2.A FE	36,346,350	120.3821	36,114,633	30,000,000	36,266,854	0	(79,496)	0	0	5.000	3.661	MN	191,667	750,000	08/02/2021	11/15/2045
406216-BL-4	HALLIBURTON CO			1,2	2.A FE	13,996,360	103.3418	14,467,848	14,000,000	13,997,091	0	481	0	0	2.920	2.923	MS	136,267	408,800	02/19/2020	03/01/2030
410495-AA-3	HANMI FINANCIAL CORP			2,5	2.C FE	28,000,000	101.2000	28,336,000	28,000,000	28,000,235	0	(941)	0	0	5.450	5.432	MS	385,739	1,526,000	03/16/2017	03/30/2027
410867-AA-3	HANOVER INSURANCE GROUP INC				2.B FE	97,745	119.4395	134,967	113,000	107,990	0	1,068	0	0	7.625	9.035	AO	1,819	8,616	05/22/2003	10/15/2025
410867-AF-2	HANOVER INSURANCE GROUP INC			1,2	2.B FE	27,319,120	109.1685	29,475,490	27,000,000	27,156,947	0	(35,136)	0	0	4.500	4.340	AO	256,500	1,215,000	09/20/2018	04/15/2026
41283L-AU-9	HARLEY-DAVIDSON FINANCIAL SERVICES INC			1	2.C FE	7,993,040	100.2549	8,020,393	8,000,000	7,999,775	0	2,405	0	0	4.050	4.081	FA	132,300	324,000	01/31/2019	02/04/2022
413086-AH-2	HARMAN INTERNATIONAL INDUSTRIES INC			1,2	2.A FE	9,933,600	107.8564	10,785,639	10,000,000	9,974,999	0	7,097	0	0	4.150	4.230	MN	53,028	415,000	05/06/2015	05/15/2025
413875-AN-5	L3HARRIS TECHNOLOGIES INC			1	2.B FE	14,016,158	143.0988	13,444,130	9,395,000	13,942,603	0	(73,555)	0	0	6.150	2.832	JD	25,680	288,896	08/03/2021	12/15/2040
413875-AR-6	L3HARRIS TECHNOLOGIES INC			1,2	2.B FE	5,000,000	106.6606	5,333,031	5,000,000	5,000,000	0	0	0	0	3.832	3.832	AO	34,062	191,600	04/22/2015	04/27/2025
413875-AT-2	L3HARRIS TECHNOLOGIES INC			1,2	2.B FE	40,282,800	131.2073	39,362,187	30,000,000	40,171,889	0	(110,911)	0	0	5.054	2.992	AO	269,547	758,100	10/05/2021	04/27/2045
416515-AP-9	HARTFORD FINANCIAL SERVICES GROUP INC			1	2.A FE	17,000,060	140.3742	16,645,576	11,858,000	16,912,418	0	(87,642)	0	0	6.100	3.177	AO	180,835	361,669	07/14/2021	10/01/2041
416515-AS-3	HARTFORD FINANCIAL SERVICES GROUP INC			1	2.A FE	6,339,420	133.7450	6,221,820	4,652,000	6,290,386	0	(49,034)	0	0	5.950	2.986	AO	58,434	138,397	06/08/2021	10/15/2036
416515-BA-1	HARTFORD FINANCIAL SERVICES GROUP INC			1	2.A FE	5,119,595	143.1878	4,836,884	3,378,000	5,088,090	0	(31,505)	0	0	6.625	3.001	MS	56,570	111,896	07/16/2021	03/30/2040
416515-BB-9	HARTFORD FINANCIAL SERVICES GROUP INC			1	2.A FE	2,541,097	117.1423	2,395,561	2,045,000	2,534,351	0	(6,745)	0	0	4.300	2.800	AO	18,564	43,968	08/04/2021	04/15/2043
418056-AZ-0	HASBRO INC			1,2	2.C FE	12,958,400	110.2494	14,332,422	13,000,000	12,966,261	0	3,968	0	0	3.900	3.939	MN	59,150	507,000	11/13/2019	11/19/2029
419838-AA-5	HAWAIIAN AIRLINES 2013-1 PASS THROUGH TR			1	4.B FE	2,990,583	98.9250	2,958,435	2,990,584	2,991,360	0	34	0	0	3.900	3.891	JJ	53,781	116,633	05/14/2013	07/15/2027
42217K-BB-1	WELLTOWER INC			1,2	2.A FE	1,487,560	123.4387	1,475,092	1,195,000	1,485,320	0	(2,240)	0	0	5.125	3.470	MS	18,033	0	10/06/2021	03/15/2043
42217K-BC-9	WELLTOWER INC			1,2	2.A FE	4,947,900	105.8421	5,292,106	5,000,000	4,987,924	0	5,527	0	0	4.500	4.626	JJ	103,750	225,000	10/02/2013	01/15/2024
42217K-BF-2	WELLTOWER INC			1,2	2.A FE	6,994,820	107.8167	7,547,168	7,000,000	6,998,362	0	743	0	0	4.000	4.007	JD	23,333	280,000	05/20/2015	06/01/2025
42225U-AF-1	HEALTHCARE TRUST OF AMERICA HOLDINGS LP			1,2	2.B FE	7,959,360	108.5136	8,681,086	8,000,000	7,976,343	0	4,182	0	0	3.750	3.810	JJ	150,000	300,000	06/01/2017	07/01/2027
42234Q-AD-4	HEARTLAND FINANCIAL USA INC			2	2.B FE	6,000,000	107.9000	6,474,000	6,000,000	6,000,662	0	566	0	0	5.750	5.749	JD	958	345,000	12/12/2014	12/30/2024
42234Q-AE-2	HEARTLAND FINANCIAL USA INC			2,5	2.B FE	5,790,000	99.2500	5,746,575	5,790,000	5,790,000	0	0	0	0	2.750	2.750	MS	49,979	0	08/31/2021	09/15/2031
42249#-AA-7	HEALTHPARTNERS, INC.				1.F	8,579,297	116.0900	9,959,706	8,579,297	8,579,633	0	(32)	0	0	4.610	4.609	MN	50,537	395,506	12/10/2013	05/15/2030
422704-AH-9	HECLA MINING CO			1,2	4.C FE	9,552,324	107.5091	9,529,608	8,864,000	9,473,858	0	(78,465)	0	0	7.250	5.160	FA	242,775	0	10/13/2021	02/15/2028
426927-AD-1	HERITAGE COMMERCE CORP			2,5	2.B FE	5,000,000	100.1400	5,007,000	5,000,000	5,000,035	0	(82)	0	0	5.250	5.248	JD	21,875	262,500	05/23/2017	06/01/2027
427096-AG-7	HERCULES CAPITAL INC			1,2	2.A FE	7,458,675	102.1563	7,661,719	7,500,000	7,492,774	0	8,590	0	0	4.625	4.748	AO	65,521	346,875	10/18/2017	10/23/2022
42824C-AW-9	HEWLETT PACKARD ENTERPRISE CO			1,2	2.B FE	36,078,469	110.9711	40,498,888	36,495,000	36,309,366	0	41,041	0	0	4.900	5.041	AO	377,521	1,788,255	11/18/2016	10/15/2025
428291-AM-0	HEXCEL CORP			1,2	3.A FE	4,985,650	107.9763	5,398,813	5,000,000	4,994,220	0	1,431	0	0	4.950	4.984	FA	93,500	241,250	07/29/2015	08/15/2025
428291-AN-8	HEXCEL CORP			1,2	3.A FE	4,977,950	106.8388	5,341,942	5,000,000	4,987,737	0	2,117	0	0	4.200	4.253	FA	79,333	203,750	02/13/2017	02/15/2027
42981C-AA-6	HIGH STREET FUNDING TRUST I			1,2	2.A FE	10,000,000	111.5853	11,158,533	10,000,000	10,000,383	0	286	0	0	4.111	4.111	FA	155,304	411,100	03/08/2018	02/15/2028
431282-AM-4	HIGHWOODS REALTY LP			1,2	2.B FE	3,957,600	101.7584	4,070,337	4,000,000	3,994,891	0	4,740	0	0	3.625	3.752	JJ	66,861	145,000	12/11/2012	01/15/2023
431282-AP-7	HIGHWOODS REALTY LP			1,2	2.B FE	1,973,340	108.2137	2,164,275	2,000,000	1,985,051	0	2,602	0	0	3.875	4.037	MS	25,833	77,500	02/13/2017	03/01/2027

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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
431282-AQ-5	HIGHWOODS REALTY LP			1,2	2.B FE	4,940,900	110.4053	5,520,265	5,000,000	4,960,875	0	5,494	0	0	4.125	4.270	MS	60,729	206,250	02/22/2018	03/15/2028
431282-AR-3	HIGHWOODS REALTY LP			1,2	2.B FE	6,980,190	110.8221	7,757,544	7,000,000	6,985,209	0	1,712	0	0	4.200	4.234	AO	62,067	294,000	02/26/2019	04/15/2029
431318-AS-3	HILCORP ENERGY I LP			1,2	3.C FE	7,503,200	106.3930	7,694,342	7,232,000	7,295,188	0	(208,012)	0	0	6.250	5.740	MN	75,333	226,000	10/15/2021	11/01/2028
432748-AB-7	HILLTOP HOLDINGS INC			2	2.A FE	13,000,000	104.5730	13,594,490	13,000,000	13,000,600	0	(164)	0	0	5.000	5.000	AO	137,222	650,000	04/06/2015	04/15/2025
432748-AE-1	HILLTOP HOLDINGS INC			2,5	2.A FE	9,000,000	108.2500	9,742,500	9,000,000	9,000,000	0	0	0	0	6.125	6.126	MN	70,438	551,250	05/07/2020	05/15/2035
43284M-AB-4	HILTON GRAND VACATIONS BORROWER ESCROW L			1,2	4.B FE	1,839,625	100.4372	1,854,071	1,846,000	1,839,883	0	258	0	0	4.875	4.919	JJ	45,746	0	06/22/2021	07/01/2031
436106-AA-6	HOLLYFRONTIER CORP			1,2	2.C FE	6,005,880	112.1836	6,731,017	6,000,000	6,003,730	0	(753)	0	0	5.875	5.859	AO	88,125	352,500	11/16/2016	04/01/2026
436106-AC-2	HOLLYFRONTIER CORP			1,2	2.C FE	12,977,120	108.0597	14,047,757	13,000,000	12,979,523	0	1,898	0	0	4.500	4.522	AO	146,250	589,875	09/14/2020	10/01/2030
436893-AA-9	HOME BANCSHARES INC			2,5	2.B FE	22,999,310	101.2480	23,287,040	23,000,000	23,002,871	0	261	0	0	5.625	5.625	AO	273,125	1,293,750	03/30/2017	04/15/2027
437076-BC-5	HOME DEPOT INC			1,2	1.F FE	14,922,150	105.4308	15,814,625	15,000,000	14,982,062	0	8,441	0	0	3.750	3.808	FA	212,500	562,500	09/03/2013	02/15/2024
437076-BF-8	HOME DEPOT INC			1,2	1.F FE	4,823,385	124.5620	4,920,200	3,950,000	4,808,719	0	(14,665)	0	0	4.400	3.064	MS	51,174	86,900	06/03/2021	03/15/2045
43722#-AA-1	HOME DEPOT (MONTEREY PARK, CA) CONTROL				1.F	9,329,883	106.8106	9,965,304	9,329,883	9,329,885	0	0	0	0	3.710	3.710	MON	15,384	346,139	10/06/2017	06/15/2038
43722*-AA-5	HOME DEPOT SOUTH WINDSOR CTL 3.37 11/15/				1.F	9,799,552	102.8798	10,081,759	9,799,552	9,799,552	0	0	0	0	3.370	3.370	MON	14,678	330,245	08/15/2020	10/15/2040
43785V-AD-4	HOMESTREET INC			1,2	2.B FE	13,000,000	109.2727	14,205,448	13,000,000	13,000,000	0	0	0	0	6.500	6.499	JD	70,417	845,000	05/17/2016	06/01/2026
440407-AA-2	HORIZON BANCORP INC			2,5	2.C FE	3,000,000	109.5500	3,286,500	3,000,000	3,000,000	0	0	0	0	5.625	5.625	JJ	84,375	172,031	06/17/2020	07/01/2030
44106M-AV-4	SERVICE PROPERTIES TRUST			1,2	4.A FE	1,952,300	99.0065	1,980,130	2,000,000	1,977,309	0	4,775	0	0	5.250	5.562	FA	39,667	105,000	01/29/2016	02/15/2026
44106M-AW-2	SERVICE PROPERTIES TRUST			1,2	4.A FE	7,916,320	96.9025	7,752,200	8,000,000	7,952,870	0	7,872	0	0	4.950	5.082	FA	149,600	396,000	01/10/2017	02/15/2027
44106M-AY-8	SERVICE PROPERTIES TRUST			1,2	4.A FE	3,412,290	92.4030	3,234,105	3,500,000	3,435,875	0	6,367	0	0	4.375	4.648	FA	57,847	153,125	01/30/2018	02/15/2030
44329H-AG-9	HP CMNTYS LLC				1.C FE	1,000,564	100.0000	1,021,318	1,021,318	1,018,979	0	1,338	0	0	5.020	5.342	MS	15,096	51,270	01/08/2009	03/15/2023
44329H-AS-3	HP CMNTYS LLC				1.D FE	168,381	100.1552	171,437	171,171	170,904	0	210	0	0	5.320	5.448	MS	2,681	9,106	11/13/2008	03/15/2023
44409M-AA-4	HUDSON PACIFIC PROPERTIES LP			1,2	2.C FE	9,981,500	107.2817	10,728,172	10,000,000	9,989,067	0	1,778	0	0	3.950	3.971	MN	65,833	395,000	09/25/2017	11/01/2027
44409M-AB-2	HUDSON PACIFIC PROPERTIES LP			1,2	2.C FE	4,933,150	113.4449	5,672,243	5,000,000	4,949,170	0	5,794	0	0	4.650	4.818	AO	58,125	232,500	02/20/2019	04/01/2029
444859-BB-7	HUMANA INC			1,2	2.C FE	3,201,528	123.3836	3,111,735	2,522,000	3,191,840	0	(9,688)	0	0	4.625	2.893	JD	58,321	9,720	08/03/2021	12/01/2042
444859-BE-1	HUMANA INC			1,2	2.C FE	13,353,700	129.3266	12,932,663	10,000,000	13,311,103	0	(42,597)	0	0	4.950	2.916	AO	123,750	247,500	08/04/2021	10/01/2044
444859-BN-1	HUMANA INC			1,2	2.C FE	17,961,840	117.3202	21,117,636	18,000,000	17,967,630	0	3,333	0	0	4.875	4.902	AO	219,375	877,500	03/23/2020	04/01/2030
445658-CF-2	J B HUNT TRANSPORT SERVICES INC			1,2	2.A FE	6,999,580	108.7920	7,615,439	7,000,000	6,999,866	0	187	0	0	3.875	3.875	MS	90,417	271,250	02/26/2019	03/01/2026
446413-AS-5	HUNTINGTON INGALLS INDUSTRIES INC			1,2	2.C FE	9,999,600	106.1322	10,613,225	10,000,000	10,000,431	0	463	0	0	3.844	3.843	MN	64,067	384,400	03/26/2020	05/01/2025
446413-AT-3	HUNTINGTON INGALLS INDUSTRIES INC	SD		1,2	2.C FE	2,999,880	111.6050	3,348,149	3,000,000	3,000,145	0	136	0	0	4.200	4.200	MN	21,000	126,000	03/26/2020	05/01/2030
446413-AT-3	HUNTINGTON INGALLS INDUSTRIES INC			1,2	2.C FE	4,999,800	111.6050	5,580,248	5,000,000	5,000,317	0	302	0	0	4.200	4.200	MN	35,000	210,000	03/26/2020	05/01/2030
44841C-AB-0	HUTCHISON WHAMPOA INTERNATIONAL (11) LTD		C		1.F FE	4,962,500	100.0907	5,004,535	5,000,000	4,999,850	0	4,548	0	0	4.625	4.719	JJ	107,917	231,250	01/10/2012	01/13/2022
44841D-AB-8	HUTCHISON WHAMPOA INTERNATIONAL (14) LTD		C		1.F FE	8,989,560	106.3201	9,568,814	9,000,000	8,996,910	0	1,131	0	0	3.625	3.638	AO	55,281	326,250	10/28/2014	10/31/2024
448579-AF-9	HYATT HOTELS CORP			1,2	2.C FE	23,000,730	108.8977	25,046,464	23,000,000	23,001,161	0	(251)	0	0	4.850	4.848	MS	328,453	1,115,500	03/01/2016	03/15/2026
448579-AG-7	HYATT HOTELS CORP			1,2	2.C FE	9,762,000	108.2050	10,820,500	10,000,000	9,826,962	0	20,879	0	0	4.375	4.678	MS	128,819	437,500	10/04/2018	09/15/2028
44891A-AZ-0	HYUNDAI CAPITAL AMERICA			1	2.A FE	14,992,650	105.7856	15,867,845	15,000,000	14,996,756	0	1,458	0	0	4.300	4.314	FA	268,750	645,000	01/28/2019	02/01/2024
44891A-BJ-5	HYUNDAI CAPITAL AMERICA			1	2.A FE	2,996,580	105.6974	3,170,921	3,000,000	2,998,489	0	1,125	0	0	5.750	5.792	AO	40,729	172,500	04/02/2020	04/06/2023
44891A-BK-2	HYUNDAI CAPITAL AMERICA			1,2	2.A FE	2,997,570	112.3572	3,370,717	3,000,000	2,998,336	0	450	0	0	5.875	5.894	AO	41,125	176,250	04/02/2020	04/07/2025
44962L-AF-4	IHS MARKIT LTD		C	1,2	3.A FE	12,951,640	115.6874	15,039,366	13,000,000	12,966,843	0	4,877	0	0	4.750	4.795	FA	257,292	617,500	07/19/2018	08/01/2028
45005*-AC-4	IRG INDUSTRIAL LLC				2.C FE	30,000,000	113.1051	33,931,530	30,000,000	30,000,000	0	0	0	0	4.480	4.480	MS	440,533	672,000	03/03/2021	03/03/2031
45074J-AA-2	ITT HOLDINGS LLC				4.B FE	5,594,678	98.9521	5,532,411	5,591,000	5,592,746	0	(1,931)	0	0	6.500	6.489	FA	174,641	0	12/02/2021	08/01/2029
451102-BM-8	ICAHN ENTERPRISES LP			1,2	3.C FE	5,500,000	100.4450	5,524,475	5,500,000	5,500,032	0	(191)	0	0	6.750	6.745	FA	154,688	371,250	01/17/2017	02/01/2024
451102-BZ-9	ICAHN ENTERPRISES LP			1,2	3.C FE	9,699,265	102.5380	9,557,567	9,321,000	9,683,568	0	(15,697)	0	0	5.250	4.355	MN	62,528	244,676	10/14/2021	05/15/2027
451102-CC-9	ICAHN ENTERPRISES LP			1,2	3.C FE	1,985,000	98.3500	1,967,000	2,000,000	1,985,922	0	420	0	0	4.375	4.492	FA	36,458	0	06/28/2021	02/01/2029
453836-AG-3	INDEPENDENT BANK CORP (MASSACHUSETTS)			2,5	2.C FE	5,000,000	104.7500	5,237,500	5,000,000	5,000,000	0	0	0	0	4.750	4.751	MS	69,931	237,500	03/06/2019	03/15/2029
45384B-AA-4	INDEPENDENT BANK GROUP INC				2.B FE	12,912,500	106.5000	13,845,000	13,000,000	12,967,587	0	11,247	0	0	5.875	5.980	FA	318,229	763,750	06/22/2016	08/01/2024
45384B-AB-2	INDEPENDENT BANK GROUP INC			2,5	2.B FE	3,600,000	101.0000	3,636,000	3,600,000	3,599,891	0	93	0	0	5.000	5.003	JD	500	180,000	12/14/2017	12/31/2027
45665Q-AF-0	INFINITY PROPERTY AND CASUALTY CORP			1	2.B FE	11,000,000	103.0022	11,330,241	11,000,000	11,000,000	0	0	0	0	5.000	4.998	MS	155,833	550,000	09/12/2012	09/19/2022
456837-AH-6	ING GROEP NV		D		1.G FE	17,976,420	109.6364	19,734,554	18,000,000	17,987,228	0	2,318	0	0	3.950	3.965	MS	181,700	711,000	03/21/2017	03/29/2027
456837-AM-5	ING GROEP NV		C		1.G FE	9,965,800	114.6635	11,466,351	10,000,000	9,975,835	0	3,092	0	0	4.550	4.592	AO	112,486	455,000	09/25/2018	10/02/2028
456837-AP-8	ING GROEP NV		C		1.G FE	10,983,500	104.8798	11,536,775	11,000,000	10,992,180	0	3,294	0	0	3.550	3.583	AO	88,947	390,500	04/02/2019	04/09/2024
456866-AB-0	INFRASTRIPE LLC				2.B PL	2,891,000	113.6961	3,342,665	2,940,000	2,910,734	0	9,362	0	0	6.500	6.901	MJSD	34,062	164,005	09/30/2019	09/30/2024
45687A-AJ-1	TRANE TECHNOLOGIES GLOBAL HOLDING COMPAN			1	2.B FE	1,996,300	104.6958	2,093,915	2,000,000	1,999,371	0	411	0	0	4.250	4.273	JD	3,778	85,000	06/17/2013	06/15/2023
458140-AS-9	INTEL CORP			1,2	1.E FE	13,979,140	107.9314	15,110,403	14,000,000	13,992,227	0	2,500	0	0	3.700	3.716	JJ	218,711	518,000	07/22/2015	07/29/2025
458140-BQ-2	INTEL CORP			1,2	1.E FE	17,964,900	110.1174	19,821,132	18,000,000	17,973,089	0	4,755	0	0	3.750	3.782	MS	180,000	675,000	03/20/2020	03/25/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
458140-BR-0	INTEL CORP			1,2	1.E FE	32,932,350	113.5547	37,473,061	33,000,000	32,942,820	0	6,132	0	0	3.900	3.925	MS	343,200	1,287,000	03/20/2020	03/25/2030
45866F-AA-2	INTERCONTINENTAL EXCHANGE INC			1	1.G FE	3,969,000	105.3992	4,215,968	4,000,000	3,993,606	0	3,386	0	0	4.000	4.094	AO	33,778	160,000	10/01/2013	10/15/2023
45866F-AD-6	INTERCONTINENTAL EXCHANGE INC			1,2	1.G FE	9,998,300	107.9170	10,791,704	10,000,000	9,999,737	0	434	0	0	3.750	3.751	JD	31,250	375,000	11/19/2015	12/01/2025
459200-KA-8	INTERNATIONAL BUSINESS MACHINES CORP			1	1.G FE	18,952,310	108.5325	20,621,175	19,000,000	18,963,646	0	4,652	0	0	3.500	3.530	MN	84,972	665,000	05/08/2019	05/15/2029
459200-KB-6	INTERNATIONAL BUSINESS MACHINES CORP			1	1.G FE	10,384,470	115.4903	10,394,129	9,000,000	10,336,705	0	(47,765)	0	0	4.150	3.043	MN	47,725	373,500	02/25/2021	05/15/2039
459506-AR-2	INTERNATIONAL FLAVORS & FRAGRANCES INC			1,2	2.B FE	32,124,856	102.5086	32,472,684	31,678,000	32,117,982	0	(6,874)	0	0	3.268	3.166	MN	132,280	734,577	07/14/2021	11/15/2040
460146-CH-4	INTERNATIONAL PAPER CO			1,2	2.B FE	46,916,916	138.0896	45,000,626	32,588,000	46,624,417	0	(292,500)	0	0	6.000	3.040	MN	249,841	1,277,640	08/02/2021	11/15/2041
460146-CK-7	INTERNATIONAL PAPER CO			1,2	2.B FE	14,808,862	126.2569	14,302,376	11,328,000	14,757,893	0	(50,969)	0	0	4.800	2.920	JD	24,166	319,752	08/02/2021	06/15/2044
460690-BS-8	INTERPUBLIC GROUP OF COMPANIES INC			1,2	2.B FE	9,978,300	102.7020	10,270,202	10,000,000	9,979,006	0	706	0	0	3.375	3.390	MS	112,500	174,375	02/23/2021	03/01/2041
46132F-AB-6	INVESCO FINANCE PLC		C	1	2.A FE	19,856,800	105.4632	21,092,632	20,000,000	19,966,722	0	15,044	0	0	4.000	4.084	JJ	335,556	800,000	11/06/2013	01/30/2024
46132F-AD-2	INVESCO FINANCE PLC		C	1	2.A FE	14,961,300	108.2203	16,233,045	15,000,000	14,984,473	0	4,143	0	0	3.750	3.778	JJ	259,375	562,500	10/08/2015	01/15/2026
462613-AP-5	IPALCO ENTERPRISES INC			1,2	2.C FE	3,996,360	109.4225	4,376,900	4,000,000	3,997,055	0	397	0	0	4.250	4.261	MN	28,333	170,000	04/08/2020	05/01/2030
46625H-JX-9	JPMORGAN CHASE & CO				1.F FE	16,916,700	105.8557	17,995,472	17,000,000	16,978,048	0	9,159	0	0	3.625	3.683	MN	82,167	616,250	05/06/2014	05/13/2024
46625H-JY-7	JPMORGAN CHASE & CO				1.G FE	12,931,750	106.2657	13,814,538	13,000,000	12,979,457	0	7,365	0	0	3.875	3.937	MS	155,323	503,750	09/03/2014	09/10/2024
46625H-NJ-5	JPMORGAN CHASE & CO				1.G FE	2,989,650	112.0353	3,361,059	3,000,000	2,994,549	0	848	0	0	4.250	4.286	AO	31,875	127,500	09/23/2015	10/01/2027
46625H-RX-0	JPMORGAN CHASE & CO			2	1.G FE	12,627,810	107.7914	14,012,885	13,000,000	12,779,050	0	33,035	0	0	3.625	3.950	JD	39,271	471,250	01/17/2017	12/01/2027
46625H-RY-8	JPMORGAN CHASE & CO			1,2,5	1.F FE	12,000,000	108.3558	13,002,694	12,000,000	12,000,000	0	0	0	0	3.782	3.782	FA	189,100	453,840	01/25/2017	02/01/2028
46647P-AJ-5	JPMORGAN CHASE & CO			1,2,5	1.F FE	10,000,000	113.3899	11,338,991	10,000,000	10,000,000	0	0	0	0	3.882	3.882	JJ	169,298	388,200	07/17/2017	07/24/2038
46647P-AM-8	JPMORGAN CHASE & CO			1,2,5	1.F FE	4,822,100	107.4375	5,371,875	5,000,000	4,876,365	0	15,144	0	0	3.509	3.914	JJ	77,003	175,450	03/14/2018	01/23/2029
46647P-AR-7	JPMORGAN CHASE & CO			1,2,5	1.F FE	7,000,000	110.4042	7,728,291	7,000,000	7,000,000	0	0	0	0	4.005	4.006	AO	52,955	280,350	04/16/2018	04/23/2029
46647P-AV-8	JPMORGAN CHASE & CO			1,2,5	1.F FE	5,000,000	111.7073	5,585,367	5,000,000	5,000,000	0	0	0	0	4.203	4.203	JJ	92,233	210,150	07/16/2018	07/23/2029
46849L-TC-5	JACKSON NATIONAL LIFE GLOBAL FUNDING				1.F FE	14,970,900	107.5554	16,133,312	15,000,000	14,985,422	0	4,589	0	0	3.875	3.905	JD	32,292	581,250	06/06/2018	06/11/2025
47233J-AG-3	JEFFERIES GROUP LLC			1	2.B FE	14,910,900	113.5852	17,037,783	15,000,000	14,950,795	0	9,470	0	0	4.850	4.924	JJ	335,458	727,500	01/09/2017	01/15/2027
47233J-BH-0	JEFFERIES GROUP LLC			1	2.B FE	19,622,950	110.7848	22,156,960	20,000,000	19,726,230	0	28,610	0	0	4.150	4.352	JJ	364,278	830,000	02/09/2018	01/23/2030
47805L-AB-7	JOHN MARSHALL BANCORP INC				2.C FE	5,000,000	100.8039	5,040,195	5,000,000	5,000,514	0	(77)	0	0	5.750	5.748	JJ	132,569	287,500	06/27/2017	07/15/2027
478111-AC-1	JOHNS HOPKINS HEALTH SYSTEM CORP			1	1.D FE	2,500,000	119.4272	2,985,681	2,500,000	2,500,150	0	56	0	0	3.837	3.837	MN	12,257	95,925	11/04/2016	05/15/2046
478160-BJ-2	JOHNSON & JOHNSON	SD		1,2	1.A FE	397,732	122.7718	491,087	400,000	398,446	0	176	0	0	4.375	4.417	JD	1,264	25,667	12/02/2013	12/05/2033
478160-BJ-2	JOHNSON & JOHNSON			1,2	1.A FE	5,568,248	122.7718	6,875,220	5,600,000	5,578,266	0	1,570	0	0	4.375	4.417	JD	17,694	236,833	12/02/2013	12/05/2033
478375-AR-9	JOHNSON CONTROLS INTERNATIONAL PLC		C	1,2	2.B FE	7,236,811	108.1342	7,881,898	7,289,000	7,262,551	0	6,027	0	0	3.900	3.996	FA	108,181	284,271	09/09/2015	02/14/2026
48203R-AD-6	JUNIPER NETWORKS INC			1	2.B FE	41,219,600	132.7431	39,822,942	30,000,000	41,073,241	0	(146,359)	0	0	5.950	3.331	MS	525,583	595,000	10/05/2021	03/15/2041
48203R-AM-6	JUNIPER NETWORKS INC			1,2	2.B FE	6,996,570	108.4542	7,591,794	7,000,000	6,997,379	0	478	0	0	3.750	3.755	FA	99,167	262,500	08/19/2019	08/15/2029
482480-AE-0	KLA CORP			1,2	2.A FE	13,964,720	108.4191	15,178,675	14,000,000	13,988,699	0	3,652	0	0	4.650	4.681	MN	108,500	651,000	10/30/2014	11/01/2024
48249D-AA-9	KKR GROUP FINANCE CO II LLC			1,2	1.F FE	3,808,774	133.9284	3,854,460	2,878,000	3,802,039	0	(6,735)	0	0	5.500	3.332	FA	65,954	0	10/07/2021	02/01/2043
48250A-AA-1	KKR GROUP FINANCE CO III LLC			1,2	1.F FE	2,687,731	128.5067	2,590,694	2,016,000	2,678,306	0	(9,425)	0	0	5.125	3.057	JD	8,610	51,660	07/16/2021	06/01/2044
48252A-AA-9	KKR GROUP FINANCE CO VI LLC			1,2	1.F FE	19,933,000	110.0757	22,015,150	20,000,000	19,946,449	0	6,991	0	0	3.750	3.791	JJ	375,000	750,000	04/14/2020	07/01/2029
483050-AA-1	KAISER FOUNDATION HOSPITALS			1	1.D FE	12,960,020	100.7299	13,094,887	13,000,000	12,998,871	0	4,486	0	0	3.500	3.536	AO	113,750	455,000	04/04/2012	04/01/2022
483050-AA-1	KAISER FOUNDATION HOSPITALS	SD		1	1.D FE	4,959,700	100.7299	5,036,495	5,000,000	4,998,838	0	4,618	0	0	3.500	3.596	AO	43,750	175,000	04/03/2012	04/01/2022
485134-BP-4	EVERGY METRO INC			1,2	1.F FE	9,964,400	106.8978	10,689,778	10,000,000	9,979,861	0	5,379	0	0	3.650	3.710	FA	137,889	365,000	08/13/2015	08/15/2025
485170-AS-3	KANSAS CITY SOUTHERN			1,2	2.B FE	33,357,582	128.3754	34,938,641	27,216,000	33,218,498	0	(139,084)	0	0	4.950	3.544	FA	508,939	673,596	02/26/2021	08/15/2045
487836-BU-1	KELLOGG CO			1,2	2.B FE	9,206,100	107.5572	10,755,725	10,000,000	9,452,507	0	80,155	0	0	3.400	4.471	MN	43,444	340,000	10/10/2018	11/15/2027
487836-BW-7	KELLOGG CO			1,2	2.B FE	15,943,360	113.1609	18,105,744	16,000,000	15,962,166	0	5,574	0	0	4.300	4.343	MN	87,911	688,000	05/07/2018	05/15/2028
488401-AB-6	KEMPER CORP			1,2	2.B FE	42,237,430	106.7207	44,822,715	42,000,000	42,105,324	0	(34,851)	0	0	4.350	4.253	FA	690,200	1,827,000	09/19/2017	02/15/2025
49271V-AF-7	KEURIG DR PEPPER INC			1,2	2.B FE	36,830,950	113.7897	42,102,204	37,000,000	36,881,198	0	16,293	0	0	4.597	4.655	MN	170,089	1,700,890	10/10/2018	05/25/2028
49338L-AB-9	KEYSIGHT TECHNOLOGIES INC			1,2	2.B FE	11,995,920	108.1513	12,978,162	12,000,000	11,999,105	0	290	0	0	4.550	4.553	AO	92,517	546,000	10/06/2014	10/30/2024
49338L-AE-3	KEYSIGHT TECHNOLOGIES INC			1,2	2.B FE	6,991,110	112.9111	7,903,776	7,000,000	6,995,181	0	847	0	0	4.600	4.615	AO	76,028	322,000	03/28/2017	04/06/2027
494386-AB-1	KIMBERLY-CLARK DE MEXICO SAB DE CV		C	1	2.A FE	2,991,840	104.9758	3,149,273	3,000,000	2,997,933	0	857	0	0	3.800	3.832	AO	26,283	114,000	04/03/2014	04/08/2024
49446R-AT-6	KIMCO REALTY CORP			1,2	2.A FE	1,252,650	119.2132	1,192,132	1,000,000	1,249,960	0	(2,690)	0	0	4.450	3.024	MS	14,833	22,250	08/03/2021	09/01/2047
494550-AV-8	KINDER MORGAN ENERGY PARTNERS LP			1	2.B FE	4,040,760	132.1666	3,964,999	3,000,000	4,012,886	0	(27,874)	0	0	6.500	3.583	FA	81,250	97,500	06/08/2021	02/01/2037
494550-AW-6	KINDER MORGAN ENERGY PARTNERS LP			1	2.B FE	1,966,434	138.4512	1,931,394	1,395,000	1,952,223	0	(14,211)	0	0	6.950	3.640	JJ	44,706	48,476	06/07/2021	01/15/2038
494550-BF-2	KINDER MORGAN ENERGY PARTNERS LP			1	2.B FE	9,400,556	135.5048	8,802,389	6,496,000	9,355,939	0	(44,618)	0	0	6.550	3.360	MS	125,283	212,744	08/03/2021	09/15/2040
494550-BJ-4	KINDER MORGAN ENERGY PARTNERS LP			1	2.B FE	3,996,560	100.5418	4,021,673	4,000,000	3,999,947	0	321	0	0	4.150	4.158	MS	55,333	166,000	08/03/2011	03/01/2022
494550-BV-7	KINDER MORGAN ENERGY PARTNERS LP			1,2	2.B FE	4,991,600	106.6991	5,334,955	5,000,000	4,997,509	0	866	0	0	4.250	4.270	MS	70,833	212,500	09/08/2014	09/01/2024
49456B-AG-6	KINDER MORGAN INC			1,2	2.B FE	12,182,100	120.7226	12,072,259	10,000,000	12,104,330	0	(77,770)	0	0	5.300	3.229	JD	44,167	265,000	06/03/2021	12/01/2034

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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
49456B-AP-6	KINDER MORGAN INC			1,2	2.B FE	5,977,320	111.2620	6,675,722	6,000,000	5,985,259	0	2,207	0	0	4.300	4.346	MS	86,000	258,000	02/22/2018	03/01/2028
497266-AC-0	KIRBY CORP			1,2	2.C FE	15,977,440	107.7527	17,240,430	16,000,000	15,986,253	0	2,325	0	0	4.200	4.216	MS	224,000	672,000	02/07/2018	03/01/2028
50065W-AF-3	KOREA NATIONAL OIL CORP		C		1.C FE	8,950,140	105.9340	9,534,058	9,000,000	8,988,115	0	5,425	0	0	4.000	4.067	JJ	158,000	360,000	01/15/2014	01/23/2024
501044-CR-0	KROGER CO			1,2	2.A FE	13,199,878	127.2612	13,112,998	10,304,000	13,152,022	0	(47,856)	0	0	5.000	3.115	AO	108,764	257,600	08/04/2021	04/15/2042
501044-CT-6	KROGER CO			1,2	2.A FE	6,729,750	130.1707	6,508,538	5,000,000	6,706,399	0	(23,351)	0	0	5.150	2.962	FA	107,292	0	08/04/2021	08/01/2043
501044-DL-2	KROGER CO			1,2	2.A FE	19,880,600	115.2152	23,043,046	20,000,000	19,911,624	0	11,602	0	0	4.500	4.574	JJ	415,000	900,000	01/07/2019	01/15/2029
501968-AA-5	LCN NORTH AMERICAN FUND III-D LP				1.F PL	3,127,258	124.0687	3,879,948	3,127,258	3,127,258	0	(74,609)	0	0	5.500	5.500	MJSD	44,451	136,476	10/28/2021	07/24/2034
50201D-AA-1	LCPR SENIOR SECURED FINANCING DAC		C	1,2	4.A FE	6,705,385	105.9200	6,717,446	6,342,000	6,682,335	0	(23,050)	0	0	6.750	4.013	AO	90,374	6,891	11/22/2021	10/15/2027
50201D-AD-5	LCPR SENIOR SECURED FINANCING DAC		C	1,2	4.A FE	2,862,032	101.3250	2,857,365	2,820,000	2,836,938	0	(25,094)	0	0	5.125	4.890	JJ	66,642	0	10/26/2021	07/15/2029
502438-AA-8	LAS VEGAS CONVENTION AND VISITORS AUTHOR				4.A	15,262,025	116.1685	17,729,666	15,262,025	15,262,002	0	1	0	0	4.920	4.920	JD	33,373	738,586	03/15/2019	12/15/2039
50247V-AB-5	LYB INTERNATIONAL FINANCE BV		C	1	2.B FE	8,461,125	128.5378	8,282,973	6,444,000	8,432,244	0	(28,881)	0	0	5.250	3.247	JJ	155,999	0	07/16/2021	07/15/2043
512807-AN-8	LAM RESEARCH CORP			1,2	1.G FE	8,996,220	107.5996	9,683,966	9,000,000	8,998,964	0	438	0	0	3.800	3.803	MS	100,700	342,000	03/05/2015	03/15/2025
512807-AU-2	LAM RESEARCH CORP			1,2	1.G FE	19,963,800	112.2713	22,454,252	20,000,000	19,973,075	0	3,487	0	0	4.000	4.021	MS	235,556	800,000	02/25/2019	03/15/2029
517834-AE-7	LAS VEGAS SANDS CORP			1,2	2.C FE	10,035,600	101.2995	10,129,949	10,000,000	10,020,939	0	(6,360)	0	0	3.500	3.441	FA	129,306	350,000	08/07/2019	08/18/2026
52107Q-AG-0	LAZARD GROUP LLC			1	2.A FE	3,988,720	106.3813	4,255,252	4,000,000	3,996,220	0	1,231	0	0	3.750	3.782	MS	50,000	150,000	02/10/2015	02/13/2025
52107Q-AH-8	LAZARD GROUP LLC			1,2	2.A FE	14,791,310	107.2034	16,080,513	15,000,000	14,885,546	0	19,983	0	0	3.625	3.789	MS	181,250	543,750	11/09/2016	03/01/2027
52107Q-AJ-4	LAZARD GROUP LLC			1,2	2.A FE	9,907,900	114.3360	11,433,603	10,000,000	9,934,324	0	8,359	0	0	4.500	4.615	MS	127,500	450,000	09/12/2018	09/19/2028
52107Q-AK-1	LAZARD GROUP LLC			1,2	2.A FE	9,924,100	113.0374	11,303,741	10,000,000	9,942,360	0	6,882	0	0	4.375	4.469	MS	133,681	437,500	03/05/2019	03/11/2029
521865-AY-1	LEAR CORP			1,2	2.B FE	7,943,520	108.9886	8,719,086	8,000,000	7,965,904	0	5,368	0	0	3.800	3.884	MS	89,511	304,000	08/14/2017	09/15/2027
521865-BA-2	LEAR CORP			1,2	2.B FE	9,969,100	110.6978	11,069,778	10,000,000	9,976,503	0	2,971	0	0	4.250	4.288	MN	54,306	425,000	04/29/2019	05/15/2029
524660-AZ-0	LEGGETT & PLATT INC			1,2	2.B FE	9,939,100	111.7754	11,177,539	10,000,000	9,953,872	0	5,518	0	0	4.400	4.475	MS	129,556	440,000	03/04/2019	03/15/2029
524901-AR-6	LEGG MASON INC			1	1.F FE	5,801,640	137.1618	5,486,472	4,000,000	5,778,159	0	(23,481)	0	0	5.625	2.885	JJ	103,750	0	08/02/2021	01/15/2044
524901-AT-2	LEGG MASON INC			1	1.F FE	15,036,380	106.4341	15,965,111	15,000,000	15,011,294	0	(3,404)	0	0	3.950	3.918	JJ	273,208	592,500	06/24/2014	07/15/2024
524901-AV-7	LEGG MASON INC			1	1.F FE	25,217,150	112.0815	28,020,368	25,000,000	25,111,922	0	(23,364)	0	0	4.750	4.630	MS	349,653	1,187,500	01/31/2017	03/15/2026
52532X-AF-2	LEIDOS INC			1,2	2.C FE	3,948,640	111.6028	4,464,111	4,000,000	3,955,820	0	4,528	0	0	4.375	4.535	MN	22,361	175,000	05/07/2020	05/15/2030
527288-BE-3	JEFFERIES FINANCIAL GROUP INC			1,2	2.B FE	16,494,476	104.5006	17,562,374	16,806,000	16,728,907	0	39,623	0	0	5.500	5.773	AO	187,434	924,330	03/02/2016	10/18/2023
527288-BF-0	JEFFERIES FINANCIAL GROUP INC			1,2	2.B FE	3,995,000	136.5412	6,827,059	5,000,000	4,065,954	0	14,560	0	0	6.625	8.525	AO	62,569	331,250	03/10/2016	10/23/2043
53079E-AZ-7	LIBERTY MUTUAL GROUP INC			1	2.B FE	4,625,308	142.3190	4,652,409	3,269,000	4,600,942	0	(24,366)	0	0	6.500	3.645	MN	35,414	106,243	06/09/2021	05/01/2042
53079E-BE-3	LIBERTY MUTUAL GROUP INC			1	2.B FE	2,190,998	104.4309	2,302,701	2,205,000	2,202,587	0	1,576	0	0	4.250	4.329	JD	4,165	93,713	06/13/2013	06/15/2023
53079E-BE-3	LIBERTY MUTUAL GROUP INC	SD		1	2.B FE	221,108	104.4309	230,792	221,000	221,020	0	(13)	0	0	4.250	4.244	JD	417	9,393	06/13/2013	06/15/2023
53079E-BG-8	LIBERTY MUTUAL GROUP INC	SD		1	2.B FE	779,186	115.0265	896,056	779,000	779,142	0	(17)	0	0	4.569	4.566	FA	14,830	35,593	01/28/2019	02/01/2029
53079E-BG-8	LIBERTY MUTUAL GROUP INC			1	2.B FE	12,781,308	115.0265	14,717,638	12,795,000	12,785,281	0	1,754	0	0	4.569	4.581	FA	243,585	584,604	01/28/2019	02/01/2029
53079E-BJ-2	LIBERTY MUTUAL GROUP INC			1,2	2.B FE	11,216,900	111.2956	11,129,562	10,000,000	11,210,806	0	(6,094)	0	0	3.951	3.290	AO	83,410	197,550	10/05/2021	10/15/2050
53227J-AA-2	LIFE STORAGE LP			1,2	2.B FE	9,952,300	109.7822	10,978,219	10,000,000	9,970,021	0	4,848	0	0	3.875	3.932	JD	17,222	387,500	11/28/2017	12/15/2027
534187-AW-9	LINCOLN NATIONAL CORP			1	2.A FE	2,236,898	138.9393	2,136,887	1,538,000	2,222,876	0	(14,022)	0	0	6.300	2.790	AO	22,070	48,447	08/03/2021	10/09/2037
534187-BA-6	LINCOLN NATIONAL CORP			1	2.A FE	5,909,577	152.8162	5,848,276	3,827,000	5,872,036	0	(37,541)	0	0	7.000	3.157	JD	11,906	133,945	07/13/2021	06/15/2040
539439-AQ-2	LLOYDS BANKING GROUP PLC		D	2,5	1.F FE	37,381,620	106.9332	40,634,627	38,000,000	37,578,991	0	53,106	0	0	3.574	3.759	MN	203,718	1,358,120	02/09/2018	11/07/2028
539439-AR-0	LLOYDS BANKING GROUP PLC		C		1.F FE	20,855,420	112.3179	23,586,763	21,000,000	20,903,226	0	13,521	0	0	4.375	4.460	MS	252,656	918,750	05/18/2018	03/22/2028
53944Y-AA-1	LLOYDS BANKING GROUP PLC		C		2.A FE	2,996,400	107.7160	3,231,481	3,000,000	2,998,895	0	357	0	0	4.500	4.514	MN	21,375	135,000	10/30/2014	11/04/2024
53944Y-AB-9	LLOYDS BANKING GROUP PLC		C		2.A FE	17,999,150	110.1162	19,820,914	18,000,000	18,000,544	0	170	0	0	4.650	4.649	MS	225,525	837,000	03/18/2016	03/24/2026
53944Y-AD-5	LLOYDS BANKING GROUP PLC		C		1.F FE	17,089,250	108.0061	18,361,030	17,000,000	17,054,137	0	(8,922)	0	0	3.750	3.680	JJ	301,042	637,500	01/09/2018	01/11/2027
53948W-10-3	LOAN ASSET ISSUER LLC, SERIES 2021 NG-1				6. FE	4,977,864	423.0000	4,977,864	11,768	4,926,560	0	(51,304)	0	0	0.000	0.000	AO	0	986,889	08/30/2021	10/25/2046
539830-BH-1	LOCKHEED MARTIN CORP			1,2	1.G FE	3,969,120	108.3422	4,333,687	4,000,000	3,986,604	0	3,186	0	0	3.550	3.640	JJ	65,478	142,000	11/16/2015	01/15/2026
540424-AS-7	LOEWS CORP			1,2	1.G FE	4,989,200	108.3427	5,417,133	5,000,000	4,995,116	0	1,079	0	0	3.750	3.775	AO	46,875	187,500	03/17/2016	04/01/2026
547777-ZZ-8	LOWER BRULE COMM PR+200 11/30/2030 - ABS			4	6. *	0	0.0000	0	19,562,804	0	0	3,999,515	17,262,538	0	6.500	6.500	MON	279,042	0	04/02/2012	11/30/2030
548661-CZ-8	LOWE'S COMPANIES INC			1,2	2.A FE	12,922,130	104.3661	13,567,596	13,000,000	12,984,779	0	8,490	0	0	3.875	3.947	MS	148,326	503,750	09/04/2013	09/15/2023
548661-DU-8	LOWE'S COMPANIES INC	SD		1,2	2.A FE	4,975,900	115.9937	5,799,683	5,000,000	4,979,512	0	1,995	0	0	4.500	4.560	AO	47,500	225,000	03/24/2020	04/15/2030
548661-DU-8	LOWE'S COMPANIES INC			1,2	2.A FE	27,865,040	115.9937	32,478,222	28,000,000	27,885,315	0	11,216	0	0	4.500	4.560	AO	266,000	1,260,000	03/24/2020	04/15/2030
55167#-AA-7	UMPQUA HOLDINGS CORPORATION				3.A FE	9,157,500	95.0000	8,550,000	9,000,000	8,997,064	0	(1,058)	0	0	3.370	3.416	MJSD	78,840	306,237	03/01/2018	03/26/2033
55266C-XM-3	FIFTH THIRD BANK NA (OHIO)			2,5	1.G FE	27,000,000	103.0140	27,813,780	27,000,000	27,000,276	0	(291)	0	0	4.000	3.999	JD	90,000	1,080,000	11/14/2017	12/01/2027
55272X-AA-0	MFA FINANCIAL INC				3.A FE	14,850,000	103.0398	15,455,969	15,000,000	14,921,167	0	28,765	0	0	6.250	6.485	JD	41,667	937,500	05/30/2019	06/15/2024
552915-AC-4	MAI HLDGS INC			1	6. *	609,000	26.5875	797,625	3,000,000	609,000	99,930	0	0	0	9.500	46.595	JD	23,750	285,000	06/20/2018	06/01/2023
55336V-AA-8	MPLX LP			1,2	2.B FE	8,092,920	106.5524	9,047,368	8,491,000	8,339,688	0	43,924	0	0	4.000	4.617	FA	128,308	339,640	08/19/2015	02/15/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
55336V-AK-6	MPLX LP			1,2	2.B FE	9,983,400	109.3151	10,931,508	10,000,000	9,991,313	0	1,731	0	0	4.125	4.143	MS	137,500	412,500	02/07/2017	03/01/2027
55336V-AM-2	MPLX LP			1,2	2.B FE	4,051,087	112.0424	3,910,279	3,490,000	4,040,322	0	(10,766)	0	0	4.500	3.218	AO	33,155	78,525	08/03/2021	04/15/2038
55336V-AR-1	MPLX LP			1,2	2.B FE	7,964,080	108.6595	8,692,757	8,000,000	7,976,913	0	3,346	0	0	4.000	4.053	MS	94,222	320,000	02/05/2018	03/15/2028
55336V-AS-9	MPLX LP			1,2	2.B FE	6,960,240	114.2354	7,996,480	7,000,000	6,970,277	0	3,725	0	0	4.800	4.871	FA	126,933	336,000	11/07/2018	02/15/2029
55336V-BN-9	MPLX LP			1,2	2.B FE	6,987,540	110.2550	7,717,847	7,000,000	6,992,771	0	1,372	0	0	4.250	4.270	JD	24,792	297,500	11/16/2017	12/01/2027
55343B-AA-6	MJX VENTURE MANAGEMENT III LLC			5	4.A PL	2,297,656	99.7046	2,309,408	2,316,250	2,300,493	0	1,073	0	0	5.332	5.422	JAJO	25,729	125,419	10/25/2018	10/15/2031
55343B-AC-2	MJX VENTURE SENIOR TL L+1.682 04/30/2031			5	1.F PL	23,170,000	99.7300	23,107,441	23,170,000	23,172,431	0	(199)	0	0	1.952	1.951	JAJO	87,943	451,974	04/04/2018	04/30/2031
55343B-AD-0	MJX VENTURE JUNIOR L+4.418 4/30/2031			5	3.C PL	2,611,000	91.8180	2,442,359	2,660,000	2,621,670	0	2,809	0	0	4.642	4.835	JAJO	24,012	124,441	04/04/2018	04/30/2031
55343B-AE-8	MJX Venture Mgmt III LLC Junior TL			5	2.B Z	3,264,000	97.7400	3,284,064	3,360,000	3,274,123	0	4,861	0	0	6.336	6.765	JAJO	36,667	216,842	08/28/2019	07/30/2032
55343B-AF-5	MJX Venture Mgmt III LLC Senior TL			5	1.D Z	24,376,947	100.0000	24,377,500	24,377,500	24,374,092	0	536	0	0	2.327	2.361	JAJO	97,680	573,322	08/28/2019	07/30/2032
55343B-AG-3	MJX VENTURE SENIOR TL L+1.387 10/15/2031			5	1.F PL	17,233,750	99.9390	17,223,237	17,233,750	17,232,194	0	128	0	0	2.121	2.122	JAJO	77,151	372,037	10/25/2018	10/15/2031
55608J-AN-8	MACQUARIE GROUP LTD		C	2,5	1.G FE	4,000,000	112.6640	4,506,559	4,000,000	4,000,000	0	0	0	0	4.654	4.655	MS	48,608	186,160	03/19/2018	03/27/2029
55608J-AP-3	MACQUARIE GROUP LTD		C	2,5	1.G FE	15,000,000	115.6026	17,340,398	15,000,000	15,000,193	0	1,040	0	0	5.033	5.033	JJ	348,116	754,950	10/04/2018	01/15/2030
55608P-AQ-7	MACQUARIE BANK LTD		C		1.F FE	3,994,120	108.2704	4,330,815	4,000,000	3,997,819	0	724	0	0	4.000	4.016	JJ	67,556	160,000	07/23/2015	07/29/2025
55608P-AW-4	MACQUARIE BANK LTD		C		1.F FE	10,000,000	108.7889	10,878,893	10,000,000	10,000,000	0	0	0	0	3.900	3.899	JJ	179,833	390,000	01/12/2016	01/15/2026
55608X-AB-3	MACQUARIE BANK LTD		C		2.B FE	9,970,250	108.9747	10,897,474	10,000,000	9,988,281	0	3,056	0	0	4.875	4.912	JD	28,438	487,500	06/03/2015	06/10/2025
559079-AK-4	MAGELLAN HEALTH INC			1	3.A FE	11,977,080	108.4573	13,014,881	12,000,000	11,997,355	0	888	0	0	4.900	4.450	MS	161,700	588,000	09/15/2017	09/22/2024
559080-AG-1	MAGELLAN MIDSTREAM PARTNERS LP			1,2	2.A FE	8,904,778	121.0970	8,394,445	6,932,000	8,879,372	0	(25,406)	0	0	5.150	3.302	AO	75,366	178,499	08/03/2021	10/15/2043
559080-AK-2	MAGELLAN MIDSTREAM PARTNERS LP			1,2	2.A FE	13,120,620	111.7616	14,529,008	13,000,000	13,056,011	0	(12,167)	0	0	5.000	4.878	MS	216,667	650,000	02/24/2016	03/01/2026
559222-AR-5	MAGNA INTERNATIONAL INC		C	1,2	1.G FE	4,980,500	108.7217	5,436,083	5,000,000	4,991,966	0	1,988	0	0	4.150	4.197	AO	51,875	207,500	09/16/2015	10/01/2025
56035L-AC-8	MAIN STREET CAPITAL CORP			1	2.C FE	24,789,000	103.1094	25,777,340	25,000,000	24,958,205	0	43,743	0	0	4.500	4.689	JD	93,750	1,125,000	11/16/2017	12/01/2022
56035L-AE-4	MAIN STREET CAPITAL CORP			1,2	2.C FE	15,840,640	100.3285	16,052,562	16,000,000	15,867,028	0	26,388	0	0	3.000	3.198	JJ	222,667	240,000	01/12/2021	07/14/2026
561409-AC-7	MALVERN BANCORP INC			2,5	2.C FE	5,000,000	102.5000	5,125,000	5,000,000	5,000,021	0	(168)	0	0	6.125	6.057	FA	115,694	306,250	01/31/2017	02/15/2027
56501R-AC-0	MANULIFE FINANCIAL CORP		C	1	1.G FE	21,924,290	109.5262	24,095,762	22,000,000	21,965,689	0	7,917	0	0	4.150	4.191	MS	296,725	913,000	03/04/2016	03/04/2026
56501R-AE-6	MANULIFE FINANCIAL CORP		C	2	2.A FE	38,540,200	107.6035	40,889,322	38,000,000	38,312,589	0	(53,217)	0	0	4.061	3.883	FA	544,400	1,543,180	09/29/2017	02/24/2032
56585A-AM-4	MARATHON PETROLEUM CORP			1,2	2.B FE	11,264,629	128.8958	11,255,179	8,732,000	11,250,703	0	(13,927)	0	0	5.850	3.952	JD	22,703	255,411	10/07/2021	12/15/2045
56585A-BD-3	MARATHON PETROLEUM CORP			1,2	2.B FE	4,987,906	107.7768	5,388,838	5,000,000	4,810,590	0	25,772	0	0	3.800	4.502	AO	47,500	190,000	12/14/2017	04/01/2028
570535-AK-0	MARKEL CORP			1	2.B FE	2,995,560	101.8361	3,055,082	3,000,000	2,999,723	0	535	0	0	4.900	4.919	JJ	73,500	147,000	06/27/2012	07/01/2022
570535-AQ-7	MARKEL CORP			1	2.B FE	8,017,080	127.5002	7,650,010	6,000,000	7,994,672	0	(22,408)	0	0	5.000	3.051	AO	71,667	150,000	08/03/2021	04/05/2046
571748-AZ-5	MARSH & MCLENNAN COMPANIES INC			1,2	2.A FE	7,993,840	108.1853	8,654,822	8,000,000	7,997,553	0	650	0	0	3.750	3.758	MS	89,167	300,000	09/09/2015	03/14/2026
571748-BG-6	MARSH & MCLENNAN COMPANIES INC			1,2	2.A FE	14,994,750	114.0590	17,108,846	15,000,000	14,997,468	0	579	0	0	4.375	4.377	MS	193,229	656,250	01/08/2019	03/15/2029
571903-BB-8	MARRIOTT INTERNATIONAL INC			1,2	2.C FE	17,366,230	112.1767	19,687,004	17,550,000	17,416,157	0	16,939	0	0	4.650	4.781	JD	68,006	816,075	11/21/2018	12/01/2028
571903-BD-4	MARRIOTT INTERNATIONAL INC			1,2	2.C FE	4,999,800	112.5852	5,629,260	5,000,000	4,999,986	0	4	0	0	5.750	5.750	MN	47,917	287,500	04/14/2020	05/01/2025
571903-BH-5	MARRIOTT INTERNATIONAL INC			1,2	2.C FE	14,769,650	97.1168	14,567,525	15,000,000	14,773,596	0	3,946	0	0	2.750	2.902	AO	113,438	0	10/06/2021	10/15/2033
573874-AJ-3	MARVELL TECHNOLOGY INC			1,2	2.C FE	9,981,100	102.3366	10,233,664	10,000,000	9,982,346	0	1,246	0	0	2.950	2.972	AO	62,278	149,958	04/05/2021	04/15/2031
573874-AN-4	MARVELL TECHNOLOGY INC			1,2	2.C FE	16,995,920	115.2318	19,589,401	17,000,000	16,999,385	0	2,301	0	0	4.875	4.876	JD	20,719	828,750	06/20/2018	06/22/2028
57701R-AM-4	MATTAMY CORP		C	1,2	3.C FE	2,500,000	101.6400	2,541,000	2,500,000	2,500,000	0	0	0	0	4.625	4.624	MS	38,542	57,813	06/22/2021	03/01/2030
58013M-EV-2	MCDONALD'S CORP			1,2	2.A FE	6,418,225	123.9639	6,191,999	4,995,000	6,400,837	0	(17,389)	0	0	4.600	2.908	MN	22,339	114,885	08/03/2021	05/26/2045
581557-BC-8	MCKESSON CORP			1,2	2.B FE	4,903,830	122.3260	4,966,434	4,060,000	4,887,239	0	(16,591)	0	0	4.883	3.531	MS	58,374	99,125	04/29/2021	03/15/2044
581760-AS-4	MCLAREN HEALTH CARE CORP			1	1.E FE	10,750,000	118.7055	12,760,843	10,750,000	10,749,380	0	385	0	0	4.534	4.535	MN	62,280	487,405	03/18/2015	05/15/2038
58278L-AA-4	MCREIF SUBREIT, LLC			1	1.F PL	8,000,000	103.5630	8,285,040	8,000,000	8,000,000	0	0	0	0	6.750	6.750	MN	82,500	540,000	11/06/2020	11/06/2023
582839-AH-9	MEAD JOHNSON NUTRITION CO			1,2	1.G FE	12,019,860	109.3110	13,117,315	12,000,000	12,008,958	0	(1,823)	0	0	4.125	4.103	MN	63,250	495,000	11/06/2015	11/15/2025
585055-BS-4	MEDTRONIC INC			1	1.G FE	2,776,147	106.5697	2,987,148	2,803,000	2,793,597	0	2,762	0	0	3.500	3.612	MS	28,886	98,105	12/01/2014	03/15/2025
58601V-AA-0	MEMORIAL HEALTH SERVICES			1	1.D FE	5,000,000	100.6513	5,032,566	5,000,000	5,000,000	0	0	0	0	3.496	3.495	MN	29,133	174,800	04/13/2012	05/01/2022
589400-AB-6	MERCURY GENERAL CORP			1,2	2.B FE	19,969,400	110.5067	22,101,344	20,000,000	19,983,694	0	3,129	0	0	4.400	4.417	MS	259,111	880,000	03/01/2017	03/15/2027
58942H-AB-7	MERCY HEALTH (OHIO)			1,2	1.E FE	8,000,000	107.1010	8,568,081	8,000,000	8,000,193	0	209	0	0	3.555	3.554	FA	118,500	284,400	12/12/2017	08/01/2027
58942H-AC-5	MERCY HEALTH (OHIO)			1,2	1.E FE	6,000,000	112.5552	6,753,310	6,000,000	6,000,477	0	299	0	0	4.302	4.300	JJ	129,060	258,120	12/10/2018	07/01/2028
59048@-AA-6	MESA AIRLINES PASS THROUGH TRUST 2015-1A			4	1.G PL	4,178,713	100.3481	4,193,259	4,178,713	4,180,407	0	(105)	0	0	4.750	4.749	JJ	91,525	198,489	12/14/2015	07/15/2029
59100U-AA-6	META FINANCIAL GROUP INC			2	2.B FE	20,000,000	100.3500	20,070,000	20,000,000	20,000,000	0	0	0	0	4.786	4.786	FMAN	124,968	1,393,021	08/10/2016	08/15/2026
59151K-AK-4	METHANEX CORP		C	1,2	3.B FE	4,974,850	104.9343	5,246,713	5,000,000	4,991,671	0	2,628	0	0	4.250	4.311	JD	17,708	212,500	11/13/2014	12/01/2024
59151K-AL-2	METHANEX CORP		C	1,2	3.B FE	9,996,900	105.3120	10,531,200	10,000,000	9,996,773	0	319	0	0	5.250	5.255	JD	23,333	525,000	09/09/2019	12/15/2029
59156R-AE-8	METLIFE INC			1	1.G FE	1,768,242	139.1764	1,948,469	1,400,000	1,678,846	0	(19,588)	0	0	6.500	4.211	JD	4,044	91,000	01/20/2017	12/15/2032
59156R-AJ-7	METLIFE INC			1	1.G FE	26,216,600	139.1112	28,898,959	20,774,000	25,059,406	0	(255,634)	0	0	6.375	4.227	JD	58,860	1,324,343	05/23/2017	06/15/2034

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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
59156R-BB-3	METLIFE INC			1	1.G FE	10,050,000	105.7280	10,572,797	10,000,000	10,009,471	0	(5,558)	0	0	4.368	4.306	MJSD	19,413	436,800	09/03/2013	09/15/2023
59156R-BH-0	METLIFE INC			1	1.G FE	10,001,690	105.6121	10,561,209	10,000,000	10,000,643	0	(233)	0	0	3.600	3.597	AO	81,000	360,000	04/08/2014	04/10/2024
59156R-BQ-0	METLIFE INC			1,2	1.G FE	6,999,440	107.8876	7,552,132	7,000,000	7,000,018	0	154	0	0	3.600	3.600	MN	33,600	252,000	11/09/2015	11/13/2025
59156R-BS-6	METLIFE INC			1,2,5	2.B FE	582,500	149.2000	746,000	500,000	555,495	0	(2,988)	0	0	9.250	7.754	AO	10,663	46,250	01/24/2012	04/08/2068
59182*-AD-8	METLIFE CORE PROPERTY HOLDINGS, LLC				2.A Z	20,000,000	99.2178	19,843,560	20,000,000	20,000,000	0	0	0	0	2.620	2.620	JD	0	0	12/13/2021	12/13/2031
591894-CC-2	METROPOLITAN EDISON CO			1,2	2.B FE	4,993,900	111.6966	5,584,830	5,000,000	4,995,708	0	775	0	0	4.300	4.314	JJ	99,139	215,000	01/07/2019	01/15/2029
59284M-AC-8	MEXICO CITY AIRPORT TRUST		C	1,2	2.C FE	4,848,391	104.2300	5,084,339	4,878,000	4,787,055	0	12,306	0	0	3.875	4.214	AO	32,029	189,023	09/13/2017	04/30/2028
59408T-AA-8	MICHAEL KORS (USA) INC			1,2	2.C FE	12,941,940	105.6120	16,053,024	15,200,000	13,674,475	0	440,006	0	0	4.500	8.459	MN	114,000	684,000	04/16/2020	11/01/2024
595112-BP-7	MICRON TECHNOLOGY INC			1,2	2.C FE	6,999,650	109.6756	7,677,293	7,000,000	7,000,184	0	207	0	0	4.185	4.184	FA	110,670	292,950	07/10/2019	02/15/2027
59523U-AL-1	MID-AMERICA APARTMENTS LP			1,2	2.A FE	9,887,300	105.3461	10,534,605	10,000,000	9,968,682	0	12,457	0	0	3.750	3.885	JD	16,667	375,000	06/10/2014	06/15/2024
59523U-AM-9	MID-AMERICA APARTMENTS LP			1,2	2.A FE	9,899,000	108.3222	10,832,220	10,000,000	9,956,543	0	10,461	0	0	4.000	4.123	MN	51,111	400,000	11/02/2015	11/15/2025
59523U-AP-2	MID-AMERICA APARTMENTS LP			1,2	2.A FE	12,922,390	112.8831	14,674,804	13,000,000	12,947,801	0	7,586	0	0	4.200	4.272	JD	24,267	546,000	05/07/2018	06/15/2028
59565J-AA-9	MIDAS OPCO HOLDINGS LLC			1,2	4.C FE	2,591,000	102.4180	2,653,650	2,591,000	2,591,000	0	0	0	0	5.625	5.625	FA	53,035	0	08/12/2021	08/15/2029
59567L-AA-2	MIDCAP FINANCIAL ISSUER TRUST			1,2	4.A FE	7,257,562	104.7500	7,251,843	6,923,000	7,050,096	0	(207,465)	0	0	6.500	5.648	MN	74,999	227,497	10/14/2021	05/01/2028
59576#-AA-4	Carlyle MMCF II SPV Class A-1 Term Loan				1.A PL	50,000,000	100.0000	50,000,000	50,000,000	50,000,000	0	0	0	0	2.830	2.870	JAJO	679,151	1,024,514	11/03/2020	11/03/2030
59590A-AA-7	MIDCAP FINANCIAL ISSUER TRUST			1,2	4.A FE	8,185,087	99.9120	8,274,712	8,282,000	8,187,611	0	2,524	0	0	5.625	5.804	JJ	234,225	0	10/26/2021	01/15/2030
59748T-AA-7	MIDLAND COGENERATION VENTURE LP			1	3.B FE	2,763,192	102.0636	2,820,216	2,763,194	2,763,362	0	(45)	0	0	6.000	5.990	MS	48,816	165,792	08/17/2011	03/15/2025
606822-AN-4	MITSUBISHI UFJ FINANCIAL GROUP INC		C		1.G FE	10,000,000	108.4233	10,842,329	10,000,000	10,000,000	0	0	0	0	3.677	3.676	FA	131,759	367,700	02/15/2017	02/22/2027
60687Y-AT-6	MIZUHO FINANCIAL GROUP INC		C	2,5	1.G FE	9,950,500	111.7040	11,170,404	10,000,000	9,963,888	0	4,212	0	0	4.254	4.311	MS	129,983	425,400	09/19/2018	09/11/2029
60688U-AB-2	MIZUHO FINANCIAL GROUP (CAYMAN) 3 LTD		C		2.B FE	6,982,780	106.3126	7,441,882	7,000,000	6,995,654	0	1,806	0	0	4.600	4.630	MS	84,078	322,000	03/20/2014	03/27/2024
60871R-AD-2	MOLSON COORS BEVERAGE CO			1	2.C FE	43,273,799	120.9696	44,486,585	36,775,000	43,113,183	0	(160,616)	0	0	5.000	3.778	MN	306,458	1,838,750	04/27/2021	05/01/2042
60871R-AH-3	MOLSON COORS BEVERAGE CO			1,2	2.C FE	19,129,942	111.3213	19,369,908	17,400,000	19,105,689	0	(24,253)	0	0	4.200	3.584	JJ	336,980	210,000	08/04/2021	07/15/2046
609207-AM-7	MONDELEZ INTERNATIONAL INC			1,2	2.B FE	11,882,640	113.9467	13,673,609	12,000,000	11,920,552	0	10,955	0	0	4.125	4.245	MN	74,250	495,000	05/03/2018	05/07/2028
60935Y-AA-7	MONEYGRAM INTERNATIONAL INC			1,2	4.B FE	1,518,750	101.7750	1,526,625	1,500,000	1,517,805	0	(945)	0	0	5.375	5.077	FA	35,833	0	10/05/2021	08/01/2026
610335-AB-7	MONROE CAPITAL CORP			1,2	2.A PL	7,458,150	102.7500	7,706,250	7,500,000	7,465,638	0	7,488	0	0	4.750	4.873	FA	134,583	197,917	01/15/2021	02/15/2026
614810-AB-5	ENDURANCE SPECIALTY HOLDINGS LTD		C	1	1.G FE	4,984,100	102.8295	5,141,474	5,000,000	4,998,552	0	1,770	0	0	4.700	4.738	AO	49,611	235,000	10/02/2012	10/15/2022
615369-AS-4	MOODY'S CORP			1,2	2.A FE	37,957,060	106.8973	40,620,985	38,000,000	37,971,714	0	8,516	0	0	3.750	3.774	MS	383,958	1,425,000	03/20/2020	03/24/2025
617446-7X-1	MORGAN STANLEY				2.A FE	4,977,250	111.6581	5,582,907	5,000,000	4,991,487	0	2,226	0	0	5.000	5.049	MN	25,694	250,000	11/19/2013	11/24/2025
617446-7Y-9	MORGAN STANLEY				2.A FE	9,900,650	110.5458	11,054,583	10,000,000	9,955,268	0	8,643	0	0	4.350	4.456	MS	136,542	435,000	09/29/2014	09/08/2026
617447-AP-3	MORGAN STANLEY			1,2,5	1.G FE	24,384,470	108.8385	27,209,615	25,000,000	24,548,023	0	54,689	0	0	3.772	4.067	JJ	411,253	943,000	11/30/2018	01/24/2029
61746B-DQ-6	MORGAN STANLEY			1	1.G FE	7,929,920	106.0498	8,483,983	8,000,000	7,981,431	0	7,606	0	0	3.875	3.981	AO	53,389	310,000	04/23/2014	04/29/2024
61746B-DZ-6	MORGAN STANLEY			1	1.G FE	18,122,180	108.4547	19,521,844	18,000,000	18,060,616	0	(12,877)	0	0	3.875	3.785	JJ	298,375	697,500	12/14/2016	01/27/2026
61747Y-DU-6	MORGAN STANLEY				2.A FE	9,923,400	104.1922	10,419,216	10,000,000	9,987,447	0	8,594	0	0	4.100	4.194	MN	44,417	410,000	05/22/2013	05/22/2023
61761J-ZN-2	MORGAN STANLEY				2.A FE	2,989,200	109.8725	3,296,175	3,000,000	2,994,699	0	899	0	0	3.950	3.987	AO	22,383	118,500	04/20/2015	04/23/2027
61945C-AC-7	MOSAIC CO			1,2	2.C FE	4,989,500	105.1076	5,255,382	5,000,000	4,997,777	0	1,119	0	0	4.250	4.275	MN	27,153	212,500	11/07/2013	11/15/2023
61945C-AD-5	MOSAIC CO			1,2	2.C FE	10,350,892	124.1543	11,260,793	9,070,000	10,333,387	0	(21,272)	0	0	5.450	3.864	MN	63,162	356,158	10/06/2021	11/15/2033
61945C-AE-3	MOSAIC CO			1,2	2.C FE	3,718,024	132.6562	3,856,315	2,907,000	3,697,949	0	(20,075)	0	0	5.625	3.761	MN	20,894	163,519	02/24/2021	11/15/2043
61945C-AG-8	MOSAIC CO			1,2	2.C FE	9,980,400	110.3733	11,037,332	10,000,000	9,988,098	0	2,051	0	0	4.050	4.073	MN	51,750	405,000	11/08/2017	11/15/2027
620076-BF-5	MOTOROLA SOLUTIONS INC			1	2.C FE	8,006,109	106.6259	8,706,004	8,165,000	8,116,534	0	17,076	0	0	4.000	4.237	MS	108,867	326,600	08/12/2014	09/01/2024
620076-BL-2	MOTOROLA SOLUTIONS INC			1,2	2.C FE	5,989,980	112.8664	6,771,982	6,000,000	5,993,734	0	1,076	0	0	4.600	4.619	FA	98,133	276,000	02/21/2018	02/23/2028
620076-BN-8	MOTOROLA SOLUTIONS INC			1,2	2.C FE	14,994,000	114.2695	17,140,430	15,000,000	14,995,915	0	1,124	0	0	4.600	4.604	MN	72,833	690,000	05/09/2019	05/23/2029
623115-AC-6	MOUNT SINAI HOSPITAL (NEW YORK)			1	1.G FE	5,450,000	111.5087	6,077,224	5,450,000	5,450,194	0	239	0	0	3.831	3.831	JJ	104,395	208,790	12/14/2017	07/01/2035
62854A-AN-4	UTAH ACQUISITION SUB INC			1,2	2.C FE	16,869,270	107.8759	18,338,910	17,000,000	16,936,327	0	13,658	0	0	3.950	4.043	JD	29,844	671,500	05/31/2016	06/15/2026
62856R-AC-9	PROSUS NV		C	1,2	2.C FE	6,497,530	110.3919	7,175,472	6,500,000	6,499,106	0	222	0	0	5.500	5.504	JJ	158,889	357,500	07/14/2015	07/21/2025
628778-AB-8	NBT BANCORP INC			2,5	2.B FE	8,000,000	107.7600	8,620,800	8,000,000	8,000,000	0	0	0	0	5.000	5.000	JJ	200,000	408,889	06/16/2020	07/01/2030
62922L-AA-6	NGL ENERGY OPERATING LLC			2	4.A FE	2,591,250	103.6000	2,590,000	2,500,000	2,579,089	0	(12,161)	0	0	7.500	6.570	FA	78,125	92,188	06/17/2021	02/01/2026
62935*-AB-6	NOAA MARYLAND LLC				1.B	10,100,000	126.2414	12,624,140	10,000,000	10,082,598	0	(7,161)	0	0	5.926	5.804	MON	26,338	592,600	05/17/2019	05/15/2035
629377-CL-4	NRG ENERGY INC			1,2	2.C FE	7,989,520	109.1662	8,733,297	8,000,000	7,992,371	0	1,309	0	0	4.450	4.465	JD	15,822	356,000	05/20/2019	06/15/2029
62947Q-AZ-1	NXP BV		C	1,2	2.B FE	9,997,100	107.3002	10,730,019	10,000,000	9,998,453	0	663	0	0	4.875	4.883	MS	162,500	487,500	12/03/2018	03/01/2024
62952E-AD-9	NYU LANGONE HOSPITALS			1	1.G FE	5,000,000	113.3466	5,667,330	5,000,000	4,999,656	0	284	0	0	4.168	4.169	JJ	104,200	208,400	05/23/2017	07/01/2037
62954H-AB-4	NXP BV		C	1,2	2.B FE	6,975,780	112.0634	7,844,435	7,000,000	6,981,335	0	2,470	0	0	4.300	4.342	JD	10,869	301,000	06/11/2019	06/18/2029
62957H-AH-8	NABORS INDUSTRIES INC			1,2	4.C FE	2,705,641	103.7281	2,920,984	2,816,000	2,729,582	0	22,477	0	0	9.000	10.185	FA	105,600	168,960	12/01/2020	02/01/2025
631103-AG-3	NASDAQ INC			1,2	2.B FE	4,995,300	108.8471	5,442,355	5,000,000	4,997,957	0	664	0	0	3.850	3.860	JD	535	192,500	06/02/2016	06/30/2026

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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
632525-AS-0	NATIONAL AUSTRALIA BANK LTD		C	2	2.A FE	14,000,000	106.7708	14,947,918	14,000,000	14,000,000	0	0	0	0	3.933	3.933	FA	227,896	550,620	07/29/2019	08/02/2034
63250D-DJ-7	NATIONAL AUSTRALIA BANK LTD		C		1.D FE	19,980,000	108.5412	21,708,238	20,000,000	19,989,828	0	2,586	0	0	3.500	3.511	JJ	332,500	700,000	01/04/2017	01/10/2027
633717-AA-1	THE NATIONAL BANK OF INDIANAPOLIS CORPOR			5	2.B PL	5,000,000	102.3451	5,117,255	5,000,000	5,000,000	0	0	0	0	5.500	5.499	MS	80,972	275,000	08/28/2019	09/15/2029
636180-BL-4	NATIONAL FUEL GAS CO			1,2	2.C FE	4,986,650	102.2281	5,111,407	5,000,000	4,998,256	0	1,441	0	0	3.750	3.781	MS	62,500	187,500	02/12/2013	03/01/2023
636180-BM-2	NATIONAL FUEL GAS CO			1,2	2.C FE	17,943,480	109.7973	19,763,514	18,000,000	17,977,252	0	5,711	0	0	5.200	5.240	JJ	431,600	936,000	06/22/2015	07/15/2025
636180-BN-0	NATIONAL FUEL GAS CO			1,2	2.C FE	3,972,680	106.1091	4,244,365	4,000,000	3,983,221	0	2,634	0	0	3.950	4.033	MS	46,522	158,000	09/18/2017	09/15/2027
636180-BP-5	NATIONAL FUEL GAS CO			1,2	2.C FE	9,927,300	110.1600	11,016,002	10,000,000	9,948,966	0	6,682	0	0	4.750	4.840	MS	158,333	475,000	08/08/2018	09/01/2028
637071-AK-7	NOV INC			1,2	2.B FE	19,884,420	99.1613	19,832,270	20,000,000	19,886,078	0	1,658	0	0	3.950	3.990	JD	65,833	395,000	12/01/2042	12/01/2042
637138-AC-2	TRUIST FINANCIAL CORP				1.G FE	18,000,000	107.3796	19,328,321	18,000,000	18,000,000	0	0	0	0	4.250	4.249	MS	193,375	765,000	09/09/2014	09/30/2024
637417-AH-9	NATIONAL RETAIL PROPERTIES INC			1,2	2.A FE	3,990,360	108.3833	4,335,332	4,000,000	3,996,070	0	1,040	0	0	4.000	4.028	MN	20,444	160,000	10/14/2015	11/15/2025
637417-AM-8	NATIONAL RETAIL PROPERTIES INC			1,2	2.A FE	8,425,690	125.2859	8,770,012	7,000,000	8,407,761	0	(17,929)	0	0	4.800	3.609	AO	70,933	168,000	06/03/2021	10/15/2048
63859W-AE-9	NATIONWIDE BUILDING SOCIETY		C		2.B FE	30,860,606	107.7879	34,060,976	31,600,000	31,205,358	0	74,047	0	0	4.000	4.294	MS	375,689	1,264,000	12/01/2016	09/14/2026
63859W-AF-6	NATIONWIDE BUILDING SOCIETY		C	2	2.B FE	21,197,720	106.9452	23,527,935	22,000,000	21,353,402	0	44,769	0	0	4.125	4.466	AO	184,021	907,500	05/16/2018	10/18/2032
638602-BP-6	NATIONWIDE BUILDING SOCIETY		C		1.E FE	48,463,900	107.8748	51,779,899	48,000,000	48,195,012	0	(48,902)	0	0	3.900	3.776	JJ	832,000	1,872,000	02/11/2016	07/21/2025
63946T-AA-9	NB Direct Access Ins SPB Senior 5.00 07/				2.A PL	3,447,561	164.8935	5,684,804	3,447,561	3,447,561	0	0	0	0	5.000	4.847	FMAN	86,460	98,620	11/04/2021	07/29/2025
64128X-AG-5	NEUBERGER BERMAN GROUP LLC			1,2	2.B FE	4,960,250	111.0271	5,551,355	5,000,000	4,977,402	0	3,872	0	0	4.500	4.598	MS	66,250	225,000	03/09/2017	03/15/2027
64755*-AA-1	NEW MOUNTAIN GUARDIAN II DOMESTIC FUND				1.F PL	941,935	100.9451	950,838	941,935	941,931	0	(64)	0	0	5.925	5.927	MS	16,433	64,107	11/26/2018	03/15/2022
647551-A@-9	NEW MOUNTAIN FINANCE CORPORATION			1	2.C FE	17,000,000	101.7876	17,303,892	17,000,000	17,000,106	0	(189)	0	0	4.760	4.759	JJ	373,131	809,200	06/22/2017	07/15/2022
647551-B*-0	NEW MOUNTAIN FINANCE CORPORATION			1	2.C PL	8,000,000	103.4643	8,277,144	8,000,000	8,000,267	0	(77)	0	0	4.870	4.869	FA	147,182	389,600	01/23/2018	01/30/2023
647551-C*-9	NEW MOUNTAIN FINANCE CORPORATION				2.C PL	12,500,000	99.4184	12,427,300	12,500,000	12,500,000	0	0	0	0	3.875	3.875	JJ	204,514	242,188	01/29/2021	01/29/2026
647558-AA-9	NEW MOUNTAIN GUARDIAN III BDC, L.L.C.				2.C PL	11,600,000	98.8983	11,472,203	11,600,000	11,600,000	0	0	0	0	3.570	3.570	JJ	169,099	0	08/04/2021	07/15/2025
649322-AC-8	NEW YORK AND PRESBYTERIAN HOSPITAL			1	1.C FE	8,632,155	110.4221	9,794,437	8,870,000	8,677,547	0	9,804	0	0	3.563	3.755	FA	131,683	316,038	12/12/2016	08/01/2036
649445-AC-7	NEW YORK COMMUNITY BANCORP INC			2,5	2.C FE	21,000,000	107.5127	22,577,678	21,000,000	21,000,000	0	0	0	0	5.900	5.902	MN	189,292	1,239,000	11/02/2018	11/06/2028
649604-AD-7	NEW YORK MORTGAGE TRUST INC				3.C	14,976,686	101.0000	15,213,630	15,063,000	15,061,951	0	27,087	0	0	6.250	6.439	JJ	434,107	941,438	12/19/2018	01/15/2022
649604-AG-0	NEW YORK MORTGAGE TRUST, INC.				2.A PL	7,500,000	102.0000	7,650,000	7,500,000	7,500,000	0	0	0	0	5.750	5.747	AO	73,073	219,219	04/15/2021	04/30/2026
650119-AA-8	NEW YORK UNIVERSITY			1	1.D FE	5,361,803	113.6173	6,100,113	5,369,000	5,364,285	0	120	0	0	5.236	5.243	JJ	140,560	281,121	09/28/2010	07/01/2032
651587-AF-4	NEWMARKET CORP			1	2.B FE	1,996,600	103.0074	2,060,147	2,000,000	1,999,620	0	383	0	0	4.100	4.121	JD	3,644	82,000	12/13/2012	12/15/2022
651587-AG-2	NEWMARKET CORP			1,2	2.B FE	9,876,300	99.2430	9,924,304	10,000,000	9,884,926	0	8,626	0	0	2.700	2.843	MS	77,250	135,000	03/04/2021	03/18/2031
65158N-AB-8	NEWMARK GROUP INC			1,2	2.C FE	9,893,700	107.2710	10,727,100	10,000,000	9,957,911	0	21,404	0	0	6.125	6.367	MN	78,264	612,500	11/01/2018	11/15/2023
651639-AP-1	NEWMONT CORPORATION			1,2	2.A FE	5,732,118	125.0882	5,590,193	4,469,000	5,710,849	0	(21,269)	0	0	4.875	2.997	MS	64,149	108,932	07/13/2021	03/15/2042
652315-AA-0	NEWPORT REALTY TRUST INC			1,2	2.A PL	12,500,000	97.8471	12,230,888	12,500,000	12,500,000	0	0	0	0	6.250	6.250	MJSD	65,104	781,250	11/13/2019	12/01/2024
65444#-AA-1	9 CAMPUS CIRCLE WESTLAKE LLC				1.G	1,663,118	102.3295	1,701,860	1,663,118	1,663,119	0	0	0	0	3.480	3.480	MON	3,215	57,953	07/11/2014	07/01/2024
654579-AA-9	NIPPON LIFE INSURANCE CO		C	2,5	1.G FE	9,000,000	102.7756	9,249,802	9,000,000	9,000,000	0	0	0	0	5.000	5.000	AO	91,250	450,000	10/11/2012	10/18/2042
654579-AD-3	NIPPON LIFE INSURANCE CO		C	1,2	1.G FE	5,000,000	107.8183	5,390,917	5,000,000	5,000,000	0	0	0	0	5.100	5.099	AO	53,125	255,000	10/09/2014	10/16/2044
654579-AE-1	NIPPON LIFE INSURANCE CO		C	1,2	1.G FE	5,000,000	108.7426	5,437,132	5,000,000	5,000,000	0	0	0	0	4.700	4.700	JJ	105,097	235,000	01/13/2016	01/20/2046
65473Q-AX-1	NISOURCE INC			1,2	2.B FE	4,829,405	138.0218	4,582,324	3,320,000	4,805,566	0	(23,838)	0	0	5.950	2.872	JD	8,780	98,770	08/03/2021	06/15/2041
65473Q-BB-8	NISOURCE INC			1,2	2.B FE	6,617,550	128.9833	6,449,163	5,000,000	6,592,597	0	(24,953)	0	0	5.250	3.140	FA	99,167	131,250	07/14/2021	02/15/2043
65473Q-BD-4	NISOURCE INC			1,2	2.B FE	14,071,238	136.1874	14,182,553	10,414,000	14,015,810	0	(55,427)	0	0	5.650	3.435	FA	245,163	294,196	07/16/2021	02/01/2045
65473Q-BG-7	NISOURCE INC			1,2	2.B FE	8,779,431	112.3504	8,633,003	7,684,000	8,772,826	0	(6,605)	0	0	3.950	3.143	MS	76,723	0	10/04/2021	03/30/2048
655422-AV-5	GLENCORE CANADA CORP		C	1	2.A FE	8,710,953	125.1625	8,427,188	6,733,000	8,648,464	0	(62,489)	0	0	6.200	3.526	JD	18,553	417,446	06/04/2021	06/15/2035
65557F-AD-8	NORDEA BANK ABP		C		1.G FE	4,968,200	102.3671	5,118,354	5,000,000	4,995,721	0	5,751	0	0	4.250	4.373	MS	59,028	212,500	09/17/2012	09/21/2022
655664-AS-9	NORDSTROM INC			1,2	3.A FE	5,977,440	100.7355	6,044,130	6,000,000	5,987,384	0	2,139	0	0	4.000	4.045	MS	70,667	240,000	03/06/2017	03/15/2027
655664-AT-7	NORDSTROM INC			1,2	3.A FE	9,988,800	100.6550	10,065,500	10,000,000	9,990,423	0	945	0	0	4.375	4.389	AO	109,375	437,500	11/04/2019	04/01/2030
655844-BM-9	NORFOLK SOUTHERN CORP			1,2	2.A FE	3,425,340	114.2962	3,428,886	3,000,000	3,412,934	0	(12,406)	0	0	3.950	3.035	AO	29,625	118,500	02/23/2021	10/01/2042
664675-AM-7	NORTHEASTERN UNIVERSITY			1	1.E FE	6,000,000	121.1391	7,268,347	6,000,000	6,000,000	0	0	0	0	5.285	5.284	MS	105,700	317,100	01/10/2014	03/01/2032
665859-AP-9	NORTHERN TRUST CORP				1.F FE	36,854,720	109.7054	40,591,009	37,000,000	36,946,812	0	13,057	0	0	3.950	3.991	AO	247,643	1,461,500	03/17/2014	10/30/2025
666807-BS-0	NORTHROP GRUMMAN CORP			1,2	2.A FE	22,907,770	115.5364	26,573,372	23,000,000	22,922,698	0	7,906	0	0	4.400	4.449	MN	168,667	1,012,000	03/19/2020	05/01/2030
666807-BT-8	NORTHROP GRUMMAN CORP			1,2	2.A FE	12,756,820	129.5181	12,951,814	10,000,000	12,665,386	0	(91,434)	0	0	5.150	3.180	MN	85,833	515,000	02/25/2021	05/01/2040
667274-AB-0	NORTHWELL HEALTHCARE INC			1,2	1.G FE	6,000,000	105.8134	6,348,803	6,000,000	6,000,112	0	55	0	0	3.391	3.391	MN	33,910	203,460	09/19/2017	11/01/2027
667294-AW-2	NORTHWEST AIRLINES 2002-1 PASS THROUGH T			1	3.B FE	148,578	100.0000	144,727	144,727	144,894	0	(559)	0	0	7.041	6.512	AO	2,548	15,869	04/29/2010	10/01/2023
667339-AA-3	NORTHWEST BANCSHARES INC			2,5	2.B FE	8,000,000	103.5000	8,280,000	8,000,000	8,000,000	0	0	0	0	4.000	4.001	MS	94,222	325,333	09/02/2020	09/15/2030
667469-AA-8	NORTHWEST FLORIDA TIMBER FINANCE LLC				1.E FE	14,772,450	104.1033	15,615,498	15,000,000	14,878,259	0	16,967	0	0	4.750	4.894	MS	217,708	712,500	04/03/2014	03/04/2029
66775V-AB-1	NORTHWEST PIPELINE LLC			1,2	2.A FE	6,974,870	108.6958	7,608,710	7,000,000	6,985,843	0	2,436	0	0	4.000	4.043	AO	70,000	280,000	03/29/2017	04/01/2027

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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
670001-AH-9	NOVELIS CORP			1,2	4.A FE	5,028,000	99.7500	4,987,500	5,000,000	5,027,295	0	(705)	0	0	3.875	3.806	FA	75,347	0	09/22/2021	08/15/2031
67021C-AP-2	NSTAR ELECTRIC CO			1,2	1.F FE	10,939,720	112.7172	12,398,888	11,000,000	10,948,826	0	5,229	0	0	3.950	4.017	AO	108,625	434,500	03/23/2020	04/01/2030
67077M-AE-8	NUTRIEN LTD		C	1,2	2.B FE	4,994,200	109.4584	5,472,922	5,000,000	4,994,215	0	1,282	0	0	4.000	4.026	JD	8,889	200,000	12/01/2016	12/15/2026
67077M-AQ-1	NUTRIEN LTD		C	1,2	2.B FE	3,595,076	142.3723	3,550,764	2,494,000	3,575,113	0	(19,963)	0	0	6.125	3.047	JJ	70,438	0	07/13/2021	01/15/2041
67077M-AT-5	NUTRIEN LTD		C	1,2	2.B FE	4,983,850	112.6578	5,632,891	5,000,000	4,987,685	0	1,469	0	0	4.200	4.240	AO	52,500	210,000	03/19/2019	04/01/2029
67078A-AD-5	NVENT FINANCE SARL		C	1,2	2.C FE	7,985,680	111.1068	8,888,545	8,000,000	7,990,825	0	1,234	0	0	4.550	4.571	AO	76,844	364,000	03/12/2018	04/15/2028
671022-ZC-8	ORCC FINANCING II I+200 12/22/2028		C		1.A Z	80,000,000	100.0000	80,000,000	80,000,000	80,000,000	0	0	0	0	2.544	2.581	FMAN	226,167	24,943	11/08/2021	12/22/2028
67103H-AH-0	O'REILLY AUTOMOTIVE INC			1,2	2.B FE	9,999,100	110.3871	11,038,710	10,000,000	9,999,730	0	404	0	0	3.900	3.900	JD	32,500	390,000	05/09/2019	06/01/2029
67103H-AJ-6	O'REILLY AUTOMOTIVE INC	SD		1,2	2.A FE	4,997,950	112.9635	5,648,178	5,000,000	4,998,273	0	172	0	0	4.200	4.205	AO	52,500	210,000	03/25/2020	04/01/2030
67103H-AJ-6	O'REILLY AUTOMOTIVE INC			1,2	2.A FE	7,996,720	112.9635	9,037,084	8,000,000	7,997,302	0	340	0	0	4.200	4.205	AO	84,000	336,000	03/25/2020	04/01/2030
67114*-AA-0	ORCC FINANCING IV LLC				1.A IF	12,400,000	100.0000	12,400,000	12,400,000	12,400,000	0	0	0	0	2.353	2.386	FMAN	24,058	144,127	09/21/2021	08/02/2029
674599-CG-8	OCCIDENTAL PETROLEUM CORP			1,2	3.B FE	6,981,940	102.4930	7,174,510	7,000,000	6,993,057	0	1,859	0	0	3.500	3.531	JD	10,889	245,000	06/18/2015	06/15/2025
674599-CH-6	OCCIDENTAL PETROLEUM CORP			1,2	3.B FE	12,970,360	102.5680	13,333,840	13,000,000	12,986,436	0	2,891	0	0	3.400	3.426	AO	93,311	442,000	03/28/2016	04/15/2026
674599-CM-5	OCCIDENTAL PETROLEUM CORP			1,2	3.B FE	7,966,320	101.5000	8,120,000	8,000,000	7,982,417	0	3,127	0	0	3.000	3.047	FA	90,667	240,000	11/02/2016	02/15/2027
674599-CR-4	OCCIDENTAL PETROLEUM CORP			1,2	3.B FE	4,996,550	102.6950	5,134,750	5,000,000	4,997,660	0	463	0	0	3.200	3.211	FA	60,444	160,000	08/06/2019	08/15/2026
674599-CS-2	OCCIDENTAL PETROLEUM CORP			1,2	3.B FE	6,965,420	102.6050	7,182,350	7,000,000	6,972,654	0	3,073	0	0	3.500	3.559	FA	92,556	245,000	08/06/2019	08/15/2029
675234-AA-6	OCEANFIRST FINANCIAL CORP			2	2.B FE	5,000,000	101.1250	5,056,250	5,000,000	5,000,000	0	(13)	0	0	4.138	4.136	MJSD	1,149	307,456	09/16/2016	09/30/2026
675234-AB-4	OCEANFIRST FINANCIAL CORP			2,5	2.B FE	10,000,000	108.0000	10,800,000	10,000,000	10,000,000	0	0	0	0	5.250	5.251	MN	67,083	525,000	04/29/2020	05/15/2030
677071-AF-9	OHANA MILITARY COMMUNITIES LLC				1.D FE	1,308,138	107.4705	1,389,097	1,292,538	1,297,868	0	(960)	0	0	5.675	5.496	AO	18,338	73,352	06/10/2010	10/01/2026
677071-AM-4	OHANA MILITARY COMMUNITIES LLC				1.D FE	878,709	107.0203	913,530	853,605	862,619	0	(1,635)	0	0	5.462	5.206	AO	11,656	46,624	07/07/2011	10/01/2026
679574-AG-8	OLD DOMINION ELECTRIC COOPERATIVE			1	1.E FE	4,034,917	108.0674	4,097,554	3,791,667	3,906,786	0	(12,797)	0	0	6.210	5.314	JD	19,622	235,486	02/05/2010	12/01/2028
679574-AG-8	OLD DOMINION ELECTRIC COOPERATIVE	SD		1	1.E FE	521,947	108.0674	472,795	437,500	484,350	0	(5,446)	0	0	6.210	3.231	JD	2,264	27,171	08/31/2012	12/01/2028
679574-AH-6	OLD DOMINION ELECTRIC COOPERATIVE			1	1.E FE	874,944	106.5978	932,671	874,944	874,952	0	(1)	0	0	5.676	5.674	JD	4,138	49,667	07/23/2003	12/01/2028
679574-AH-6	OLD DOMINION ELECTRIC COOPERATIVE	SD		1	1.E FE	337,304	106.5978	310,890	291,648	316,985	0	(2,943)	0	0	5.676	3.257	JD	1,380	16,556	08/31/2012	12/01/2028
680033-AC-1	OLD NATIONAL BANCORP				1.G FE	19,000,000	106.0683	20,152,985	19,000,000	19,000,000	0	0	0	0	4.125	4.123	FA	296,083	783,750	08/12/2014	08/15/2024
680223-AJ-3	OLD REPUBLIC INTERNATIONAL CORP			1,2	2.B FE	28,679,190	108.8235	30,470,588	28,000,000	28,237,609	0	(82,674)	0	0	4.875	4.531	AO	341,250	1,365,000	11/09/2016	10/01/2024
680223-AK-0	OLD REPUBLIC INTERNATIONAL CORP			1,2	2.B FE	7,734,760	108.4068	8,672,544	8,000,000	7,860,671	0	26,742	0	0	3.875	4.291	FA	107,639	310,000	11/15/2016	08/26/2026
680277-AB-6	OLD SECOND BANCORP INC			2	2.B FE	5,000,000	102.5250	5,126,250	5,000,000	5,000,001	0	173	0	0	4.074	4.074	MJSD	566	287,500	12/12/2016	12/31/2026
681639-AA-8	OLYMPUS WATER US HOLDING CORP			1,2	4.C FE	2,068,110	98.3899	2,055,364	2,089,000	2,068,637	0	527	0	0	4.250	4.418	AO	22,196	0	10/20/2021	10/01/2028
681919-BD-7	OMNICOM GROUP INC			1,2	2.A FE	11,978,760	101.1313	12,135,751	12,000,000	11,979,898	0	1,138	0	0	2.600	2.620	FA	130,000	76,267	04/28/2021	08/01/2031
681936-BB-5	OMEGA HEALTHCARE INVESTORS INC			1,2	2.C FE	4,929,000	106.6967	5,334,835	5,000,000	4,981,108	0	7,745	0	0	4.950	5.130	AO	61,875	247,500	03/06/2014	04/01/2024
681936-BD-1	OMEGA HEALTHCARE INVESTORS INC			1,2	2.C FE	4,956,550	106.9359	5,346,795	5,000,000	4,985,607	0	4,319	0	0	4.500	4.603	JJ	103,750	225,000	09/04/2014	01/15/2025
681936-BF-6	OMEGA HEALTHCARE INVESTORS INC			1,2	2.C FE	4,927,300	109.6538	5,482,691	5,000,000	4,963,654	0	6,041	0	0	4.500	4.658	AO	56,250	225,000	03/11/2015	04/01/2027
681936-BH-2	OMEGA HEALTHCARE INVESTORS INC			1,2	2.C FE	4,985,850	111.6523	5,582,617	5,000,000	4,993,436	0	1,423	0	0	5.250	5.287	JJ	121,042	262,500	09/16/2015	01/15/2026
681936-BJ-8	OMEGA HEALTHCARE INVESTORS INC			1,2	2.C FE	1,232,774	104.2585	1,288,636	1,236,000	1,235,211	0	471	0	0	4.375	4.417	FA	22,531	138,280	06/30/2016	08/01/2023
681936-BK-5	OMEGA HEALTHCARE INVESTORS INC			1,2	2.C FE	8,908,020	110.6551	9,958,955	9,000,000	8,944,731	0	8,308	0	0	4.750	4.868	JJ	197,125	427,500	03/28/2017	01/15/2028
681936-BM-1	OMEGA HEALTHCARE INVESTORS INC			1,2	2.C FE	25,168,281	100.8815	24,950,005	24,732,000	25,149,133	0	(20,630)	0	0	3.375	3.152	FA	347,794	305,625	10/04/2021	02/01/2031
681936-BN-9	OMEGA HEALTHCARE INVESTORS INC			1,2	2.C FE	17,874,720	97.9463	17,630,327	18,000,000	17,882,182	0	7,462	0	0	3.250	3.320	AO	123,500	349,375	03/03/2021	04/15/2033
68233J-AR-5	ONCOR ELECTRIC DELIVERY COMPANY LLC			1,2	1.F FE	4,990,950	100.5731	5,028,655	5,000,000	4,999,571	0	1,006	0	0	4.100	4.121	JD	17,083	205,000	05/15/2012	06/01/2022
68233J-BU-7	ONCOR ELECTRIC DELIVERY COMPANY LLC			1,2	1.F FE	17,980,380	104.2640	18,767,515	18,000,000	17,984,813	0	1,826	0	0	2.750	2.761	MN	63,250	495,000	03/17/2020	05/15/2030
682680-AS-2	ONEOK INC			1,2	2.C FE	4,992,250	108.1363	5,406,814	5,000,000	4,995,584	0	939	0	0	4.000	4.018	JJ	93,333	200,000	07/10/2017	07/13/2027
682680-AU-7	ONEOK INC			1,2	2.C FE	16,953,590	110.7297	18,824,058	17,000,000	16,968,816	0	5,020	0	0	4.550	4.583	JJ	356,669	773,500	06/19/2018	07/15/2028
682680-AW-3	ONEOK INC			1,2	2.C FE	6,978,090	109.8525	7,689,674	7,000,000	6,983,439	0	2,051	0	0	4.350	4.388	MS	89,658	304,500	03/11/2019	03/15/2029
68268N-AL-7	ONEOK PARTNERS LP			1,2	2.B FE	2,998,800	105.3724	3,161,172	3,000,000	2,999,843	0	87	0	0	5.000	5.003	MS	44,167	150,000	09/09/2013	09/15/2023
68268N-AL-7	ONEOK PARTNERS LP	SD		1,2	2.B FE	499,800	105.3724	526,862	500,000	499,974	0	14	0	0	5.000	5.003	MS	7,361	25,000	09/09/2013	09/15/2023
68268N-AP-8	ONEOK PARTNERS LP			1,2	2.B FE	16,964,300	109.1041	18,547,704	17,000,000	16,987,255	0	3,592	0	0	4.900	4.926	MS	245,272	833,000	03/17/2015	03/15/2025
682691-AA-8	ONEMAIN FINANCE CORP			1,2	3.B FE	1,975,000	98.4000	1,968,000	2,000,000	1,976,272	0	1,272	0	0	4.000	4.164	MS	23,556	40,000	06/23/2021	09/15/2030
68389X-AS-4	ORACLE CORP			1	2.A FE	12,205,060	103.6558	12,438,696	12,000,000	12,036,472	0	(22,324)	0	0	3.625	3.420	JJ	200,583	435,000	07/17/2013	07/15/2023
68389X-BW-4	ORACLE CORP			1,2	2.A FE	21,327,750	100.2554	20,051,080	20,000,000	21,282,816	0	(44,934)	0	0	3.600	3.126	AO	180,000	720,000	02/25/2021	04/01/2040
68389X-BZ-7	ORACLE CORP			1,2	2.A FE	23,516,360	100.5532	23,127,236	23,000,000	23,505,243	0	(11,117)	0	0	3.650	3.489	MS	223,867	422,082	06/03/2021	03/25/2041
68621T-AA-0	ORIGIN BANCORP INC			2,5	2.C FE	8,000,000	105.7500	8,460,000	8,000,000	8,000,000	0	0	0	0	4.500	4.501	MN	60,000	375,000	10/08/2020	11/01/2030
68622B-AA-8	ORIGIN BANK			2,5	2.B FE	13,000,000	103.8750	13,503,750	13,000,000	13,000,000	0	0	0	0	4.250	4.250	FA	208,722	552,500	02/06/2020	02/15/2030
686330-AJ-0	ORIX CORP		C		1.G FE	12,973,090	108.6457	14,123,942	13,000,000	12,984,429	0	2,991	0	0	3.700	3.724	JJ	217,786	481,000	07/10/2017	07/18/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
686330-AL-5	ORIX CORP		C		1.G FE	7,493,625	105.5932	7,919,489	7,500,000	7,497,529	0	1,557	0	0	4.050	4.067	JJ	139,219	303,750	01/08/2019	01/16/2024
691205-AA-6	OWL ROCK TECHNOLOGY FINANCE CORP			1,2	2.C FE	7,835,000	112.2400	8,137,400	7,250,000	7,688,227	0	(115,466)	0	0	6.750	4.809	JD	1,359	489,375	09/16/2020	06/30/2025
691205-AC-2	OWL ROCK TECHNOLOGY FINANCE CORP			1,2	2.C FE	13,907,040	106.6803	14,935,245	14,000,000	13,926,825	0	16,399	0	0	4.750	4.897	JD	29,556	665,000	09/16/2020	12/15/2025
691205-AE-8	OWL ROCK TECHNOLOGY FINANCE CORP			1,2	2.C FE	4,966,600	103.1377	5,156,884	5,000,000	4,972,395	0	5,568	0	0	3.750	3.886	JD	7,292	187,500	12/10/2020	06/17/2026
69121K-AD-6	OWL ROCK CAPITAL CORP			1,2	2.C FE	7,940,320	105.1436	8,411,490	8,000,000	7,954,598	0	10,057	0	0	4.250	4.405	JJ	156,778	332,444	07/16/2020	01/15/2026
69331C-AJ-7	PG&E CORP			1,2	3.C FE	3,879,163	104.8700	4,074,200	3,885,000	3,879,475	0	312	0	0	5.250	5.271	JJ	101,981	101,981	06/23/2021	07/01/2030
69349A-AA-0	PNC CAPITAL TRUST C			2	2.B FE	6,336,563	97.5250	6,582,938	6,750,000	6,489,845	0	40,528	0	0	0.741	1.381	MJSD	4,306	50,467	12/20/2017	06/01/2028
69349L-AM-0	PNC BANK NA			2	1.G FE	8,962,740	104.2577	9,383,194	9,000,000	8,993,258	0	4,102	0	0	3.800	3.850	JJ	148,200	342,000	07/24/2013	07/25/2023
69349L-AR-9	PNC BANK NA				1.G FE	14,963,400	112.2432	16,836,485	15,000,000	14,975,160	0	3,864	0	0	4.050	4.079	JJ	261,563	607,500	07/23/2018	07/26/2028
69352P-AQ-6	PPL CAPITAL FUNDING INC	SD		1,2	2.A FE	3,998,640	113.2136	4,528,544	4,000,000	3,998,889	0	110	0	0	4.125	4.129	AO	34,833	165,000	04/01/2020	04/15/2030
69352P-AQ-6	PPL CAPITAL FUNDING INC			1,2	2.A FE	3,998,640	113.2136	4,528,544	4,000,000	3,998,895	0	116	0	0	4.125	4.129	AO	34,833	165,000	04/01/2020	04/15/2030
693656-AC-4	PVH CORP			1,2	2.C FE	9,962,500	109.1827	10,918,268	10,000,000	9,973,191	0	6,913	0	0	4.625	4.708	JJ	219,688	462,500	07/06/2020	07/10/2025
694476-AA-0	PACIFIC LIFECORP			1	1.G FE	26,247,521	138.7243	28,889,331	20,825,000	24,961,206	0	(265,142)	0	0	6.600	4.407	MS	404,699	1,374,450	11/17/2016	09/15/2033
69478X-AC-9	PACIFIC PREMIER BANCORP INC				2.B FE	5,000,000	107.0000	5,350,000	5,000,000	5,000,000	0	0	0	0	5.750	5.748	MS	94,236	287,500	08/27/2014	09/03/2024
69478X-AD-7	PACIFIC PREMIER BANCORP INC			2,5	2.B FE	18,000,000	104.2500	18,765,000	18,000,000	18,000,000	0	0	0	0	4.875	4.876	MN	112,125	877,500	05/03/2019	05/15/2029
69478X-AE-5	PACIFIC PREMIER BANCORP INC			2,5	2.B FE	8,000,000	108.5000	8,680,000	8,000,000	8,000,000	0	0	0	0	5.375	5.376	JD	19,111	430,000	06/09/2020	06/15/2030
69506Y-SC-4	PACIFIC WESTERN BANK			2,5	2.C FE	10,000,000	101.7580	10,175,800	10,000,000	10,000,000	0	0	0	0	3.250	3.251	MN	54,167	163,403	04/27/2021	05/01/2031
698813-AA-0	PAPA JOHN'S INTERNATIONAL INC			1,2	4.A FE	2,693,000	99.3205	2,674,700	2,693,000	2,693,000	0	0	0	0	3.875	3.875	MS	31,016	0	09/08/2021	09/15/2029
700658-AA-5	PARK NATIONAL CORP			2,5	2.C FE	11,500,000	105.7500	12,161,250	11,500,000	11,500,000	0	0	0	0	4.500	4.501	MS	172,500	533,313	08/17/2020	09/01/2030
70109H-AN-5	PARKER-HANNIFIN CORP			1,2	2.A FE	7,785,729	120.8491	7,843,107	6,490,000	7,754,295	0	(31,433)	0	0	4.450	3.222	MN	32,089	288,805	02/25/2021	11/21/2044
701768-AB-5	PARMER 3 1 AUSTIN TX SUBORDINATED NOTE C			1	1.D PL	15,112,500	117.9324	17,689,860	15,000,000	15,085,453	0	(6,501)	0	0	4.800	4.729	MON	32,000	720,000	06/27/2017	01/15/2032
70215#-AA-8	PARTSTAT (VARIAN 2020 I) SUPPLY AGREEME				1.E	10,549,430	104.6273	11,037,584	10,549,430	10,549,430	0	0	0	0	3.250	3.250	MJSD	15,238	342,856	03/17/2020	03/15/2030
703481-AC-5	PATTERSON-UTI ENERGY INC			1,2	3.A FE	4,989,200	101.6100	5,080,500	5,000,000	4,991,063	0	899	0	0	5.150	5.178	MN	32,903	257,500	11/07/2019	11/15/2029
704668-AA-6	PEACH STATE LABS, LLC				3.B FE	2,176,655	100.0000	2,176,655	2,176,655	2,176,655	0	0	0	0	9.010	9.010	MON	32,686	0	11/11/2021	01/01/2023
70466W-AA-7	PEACHTREE CORNERS FUNDING TRUST			1	2.B FE	15,376,464	106.7897	16,402,903	15,360,000	15,366,529	0	(1,430)	0	0	3.976	3.961	FA	230,714	610,714	05/05/2015	02/15/2025
704699-AE-7	PEAPACK-GLADSTONE FINANCIAL CORP			2,5	2.C FE	3,000,000	101.8000	3,054,000	3,000,000	3,000,000	0	0	0	0	3.500	3.500	JD	292	107,333	12/11/2020	12/30/2030
707569-AV-1	PENN NATIONAL GAMING INC			1,2	4.C FE	3,000,000	97.3627	2,920,880	3,000,000	3,000,000	0	0	0	0	4.125	4.125	JJ	61,875	0	06/24/2021	07/01/2029
70932A-AD-5	PENNYMAC CORP				2.A FE	13,535,000	99.9807	16,996,717	17,000,000	14,593,123	0	632,333	0	0	5.500	11.248	MN	155,833	935,000	04/03/2020	11/01/2024
709599-AH-7	PENSKE TRUCK LEASING CO LP			1	2.B FE	7,950,080	102.1595	8,172,761	8,000,000	7,996,734	0	5,972	0	0	4.875	4.954	JJ	184,167	390,000	07/10/2012	07/11/2022
709599-AN-4	PENSKE TRUCK LEASING CO LP			1	2.B FE	4,957,000	103.2022	5,160,108	5,000,000	4,994,627	0	4,929	0	0	4.250	4.356	JJ	96,806	212,500	01/14/2013	01/17/2023
709599-AX-2	PENSKE TRUCK LEASING CO LP			1,2	2.B FE	8,987,490	110.1822	9,916,401	9,000,000	8,993,285	0	1,204	0	0	4.200	4.216	AO	94,500	378,000	03/13/2017	04/01/2027
709599-BJ-2	PENSKE TRUCK LEASING CO LP			1,2	2.B FE	14,951,400	107.4172	16,112,574	15,000,000	14,966,338	0	9,439	0	0	4.000	4.069	JJ	276,667	600,000	04/01/2020	07/15/2025
712700-EB-8	PEOPLE'S UNITED BANK NA			2	2.B FE	11,929,080	104.9944	12,599,329	12,000,000	11,979,469	0	7,531	0	0	4.000	4.072	JJ	221,333	480,000	06/23/2014	07/15/2024
713448-CY-2	PEPSICO INC			1,2	1.E FE	13,934,480	107.1486	15,000,804	14,000,000	13,974,629	0	7,138	0	0	3.500	3.555	JJ	223,222	490,000	07/14/2015	07/17/2025
714046-AH-2	PERKINELMER INC			1,2	2.B FE	9,996,500	100.6834	10,068,345	10,000,000	9,996,843	0	343	0	0	2.550	2.554	MS	75,083	132,458	03/04/2021	03/15/2031
71424#-AA-3	PERMIAN HOLDCO 2, INC.				5.B GI	0	100.0000	0	0	0	0	0	0	0	14.000	0.000	MJSD	351	560	09/30/2020	10/15/2021
714244-ZZ-6	PERMIAN DD 14.00 10/15/2021				5.B GI	0	50.0000	0	0	0	0	0	0	0	14.000	0.000	MJSD	867	0	09/30/2020	10/15/2021
71429M-AB-1	PERRIGO FINANCE UNLIMITED CO		C	1,2	3.A FE	9,845,950	107.0437	10,704,368	10,000,000	9,908,538	0	19,430	0	0	4.375	4.616	MS	128,819	437,500	10/10/2018	03/15/2026
71429M-AC-9	PERRIGO FINANCE UNLIMITED CO		C	1,2	3.A FE	9,917,000	101.4944	10,149,437	10,000,000	9,939,842	0	19,060	0	0	3.900	3.984	JD	17,333	315,000	06/16/2020	06/15/2030
716442-AH-1	SUNCOR ENERGY INC		C	1	2.A FE	5,168,380	121.7429	5,782,787	4,750,000	5,099,521	0	(22,345)	0	0	5.350	4.524	JJ	117,180	254,125	10/04/2018	07/15/2033
71644E-AE-2	SUNCOR ENERGY INC		C	1	2.A FE	5,563,685	122.5831	5,295,591	4,320,000	4,980,376	0	(132,365)	0	0	7.875	4.085	JD	15,120	340,200	03/30/2017	06/15/2026
71654Q-BW-1	PETROLEOS MEXICANOS		C	1	3.C FE	5,989,200	101.0500	6,063,000	6,000,000	5,995,486	0	992	0	0	4.500	4.520	JJ	118,500	270,000	01/15/2015	01/23/2026
71654Q-CK-6	PETROLEOS MEXICANOS		C	1	3.C FE	4,995,000	99.6979	4,984,893	5,000,000	4,996,727	0	441	0	0	5.350	5.362	FA	103,285	267,500	02/02/2018	02/12/2028
717081-CY-7	PFIZER INC			1	1.F FE	13,539,330	161.0499	14,494,494	9,000,000	12,780,556	0	(152,524)	0	0	7.200	3.840	MS	190,800	648,000	08/03/2016	03/15/2039
71845J-AA-6	PHILLIPS EDISON GROCERY CENTER OPERATING			1,2	2.C FE	5,931,540	98.1914	5,891,485	6,000,000	5,932,920	0	1,380	0	0	2.625	2.755	MN	37,188	0	10/07/2021	11/15/2031
718546-AC-8	PHILLIPS 66			1	2.A FE	2,992,890	100.9071	3,027,212	3,000,000	2,999,803	0	778	0	0	4.300	4.327	AO	32,250	159,420	03/07/2012	04/01/2022
718546-AK-0	PHILLIPS 66			1,2	2.A FE	4,937,200	117.8783	5,893,916	5,000,000	4,953,617	0	2,745	0	0	4.650	4.747	MN	29,708	232,500	11/12/2014	11/15/2034
718546-AR-5	PHILLIPS 66			1,2	2.A FE	12,987,000	108.4295	14,095,836	13,000,000	12,992,118	0	1,303	0	0	3.900	3.911	MS	149,283	507,000	02/26/2018	03/15/2028
718546-AV-6	PHILLIPS 66			1,2	2.A FE	6,996,220	106.6825	7,467,775	7,000,000	6,995,369	0	(355)	0	0	3.850	3.872	AO	61,386	269,500	04/07/2020	04/09/2025
718549-AF-5	PHILLIPS 66 PARTNERS LP			1,2	2.C FE	6,973,400	107.5959	7,531,712	7,000,000	6,983,164	0	2,527	0	0	3.750	3.794	MS	87,500	262,500	10/10/2017	03/01/2028
71951Q-AA-0	PHYSICIANS REALTY LP			1,2	2.B FE	6,977,390	111.0101	7,770,704	7,000,000	6,987,483	0	2,236	0	0	4.300	4.338	MS	88,628	301,000	03/02/2017	03/15/2027
71951Q-AB-8	PHYSICIANS REALTY LP			1,2	2.B FE	9,977,900	109.6902	10,969,018	10,000,000	9,986,644	0	2,375	0	0	3.950	3.975	JJ	182,139	395,000	11/28/2017	01/15/2028
720186-AJ-4	PIEDMONT NATURAL GAS COMPANY INC			1,2	2.A FE	4,996,750	104.6574	5,232,872	5,000,000	4,998,830	0	393	0	0	3.600	3.606	MS	60,000	180,000	09/09/2015	09/01/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
720186-AL-9	PIEDMONT NATURAL GAS COMPANY INC			1,2	2.A FE	9,974,800	107.0631	10,706,313	10,000,000	9,980,847	0	2,527	0	0	3.500	3.530	JD	29,167	350,000	05/21/2019	06/01/2029
720198-AC-4	PIEDMONT OPERATING PARTNERSHIP LP	SD		1,2	2.B FE	996,010	102.4978	1,024,978	1,000,000	999,363	0	432	0	0	3.400	3.447	JD	2,833	34,000	05/06/2013	06/01/2023
720198-AD-2	PIEDMONT OPERATING PARTNERSHIP LP			1,2	2.B FE	6,985,370	105.2239	7,365,676	7,000,000	6,996,424	0	1,514	0	0	4.450	4.475	MS	91,719	311,500	02/25/2014	03/15/2024
722844-AA-5	PINE STREET TRUST I			1,2	2.B FE	14,000,000	112.8701	15,801,815	14,000,000	14,000,000	0	0	0	0	4.572	4.571	FA	241,808	640,080	04/02/2019	02/15/2029
72303#-AA-7	PINEBRIDGE PRIVATE CREDIT RATED FEEDER,				1.E PL	21,800,923	126.7149	27,657,656	21,826,680	21,800,116	0	1,308	0	0	6.000	6.092	MJSD	605,404	1,110,533	12/21/2021	12/31/2031
72346Q-AC-8	PINNACLE FINANCIAL PARTNERS INC			2,5	2.A FE	17,000,000	103.2500	17,552,500	17,000,000	17,000,000	0	0	0	0	4.125	4.126	MS	206,479	701,250	09/06/2019	09/15/2029
723787-AM-9	PIONEER NATURAL RESOURCES CO			1,2	2.B FE	9,976,840	109.3848	10,938,476	10,000,000	9,990,367	0	2,733	0	0	4.450	4.476	JJ	205,194	445,000	12/03/2015	01/15/2026
72650R-BJ-0	PLAINS ALL AMERICAN PIPELINE LP			1,2	2.C FE	5,990,760	109.0595	6,543,570	6,000,000	5,996,528	0	833	0	0	4.650	4.667	AO	58,900	279,000	08/17/2015	10/15/2025
72650R-BL-5	PLAINS ALL AMERICAN PIPELINE LP			1,2	2.C FE	4,985,800	109.7535	5,487,675	5,000,000	4,992,644	0	1,609	0	0	4.500	4.533	JD	10,000	225,000	11/15/2016	12/15/2026
72650R-BN-1	PLAINS ALL AMERICAN PIPELINE LP			1,2	2.C FE	10,717,400	105.4577	10,545,767	10,000,000	10,699,895	0	(17,505)	0	0	3.800	2.862	MS	111,889	0	10/04/2021	09/15/2030
740816-AD-5	PRESIDENT AND FELLOWS OF HARVARD COLLEGE	SD		1	1.A FE	256,636	141.9117	283,823	200,000	242,847	0	(2,962)	0	0	5.625	3.874	AO	2,813	20,585	01/11/2013	10/01/2038
740816-AD-5	PRESIDENT AND FELLOWS OF HARVARD COLLEGE			1	1.A FE	1,251,101	141.9117	1,383,639	975,000	1,183,831	0	(7,538)	0	0	5.625	3.874	AO	13,711	45,508	01/11/2013	10/01/2038
740816-AG-8	PRESIDENT AND FELLOWS OF HARVARD COLLEGE			1	1.A FE	22,210,800	156.6467	23,497,008	15,000,000	20,396,006	0	(224,287)	0	0	6.500	3.647	JJ	449,583	975,000	08/23/2012	01/15/2039
740816-AK-9	PRESIDENT AND FELLOWS OF HARVARD COLLEGE			1	1.A FE	3,000,000	114.2933	3,428,798	3,000,000	3,000,000	0	0	0	0	3.529	3.529	AO	26,468	105,870	04/29/2013	10/01/2031
740816-AK-9	PRESIDENT AND FELLOWS OF HARVARD COLLEGE	SD		1	1.A FE	1,000,000	114.2933	1,142,933	1,000,000	1,000,000	0	0	0	0	3.529	3.529	AO	8,823	35,290	04/29/2013	10/01/2031
741503-AW-6	BOOKING HOLDINGS INC			1,2	1.G FE	6,981,940	106.3894	7,447,258	7,000,000	6,993,730	0	1,915	0	0	3.650	3.680	MS	75,231	255,500	03/10/2015	03/15/2025
741503-AZ-9	BOOKING HOLDINGS INC			1,2	1.G FE	6,986,490	108.0474	7,563,315	7,000,000	6,993,769	0	1,518	0	0	3.600	3.622	JD	21,000	252,000	05/18/2016	06/01/2026
741503-BC-9	BOOKING HOLDINGS INC			1,2	1.G FE	12,989,340	109.0047	14,170,615	13,000,000	12,994,019	0	1,014	0	0	3.550	3.558	MS	135,886	461,500	08/10/2017	03/15/2028
74251V-AR-3	PRINCIPAL FINANCIAL GROUP INC			1,2	1.G FE	4,980,100	110.3830	5,519,150	5,000,000	4,984,784	0	1,881	0	0	3.700	3.748	MN	23,639	185,000	05/07/2019	05/15/2029
7425A0-BC-3	PRINCIPAL LIFE GLOBAL FUNDING I				1.E FE	3,813,485	135.8012	4,277,736	3,150,000	3,693,891	0	(34,917)	0	0	6.125	4.247	AO	40,731	192,938	05/15/2018	10/15/2033
74267C-AC-0	PROASSURANCE CORP			1	2.C FE	12,129,700	105.7316	12,687,794	12,000,000	12,029,671	0	(14,794)	0	0	5.300	5.159	MN	81,267	636,000	12/13/2013	11/15/2023
74338*-AA-6	PROJECT AXIS GARNER NC SENIOR NOTE LEASE			4	1.D	14,246,432	109.5245	15,603,334	14,246,432	14,246,652	0	42	0	0	4.034	4.034	MON	25,542	574,701	12/15/2018	11/15/2039
74340X-BH-3	PROLOGIS LP			1,2	1.G FE	11,918,400	112.2256	13,467,070	12,000,000	11,943,153	0	7,461	0	0	3.875	3.956	MS	136,917	465,000	06/11/2018	09/15/2028
74340X-BL-4	PROLOGIS LP			1,2	1.G FE	2,992,260	114.8587	3,445,760	3,000,000	2,994,341	0	801	0	0	4.375	4.406	FA	54,688	131,250	01/22/2019	02/01/2029
74348T-AJ-1	PROSPECT CAPITAL CORP				2.C FE	18,436,000	104.4072	19,586,785	18,760,000	18,709,151	0	40,209	0	0	5.875	6.109	MS	324,522	1,102,150	08/08/2013	03/15/2023
743518-AA-6	PROJECT ARROW OAK CREEK WI SUBORDINATED				1.D	16,718,611	109.8883	18,371,798	16,718,611	16,718,614	0	0	0	0	4.067	4.067	MON	39,664	1,116,679	03/11/2019	07/10/2040
743615-A*-7	THE PROSPERITY BANKING COMPANY				2.A FE	4,578,750	95.0000	4,275,000	4,500,000	4,499,764	0	148	0	0	3.370	3.419	MJSD	39,420	153,119	03/01/2018	03/26/2033
743674-BD-4	PROTECTIVE LIFE CORP			1,2	2.A FE	14,963,850	113.2573	16,988,600	15,000,000	14,975,820	0	3,180	0	0	4.300	4.328	MS	163,042	645,000	08/16/2018	09/30/2028
744320-AW-2	PRUDENTIAL FINANCIAL INC			2,5	2.B FE	10,000,000	105.0901	10,509,007	10,000,000	10,000,000	0	0	0	0	4.500	4.500	MS	132,500	450,000	09/12/2017	09/15/2047
744320-AY-8	PRUDENTIAL FINANCIAL INC			1,2	1.G FE	51,293,135	116.0956	59,218,054	51,008,000	51,273,117	0	(4,112)	0	0	3.905	3.873	JD	132,791	1,991,862	12/07/2017	12/07/2047
744320-AQ-8	PRUDENTIAL FINANCIAL INC				1.G FE	8,982,600	135.1623	10,137,172	7,500,000	8,732,030	0	(57,739)	0	0	5.700	4.208	JD	20,188	427,500	05/01/2017	12/14/2036
744320-BS-3	PRUDENTIAL FINANCIAL INC			1	1.G FE	2,058,642	131.5895	2,368,611	1,800,000	2,026,293	0	(7,024)	0	0	5.625	4.634	MN	13,781	101,250	12/15/2016	05/12/2041
744320-BU-8	PRUDENTIAL FINANCIAL INC			1	1.G FE	1,828,665	131.8448	2,064,690	1,566,000	1,796,981	0	(6,875)	0	0	5.800	4.654	MN	11,354	90,828	12/15/2016	11/16/2041
744448-CG-4	PUBLIC SERVICE COMPANY OF COLORADO			1,2	1.F FE	4,764,677	110.4666	4,747,853	4,298,000	4,755,531	0	(9,146)	0	0	3.600	2.900	MS	45,559	77,364	06/08/2021	09/15/2042
744482-BL-3	PUBLIC SERVICE COMPANY OF NEW HAMPSHIRE			1,2	1.E FE	6,974,380	103.9395	7,275,762	7,000,000	6,994,739	0	2,827	0	0	3.500	3.543	MN	40,833	245,000	11/06/2013	11/01/2023
745332-CB-0	PUGET SOUND ENERGY INC			1	1.F FE	24,078,349	136.9455	22,867,161	16,698,000	23,952,504	0	(125,845)	0	0	5.795	2.746	MS	284,919	483,825	08/02/2021	03/15/2040
745332-CC-8	PUGET SOUND ENERGY INC			1	1.F FE	16,669,680	133.0394	15,964,734	12,000,000	16,585,550	0	(84,130)	0	0	5.764	3.050	JJ	318,941	0	07/14/2021	07/15/2040
747262-AK-9	QVC INC			1	3.A FE	3,998,720	103.3516	4,134,062	4,000,000	3,999,883	0	93	0	0	4.375	4.378	MS	51,528	175,000	03/04/2013	03/15/2023
747262-AS-2	QVC INC			1	3.A FE	5,995,620	106.3870	6,383,220	6,000,000	5,999,065	0	385	0	0	4.850	4.857	AO	72,750	291,000	03/11/2014	04/01/2024
747262-AU-7	QVC INC			1,2	3.A FE	5,991,600	105.9729	6,358,375	6,000,000	5,997,214	0	814	0	0	4.450	4.466	FA	100,867	267,000	08/07/2014	02/15/2025
74834L-BA-7	QUEST DIAGNOSTICS INC			1,2	2.B FE	9,970,700	112.9861	11,298,612	10,000,000	9,977,592	0	3,071	0	0	4.200	4.235	JD	1,167	420,000	03/07/2019	06/30/2029
74930B-AE-5	RBB BANCORP			2,5	2.B FE	10,343,700	102.8067	10,280,675	10,000,000	10,151,198	0	(73,140)	0	0	6.180	5.338	JD	51,500	618,000	03/25/2019	12/01/2028
74949L-AC-6	RELX CAPITAL INC			1,2	2.A FE	9,883,900	110.9091	11,090,906	10,000,000	9,911,810	0	10,453	0	0	4.000	4.143	MS	114,444	400,000	03/11/2019	03/18/2029
749607-AC-1	RLI CORP			1	2.B FE	8,974,260	105.6395	9,507,556	9,000,000	8,994,884	0	2,818	0	0	4.875	4.910	MS	129,188	438,750	09/25/2013	09/15/2023
749685-AX-1	RPM INTERNATIONAL INC			1,2	2.C FE	11,941,936	113.4516	13,409,976	11,820,000	11,917,419	0	(11,977)	0	0	4.550	4.406	MS	179,270	537,810	11/07/2019	03/01/2029
74969P-AA-6	RP ESCROW ISSUER LLC			1,2	4.C FE	5,025,000	101.3333	5,066,667	5,000,000	5,024,030	0	(970)	0	0	5.250	5.112	JD	11,667	131,250	10/28/2021	12/15/2025
75086#-AA-3	RAINIER GSA PORTFOLIO I, LLC				1.F	4,619,305	112.8463	5,212,714	4,619,305	4,619,306	0	0	0	0	4.820	4.820	MON	9,896	222,650	07/01/2015	06/15/2036
754730-AF-6	RAYMOND JAMES FINANCIAL INC			1	2.A FE	15,636,500	127.8047	15,336,569	12,000,000	15,609,721	0	(26,779)	0	0	4.950	3.175	JJ	273,900	0	10/06/2021	07/15/2046
754730-AG-4	RAYMOND JAMES FINANCIAL INC	SD		1,2	2.A FE	7,973,440	115.8364	9,266,914	8,000,000	7,977,270	0	2,211	0	0	4.650	4.694	AO	93,000	372,000	03/26/2020	04/01/2030
75574U-60-6	READY CAPITAL CORP			2	2.A PL	10,000,000	25.9200	10,368,000	10,000,000	10,000,000	0	0	0	0	5.750	5.750	JAJO	97,431	415,278	02/08/2021	02/15/2026
756109-AQ-7	REALTY INCOME CORP			1,2	1.G FE	6,996,920	105.9743	7,418,199	7,000,000	6,999,450	0	546	0	0	3.875	3.878	JJ	125,076	271,250	06/18/2014	07/15/2024
756109-AR-5	REALTY INCOME CORP			1,2	1.G FE	4,974,950	110.4595	5,522,976	5,000,000	4,988,793	0	2,083	0	0	4.125	4.177	AO	43,542	206,250	09/16/2014	10/15/2026
759351-AM-1	REINSURANCE GROUP OF AMERICA INC			1,2	2.A FE	4,999,800	108.5918	5,429,592	5,000,000	4,999,996	0	81	0	0	3.950	3.950	MS	58,153	197,500	06/01/2016	09/15/2026

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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
759509-AE-2	RELIANCE STEEL & ALUMINUM CO			1,2	2.B FE	4,979,250	103.5615	5,178,076	5,000,000	4,986,889	0	2,301	0	0	4.500	4.550	AO	47,500	225,000	04/09/2013	04/15/2023
75970E-AA-5	RENASANT CORP			2	2.B FE	2,000,000	96.5000	1,930,000	2,000,000	2,000,000	0	(40)	0	0	4.011	4.011	MJSD	46,946	100,000	08/17/2016	09/01/2026
75970E-AD-9	RENASANT CORP			2,5	2.B FE	7,250,000	107.0000	7,757,500	7,250,000	7,250,000	0	0	0	0	4.500	4.500	MS	96,063	337,125	08/31/2020	09/15/2035
75970E-AE-7	RENASANT CORP			2,5	2.B FE	11,625,000	100.0000	11,625,000	11,625,000	11,625,000	0	0	0	0	3.000	3.000	JD	36,813	0	11/17/2021	12/01/2031
759730-AA-5	RENAISSANCERE FINANCE INC			1,2	1.G FE	9,927,200	106.8497	10,684,967	10,000,000	9,957,211	0	7,342	0	0	3.450	3.536	JJ	172,500	345,000	06/26/2017	07/01/2027
760759-AM-2	REPUBLIC SERVICES INC			1,2	2.B FE	4,352,479	104.1915	4,546,918	4,364,000	4,362,419	0	1,092	0	0	4.750	4.778	MN	26,487	207,290	05/02/2011	05/15/2023
768475-A*-6	RIVER VALLEY BANCORP				2.A FE	7,122,500	95.0000	6,650,000	7,000,000	6,998,747	0	284	0	0	3.370	3.420	MJSD	119,641	179,223	03/01/2018	03/26/2033
77340R-AS-6	ROCKIES EXPRESS PIPELINE LLC			1,2	3.A FE	6,991,600	103.3188	7,232,319	7,000,000	6,994,289	0	1,566	0	0	3.600	3.628	MN	32,200	252,000	01/16/2020	05/15/2025
77578J-AB-4	ROLLS-ROYCE PLC		C	1,2	3.C FE	11,871,250	101.6130	12,193,560	12,000,000	11,945,110	0	13,220	0	0	3.625	3.756	AO	93,042	435,000	12/03/2015	10/14/2025
776743-AB-2	ROPER TECHNOLOGIES INC			1,2	2.A FE	4,991,700	107.7993	5,389,965	5,000,000	4,996,596	0	1,018	0	0	3.850	3.869	JD	8,556	192,500	11/30/2015	12/15/2025
776743-AD-8	ROPER TECHNOLOGIES INC			1,2	2.A FE	6,998,880	108.9949	7,629,645	7,000,000	6,999,706	0	362	0	0	3.800	3.801	JD	11,822	266,000	12/08/2016	12/15/2026
776743-AF-3	ROPER TECHNOLOGIES INC			1,2	2.A FE	9,989,200	112.2159	11,221,594	10,000,000	9,993,076	0	1,055	0	0	4.200	4.212	MS	123,667	420,000	08/14/2018	09/15/2028
77775*-BU-4	ROSENTHAL & ROSENTHAL, INC. - ABS			4	2.B PL	8,000,000	106.4140	8,513,120	8,000,000	8,001,739	0	(420)	0	0	4.380	4.380	JJ	161,573	236,520	01/18/2018	01/15/2025
77775*-BV-2	ROSENTHAL & ROSENTHAL, INC.				2.B PL	20,000,000	111.4200	22,284,000	20,000,000	20,000,000	0	0	0	0	5.320	5.310	JJ	446,289	1,064,000	01/31/2019	01/31/2026
778296-AD-5	ROSS STORES INC	SD		1,2	2.A FE	3,979,200	115.5103	4,620,413	4,000,000	3,982,183	0	1,709	0	0	4.800	4.866	AO	40,533	192,000	04/02/2020	04/15/2030
778296-AD-5	ROSS STORES INC			1,2	2.A FE	7,958,400	115.5103	9,240,826	8,000,000	7,964,381	0	3,434	0	0	4.800	4.866	AO	81,067	384,000	04/02/2020	04/15/2030
780082-AD-5	ROYAL BANK OF CANADA		C		1.G FE	48,377,444	110.9370	52,834,879	47,626,000	48,028,884	0	(87,976)	0	0	4.650	4.417	JJ	947,361	2,214,609	02/14/2018	01/27/2026
780097-BA-8	NATWEST GROUP PLC		C		2.A FE	29,793,870	111.5288	32,343,358	29,000,000	29,443,546	0	(94,260)	0	0	4.800	4.397	AO	332,533	1,392,000	12/20/2017	04/05/2026
780097-BD-2	NATWEST GROUP PLC		C		2.A FE	21,648,860	104.2817	22,941,970	22,000,000	21,901,657	0	54,567	0	0	3.875	4.150	MS	258,118	852,500	12/14/2016	09/12/2023
780097-BG-5	ROYAL BANK OF SCOTLAND		C	2,5	2.A FE	23,000,000	114.3791	26,307,188	23,000,000	23,000,000	0	0	0	0	4.892	4.893	MN	134,394	1,125,160	05/15/2018	05/18/2029
780153-AW-2	ROYAL CARIBBEAN CRUISES LTD			1,2	4.B FE	3,984,920	93.8870	3,755,480	4,000,000	3,990,253	0	1,372	0	0	3.700	3.744	MS	43,578	148,000	11/20/2017	03/15/2028
780153-BJ-0	ROYAL CARIBBEAN CRUISES LTD			1,2	4.B FE	4,043,000	101.1800	4,090,707	4,043,000	4,043,000	0	0	0	0	5.500	5.479	FA	82,152	0	08/11/2021	08/31/2026
78355H-KQ-1	RYDER SYSTEM INC			1,2	2.B FE	14,997,150	109.6443	16,446,641	15,000,000	14,999,786	0	922	0	0	4.625	4.625	JD	57,813	693,750	04/02/2020	06/01/2025
78397N-AA-4	SCF PREFERRED EQUITY LLC				3.B FE	10,000,000	99.4642	9,946,420	10,000,000	10,000,000	0	0	0	0	7.500	7.501	AO	156,250	116,667	08/17/2021	12/31/2049
78409V-AD-6	S&P GLOBAL INC			1,2	1.G FE	11,910,480	108.4132	13,009,588	12,000,000	11,965,798	0	9,686	0	0	4.000	4.089	JD	21,333	480,000	05/20/2015	06/15/2025
78448T-AD-4	SMBC AVIATION CAPITAL FINANCE DAC		C	1,2	1.G FE	14,979,600	104.2153	15,632,292	15,000,000	14,993,219	0	4,185	0	0	4.125	4.156	JJ	285,313	618,750	07/23/2018	07/15/2023
78454*-AA-5	SMIF 2018 FINANCE LLC				2.A PL	1,924,971	99.5548	1,916,401	1,924,971	1,924,971	0	0	0	0	3.058	3.058	JAJO	12,428	142,851	02/12/2020	07/16/2040
7846EL-AE-7	SPCM SA		C	1,2	3.A FE	4,000,000	96.7385	3,869,540	4,000,000	4,000,000	0	0	0	0	3.375	3.375	MS	37,875	0	09/09/2021	03/15/2030
78516F-AA-7	SABAL TRAIL TRANSMISSION LLC			1,2	2.A FE	10,000,000	111.4043	11,140,425	10,000,000	10,000,000	0	0	0	0	4.246	4.246	MN	70,767	424,600	04/26/2018	05/01/2028
785592-AX-4	SABINE PASS LIQUEFACTION LLC			1,2	2.C FE	4,987,200	113.0250	5,651,248	5,000,000	4,989,427	0	1,512	0	0	4.500	4.531	MN	28,750	225,000	05/05/2020	05/15/2030
79588T-AC-4	SAMMONS FINANCIAL GROUP INC			1,2	2.A FE	29,983,200	109.7206	32,916,183	30,000,000	29,991,899	0	2,267	0	0	4.450	4.456	MN	181,708	1,335,000	05/09/2017	05/12/2027
79588T-AD-2	SAMMONS FINANCIAL GROUP INC			1,2	2.A FE	16,734,214	101.8092	16,533,817	16,240,000	16,712,852	0	(21,363)	0	0	3.350	2.980	AO	113,342	272,020	07/14/2021	04/16/2031
800363-AB-9	SANDY SPRING BANCORP INC			2,5	2.B FE	10,000,000	104.0000	10,400,000	10,000,000	10,000,000	0	0	0	0	4.250	4.251	MN	54,306	425,000	10/29/2019	11/15/2029
80281L-AG-0	SANTANDER UK GROUP HOLDINGS PLC		D	2,5	2.A FE	21,613,200	107.3204	23,610,490	22,000,000	21,727,968	0	33,399	0	0	3.823	4.029	MN	135,504	841,060	05/17/2018	11/03/2028
80282K-AE-6	SANTANDER HOLDINGS USA INC			2	2.A FE	14,994,000	108.2714	16,240,704	15,000,000	14,998,467	0	1,304	0	0	4.500	4.503	JJ	307,500	675,000	07/14/2015	07/17/2025
80282K-AP-1	SANTANDER HOLDINGS USA INC			2	2.A FE	24,137,210	109.7236	26,333,669	24,000,000	24,085,743	0	(13,034)	0	0	4.400	4.323	JJ	492,800	1,056,000	12/11/2017	07/13/2027
80283L-AJ-2	SANTANDER UK PLC		C		1.E FE	18,825,552	105.9087	19,699,014	18,600,000	18,659,650	0	(25,334)	0	0	4.000	3.845	MS	223,200	744,000	07/31/2014	03/13/2024
806851-AG-6	SCHLUMBERGER HOLDINGS CORP			1,2	2.A FE	1,587,199	107.7700	1,725,398	1,601,000	1,594,926	0	1,471	0	0	4.000	4.105	JD	1,779	64,040	12/14/2015	12/21/2025
806851-AH-4	SCHLUMBERGER HOLDINGS CORP			1,2	2.A FE	19,986,400	111.2049	22,240,980	20,000,000	19,989,122	0	1,570	0	0	4.300	4.309	MN	143,333	860,000	01/28/2019	05/01/2029
806851-AK-7	SCHLUMBERGER HOLDINGS CORP			1,2	2.A FE	24,426,996	108.2801	26,473,407	24,449,000	24,434,201	0	2,697	0	0	3.900	3.911	MN	116,540	953,511	04/11/2019	05/17/2028
806854-AH-8	SCHLUMBERGER INVESTMENT SA		D	1,2	1.F FE	5,979,600	104.4550	6,267,302	6,000,000	5,995,715	0	2,369	0	0	3.650	3.689	JD	18,250	219,000	11/25/2013	12/01/2023
808513-AG-0	CHARLES SCHWAB CORP			1	1.F FE	8,004,720	101.6389	8,131,110	8,000,000	8,000,406	0	(598)	0	0	3.225	3.217	MS	86,000	258,000	08/22/2012	09/01/2022
808513-BC-8	CHARLES SCHWAB CORP			1,2	1.F FE	18,973,020	118.4464	22,504,808	19,000,000	18,977,196	0	2,549	0	0	4.625	4.642	MS	241,656	878,750	03/20/2020	03/22/2030
81618T-AC-4	OFFICE PROPERTIES INCOME TRUST			1,2	2.C FE	9,799,000	105.5413	10,554,135	10,000,000	9,927,857	0	21,240	0	0	4.500	4.754	FA	187,500	450,000	01/29/2015	02/01/2025
81721M-AK-5	DIVERSIFIED HEALTHCARE TRUST			1,2	4.A FE	5,582,304	103.3445	5,787,292	5,600,000	5,595,274	0	1,874	0	0	4.750	4.789	MN	44,333	266,000	04/23/2014	05/01/2024
81721M-AM-1	DIVERSIFIED HEALTHCARE TRUST			1,2	4.A FE	7,864,960	98.5550	7,884,400	8,000,000	7,910,060	0	12,294	0	0	4.750	4.965	FA	143,556	380,000	02/08/2018	02/15/2028
81788Y-AA-1	767 LLC			2	2.C PL	832,128	100.0037	832,159	832,128	832,128	0	0	0	0	5.250	5.250	MON	3,155	43,687	02/11/2016	10/05/2022
824348-BF-2	SHERWIN-WILLIAMS CO			1,2	2.B FE	4,978,000	108.8186	5,440,932	5,000,000	4,988,168	0	2,891	0	0	3.950	4.014	JJ	91,069	197,500	07/22/2015	01/15/2026
82669G-CB-8	SIGNATURE BANK			2,5	2.B FE	15,000,000	105.1600	15,774,000	15,000,000	15,000,000	0	0	0	0	4.125	4.126	MN	103,125	618,750	10/24/2019	11/01/2029
82817*-AA-9	SILVER SPRING METRO CENTER III LIMITED P				1.B	3,465,298	105.6000	3,659,354	3,465,298	3,465,298	0	0	0	0	3.810	3.810	MON	9,535	132,027	11/18/2013	01/05/2029
82817@-AA-7	SILVER SPRING METRO CENTER IV LIMITED PA				1.B	1,829,442	105.6144	1,932,177	1,829,464	1,829,448	0	2	0	0	3.890	3.890	MON	5,140	71,163	11/18/2013	01/05/2029
82817@-AB-5	SILVER SPRING METRO CENTER IV LIMITED PA				1.B	8,000,000	126.1745	10,093,960	8,000,000	8,000,017	0	(2)	0	0	6.414	6.414	MON	37,059	513,120	11/18/2013	01/05/2029
828730-AB-7	SIMMONS FIRST NATIONAL CORP			2,5	2.B FE	17,000,000	103.7500	17,637,500	17,000,000	17,000,453	0	(344)	0	0	5.000	4.998	AO	212,500	850,000	03/21/2018	04/01/2028

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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
828730-AB-7	SIMMONS FIRST NATIONAL CORP	SD		2,5	2.B FE	5,000,000	103.7500	5,187,500	5,000,000	5,000,133	0	(101)	0	0	5.000	4.998	AO	62,500	250,000	03/21/2018	04/01/2028
828807-CL-9	SIMON PROPERTY GROUP LP			1,2	1.G FE	3,883,931	123.6715	3,734,878	3,020,000	3,870,884	0	(13,048)	0	0	4.750	2.868	MS	42,238	71,725	08/03/2021	03/15/2042
828807-CR-6	SIMON PROPERTY GROUP LP			1,2	1.G FE	7,950,320	104.6904	8,375,231	8,000,000	7,988,390	0	5,565	0	0	3.750	3.822	FA	125,000	300,000	01/13/2014	02/01/2024
828807-CZ-8	SIMON PROPERTY GROUP LP			1,2	1.G FE	6,070,128	118.2136	5,981,610	5,060,000	6,058,018	0	(12,110)	0	0	4.250	3.093	MN	18,518	107,525	07/16/2021	11/30/2046
82922T-AA-7	SINAI HEALTH SYSTEM			2	1.B FE	3,605,000	100.6723	3,629,235	3,605,000	3,605,000	0	0	0	0	3.034	3.034	MON	48,915	109,376	11/06/2012	01/20/2036
82967N-BG-2	SIRIUS XM RADIO INC			1,2	3.C FE	2,958,750	100.0000	3,000,000	3,000,000	2,959,147	0	397	0	0	4.125	4.318	JJ	61,875	0	12/01/2021	07/01/2030
83012A-AA-7	SIXTH STREET SPECIALTY LENDING INC			1,2	2.C FE	12,408,500	99.3505	12,418,816	12,500,000	12,422,914	0	14,414	0	0	2.500	2.644	FA	130,208	154,514	01/27/2021	08/01/2026
832248-AZ-1	SMITHFIELD FOODS INC			1,2	2.C FE	4,993,950	107.2744	5,363,720	5,000,000	4,996,896	0	752	0	0	4.250	4.263	FA	88,542	212,500	01/25/2017	02/01/2027
832248-BB-3	SMITHFIELD FOODS INC			1,2	2.C FE	6,964,440	114.4326	8,010,283	7,000,000	6,972,557	0	3,136	0	0	5.200	5.266	AO	91,000	364,000	03/27/2019	04/01/2029
83367T-BR-9	SOCIETE GENERALE SA		C		2.C FE	19,924,400	108.7028	21,740,554	20,000,000	19,966,803	0	7,581	0	0	4.750	4.797	MN	97,639	950,000	11/17/2015	11/24/2025
83368R-AK-8	SOCIETE GENERALE SA		C		2.B FE	9,805,650	107.9340	10,793,403	10,000,000	9,891,815	0	19,391	0	0	4.000	4.240	JJ	187,778	400,000	02/10/2017	01/12/2027
83416W-AA-1	SOLAR STAR FUNDING LLC			1	2.B FE	5,778,409	115.1629	6,654,584	5,778,409	5,778,419	0	(1)	0	0	5.375	5.375	JD	863	310,589	06/20/2013	06/30/2035
83416W-AB-9	SOLAR STAR FUNDING LLC			1	2.B FE	5,558,707	105.6865	5,874,804	5,558,706	5,558,114	0	0	0	0	3.950	3.952	JD	610	219,569	03/04/2015	06/30/2035
834423-AB-1	SOLVAY FINANCE AMERICA LLC			1,2	2.B FE	9,968,450	109.1419	10,914,192	10,000,000	9,986,582	0	3,610	0	0	4.450	4.488	JD	34,611	445,000	12/03/2015	12/03/2025
83545G-BD-3	SONIC AUTOMOTIVE INC			1,2	3.C FE	3,512,000	100.8632	3,542,317	3,512,000	3,512,000	0	0	0	0	4.625	4.625	MN	28,876	0	10/15/2021	11/15/2029
83545G-BE-1	SONIC AUTOMOTIVE INC			1,2	3.C FE	1,965,000	100.8775	1,982,243	1,965,000	1,965,000	0	0	0	0	4.875	4.875	MN	17,030	0	10/15/2021	11/15/2031
841504-AB-9	SOUTHEAST SUPPLY HEADER LLC			1,2	3.C FE	4,993,950	102.5519	5,127,595	5,000,000	4,998,320	0	637	0	0	4.250	4.265	JD	9,444	212,500	06/04/2014	06/15/2024
84265V-AH-8	SOUTHERN COPPER CORP			1	2.A FE	4,972,950	107.1000	5,355,000	5,000,000	4,990,015	0	2,807	0	0	3.875	3.940	AO	36,597	193,750	04/20/2015	04/23/2025
843395-AA-2	PRIMIS FINANCIAL CORP			2,5	2.C FE	5,000,000	102.5000	5,125,000	5,000,000	4,999,392	0	(35)	0	0	5.875	5.875	JAJO	49,774	293,750	01/20/2017	01/31/2027
843395-AB-0	PRIMIS FINANCIAL CORP			2,5	2.C FE	4,000,000	108.0125	4,320,500	4,000,000	4,000,000	0	0	0	0	5.400	5.401	MS	72,000	219,600	08/20/2020	09/01/2030
843646-AM-2	SOUTHERN POWER CO			1,2	2.B FE	1,995,580	108.8136	2,176,272	2,000,000	1,998,182	0	511	0	0	4.150	4.175	JD	6,917	83,000	11/12/2015	12/01/2025
84470P-AF-6	SOUTHSIDE BANCSHARES INC			2,5	2.B FE	7,500,000	103.3962	7,754,715	7,500,000	7,500,000	0	0	0	0	3.875	3.875	MN	37,135	297,891	11/06/2020	11/15/2030
844741-BF-4	SOUTHWEST AIRLINES CO			1,2	2.A FE	14,920,200	99.8132	14,971,976	15,000,000	14,933,902	0	7,418	0	0	2.625	2.686	FA	154,219	393,750	02/05/2020	02/10/2030
84474Y-AA-4	SOUTHWEST AIRLINES CO PASS THROUGH TRUST			1	1.F FE	1,163,241	101.8460	1,181,617	1,160,200	1,161,546	0	(328)	0	0	6.150	5.778	FA	29,730	71,352	09/20/2007	02/01/2024
84858D-AA-6	SPIRIT AIRLINES CLASS A PASS THROUGH CER			1	2.B FE	3,299,025	100.0652	3,301,175	3,299,025	3,300,402	0	129	0	0	4.100	4.089	AO	33,815	135,260	07/28/2015	10/01/2029
84858W-AA-4	SPIRIT AIRLINES CLASS AA PASS THROUGH CE			1	1.G FE	4,863,966	99.7500	4,851,807	4,863,966	4,865,490	0	81	0	0	3.375	3.369	FA	62,016	164,159	11/13/2017	08/15/2031
85235*-AA-6	ST LOUIS COUNTY CONTROL PASS-THRU TRUST				1.G	28,699,470	107.1976	30,765,143	28,699,470	28,699,473	0	0	0	0	3.790	3.790	MON	48,343	1,087,710	12/28/2016	12/15/2036
853254-AJ-9	STANDARD CHARTERED PLC		C		2.B FE	8,938,850	102.4849	9,223,640	9,000,000	8,992,517	0	6,993	0	0	3.950	4.033	JJ	167,875	355,500	01/30/2013	01/11/2023
853254-AL-4	STANDARD CHARTERED PLC		C		2.B FE	23,481,510	106.8298	24,570,849	23,000,000	23,117,439	0	(52,801)	0	0	5.200	4.937	JJ	514,944	1,196,000	11/07/2013	01/26/2024
853254-AZ-3	STANDARD CHARTERED PLC		C		1.G FE	9,972,300	107.7303	10,773,029	10,000,000	9,987,117	0	2,735	0	0	4.050	4.083	AO	88,875	405,000	04/07/2016	04/12/2026
853254-BF-6	STANDARD CHARTERED PLC		C		2.B FE	4,713,750	106.9420	5,347,101	5,000,000	4,839,020	0	27,080	0	0	4.300	5.019	FA	78,833	215,000	11/18/2016	02/19/2027
853254-BK-5	STANDARD CHARTERED PLC		C	2	2.B FE	6,000,000	109.1610	6,549,658	6,000,000	6,000,000	0	0	0	0	4.866	4.865	MS	85,966	291,960	03/12/2018	03/15/2033
853254-BP-4	STANDARD CHARTERED PLC		C	2,5	1.G FE	9,000,000	111.7501	10,057,509	9,000,000	9,000,000	0	0	0	0	4.305	4.306	MN	43,050	387,450	05/16/2019	05/21/2030
854502-AH-4	STANLEY BLACK & DECKER INC			1,2	1.G FE	19,985,200	113.8288	22,765,756	20,000,000	19,990,682	0	1,771	0	0	4.250	4.258	MN	108,611	850,000	10/30/2018	11/15/2028
855244-AD-1	STARBUCKS CORP			1,2	2.B FE	12,995,320	104.4524	13,578,807	13,000,000	12,999,362	0	347	0	0	3.850	3.853	AO	125,125	500,500	09/03/2013	10/01/2023
85571B-AU-9	STARWOOD PROPERTY TRUST INC			1,2	3.C FE	1,991,000	100.1667	1,994,318	1,991,000	1,991,000	0	0	0	0	3.625	3.625	JJ	33,481	0	06/29/2021	07/15/2026
857477-AM-5	STATE STREET CORP				1.F FE	6,983,200	105.3701	7,375,905	7,000,000	6,996,591	0	1,954	0	0	3.700	3.727	MN	29,497	259,000	11/14/2013	11/20/2023
857477-AT-0	STATE STREET CORP				1.F FE	24,966,500	107.7253	26,931,318	25,000,000	24,987,379	0	3,813	0	0	3.550	3.565	FA	327,882	887,500	08/13/2015	08/18/2025
857477-BD-4	STATE STREET CORP			2,5	1.E FE	8,000,000	113.5032	9,080,254	8,000,000	8,000,000	0	0	0	0	4.141	4.142	JD	25,766	331,280	11/28/2018	12/03/2029
85771P-AN-2	EQUINOR ASA		D	1	1.D FE	9,992,700	105.5923	10,559,227	10,000,000	9,998,461	0	895	0	0	3.700	3.707	MS	123,333	370,000	11/05/2013	03/01/2024
85917A-AB-6	STERLING BANCORP			2,5	2.B FE	15,000,000	102.5000	15,375,000	15,000,000	15,000,000	0	0	0	0	4.000	4.001	JD	1,667	600,000	12/12/2019	12/30/2029
85917A-AC-4	STERLING BANCORP			2,5	2.B FE	7,500,000	103.5000	7,762,500	7,500,000	7,500,000	0	0	0	0	3.875	3.875	MN	48,438	291,432	10/28/2020	11/01/2030
85917E-AA-0	STERLING CAP TR IX				3.A FE	9,171,250	80.0000	8,800,000	11,000,000	9,388,950	0	63,975	0	0	1.531	2.697	JAJO	43,035	178,667	03/23/2018	10/01/2037
85917W-AA-0	STERLING BANCORP INC			2	1.G FE	7,601,800	100.7500	7,556,250	7,500,000	7,500,000	0	(8,713)	0	0	5.944	6.025	JAJO	96,586	490,289	08/04/2017	04/15/2026
860630-AD-4	STIFEL FINANCIAL CORP			1	2.C FE	25,700,796	106.5375	27,257,624	25,585,000	25,628,837	0	(15,347)	0	0	4.250	4.178	JJ	492,334	1,087,363	12/28/2016	07/18/2024
860630-AG-7	STIFEL FINANCIAL CORP			1,2	2.C FE	11,914,200	109.6027	13,152,324	12,000,000	11,926,096	0	7,602	0	0	4.000	4.088	MN	61,333	480,000	05/13/2020	05/15/2030
862121-AC-4	STORE CAPITAL CORP			1,2	2.B FE	7,043,330	99.7266	6,980,865	7,000,000	7,042,427	0	(903)	0	0	2.750	2.671	MN	22,993	96,250	10/06/2021	11/18/2030
86275#-AA-1	STRATEGIC CR OPP 4.25 04/01/2026				2.B PL	10,000,000	101.3071	10,130,708	10,000,000	10,000,000	0	0	0	0	4.250	4.253	JAJO	106,250	213,681	03/31/2021	04/01/2026
863667-AG-6	STRYKER CORP			1,2	2.A FE	5,980,550	121.8347	6,091,737	5,000,000	5,960,316	0	(20,234)	0	0	4.375	3.153	MN	27,951	218,750	04/27/2021	05/15/2044
863667-AJ-0	STRYKER CORP			1,2	2.A FE	4,944,700	128.2197	6,410,986	5,000,000	4,950,801	0	1,179	0	0	4.625	4.693	MS	68,090	231,250	03/03/2016	03/15/2046
865622-BE-3	SUMITOMO MITSUI BANKING CORP		C		1.E FE	14,980,350	104.6566	15,698,489	15,000,000	14,996,525	0	2,134	0	0	3.950	3.966	JJ	266,625	592,500	07/11/2013	07/19/2023
86562M-AA-8	SUMITOMO MITSUI FINANCIAL GROUP INC		C		2.A FE	4,000,000	106.2249	4,248,996	4,000,000	4,000,000	0	0	0	0	4.436	4.435	AO	43,867	177,440	03/26/2014	04/02/2024
86562M-AY-6	SUMITOMO MITSUI FINANCIAL GROUP INC		C		1.G FE	7,000,000	108.4758	7,593,303	7,000,000	7,000,000	0	0	0	0	3.544	3.543	JJ	113,014	248,080	01/09/2018	01/17/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
86765B-AS-8	ENERGY TRANSFER LP			1,2	2.C FE	6,981,450	113.8125	7,966,877	7,000,000	6,991,821	0	1,804	0	0	5.950	5.984	JD	34,708	416,500	11/12/2015	12/01/2025
86765B-AT-6	ENERGY TRANSFER LP			1,2	2.C FE	6,978,720	107.5043	7,525,300	7,000,000	6,989,661	0	2,365	0	0	3.900	3.936	JJ	125,883	273,000	07/07/2016	07/15/2026
86787E-BB-2	TRUIST BANK			1,2	1.F FE	9,993,900	109.3490	10,934,898	10,000,000	9,996,945	0	904	0	0	4.050	4.059	MN	65,250	405,000	10/24/2018	11/03/2025
86909#-AA-5	SUSQUEHANNA (18 PROPERTIES) CONTROL PAS				1.G	5,654,339	122.5579	6,929,838	5,654,338	5,654,350	0	(1)	0	0	5.730	5.730	MON	7,200	323,994	12/23/2013	12/23/2036
869099-AH-4	TRUIST FINANCIAL CORP				1.G FE	2,000,000	102.8525	2,057,050	2,000,000	2,000,000	0	0	0	0	5.375	5.373	FA	40,611	107,500	08/08/2012	08/15/2022
87124V-AD-1	SYDNEY AIRPORT FINANCE COMPANY PTY LTD		C	1	2.A FE	8,025,080	103.2452	8,259,614	8,000,000	8,003,561	0	(2,801)	0	0	3.900	3.862	MS	85,800	312,000	10/25/2012	03/22/2023
87151Q-AC-0	SYMETRA FINANCIAL CORP			1	2.A FE	10,075,100	106.0213	10,602,133	10,000,000	10,025,829	0	(9,463)	0	0	4.250	4.142	JJ	195,972	425,000	03/04/2016	07/15/2024
87165B-AD-5	SYNCHRONY FINANCIAL			1,2	2.C FE	13,986,290	105.8756	14,822,577	14,000,000	13,996,223	0	1,334	0	0	4.250	4.261	FA	224,778	595,000	09/29/2014	08/15/2024
87165B-AG-8	SYNCHRONY FINANCIAL			1,2	2.C FE	9,971,260	108.2371	10,823,707	10,000,000	9,988,883	0	3,391	0	0	4.500	4.534	JJ	197,500	450,000	07/21/2015	07/23/2025
871829-AZ-0	SYSCO CORP			1,2	2.B FE	10,000,000	107.2678	10,726,780	10,000,000	10,000,000	0	0	0	0	3.750	3.750	AO	93,750	375,000	09/23/2015	10/01/2025
871829-BL-0	SYSCO CORP			1,2	2.B FE	1,984,863	124.9778	2,485,808	1,989,000	1,985,452	0	360	0	0	5.950	5.977	AO	29,586	316,047	03/30/2020	04/01/2030
87227R-QE-7	HUNTINGTON NATIONAL BANK			2,5	2.A FE	7,000,000	107.4707	7,522,947	7,000,000	7,000,000	0	0	0	0	5.500	5.501	MN	58,819	385,000	05/01/2020	05/06/2030
872280-A#-9	TCG BDC SER 2020 SR NT 4.50 12/31/2024				2.A FE	5,000,000	106.7472	5,337,360	5,000,000	5,000,000	0	0	0	0	4.500	4.504	MJSD	625	225,000	12/10/2020	12/31/2024
872280-A@-1	TCG BDC, INC.			1	2.A FE	7,500,000	107.4525	8,058,938	7,500,000	7,500,000	0	0	0	0	4.750	4.750	MJSD	90,052	356,250	12/30/2019	12/31/2024
87233Q-AB-4	TC PIPELINES LP			1,2	2.B FE	4,978,800	107.2656	5,363,282	5,000,000	4,992,440	0	2,267	0	0	4.375	4.426	MS	65,625	218,750	03/10/2015	03/13/2025
87233Q-AC-2	TC PIPELINES LP			1,2	2.B FE	5,000,000	109.4682	5,473,408	5,000,000	5,000,000	0	0	0	0	3.900	3.899	MN	19,500	195,000	05/22/2017	05/25/2027
87236Y-AD-0	TD AMERITRADE HOLDING CORP			1,2	1.F FE	17,969,041	106.5426	19,124,388	17,950,000	17,956,665	0	(1,905)	0	0	3.625	3.612	AO	162,672	650,688	10/23/2014	04/01/2025
87246Y-AC-0	NUVEEN FINANCE LLC			1	1.F FE	33,019,478	107.5926	35,401,177	32,903,000	32,947,685	0	(14,133)	0	0	4.125	4.073	MN	226,208	1,357,249	03/02/2016	11/01/2024
87264A-BD-6	T-MOBILE USA INC			1,2	2.C FE	29,987,100	108.3323	32,499,696	30,000,000	29,989,745	0	1,290	0	0	3.750	3.757	AO	237,500	1,125,000	04/02/2020	04/15/2027
87264A-BF-1	T-MOBILE USA INC			1,2	2.C FE	33,723,000	109.4702	32,841,066	30,000,000	33,391,797	0	(331,203)	0	0	3.875	2.325	AO	245,417	1,162,500	02/12/2021	04/15/2030
87264A-BL-8	T-MOBILE USA INC			1,2	2.C FE	19,164,000	97.3267	19,465,346	20,000,000	19,190,324	0	26,324	0	0	3.000	3.287	FA	226,667	300,000	02/19/2021	02/15/2041
87265K-AD-4	SIXTH STREET SPECIALTY LENDING INC				2.C FE	15,000,000	126.4009	18,960,129	15,000,000	15,000,000	0	0	0	0	4.500	4.492	FA	281,250	675,000	01/27/2017	08/01/2022
87265K-AE-2	SIXTH STREET SPECIALTY LENDING INC			1,2	2.C FE	29,990,700	102.5724	30,771,711	30,000,000	29,998,075	0	1,740	0	0	4.500	4.506	JJ	596,250	1,350,000	01/17/2018	01/22/2023
87265K-AF-9	SIXTH STREET SPECIALTY LENDING INC			1,2	2.C FE	4,951,600	104.4603	5,223,016	5,000,000	4,971,405	0	9,345	0	0	3.875	4.091	MN	32,292	193,750	10/25/2019	11/01/2024
87299Z-ZZ-5	TTGA SBIC Feeder Fund				2.B PL	1,009,954	100.0000	1,009,954	1,009,954	1,009,954	0	0	0	0	6.000	6.000	JD	33,365	0	11/16/2021	12/31/2035
87305N-AV-0	TTX CO - ABS			1	1.F	172,657	100.0000	172,657	172,657	172,657	0	(92)	0	0	5.453	5.256	JJ	1,422	17,310	07/08/2004	01/02/2022
87305N-AW-8	TTX COMPANY 2004-A1 - MBS			4	1.F	22,726	100.0000	22,726	22,726	22,726	0	(6)	0	0	5.503	5.503	JJ	625	1,249	07/28/2004	01/02/2022
87305Q-BH-3	TTX CO	SD			1.F FE	5,458,300	126.6515	6,332,577	5,000,000	5,217,047	0	(21,976)	0	0	7.070	6.335	JD	29,458	353,500	06/30/2004	07/01/2029
87305Q-BH-3	TTX CO				1.F FE	10,368,575	126.6515	12,031,896	9,500,000	9,894,462	0	(39,547)	0	0	7.070	6.360	JD	55,971	671,650	01/02/2003	07/01/2029
87305Q-CH-2	TTX CO			1	1.F FE	17,955,860	106.5209	19,173,757	18,000,000	17,984,442	0	5,506	0	0	3.600	3.630	JJ	298,800	648,000	01/06/2016	01/15/2025
874060-AW-6	TAKEDA PHARMACEUTICAL CO LTD		C	1,2	2.B FE	30,363,400	117.4180	35,812,487	30,500,000	30,402,049	0	13,341	0	0	5.000	5.056	MN	148,264	1,525,000	11/20/2018	11/26/2028
875127-AV-4	TAMPA ELECTRIC CO			1	1.G FE	20,185,011	141.0886	19,703,022	13,965,000	20,104,771	0	(80,240)	0	0	6.550	2.810	MN	116,879	457,354	10/06/2021	05/15/2036
87612E-BD-7	TARGET CORP			1	1.F FE	12,942,280	105.9590	13,774,670	13,000,000	12,984,096	0	6,597	0	0	3.500	3.552	JJ	227,500	455,000	06/17/2014	07/01/2024
878055-AD-4	HUNTINGTON NATIONAL BANK				2.A FE	5,945,160	102.3200	6,139,200	6,000,000	5,996,891	0	6,863	0	0	6.250	6.373	JD	23,958	375,000	06/05/2012	06/08/2022
878055-AE-2	HUNTINGTON NATIONAL BANK				2.A FE	7,950,000	107.1215	8,569,718	8,000,000	7,981,928	0	5,202	0	0	4.600	4.678	FA	126,756	368,000	02/24/2015	02/27/2025
87819#-AA-2	TD BANK MIAMI, FLORIDA				1.D	4,376,162	110.1720	4,821,305	4,376,162	4,376,167	0	0	0	0	3.790	3.790	MON	7,371	165,857	01/31/2013	01/15/2038
878742-AS-4	TECK RESOURCES LTD		C	1,2	2.C FE	13,203,310	128.6578	12,865,779	10,000,000	13,153,680	0	(49,630)	0	0	6.000	3.613	FA	226,667	300,000	08/04/2021	08/15/2040
878742-AW-5	TECK RESOURCES LTD		C	1,2	2.C FE	19,527,900	132.7086	19,906,284	15,000,000	19,441,828	0	(86,072)	0	0	6.250	4.011	JJ	432,292	468,750	06/07/2021	07/15/2041
878742-AZ-8	TECK RESOURCES LTD		C	1,2	2.C FE	12,339,100	121.9158	12,191,577	10,000,000	12,322,332	0	(16,768)	0	0	5.400	3.768	FA	225,000	0	10/06/2021	02/01/2043
87938W-AT-0	TELEFONICA EMISIONES SAU		C	1	2.C FE	10,000,000	110.0956	11,009,556	10,000,000	10,000,000	0	0	0	0	4.103	4.102	MS	128,789	410,300	03/01/2017	03/08/2027
88032W-AG-1	TENCENT HOLDINGS LTD		C	1,2	1.E FE	19,995,000	106.6191	21,323,824	20,000,000	19,997,592	0	1,064	0	0	3.595	3.597	JJ	323,550	719,000	01/11/2018	01/19/2028
88032W-AN-6	TENCENT HOLDINGS LTD		C	1,2	1.E FE	9,996,700	108.8995	10,889,946	10,000,000	9,997,505	0	323	0	0	3.975	3.979	AO	88,333	397,500	04/03/2019	04/11/2029
88033G-DN-7	TENET HEALTHCARE CORP			1,2	4.A FE	2,165,000	101.3600	2,194,444	2,165,000	2,165,000	0	0	0	0	4.375	4.374	JJ	7,893	0	11/16/2021	01/15/2030
880451-AS-8	TENNESSEE GAS PIPELINE COMPANY LLC			1	2.B FE	1,963,800	124.1981	2,483,963	2,000,000	1,987,284	0	2,058	0	0	7.000	7.147	MS	41,222	140,000	11/14/2000	03/15/2027
880451-AZ-2	TENNESSEE GAS PIPELINE COMPANY LLC			1,2	2.B FE	13,972,140	101.6139	14,225,946	14,000,000	13,976,914	0	2,640	0	0	2.900	2.923	MS	135,333	406,000	02/19/2020	03/01/2030
88224P-JS-9	TEXAS CAPITAL BANK NA				3.A PL	18,000,000	108.0000	19,440,000	18,000,000	18,000,000	0	0	0	0	5.250	5.249	JJ	396,375	945,000	01/28/2014	01/31/2026
883203-BW-0	TEXTRON INC			1,2	2.B FE	7,939,360	108.1602	8,652,815	8,000,000	7,971,916	0	6,148	0	0	4.000	4.091	MS	94,222	320,000	03/04/2016	03/15/2026
883203-CA-7	TEXTRON INC			1,2	2.B FE	8,991,990	110.1789	9,916,097	9,000,000	8,993,600	0	827	0	0	3.900	3.911	MS	101,400	351,000	04/30/2019	09/17/2029
88430@-AA-1	36TH STREET CAPITAL LLC				1.G	13,397,300	100.0000	13,397,300	13,397,300	13,397,300	0	0	0	0	2.500	2.500	MON	14,886	262,364	03/03/2021	02/22/2041
884903-BQ-7	THOMSON REUTERS CORP		C	1,2	2.B FE	4,969,050	105.1744	5,258,720	5,000,000	4,993,162	0	3,395	0	0	4.300	4.376	MN	22,694	215,000	11/14/2013	11/23/2023
886546-AB-6	TIFFANY & CO			1,2	1.E FE	3,988,080	105.9084	4,236,337	4,000,000	3,996,392	0	1,255	0	0	3.800	3.835	AO	38,000	158,000	09/22/2014	10/01/2024
88731E-AF-7	TIME WARNER CABLE ENTERPRISES LLC				2.C FE	6,355,350	108.5417	5,427,088	5,000,000	5,236,937	0	(188,387)	0	0	8.375	4.283	MS	123,299	418,750	04/23/2015	03/15/2023
887389-AK-0	TIMKEN CO			1,2	2.C FE	9,986,800	111.2242	11,122,419	10,000,000	9,990,663	0	1,716	0	0	4.500	4.516	JD	20,000	450,000	08/22/2018	12/15/2028

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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
891160-MJ-9	TORONTO-DOMINION BANK		C	2	1.F FE	29,434,500	107.7435	32,323,056	30,000,000	29,586,014	0	34,831	0	0	3.625	3.795	MS	320,208	1,087,500	02/14/2018	09/15/2031
89153V-AG-4	TOTALENERGIES CAPITAL INTERNATIONAL SA		C	1	1.E FE	25,400,747	105.3973	26,963,784	25,583,000	25,541,975	0	20,248	0	0	3.700	3.782	JJ	436,474	946,571	12/19/2013	01/15/2024
89153V-AL-3	TOTALENERGIES CAPITAL INTERNATIONAL SA		C	1	1.E FE	21,834,780	106.1728	23,358,023	22,000,000	21,958,803	0	17,127	0	0	3.750	3.837	AO	185,625	825,000	01/08/2014	04/10/2024
891906-AB-5	GLOBAL PAYMENTS INC			1,2	2.C FE	8,931,600	103.0661	9,275,948	9,000,000	8,988,791	0	7,570	0	0	3.750	3.841	JD	28,125	337,500	05/15/2013	06/01/2023
891906-AC-3	GLOBAL PAYMENTS INC			1,2	2.C FE	12,964,900	110.9814	14,427,587	13,000,000	12,983,951	0	3,488	0	0	4.800	4.832	AO	156,000	624,000	03/14/2016	04/01/2026
891906-AF-6	GLOBAL PAYMENTS INC			1,2	2.C FE	9,975,600	111.5213	11,152,135	10,000,000	9,984,102	0	2,591	0	0	4.450	4.479	JD	37,083	445,000	05/09/2018	06/01/2028
89214P-BD-0	TOWNE BANK			2,5	2.A FE	25,000,000	100.6913	25,172,835	25,000,000	25,000,916	0	365	0	0	4.500	4.490	JJ	471,875	1,125,000	07/12/2017	07/30/2027
892231-AB-7	TOWNSQUARE MEDIA INC			2	4.B FE	4,225,788	106.3636	4,270,497	4,015,000	4,219,714	0	(6,074)	0	0	6.875	5.096	FA	115,013	0	11/22/2021	02/01/2026
893045-AE-4	TRANS ALLEGHENY INTERSTATE LINE CO			1,2	2.B FE	7,993,920	105.9495	8,475,960	8,000,000	7,998,085	0	837	0	0	3.850	3.858	JD	25,667	308,000	12/08/2014	06/01/2025
89352H-AM-1	TRANSCANADA PIPELINES LTD		C	1,2	2.A FE	6,968,360	117.6737	8,237,159	7,000,000	6,978,036	0	1,525	0	0	4.625	4.659	MS	107,917	323,750	02/25/2014	03/01/2034
89352H-AT-6	TRANSCANADA PIPELINES LTD		A	1,2	2.A FE	9,958,100	111.4644	11,146,444	10,000,000	9,981,195	0	4,841	0	0	4.875	4.927	JJ	224,792	487,500	01/22/2016	01/15/2026
89352H-AW-9	TRANSCANADA PIPELINES LTD		C	1,2	2.A FE	29,504,150	111.4946	33,448,365	30,000,000	29,648,510	0	47,545	0	0	4.250	4.463	MN	162,917	1,275,000	11/20/2018	05/15/2028
89400P-AE-3	TRANSURBAN FINANCE COMPANY PTY LTD		C	1,2	2.A FE	9,912,300	108.7838	10,878,382	10,000,000	9,955,520	0	10,190	0	0	4.125	4.244	FA	170,729	412,500	10/27/2015	02/02/2026
894164-AA-0	TRAVEL + LEISURE CO			1,2	3.C FE	8,249,000	100.6250	8,300,556	8,249,000	8,249,000	0	0	0	0	4.500	4.500	JD	44,338	0	11/15/2021	12/01/2029
89441#-AA-4	TRAVERSE CITY CONTROL TRUST -2018 - ABS			4	1.B	9,955,792	115.0711	11,342,812	9,857,220	10,042,949	0	(7,131)	0	0	4.613	4.372	MON	20,209	492,606	09/18/2018	11/15/2039
89566E-AG-3	TRI-STATE GENERATION AND TRANSMISSION AS			1,2	1.G FE	3,998,320	105.1940	4,207,760	4,000,000	3,999,581	0	194	0	0	3.700	3.704	MN	24,667	148,000	10/27/2014	11/01/2024
896239-AB-6	TRIMBLE INC			1,2	2.C FE	13,490,440	103.9923	14,038,961	13,500,000	13,497,097	0	1,899	0	0	4.150	4.165	JD	24,900	560,250	06/13/2018	06/15/2023
89641U-AA-9	TRINITY ACQUISITION PLC		C	1	2.B FE	2,983,170	104.7922	3,143,765	3,000,000	2,996,771	0	1,874	0	0	4.625	4.695	FA	52,417	138,750	08/08/2013	08/15/2023
89641U-AB-7	TRINITY ACQUISITION PLC		C	1	2.B FE	3,282,608	137.7499	3,147,585	2,285,000	3,270,022	0	(12,586)	0	0	6.125	3.316	FA	52,872	69,978	08/03/2021	08/15/2043
89641U-AC-5	TRINITY ACQUISITION PLC		C	1,2	2.B FE	9,957,800	109.5375	10,953,751	10,000,000	9,980,456	0	4,348	0	0	4.400	4.451	MS	129,556	440,000	03/17/2016	03/15/2026
896517-AB-5	TRINITY HEALTH CORP			1,2	1.D FE	8,225,056	97.7159	8,343,962	8,539,000	8,232,096	0	7,040	0	0	2.632	2.880	JD	18,729	112,373	06/04/2021	12/01/2040
89677Y-A@-9	TRIPLEPOINT VENTURE GROWTH BDC CORP.				2.B PL	12,500,000	108.4251	13,553,138	12,500,000	12,500,000	0	0	0	0	4.500	4.500	MS	187,500	309,375	03/01/2021	03/01/2026
89679E-AC-6	TRIUMPH BANCORP INC			2,5	1.G PL	6,000,000	95.0100	5,700,600	6,000,000	6,000,000	0	0	0	0	3.500	3.501	MS	72,917	0	08/26/2021	09/01/2031
898402-AA-0	TRUSTMARK CORP			2,5	2.C FE	4,000,000	103.4295	4,137,180	4,000,000	4,000,000	0	0	0	0	3.625	3.626	JD	12,083	147,417	11/18/2020	12/01/2030
898813-AL-4	TUCSON ELECTRIC POWER CO			1,2	1.G FE	6,977,250	102.7242	7,190,695	7,000,000	6,997,007	0	2,390	0	0	3.850	3.887	MS	79,353	269,500	09/11/2012	03/15/2023
90187B-AA-9	TWO HARBORS INVESTMENT CORP				2.C FE	35,485,225	99.9942	36,169,895	36,172,000	36,150,474	0	501,419	0	0	6.250	8.174	JJ	1,042,457	2,260,750	03/25/2020	01/15/2022
902133-AR-8	TYCO ELECTRONICS GROUP SA		C	1,2	1.G FE	5,976,840	104.8160	6,288,959	6,000,000	5,993,262	0	2,639	0	0	3.450	3.495	FA	86,250	207,000	07/28/2014	08/01/2024
902133-AT-4	TYCO ELECTRONICS GROUP SA		C	1,2	1.G FE	9,975,700	107.4964	10,749,640	10,000,000	9,989,431	0	2,606	0	0	3.700	3.728	FA	139,778	370,000	01/25/2016	02/15/2026
902494-AT-0	TYSON FOODS INC			1,2	2.B FE	3,978,320	100.7104	4,028,414	4,000,000	3,998,805	0	2,554	0	0	4.500	4.567	JD	8,000	180,000	06/06/2012	06/15/2022
902494-BK-8	TYSON FOODS INC			1,2	2.B FE	11,997,840	113.2264	13,587,170	12,000,000	11,998,804	0	463	0	0	4.350	4.351	MS	174,000	522,000	02/13/2019	03/01/2029
902538-AA-1	UA PASS THROUGH TRUST, SERIES A1				3.C	13,972,404	105.5005	14,596,751	13,835,717	13,928,307	0	(9,091)	0	0	4.870	4.736	MON	29,947	673,799	03/10/2017	02/15/2032
90261A-AB-8	UBS AG (STAMFORD BRANCH)				2.A FE	7,044,000	103.9345	7,275,418	7,000,000	7,003,899	0	(5,869)	0	0	7.625	7.531	FA	198,674	533,750	08/15/2012	08/17/2022
90265E-AP-5	UDR INC			1,2	2.A FE	9,999,800	113.1845	11,318,447	10,000,000	9,999,937	0	489	0	0	4.400	4.400	JJ	189,444	440,000	10/17/2018	01/26/2029
90265E-AR-1	UDR INC			1,2	2.A FE	7,781,128	104.1486	7,749,698	7,441,000	7,774,284	0	(6,844)	0	0	3.000	2.462	FA	84,331	0	10/07/2021	08/15/2031
90265E-AS-9	UDR INC			1,2	2.A FE	8,510,699	103.4776	8,482,058	8,197,000	8,499,712	0	(10,987)	0	0	3.100	2.751	MN	42,351	127,054	06/08/2021	11/01/2034
90272*-AA-0	UHC (SENIOR NOTE) CONTROL PASS-THROUGH T			4	1.F	3,658,978	104.8436	3,836,204	3,658,978	3,658,025	0	(281)	0	0	3.500	3.500	MON	10,672	128,064	05/21/2013	05/15/2033
902788-AA-6	UMB FINANCIAL CORP			2	2.A FE	14,000,000	103.1750	14,444,500	14,000,000	14,000,000	0	0	0	0	3.700	3.699	MS	149,644	518,000	09/14/2020	09/17/2030
90319#-AA-1	UNIVERSITY OF ARKANSAS CTL 3.35 03/15/20				1.C	11,641,873	106.2823	12,250,743	11,526,607	11,638,582	0	(3,291)	0	0	3.350	3.281	MS	113,697	282,289	03/22/2021	03/15/2041
903436-AA-1	US AIRWAYS 2011-1 CLASS A PASS THROUGH T			1	3.B FE	748,892	105.2346	788,094	748,892	749,573	0	(15)	0	0	7.125	7.054	AO	10,227	53,359	06/21/2011	04/22/2025
90345W-AA-2	US AIRWAYS 2012-1 CLASS A PASS THROUGH T			1	2.A FE	2,277,355	105.1701	2,395,097	2,277,355	2,278,881	0	61	0	0	5.900	5.863	AO	33,591	134,364	04/30/2012	04/01/2026
90346W-AA-1	AMERICAN AIRLINES 2013-1 PASS THROUGH TR			1	3.A FE	2,033,349	100.2453	2,043,446	2,038,445	2,035,828	0	298	0	0	3.950	3.995	MN	10,288	80,519	01/21/2014	05/15/2027
90351D-AB-3	UBS GROUP AG		C		1.G FE	15,117,460	108.2540	16,238,102	15,000,000	15,056,474	0	(13,601)	0	0	4.125	4.015	MS	166,719	618,750	01/26/2017	09/24/2025
90351D-AF-4	UBS GROUP AG		D		1.G FE	59,339,681	109.2023	64,417,315	58,989,000	59,170,131	0	(37,985)	0	0	4.125	4.046	AO	513,696	2,433,296	01/26/2017	04/15/2026
90352J-AC-7	UBS GROUP AG	SD	D	2	1.G FE	3,030,240	110.5464	3,316,394	3,000,000	3,018,969	0	(3,194)	0	0	4.253	4.117	MS	34,733	127,590	03/14/2018	03/23/2028
90352J-AC-7	UBS GROUP AG		D	2	1.G FE	42,882,450	110.5464	47,534,974	43,000,000	42,916,794	0	10,056	0	0	4.253	4.284	MS	497,837	1,828,790	05/08/2018	03/23/2028
903788-AA-1	U.S. DEPARTMENT OF AGRICULTURE FOREST SE				1.B	3,905,013	104.1538	4,067,220	3,905,013	3,905,013	0	0	0	0	3.228	3.228	MON	5,602	171,044	07/07/2020	04/15/2038
90539J-A*-0	ATLANTIC UNION BANKSHARES CORPORATION				2.A FE	7,507,031	90.5000	6,787,500	7,500,000	7,505,328	0	(290)	0	0	2.966	3.002	MJSD	63,678	167,148	02/08/2018	06/17/2034
90783T-AA-8	UNION PACIFIC RAILROAD CO PASS THROUGH T			4	1.D FE	982,711	100.9460	992,006	982,710	984,307	0	220	0	0	5.404	4.790	JJ	26,405	53,106	07/22/2004	07/02/2025
90783X-AA-9	UNION PACIFIC RAILROAD CO 2007-3 PASS TH			1	1.D FE	1,889,033	119.0141	2,248,216	1,889,033	1,890,191	0	(20)	0	0	6.176	6.157	JJ	58,009	116,667	07/19/2007	01/02/2031
909287-AA-2	UNITED AIR LINES INC 2007 1 PASS THROUGH			1	3.C FE	864,439	101.1425	913,318	903,001	897,463	0	8,318	0	0	6.636	8.122	JJ	29,795	59,923	04/30/2010	01/02/2024
909319-AA-3	UNITED AIRLINES PASS THROUGH TRUST 2013			1	2.B FE	4,570,710	104.4440	4,773,832	4,570,710	4,572,158	0	(27)	0	0	4.300	4.287	FA	74,249	196,541	08/01/2013	02/15/2027
90932P-AA-6	UNITED AIRLINES 2014-1 PASS THROUGH TRUS			1	2.B FE	3,855,064	105.1327	4,052,934	3,855,064	3,856,393	0	143	0	0	4.000	3.988	AO	34,267	154,203	03/24/2014	10/11/2027
90932Q-AA-4	UNITED AIRLINES 2014-2 PASS THROUGH TRUS			1	2.A FE	2,651,475	104.5484	2,772,075	2,651,475	2,652,240	0	45	0	0	3.750	3.740	MS	32,591	99,430	07/28/2014	03/03/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
90985F-AF-3	UNITED COMMUNITY BANKS INC			2.5	2.A FE	15,000,000	106.5000	15,975,000	15,000,000	15,000,000	0	0	0	0	5.500	5.501	FA	313,958	825,000	07/31/2015	02/14/2027
90985F-AG-1	UNITED COMMUNITY BANKS INC			2,5	2.B FE	10,000,000	102.2500	10,225,000	10,000,000	10,000,136	0	(121)	0	0	4.500	4.499	JJ	188,750	450,000	01/10/2018	01/30/2028
90985F-AH-9	UNITED COMMUNITY BANKS INC			2,5	2.A FE	12,000,000	107.0000	12,840,000	12,000,000	12,000,000	0	0	0	0	5.000	5.001	JD	26,667	600,000	06/12/2020	06/15/2030
910304-AA-2	PEOPLE'S UNITED FINANCIAL INC				2.B FE	4,000,000	107.9300	4,317,200	4,000,000	4,000,000	0	0	0	0	5.750	5.748	AO	57,500	230,000	09/18/2014	10/01/2024
911312-AJ-5	UNITED PARCEL SERVICE INC			1	1.G FE	17,370,840	144.2125	17,305,500	12,000,000	17,157,890	0	(212,950)	0	0	6.200	2.844	JJ	343,067	372,000	02/23/2021	01/15/2038
911312-BV-7	UNITED PARCEL SERVICE INC			1,2	1.G FE	3,399,760	134.6452	3,500,775	2,600,000	3,372,604	0	(27,156)	0	0	5.200	3.024	AO	33,800	135,200	02/25/2021	04/01/2040
911312-BX-3	UNITED PARCEL SERVICE INC			1,2	1.G FE	22,975,850	107.9933	24,838,461	23,000,000	22,984,113	0	4,694	0	0	3.900	3.923	AO	224,250	897,000	03/19/2020	04/01/2025
911312-BY-1	UNITED PARCEL SERVICE INC			1,2	1.G FE	17,932,140	117.7002	21,186,045	18,000,000	17,942,376	0	5,839	0	0	4.450	4.497	AO	200,250	801,000	03/19/2020	04/01/2030
91159H-HK-9	US BANCORP			2	1.F FE	44,906,400	106.1945	47,787,543	45,000,000	44,972,839	0	10,172	0	0	3.600	3.623	MS	495,000	1,620,000	09/08/2014	09/11/2024
913017-CY-3	RAYTHEON TECHNOLOGIES CORP			1,2	2.A FE	14,994,600	111.9003	16,785,051	15,000,000	14,996,419	0	898	0	0	4.125	4.129	MN	77,344	618,750	08/13/2018	11/16/2028
91324P-CP-5	UNITEDHEALTH GROUP INC			1	1.G FE	9,972,900	108.5027	10,850,274	10,000,000	9,989,607	0	3,137	0	0	3.750	3.781	JJ	172,917	375,000	07/20/2015	07/15/2025
91324P-EE-8	UNITEDHEALTH GROUP INC			1,2	1.F FE	25,679,300	104.5824	26,145,605	25,000,000	25,664,912	0	(14,388)	0	0	3.050	2.866	MN	97,431	372,778	06/09/2021	05/15/2041
91412N-AA-8	UNIVERSITY OF CHICAGO			1	1.C FE	3,497,900	102.1743	3,576,101	3,500,000	3,499,873	0	164	0	0	4.660	4.665	AO	40,775	163,100	05/12/2010	10/01/2022
91412N-AG-5	UNIVERSITY OF CHICAGO			1	1.C FE	1,322,934	101.8577	1,347,578	1,323,000	1,323,000	0	0	0	0	3.065	3.064	AO	10,137	40,550	01/24/2012	10/01/2024
91412N-AX-8	UNIVERSITY OF CHICAGO			1	1.C FE	5,125,000	107.3774	5,503,089	5,125,000	5,125,105	0	18	0	0	3.622	3.621	AO	46,407	185,628	08/19/2015	10/01/2027
915271-AA-8	UNIVEST FINANCIAL CORP				2.B FE	5,000,000	99.9802	4,999,010	5,000,000	5,000,000	0	0	0	0	3.743	3.743	MJSD	0	0	03/30/2015	03/30/2025
915271-AC-4	UNIVEST FINANCIAL CORP			2,5	2.B FE	4,000,000	108.2500	4,330,000	4,000,000	4,000,000	0	0	0	0	5.000	5.001	FA	75,556	205,556	07/29/2020	08/15/2030
91529Y-AL-0	UNUM GROUP			1	2.C FE	21,330,456	106.8316	23,043,587	21,570,000	21,466,567	0	24,801	0	0	3.875	4.011	MN	130,019	835,838	02/11/2016	11/05/2025
91529Y-AP-1	UNUM GROUP			1,2	2.C FE	19,685,548	107.3635	19,635,718	18,289,000	19,679,904	0	(5,644)	0	0	4.500	4.039	JD	36,578	411,503	10/04/2021	12/15/2049
918418-AA-8	VIRGINIA (LAFAYETTE, IN) CONTROL PASS- T			4	1.B	5,656,714	103.0946	5,831,767	5,656,714	5,656,714	0	0	0	0	3.250	3.250	MON	15,320	241,460	12/04/2019	08/15/2036
91845#-AA-2	VZ (SENIOR NOTE) CONTROL PASS-THROUGH TR			4	2.A	8,214,678	105.9919	8,706,893	8,214,678	8,214,901	0	39	0	0	3.812	3.812	MON	40,198	287,048	05/19/2015	05/15/2035
91854*-AA-4	VZ (SENIOR NOTE) CONTROL PASS-THROUGH TR				2.A	8,598,017	108.0107	9,286,778	8,598,017	8,598,023	0	0	0	0	3.620	3.620	MON	13,833	311,248	08/17/2016	08/15/2036
91855*-AA-3	VIRGINIA (PONCE, PR) CONTROL TRUST				1.B	15,000,000	111.5335	16,730,025	15,000,000	15,000,000	0	0	0	0	4.350	4.350	MON	29,000	652,500	03/29/2019	04/15/2041
91913Y-AU-4	VALERO ENERGY CORP			1,2	2.B FE	4,982,750	106.8621	5,343,108	5,000,000	4,991,334	0	1,732	0	0	3.400	3.440	MS	50,056	170,000	09/07/2016	09/15/2026
91913Y-AW-0	VALERO ENERGY CORP			1,2	2.B FE	12,900,290	108.9914	14,168,883	13,000,000	12,924,118	0	8,937	0	0	4.000	4.094	AO	130,000	520,000	03/21/2019	04/01/2029
91914J-AA-0	VALERO ENERGY PARTNERS LP			1,2	2.B FE	7,996,720	110.2629	8,821,030	8,000,000	7,998,734	0	691	0	0	4.375	4.379	JD	15,556	350,000	12/02/2016	12/15/2026
91914J-AB-8	VALERO ENERGY PARTNERS LP			1,2	2.B FE	6,976,200	110.8894	7,762,260	7,000,000	6,984,314	0	2,289	0	0	4.500	4.542	MS	92,750	315,000	03/26/2018	03/15/2028
919794-AB-3	VALLEY NATIONAL BANCORP				2.B FE	15,154,995	106.0438	15,906,563	15,000,000	15,033,234	0	(17,953)	0	0	5.125	4.990	MS	200,729	768,750	10/23/2013	09/27/2023
919794-AC-1	VALLEY NATIONAL BANCORP				2.B FE	14,993,700	107.0334	16,055,016	15,000,000	14,997,586	0	624	0	0	4.550	4.555	JD	1,896	682,500	06/16/2015	06/30/2025
921814-AA-7	VANDERBILT UNIVERSITY MEDICAL CENTER			1,2	1.G FE	3,500,000	115.2477	4,033,670	3,500,000	3,500,105	0	184	0	0	4.172	4.172	JJ	73,010	146,020	07/12/2017	07/01/2037
92277G-AB-3	VENTAS REALTY LP			1,2	2.A FE	15,586,222	134.9414	15,829,977	11,731,000	15,548,355	0	(37,868)	0	0	5.700	3.513	MS	169,024	87,438	10/05/2021	09/30/2043
92277G-AF-4	VENTAS REALTY LP			1,2	2.A FE	4,551,335	117.4213	4,791,963	4,081,000	4,544,158	0	(7,177)	0	0	4.375	3.634	FA	74,393	89,272	06/08/2021	02/01/2045
92277G-AG-2	VENTAS REALTY LP			1,2	2.A FE	9,893,850	108.6730	10,867,302	10,000,000	9,954,073	0	10,758	0	0	4.125	4.250	JJ	190,208	412,500	07/13/2015	01/15/2026
92277G-AL-1	VENTAS REALTY LP			1,2	2.A FE	12,895,480	109.0844	14,180,971	13,000,000	12,940,655	0	10,098	0	0	3.850	3.947	AO	125,125	500,500	03/22/2017	04/01/2027
92277G-AM-9	VENTAS REALTY LP			1,2	2.A FE	7,938,640	110.5707	8,845,658	8,000,000	7,959,856	0	5,811	0	0	4.000	4.093	MS	106,667	320,000	02/13/2018	03/01/2028
92277G-AN-7	VENTAS REALTY LP			1,2	2.A FE	9,995,400	113.4135	11,341,354	10,000,000	9,996,923	0	914	0	0	4.400	4.405	JJ	202,889	440,000	08/06/2018	01/15/2029
92343V-BG-8	VERIZON COMMUNICATIONS INC			1,2	2.A FE	11,722,500	111.7502	11,175,016	10,000,000	11,697,493	0	(25,007)	0	0	3.850	2.754	MN	64,167	192,500	08/03/2021	11/01/2042
92343V-DY-7	VERIZON COMMUNICATIONS INC			1	2.A FE	8,933,040	111.2303	10,010,725	9,000,000	8,962,150	0	6,535	0	0	4.125	4.216	MS	108,281	371,250	03/13/2017	03/16/2027
92343V-EA-8	VERIZON COMMUNICATIONS INC			1	2.A FE	12,963,340	117.6990	15,300,867	13,000,000	12,971,913	0	2,327	0	0	4.500	4.524	FA	229,125	585,000	08/01/2017	08/10/2033
92343V-ER-1	VERIZON COMMUNICATIONS INC			1	2.A FE	20,518,534	113.5285	23,587,827	20,777,000	20,599,525	0	22,524	0	0	4.329	4.477	MS	249,843	899,436	06/21/2018	09/21/2028
92343V-EU-4	VERIZON COMMUNICATIONS INC			1,2	2.A FE	5,108,919	111.9075	5,710,639	5,103,000	5,107,788	0	(297)	0	0	4.016	4.002	JD	15,940	204,936	02/28/2019	12/03/2029
92343V-FW-9	VERIZON COMMUNICATIONS INC			1,2	2.A FE	1,611,426	94.9006	1,496,582	1,577,000	1,610,752	0	(550)	0	0	2.987	2.888	AO	7,982	50,245	10/07/2020	10/30/2056
92343V-GJ-7	VERIZON COMMUNICATIONS INC			1,2	2.A FE	9,958,900	101.0086	10,100,858	10,000,000	9,961,783	0	2,883	0	0	2.550	2.597	MS	70,833	126,792	03/11/2021	03/21/2031
92345Y-AD-8	VERISK ANALYTICS INC			1,2	2.B FE	9,946,300	107.6272	10,762,723	10,000,000	9,979,774	0	5,880	0	0	4.000	4.063	JD	17,778	400,000	05/11/2015	06/15/2025
92345Y-AF-3	VERISK ANALYTICS INC			1,2	2.B FE	2,983,890	111.5157	3,345,470	3,000,000	2,987,845	0	1,471	0	0	4.125	4.191	MS	36,438	123,750	02/27/2019	03/15/2029
92553P-BC-5	VIACOMCBS INC			2,5	3.A FE	3,000,000	112.7875	3,383,625	3,000,000	3,000,000	0	0	0	0	6.250	6.249	FA	64,063	187,500	02/23/2017	02/28/2057
92556H-AD-9	VIACOMCBS INC			1,2	2.B FE	30,915,158	112.8313	29,532,457	26,174,000	30,581,604	0	(333,554)	0	0	4.200	2.325	MN	128,253	1,099,308	02/12/2021	05/19/2032
92556V-AE-6	VIATRIS INC			1,2	2.C FE	43,308,400	106.7178	42,687,108	40,000,000	43,247,599	0	(60,801)	0	0	3.850	3.250	JD	38,500	962,500	10/05/2021	06/22/2040
92580#-AA-9	VICOF II LCSS TL 5.50 08/16/2027 - ABS			2	1.G PL	24,650,449	117.0691	28,858,059	24,650,449	24,650,449	0	0	0	0	5.500	5.578	MON	45,192	1,367,152	01/29/2021	08/16/2027
927320-AA-9	VINCI SA		C	1,2	1.G FE	9,975,200	109.9524	10,995,242	10,000,000	9,981,105	0	2,253	0	0	3.750	3.780	AO	84,375	375,000	04/03/2019	04/10/2029
92852L-AB-5	VITERRA FINANCE BV		C	1,2	2.C FE	39,539,416	101.2085	39,803,279	39,328,000	39,535,967	0	(3,449)	0	0	3.200	3.130	AO	244,708	629,248	10/07/2021	04/21/2031
928563-AC-9	VMWARE INC			1,2	2.C FE	7,973,120	109.1610	8,732,883	8,000,000	7,983,969	0	2,708	0	0	3.900	3.940	FA	112,667	312,000	08/16/2017	08/21/2027
928563-AD-7	VMWARE INC			1,2	2.C FE	4,997,450	109.0478	5,452,388	5,000,000	4,998,620	0	564	0	0	4.500	4.509	MN	28,750	225,000	04/02/2020	05/15/2025

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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
928563-AE-5	VMWARE INC			1,2	2.C FE	22,988,730	112.9003	25,967,064	23,000,000	22,993,122	0	1,986	0	0	4.650	4.656	MN	136,658	1,069,500	04/02/2020	05/15/2027
92857W-BK-5	VODAFONE GROUP PLC		C	1	2.B FE	22,660,080	112.5592	25,888,621	23,000,000	22,764,494	0	32,112	0	0	4.375	4.561	MN	86,649	1,006,250	10/04/2018	05/30/2028
92857W-BL-3	VODAFONE GROUP PLC		C	1	2.B FE	56,704,360	124.2766	55,924,470	45,000,000	56,438,211	0	(266,149)	0	0	5.000	3.022	MN	193,750	1,125,000	07/15/2021	05/30/2038
92858R-AB-6	VMED 02 UK FINANCING I PLC		C	1,2	3.C FE	1,667,000	101.7514	1,696,196	1,667,000	1,667,000	0	0	0	0	4.750	4.750	JJ	38,272	0	06/22/2021	07/15/2031
928668-AR-3	VOLKSWAGEN GROUP OF AMERICA FINANCE LLC			1	2.A FE	11,841,640	105.6170	12,674,040	12,000,000	11,936,478	0	31,949	0	0	4.250	4.549	MN	68,000	510,000	12/07/2018	11/13/2023
928668-AU-6	VOLKSWAGEN GROUP OF AMERICA FINANCE LLC			1	2.A FE	41,428,121	115.3979	48,997,948	42,460,000	41,699,785	0	91,821	0	0	4.750	5.061	MN	268,913	2,016,850	11/19/2018	11/13/2028
928668-BF-8	VOLKSWAGEN GROUP OF AMERICA FINANCE LLC			1	2.A FE	6,994,820	109.4856	7,663,992	7,000,000	6,995,684	0	589	0	0	3.750	3.759	MN	35,000	262,500	05/06/2020	05/13/2030
92890H-AD-4	WEA FINANCE LLC			1,2	2.A FE	31,670,001	108.2341	30,306,625	28,001,000	31,629,116	0	(40,885)	0	0	4.750	3.874	MS	384,236	568,836	10/07/2021	09/17/2044
929089-AC-4	VOYA FINANCIAL INC			1	2.B FE	44,586,186	125.5991	43,276,409	34,456,000	44,492,523	0	(93,663)	0	0	4.800	3.093	JD	73,506	826,944	10/05/2021	06/15/2046
92928Q-AD-0	WEA FINANCE LLC			1,2	2.B FE	4,067,526	106.8301	4,060,612	3,801,000	4,066,255	0	(1,271)	0	0	4.625	4.184	MS	49,321	0	10/06/2021	09/20/2048
92932B-AF-9	WSFS FINANCIAL CORP			2,5	1.G FE	5,000,000	100.0000	5,000,000	5,000,000	5,000,000	0	0	0	0	2.750	2.750	JD	6,111	140,174	12/03/2020	12/15/2030
92933B-AT-1	WMG ACQUISITION CORP			1,2	3.C FE	2,478,625	100.1781	2,504,453	2,500,000	2,478,869	0	244	0	0	3.750	3.875	JD	9,635	0	11/17/2021	12/01/2029
92936U-AH-2	WP CAREY INC			1,2	2.B FE	26,118,336	95.2741	26,345,180	27,652,000	26,182,097	0	63,762	0	0	2.250	2.804	AO	155,543	373,302	06/08/2021	04/01/2033
92940P-AD-6	WRKCO INC			1,2	2.B FE	7,996,080	116.3413	9,307,306	8,000,000	7,996,976	0	533	0	0	4.900	4.906	MS	115,422	392,000	11/27/2018	03/15/2029
92940P-AE-4	WRKCO INC			1,2	2.B FE	6,998,320	109.6116	7,672,813	7,000,000	6,999,044	0	394	0	0	3.900	3.902	JD	22,750	273,000	05/16/2019	06/01/2028
92943G-AA-9	W R GRACE HOLDINGS LLC			1,2	4.C FE	3,037,500	102.6411	3,079,233	3,000,000	3,036,411	0	(1,089)	0	0	5.625	5.425	FA	59,063	0	10/27/2021	08/15/2029
92981#-AA-4	WEC 99J-73 LLC				2.B	2,161,597	111.6432	2,362,945	2,116,515	2,159,546	0	(1,624)	0	0	4.250	4.088	MON	3,998	89,974	09/25/2020	09/15/2039
92981@-AA-6	WEC 99J-58 LLC				2.B	1,350,203	106.3055	1,405,405	1,322,044	1,347,211	0	(2,371)	0	0	4.250	3.991	MON	2,497	56,187	09/25/2020	09/15/2030
92982#-AA-3	WEC 99J-22 LLC				2.B	1,884,138	111.6432	2,059,642	1,844,843	1,882,351	0	(1,415)	0	0	4.250	4.088	MON	3,485	78,406	09/25/2020	09/15/2039
92982*-AA-7	WEC 99J-27 LLC				2.B	2,032,555	111.6432	2,221,874	1,990,156	2,030,626	0	(1,527)	0	0	4.250	4.088	MON	3,759	84,582	09/25/2020	09/15/2039
92982@-AA-5	WEC 2000B-CSF-11 LLC				2.B	1,388,561	106.3055	1,445,332	1,359,602	1,385,484	0	(2,439)	0	0	4.250	3.991	MON	2,568	57,783	09/25/2020	09/15/2030
92983*-AA-6	WEC 99J-4 LLC				2.B	1,321,391	106.9377	1,383,595	1,293,833	1,319,481	0	(1,514)	0	0	4.250	4.050	MON	2,444	54,988	09/25/2020	09/15/2034
92983@-AA-4	WEC 99J-72 LLC				2.B	1,942,211	111.6432	2,123,124	1,901,704	1,940,368	0	(1,459)	0	0	4.250	4.088	MON	3,592	80,822	09/25/2020	09/15/2039
93147#-AA-3	WALGREENS (MARICOPA AZ) CONTROL PASS THR				2.B	2,716,168	108.2711	2,940,825	2,716,168	2,716,171	0	0	0	0	4.510	4.510	MON	15,799	122,547	10/19/2016	10/31/2034
93884P-CQ-1	WASHINGTON GAS LIGHT CO	SD			1.G FE	1,875,932	119.8332	1,797,499	1,500,000	1,671,496	0	(25,918)	0	0	6.490	4.224	MS	28,664	97,350	08/31/2012	09/27/2027
93884P-CQ-1	WASHINGTON GAS LIGHT CO				1.G FE	7,269,925	119.8332	7,789,161	6,500,000	6,781,634	0	(40,376)	0	0	6.490	5.596	MS	124,211	421,850	01/21/2003	09/27/2027
947890-AJ-8	WEBSTER FINANCIAL CORP			1,2	2.B FE	12,956,710	109.3547	14,216,105	13,000,000	12,967,128	0	3,982	0	0	4.100	4.141	MS	142,133	533,000	03/20/2019	03/25/2029
948741-AL-7	KIMCO REALTY CORP			1,2	2.A FE	6,946,310	105.8226	7,407,582	7,000,000	6,979,734	0	5,731	0	0	3.850	3.941	JD	22,458	269,500	05/07/2015	06/01/2025
94973V-BF-3	ANTHEM INC			1	2.B FE	10,556,265	131.8092	10,228,394	7,760,000	10,520,165	0	(36,100)	0	0	5.100	2.904	JJ	182,489	0	08/03/2021	01/15/2044
94974B-FY-1	WELLS FARGO & CO				2.B FE	3,196,704	109.0213	3,488,681	3,200,000	3,198,771	0	393	0	0	4.100	4.110	JD	10,204	131,200	05/27/2014	06/03/2026
94974B-GL-8	WELLS FARGO & CO				2.B FE	38,069,207	111.6143	41,950,227	37,585,000	37,836,310	0	(38,677)	0	0	4.300	4.162	JJ	713,802	1,616,155	11/30/2018	07/22/2027
95000U-2A-0	WELLS FARGO & CO	SD		2,5	2.A FE	1,941,600	107.5587	2,151,175	2,000,000	1,960,856	0	5,316	0	0	3.584	3.935	MN	7,765	71,680	03/14/2018	05/22/2028
95040Q-AM-6	WELLTOWER INC			1,2	2.A FE	17,913,420	102.1842	18,393,160	18,000,000	17,919,055	0	5,635	0	0	2.800	2.855	JD	42,000	344,400	03/16/2021	06/01/2031
95081Q-A*-2	WESBANCO, INC.				1.G FE	4,601,563	87.0000	4,132,500	4,750,000	4,622,579	0	6,826	0	0	2.866	3.169	MJSD	5,672	135,504	02/01/2018	06/17/2034
957576-AA-9	WESTERN & SOUTHERN FINANCIAL GROUP INC			1	1.F FE	31,439,670	129.3919	34,702,916	26,820,000	30,494,327	0	(241,100)	0	0	5.750	4.236	JJ	711,103	1,542,150	05/22/2018	07/15/2033
95763P-EF-4	WESTERN ALLIANCE BANK			2,5	1.G PL	12,000,000	107.7500	12,930,000	12,000,000	12,000,000	0	0	0	0	5.250	5.250	JD	52,500	630,000	05/20/2020	06/01/2030
959802-AX-7	WESTERN UNION CO			1,2	2.B FE	9,992,000	104.1104	10,411,037	10,000,000	9,997,600	0	1,587	0	0	4.250	4.267	JD	25,972	425,000	06/06/2018	06/09/2023
96038#-AA-8	WESTIN STATE LOUIS MO SUBORDINATE NOTE L				1.D PL	9,780,218	116.9147	11,434,512	9,780,217	9,780,225	0	0	0	0	4.453	4.453	MON	19,356	435,513	08/10/2017	07/15/2047
960386-AM-2	WESTINGHOUSE AIR BRAKE TECHNOLOGIES CORP	SD		1,2	2.C FE	9,393,500	113.6205	11,362,045	10,000,000	9,552,112	0	53,395	0	0	4.950	5.763	MS	145,750	495,000	12/20/2018	09/15/2028
960386-AM-2	WESTINGHOUSE AIR BRAKE TECHNOLOGIES CORP			1,2	2.C FE	19,885,650	113.6205	22,724,090	20,000,000	19,925,880	0	9,539	0	0	4.950	5.014	MS	291,500	990,000	10/04/2018	09/15/2028
960428-AA-4	WESTKIN PORTFOLIO (LAS & FLP) LEASE-BACK			4	1.B Z	9,218,530	131.0816	11,964,155	9,127,258	9,211,026	0	(2,610)	0	0	6.050	5.964	MON	24,542	552,327	12/06/2018	11/15/2038
961214-DF-7	WESTPAC BANKING CORP		C	2	2.A FE	6,000,000	108.3331	6,499,984	6,000,000	6,000,000	0	0	0	0	4.322	4.322	MN	27,373	259,320	11/15/2016	11/23/2031
96524V-A#-3	WHITEHORSE FINANCE INC SENIOR NOTE A				2.A PL	5,000,000	113.2417	5,662,085	5,000,000	5,000,000	0	0	0	0	5.375	5.375	JD	20,156	268,750	12/04/2020	12/04/2026
96524V-A*-7	WHITEHORSE FINANCE, INC.				2.A PL	24,000,000	106.5188	25,564,512	24,000,000	24,000,000	0	0	0	0	6.000	5.998	FA	576,000	1,440,000	08/07/2018	08/07/2023
96524V-A@-5	WHITEHORSE SENIOR UNSECURED NOTES				2.A PL	7,000,000	111.0172	7,771,204	7,000,000	7,000,000	0	0	0	0	5.375	5.375	AO	74,205	376,250	10/20/2020	10/20/2025
96779#-AA-1	COMMUNITY BANK SYSTEM, INC.				1.G FE	7,650,000	87.0000	6,960,000	8,000,000	7,701,137	0	15,868	0	0	2.866	3.274	MJSD	65,568	172,202	02/01/2018	06/17/2034
96928*-CQ-8	WILLIAM BLAIR & CO, CTL PASS THROUGH TRU				2.B	2,546,795	119.9036	3,053,699	2,546,795	2,546,804	0	0	0	0	6.660	6.660	MON	7,539	169,617	12/16/2009	06/15/2033
96928*-CR-6	WILLIAM BLAIR & CO, CTL PASS THROUGH TRU				2.B	3,484,652	121.1935	4,223,173	3,484,653	3,484,664	0	(1)	0	0	6.660	6.660	MON	10,315	232,078	12/23/2009	05/15/2034
96928*-CX-3	WILLIAM BLAIR & CO, CTL PASS THROUGH TRU				1.F	9,732,306	122.2446	11,778,537	9,635,220	9,695,656	0	(2,940)	0	0	6.190	6.120	MON	48,045	596,420	03/18/2010	01/15/2035
96928*-DA-2	WILLIAM BLAIR & CO, CTL PASS THROUGH TRU				1.B	9,632,032	114.0518	10,868,407	9,529,361	9,582,180	0	(4,103)	0	0	5.370	5.296	MON	22,743	511,727	06/01/2010	08/15/2031
96928*-DJ-3	WILLIAM BLAIR & CO, CTL PASS THROUGH TRU				1.B	6,741,670	113.9438	7,681,715	6,741,670	6,741,684	0	(1)	0	0	5.250	5.250	MON	15,731	353,938	09/28/2010	09/15/2031
96928*-DZ-7	WILLIAM BLAIR & CO, CTL PASS THROUGH TRU				1.F	7,700,777	112.8920	8,614,391	7,630,648	7,663,980	0	(3,333)	0	0	5.600	5.531	MON	18,992	427,316	04/28/2011	10/15/2029
96928*-EN-3	WILLIAM BLAIR & CO, CTL PASS THROUGH TRU				1.B	6,995,217	107.9912	7,473,742	6,920,695	6,963,698	0	(2,686)	0	0	4.160	4.095	MON	12,796	287,901	01/06/2012	02/15/2034

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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
96928*-EZ-6	WILLIAM BLAIR & COMPANY CONTROL PASS - T				4.B	10,748,816	107.6265	11,568,573	10,748,815	10,748,836	0	(1)	0	0	5.040	5.040	MON	69,384	496,739	08/17/2012	09/15/2033
96928*-FH-5	WILLIAM BLAIR & CO, CTL PASS THROUGH TRU				2.B	4,920,128	106.6132	5,245,506	4,920,128	4,920,137	0	(2)	0	0	6.170	6.170	MON	39,329	278,274	04/03/2013	04/15/2025
96928*-FK-8	WILLIAM BLAIR & CO. CONTROL PASS - THROU			4	1.D	7,917,700	118.1816	9,357,264	7,917,700	7,918,221	0	87	0	0	5.930	5.930	MON	60,165	430,393	05/15/2013	11/15/2032
96928*-FQ-5	WILLIAM BLAIR & CO. CONTROL PASS - THROU				1.B	7,727,070	108.7211	8,400,955	7,727,069	7,727,079	0	(1)	0	0	4.010	4.010	MON	13,771	309,994	12/20/2013	09/15/2033
96928*-FV-4	WILLIAM BLAIR & COMPANY CONTROL PASS - T				1.E	8,566,897	110.6069	9,475,573	8,566,891	8,566,908	0	0	0	0	4.090	4.090	MON	15,573	350,386	09/30/2014	09/15/2044
96928*-FX-0	WILLIAM BLAIR & CO, CTL PASS THROUGH TRU				1.B	17,235,242	110.1247	18,980,258	17,235,241	17,235,262	0	(1)	0	0	4.010	4.010	MON	30,717	691,133	12/23/2014	02/15/2036
96928*-FY-8	WILLIAM BLAIR & COMPANY CONTROL PASS - T				2.B	5,658,476	108.3662	6,131,875	5,658,476	5,658,485	0	0	0	0	4.510	4.510	MON	11,342	255,197	02/11/2015	01/15/2035
969288-AA-3	WILLIAM BLAIR CONTROL SERIES 2004 PASS T				1.B	1,521,467	102.1234	1,553,773	1,521,467	1,521,467	0	0	0	0	4.000	4.000	MON	2,705	60,859	10/31/2013	06/15/2023
969308-AA-9	WILLIAM BLAIR & CO, WALGREEN CO (FRANKLI				2.B	4,609,073	113.0361	5,209,916	4,609,073	4,609,077	0	0	0	0	4.370	4.370	MON	8,952	201,416	09/11/2015	08/15/2035
969457-BW-9	WILLIAMS COMPANIES INC			1,2	2.B FE	2,556,840	107.0968	2,945,162	2,750,000	2,686,366	0	23,330	0	0	4.550	5.563	JD	2,433	125,125	08/05/2015	06/24/2024
96949L-AB-1	WILLIAMS COMPANIES INC			1,2	2.B FE	12,957,750	107.7567	14,008,370	13,000,000	12,983,716	0	4,224	0	0	4.000	4.036	MS	153,111	520,000	02/26/2015	09/15/2025
96950F-AL-8	WILLIAMS COMPANIES INC			1,2	2.B FE	12,921,480	105.4813	13,712,570	13,000,000	12,982,766	0	8,640	0	0	4.500	4.575	MN	74,750	585,000	11/12/2013	11/15/2023
96950F-AM-6	WILLIAMS COMPANIES INC			1,2	2.B FE	4,989,550	105.6521	5,282,604	5,000,000	4,997,456	0	1,095	0	0	4.300	4.325	MS	69,875	215,000	02/27/2014	03/04/2024
970648-AG-6	WILLIS NORTH AMERICA INC			1,2	2.B FE	4,998,350	111.7234	5,586,172	5,000,000	4,999,166	0	206	0	0	4.500	4.503	MS	66,250	225,000	09/05/2018	09/15/2028
97650W-AF-5	WINTRUST FINANCIAL CORP				2.B FE	5,000,000	105.9831	5,299,158	5,000,000	5,000,000	0	0	0	0	5.000	4.999	JD	12,500	250,000	06/10/2014	06/13/2024
97650W-AG-3	WINTRUST FINANCIAL CORP				2.B FE	25,000,000	108.2568	27,064,203	25,000,000	25,000,000	0	0	0	0	4.850	4.850	JD	84,201	1,212,500	06/03/2019	06/06/2029
980236-AQ-6	WOODSIDE FINANCE LTD		C	1,2	2.A FE	9,981,700	111.7472	11,174,724	10,000,000	9,986,321	0	1,854	0	0	4.500	4.522	MS	146,250	450,000	02/25/2019	03/04/2029
981811-AE-2	WORTHINGTON INDUSTRIES INC			1	2.B FE	5,987,340	109.0985	6,545,909	6,000,000	5,994,922	0	1,062	0	0	4.550	4.572	AO	57,633	273,000	04/10/2014	04/15/2026
981811-AF-9	WORTHINGTON INDUSTRIES INC			1,2	2.C FE	6,993,070	112.4396	7,870,773	7,000,000	6,995,152	0	646	0	0	4.300	4.308	FA	125,417	301,000	07/25/2017	08/01/2032
98310W-AM-0	TRAVEL + LEISURE CO			1,2	3.C FE	13,472,520	111.3970	14,668,757	13,168,000	13,307,771	0	(35,152)	0	0	6.600	6.253	AO	217,272	869,088	11/10/2016	10/01/2025
98310W-AN-8	TRAVEL + LEISURE CO			1,2	3.C FE	14,086,900	108.9933	15,259,062	14,000,000	14,051,299	0	(8,747)	0	0	6.000	5.911	AO	210,000	840,000	04/19/2017	04/01/2027
98417E-AC-4	GLENCORE FINANCE CANADA LTD		C	1	2.A FE	2,922,497	140.2092	2,948,599	2,103,000	2,901,878	0	(20,619)	0	0	6.900	3.711	MN	18,541	72,554	06/07/2021	11/15/2037
98417E-AT-7	GLENCORE FINANCE CANADA LTD		C	1	2.A FE	4,987,350	102.7594	5,137,971	5,000,000	4,998,822	0	1,397	0	0	4.250	4.273	AO	38,958	212,500	10/18/2012	10/25/2022
984851-AD-7	YARA INTERNATIONAL ASA		C	1,2	2.B FE	7,967,680	106.9772	8,558,180	8,000,000	7,984,545	0	3,473	0	0	3.800	3.848	JD	21,111	304,000	06/01/2016	06/06/2026
984851-AF-2	YARA INTERNATIONAL ASA		C	1,2	2.B FE	6,982,360	113.1082	7,917,574	7,000,000	6,988,300	0	1,920	0	0	4.750	4.781	JD	27,708	332,500	05/24/2018	06/01/2028
98978V-AK-9	ZOETIS INC			1,2	2.A FE	9,976,900	110.1098	11,010,976	10,000,000	9,990,416	0	2,575	0	0	4.500	4.527	MN	60,000	450,000	11/09/2015	11/13/2025
G6461#-AA-6	NEW MOUNTAIN GUARDIAN II MASTER FUND				1.F PL	5,510,677	100.9451	5,562,759	5,510,677	5,510,652	0	(373)	0	0	5.925	5.927	MS	96,138	384,486	11/26/2018	03/15/2022
G8538#-AA-1	STRIPES 2013-1 A1	.@	C	5	4.A PL	2,222,782	97.1355	2,141,935	2,205,100	2,204,709	0	93	0	0	3.604	3.658	MON	2,649	83,679	08/21/2014	04/05/2023
G8655*-AA-2	TPG PARTNER HOLDINGS, L.P.				1.D PL	6,000,000	98.7884	5,927,304	6,000,000	6,000,000	0	0	0	0	2.970	2.970	MS	45,045	188,595	09/10/2020	09/30/2030
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						16,865,093,220	XXX	18,002,887,439	16,402,919,834	16,850,794,102	99,930	(3,730,421)	17,262,538	0	XXX	XXX	XXX	179,695,172	632,801,413	XXX	XXX
00077B-4W-0	AMAC 2002-9 A30 - CMO/RMBS			4	1.A FM	8,684	99.8936	8,603	8,612	8,354	0	31	0	0	5.750	7.123	MON	41	495	02/03/2003	12/25/2032
000780-NL-6	AMAC 2003-12 2A - CMO/RMBS			4	1.A FM	6,489	101.1763	6,477	6,402	6,277	0	(4)	0	0	5.500	6.698	MON	29	352	01/21/2004	12/25/2033
00192J-AA-4	APS 2016-1 1A - CMO/RMBS			4	1.A FE	1,893,188	99.3074	2,109,482	2,124,194	2,063,642	0	26,524	0	0	0.249	2.977	MON	441	5,996	03/18/2016	07/27/2057
004375-FG-1	ACCR 2006-1 A4 - RMBS			4	1.A FM	4,447,472	99.2858	5,151,311	5,188,366	5,017,948	0	93,061	0	0	0.662	6.018	MON	477	33,498	04/07/2016	04/25/2036
007036-GS-9	ARMT 2005-2 2A1 - CMO/RMBS			4	1.A FM	430,272	102.3833	470,837	459,877	429,908	0	4,119	0	0	3.266	6.175	MON	1,252	15,171	07/24/2013	06/25/2035
007036-SE-7	ARMT 2005-9 5A1 - CMO/RMBS			4	1.A FM	347,891	98.6435	491,943	498,708	416,498	0	15,271	0	0	0.642	15.910	MON	44	3,239	08/17/2015	11/25/2035
00703Q-AD-4	ARMT 2006-3 A11 - RMBS			4	1.D FM	4,352,536	56.7242	4,084,947	7,201,417	3,782,040	0	56,395	0	0	0.463	3.152	MON	463	66,522	10/18/2016	08/25/2036
02146P-AF-2	CWALT 2006-HY12 A5 - CMO/RMBS			4	1.A FM	1,179,369	102.5023	1,884,586	1,838,579	1,233,288	0	23,695	0	0	3.061	15.368	MON	4,689	57,178	01/19/2012	08/25/2036
02146T-AL-1	CWALT 2006-24CB A11 - CMO/RMBS			4	1.D FM	442,841	73.4170	538,812	733,906	388,834	0	17,532	0	0	5.750	15.652	MON	3,517	42,198	07/23/2008	08/25/2036
02147W-AT-6	CWALT 2006-26CB A18 - CMO/RMBS			4	4.B FM	1,786,754	70.8060	1,785,134	2,521,164	1,781,831	0	(4,923)	0	0	6.500	1.441	MON	13,656	0	12/29/2021	09/25/2036
02147W-AT-6	CWALT 2006-26CB A18 - CMO/RMBS	.SD		4	4.B FM	105,103	70.8060	105,008	148,304	104,814	0	(290)	0	0	6.500	1.441	MON	803	0	12/29/2021	09/25/2036
02147X-AR-8	CWALT 2006-32CB A16 - CMO/RMBS			4	4.B FM	756,761	74.9778	737,109	983,103	754,912	0	(1,849)	0	0	5.500	2.930	MON	4,506	0	12/29/2021	11/25/2036
02150V-AA-3	CWALT 2007-HY7C A1 - RMBS			4	1.A FM	587,042	95.2431	691,972	726,532	615,667	0	32,779	0	0	0.383	5.745	MON	39	2,038	10/18/2016	08/25/2037
02152A-AS-8	CWALT 2007-16CB 4A1 - CMO/RMBS			4	1.D FM	2,227,065	72.4623	2,541,391	3,507,189	2,129,235	0	182,877	0	0	0.502	9.585	MON	293	17,637	04/06/2020	08/25/2037
02660L-AA-8	AHMA 2006-4 A11 - RMBS			4	1.D FM	329,661	62.7632	311,625	496,509	256,258	0	17,341	0	0	0.293	7.164	MON	20	1,468	05/20/2008	10/25/2046
02660T-AR-4	AHM 2004-1 4A - RMBS			4	1.A FM	1,976,887	99.7408	1,994,198	1,999,380	1,945,040	0	(10,267)	0	0	2.252	2.729	MON	3,752	44,171	11/15/2018	04/25/2044
02660T-CS-0	AHM 2004-4 4A - RMBS			4	1.A FM	246,946	99.8837	288,279	288,615	262,993	0	1,100	0	0	2.246	29.667	MON	540	6,336	05/10/2012	02/25/2045
02660T-DH-3	AHM 2005-1 6A - RMBS			4	1.A FM	406,999	101.2127	472,810	467,144	430,983	0	(1,830)	0	0	2.246	8.290	MON	874	10,255	02/28/2011	06/25/2045
02660T-EK-5	AHM 2005-2B 1A1 - RMBS			4	1.A FM	2,502,859	98.8741	2,644,064	2,674,173	2,511,232	0	37,414	0	0	0.702	2.252	MON	261	18,992	11/13/2019	09/25/2045
02660T-EQ-2	AHM 2005-2B 4A1 - RMBS			4	1.A FM	76,917	99.8105	89,511	89,681	42,521	0	(39,401)	0	0	1.826	250.000	MON	136	1,520	03/14/2016	09/25/2045
02660V-AE-8	AHMA 2005-1 311 - RMBS			4	1.A FM	60,460	98.6024	73,091	74,127	66,765	0	2,666	0	0	0.642	5.946	MON	7	481	10/30/2013	11/25/2035
026929-AA-7	AHM 2006-3 111 - RMBS			4	1.A FM	1,835,129	92.9029	2,175,294	2,341,472	1,876,027	0	76,897	0	0	0.462	4.725	MON	150	10,947	02/24/2016	12/25/2046

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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
03072S-RC-1	AMSI 2004-FR1 A6 - RMBS			4	1.A FM	331,861	102.1224	349,386	342,125	335,469	0	535	0	0	4.410	7.844	MON	1,257	13,802	11/16/2010	05/25/2034
03215P-DM-8	AMRES 1998-1 A5 - RMBS			4	1.A FM	343,560	101.3013	347,814	343,346	341,890	0	(381)	0	0	7.070	7.502	MON	2,123	25,458	02/25/1999	10/25/2027
04544P-AD-1	ABSHE 2006-HE5 A4 - RMBS			4	1.A FM	2,227,568	99.1322	3,398,277	3,428,024	2,920,019	0	34,571	0	0	0.243	26.415	MON	116	8,402	07/12/2011	07/25/2036
05532E-CE-3	BCAP 2009-RR10 9A2 - CMO/RMBS			4	1.D FM	138,684	96.7088	466,225	482,092	281,488	0	83,497	0	0	6.000	46.722	MON	2,410	28,926	09/09/2009	06/26/2037
05532M-AG-2	BCAP 2009-RR15 4A2 - CMO/RMBS		C	4	1.D FM	3,329,122	50.2330	3,088,257	6,147,871	2,355,854	0	(39,529)	0	0	6.000	14.536	MON	30,739	387,454	10/01/2010	05/27/2036
05532T-AF-9	BCAP 2010-RR1 2A2 - CMO/RMBS			4	1.A FM	1,834,696	97.3469	4,105,792	4,217,691	3,529,559	0	238,553	0	0	2.252	16.059	MON	7,915	92,591	03/16/2012	06/27/2045
05533N-AJ-3	BCAP 2010-RR12 1A9 - CMO/RMBS		C	4	2.B FM	1,666,538	100.9770	1,920,792	1,902,207	1,821,645	0	55,161	0	0	2.814	6.205	MON	4,460	55,530	06/07/2016	06/26/2037
05535D-BG-8	BCF 1997-R2 3B1 - CMO/RMBS			4	1.D FE	270,320	26.2075	142,946	545,440	270,320	0	(38,518)	43,905	0	7.000	10.670	MON	3,182	77,962	06/19/1997	05/25/2027
05541C-AZ-1	BCAP 2012-RR7 5A1 - CMO/RMBS			4	6. FM	0	99.5000	0	0	0	0	0	0	0	2.071	0.000	MON	0	0	07/26/2012	03/26/2047
05541D-AU-0	BCAP 2012-RR8 4A3 - CMO/RMBS			4	1.A FM	946,726	97.1392	1,113,031	1,145,811	1,108,170	0	32,028	0	0	0.284	6.599	MON	108	3,280	08/23/2012	11/26/2036
05545J-AJ-8	BCAP 15RR3 4A1 - CMO/RMBS			4	1.A FM	547,131	99.2713	608,565	613,032	605,800	0	8,795	0	0	0.322	2.635	MON	27	1,595	12/29/2015	02/25/2037
058927-AG-9	BAFC 2006-A 3A2 - CMO/RMBS			4	1.D FM	371,011	96.9361	412,680	425,724	388,478	0	15,332	0	0	2.726	7.068	MON	967	12,003	03/21/2016	02/20/2036
058927-AG-9	BAFC 2006-A 3A2 - CMO/RMBS			4	2.B FM	29,719	96.9361	32,283	33,304	31,638	0	941	0	0	2.726	5.898	MON	76	939	01/09/2017	02/20/2036
058931-AD-8	BAFC 2006-3 2A1 - CMO/RMBS			4	1.D FM	1,224,263	104.5998	1,570,179	1,501,131	1,121,197	0	72,263	0	0	6.000	14.957	MON	7,506	89,827	03/29/2012	03/25/2036
058931-BL-9	BAFC 2006-3 5A8 - CMO/RMBS			4	1.D FM	88,673	101.3995	88,585	87,362	77,852	0	900	0	0	5.500	7.308	MON	400	4,792	08/16/2013	03/25/2036
058933-AN-2	BAFC 2006-D 5A1 - CMO/RMBS			4	1.D FM	1,025,609	97.4465	1,042,420	1,069,736	984,663	0	10,872	0	0	2.708	3.968	MON	2,414	30,372	01/08/2019	05/20/2036
05946X-R7-0	BAFC 2005-7 2A2 - CMO/RMBS			3	5.A FE	736,838	11.5486	353,862	0	0	0	0	0	0	4.858	4.858	MON	2,481	175,913	03/05/2008	11/25/2035
05946X-XP-3	BAFC 2005-E 3A1 - CMO/RMBS			4	2.B FM	1,289,965	96.3237	1,287,594	1,336,735	1,298,061	0	763	0	0	2.505	4.858	MON	2,790	35,750	01/15/2019	05/20/2035
05946X-Y7-2	BAFC 2005-8 2A8 - CMO/RMBS			4	3.B FM	1,113,018	105.5621	1,169,712	1,108,080	1,150,344	0	4,707	0	0	5.750	4.858	MON	5,310	65,811	08/07/2013	01/25/2036
05946X-YV-9	BAFC 2005-F 2A1 - CMO/RMBS			4	2.B FM	1,036,843	98.4395	1,095,297	1,112,660	1,124,565	0	13,761	0	0	2.771	4.073	MON	2,570	32,553	01/04/2017	09/20/2035
05948X-T2-7	BOAMS 2004-A 2A2 - CMO/RMBS			4	1.A FM	444,440	102.6757	463,281	451,208	431,412	0	3,884	0	0	2.559	3.360	MON	962	12,624	09/08/2016	02/25/2034
05949A-H8-6	BOAMS 2005-A 2A1 - CMO/RMBS			4	1.A FM	682,384	98.9671	698,472	705,762	684,089	0	5,097	0	0	2.509	4.095	MON	1,476	18,342	05/06/2016	02/25/2035
05949A-H9-4	BOAMS 2005-A 2A2 - CMO/RMBS			4	1.A FM	858,236	98.9671	872,269	881,372	863,995	0	1,316	0	0	2.509	3.617	MON	1,843	22,906	05/06/2016	02/25/2035
05949C-GW-0	BOAMS 2005-8 A9 - CMO/RMBS			4	2.B FM	526,733	97.9962	643,845	657,010	600,138	0	5,229	0	0	5.500	6.939	MON	3,011	36,136	10/13/2005	09/25/2035
05949C-GW-0	BOAMS 2005-8 A9 - CMO/RMBS	SD		4	2.B FM	98,448	97.9962	109,219	111,452	101,539	0	926	0	0	5.500	6.997	MON	511	6,130	08/31/2012	09/25/2035
05949C-HM-1	BOAMS 2005-I 1A1 - CMO/RMBS			4	3.B FM	909,984	91.7976	916,980	998,916	963,671	0	52,261	0	0	2.106	8.013	MON	1,753	23,213	07/22/2013	10/25/2035
05949C-KS-4	BOAMS 2005-J 2A3 - CMO/RMBS			4	2.B FM	18,329	99.2163	18,612	18,759	19,235	0	87	0	0	2.407	2.896	MON	38	479	09/10/2008	11/25/2035
05949C-KX-3	BOAMS 2005-J 4A1 - CMO/RMBS			4	1.A FM	1,608,389	97.2428	1,737,828	1,787,103	1,605,148	0	2,698	0	0	2.970	4.702	MON	4,423	50,511	06/04/2020	11/25/2035
05949C-PP-5	BOAMS 2005-L 4A1 - CMO/RMBS			4	1.D FM	2,730,287	98.6967	2,847,774	2,885,379	2,718,986	0	2,175	0	0	2.883	3.210	MON	6,933	86,472	06/02/2020	01/25/2036
05950F-AD-7	BAFC 2006-4 A4 - CMO/RMBS			3	5.B FE	478,249	12.9710	23,779	0	0	0	0	0	0	5.398	5.398	MON	165	10,769	03/12/2008	07/25/2036
05950M-AJ-9	BAFC 2006-G 3A3 - CMO/RMBS			4	1.A FM	2,622,988	99.8649	2,732,145	2,735,841	2,462,869	0	3,697	0	0	2.170	17.445	MON	4,947	55,667	04/08/2016	07/20/2036
05950P-AF-0	BAFC 2006-H 2A3 - CMO/RMBS			4	1.D FM	1,396,553	101.6427	1,620,500	1,594,310	1,220,262	0	68,616	0	0	3.022	9.237	MON	4,015	49,686	03/22/2016	09/20/2046
05950R-BG-3	BAFC 2006-6 3A2 - CMO/RMBS			3	5.B GI	258,895	16.2502	16,029	0	0	0	0	0	0	5.298	5.298	MON	87	6,523	10/24/2008	08/25/2036
05950T-AC-9	BOAMS 2006-B 2A1 - CMO/RMBS			4	1.D FM	369,516	91.3553	412,681	451,731	369,516	0	18,327	72,736	0	2.840	7.168	MON	1,069	13,532	11/17/2010	11/20/2036
05951F-AB-0	BAFC 2007-1 T1B - RMBS			4	1.D FM	54,982	103.9598	65,465	62,971	49,057	0	2,219	0	0	5.846	11.482	MON	307	3,284	05/13/2008	01/25/2037
05951K-AN-3	BAFC 2006-7 A12 - CMO/RMBS			4	3.B FM	810,981	92.0939	769,784	835,868	777,152	0	5,276	0	0	6.000	7.149	MON	4,179	50,152	01/11/2017	09/25/2036
05951U-AC-5	BAFC 2006-8T2 A2 - CMO/RMBS			4	1.D FM	13,774	99.1001	17,816	17,977	13,542	0	688	0	0	5.791	12.097	MON	87	898	04/30/2008	10/25/2036
05951V-AV-1	BAFC 2006-I 6A1 - CMO/RMBS			4	1.A FM	929,503	95.5881	1,077,674	1,127,414	924,039	0	55,196	0	0	0.484	6.545	MON	182	5,517	03/21/2016	12/20/2046
059522-AA-0	BAFC 2007-C 6A1 - RMBS			4	1.A FM	960,493	98.7249	1,102,612	1,116,853	1,054,058	0	36,631	0	0	0.524	5.102	MON	195	5,878	02/25/2016	05/20/2047
059522-AU-6	BAFC 2007-C 1A2 - CMO/RMBS			4	1.D FM	2,801,823	100.2719	3,072,274	3,063,942	2,794,411	0	36,102	0	0	3.028	4.412	MON	7,731	94,155	02/12/2016	05/20/2036
059523-AN-0	BAFC 2007-5 4A3 - CMO/RMBS			3	6. FE	7,586,221	20.7211	3,352,516	0	1,433,379	0	(402,996)	0	0	6.448	53.416	MON	17,388	1,126,429	12/06/2013	07/25/2037
059523-AX-8	BAFC 2007-5 7A1 - CMO/RMBS			4	1.D FM	3,001,959	76.1245	3,904,366	5,128,924	3,239,045	0	118,411	0	0	0.502	5.115	MON	2,145	44,644	09/26/2017	07/25/2047
05952G-AT-8	BAFC 2007-D 3A1 - CMO/RMBS			4	1.D FM	369,796	97.3678	367,411	377,344	360,750	0	2,849	0	0	2.929	3.900	MON	921	11,182	03/07/2019	06/20/2037
05952G-AV-3	BAFC 2007-D 3A3 - CMO/RMBS			4	1.D FM	532,118	97.3678	528,685	542,978	519,107	0	4,100	0	0	2.929	3.900	MON	1,325	16,090	03/07/2019	06/20/2037
05953Y-AH-4	BAFC 2007-4 A1B - RMBS			4	1.A FM	107,774	100.4829	328,501	326,923	267,835	0	11,714	0	0	5.774	10.789	MON	1,573	15,835	04/25/2008	05/26/2037
05954D-AL-0	BAFC 2007-E 6A1 - CMO/RMBS			4	1.A FM	15,305	99.1535	135,773	136,932	111,084	0	4,953	0	0	4.191	10.292	MON	478	5,682	04/24/2008	07/22/2047
05956E-AB-8	BAFC 2010-R6 1A2 - CMO/RMBS			4	1.A FM	573,848	98.5340	574,046	582,587	579,890	0	1,483	0	0	5.500	5.669	MON	2,670	32,042	09/12/2013	02/27/2035
05990E-AD-2	BAFC 2012-R6 2A2 - CMO/RMBS			4	1.A FM	2,604,608	104.3849	3,124,149	2,992,912	2,881,651	0	109,530	0	0	0.293	4.420	MON	118	14,617	01/24/2017	07/28/2036
05990H-AH-6	BAFC 2010-R2 1A3 - CMO/RMBS			4	1.D FM	1,050,216	99.1882	1,646,357	1,659,831	937,397	0	42,206	0	0	6.000	14.136	MON	8,299	99,590	09/23/2010	08/26/2037
05990H-AQ-6	BAFC 2010-R2 3A4 - CMO/RMBS			4	1.A FM	1,407,163	100.1558	1,449,674	1,447,419	1,377,833	0	(5,360)	0	0	2.935	4.407	MON	3,540	39,852	08/24/2016	07/26/2035
05990H-AT-0	BAFC 2010-R2 4A3 - CMO/RMBS			4	1.D FM	979,260	93.7825	1,096,597	1,169,298	975,432	0	10,642	0	0	6.250	8.754	MON	6,090	73,081	11/12/2010	08/26/2037
07325D-AF-1	BAYV 2006-C 1A5 - RMBS			4	3.B FM	413,920	97.0645	398,052	410,090	426,860	0	4,921	0	0	6.352	5.023	MON	2,171	16,184	04/14/2014	11/28/2036
07325V-AE-4	BAYV 2007-A 1A4 - RMBS			4	1.A FM	13,127,520	109.4331	17,102,202	15,628,000	14,031,831	0	511,733	0	0	7.225	12.143	MON	94,094	1,057,495	03/23/2020	05/28/2037

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
07331Q-AJ-6	BOMFT 2016-SPL2 B3 - CMO/RMBS			4	1.A	6,160,000	99.8961	6,992,728	7,000,000	6,324,956	0	95,336	0	0	5.500	7.966	MON	3,208	385,000	03/23/2020	06/30/2053
07331Q-AM-9	BOMFT 2016-SPL2 B4 - CMO/RMBS			4	1.A	8,752,331	99.6899	11,044,550	11,078,900	9,058,991	0	169,138	0	0	5.500	9.073	MON	5,078	609,339	03/23/2020	06/30/2053
07331U-AM-0	BOMFT 2017-SPL5 B4 - CMO/RMBS			4	1.A	5,850,000	99.9290	7,794,465	7,800,000	6,186,168	0	187,835	0	0	5.250	10.149	MON	3,413	414,476	03/23/2020	06/28/2057
07332H-AJ-5	BOMFT 2016-SPL1 B3 - RMBS			4	1.A	9,880,380	99.8961	10,966,795	10,978,200	10,093,531	0	121,948	0	0	5.500	7.503	MON	5,032	603,801	03/25/2020	04/28/2055
07332H-AL-0	BOMFT 2016-SPL1 B4 - RMBS			4	1.A	4,541,157	99.7670	5,361,630	5,374,150	4,664,509	0	70,753	0	0	5.500	8.243	MON	2,463	295,578	03/23/2020	04/28/2055
07384M-4K-5	BSARM 2004-10 231 - CMO/RMBS			4	1.A FM	1,563,567	102.3495	1,716,141	1,676,746	1,576,432	0	7,647	0	0	2.730	5.252	MON	3,815	48,817	05/01/2020	01/25/2035
07384M-Q8-8	BSARM 2004-3 2A - CMO/RMBS			4	1.A FM	629,739	101.7957	639,039	627,766	625,129	0	838	0	0	2.697	2.922	MON	1,411	18,786	01/27/2017	07/25/2034
07384M-S7-8	BSARM 2004-5 2A - CMO/RMBS			4	1.A FM	1,341,298	99.8962	1,334,086	1,335,473	1,319,920	0	1,870	0	0	2.941	3.202	MON	3,273	41,098	01/27/2017	07/25/2034
07384Y-KF-2	BSABS 2003-AC4 A - RMBS			4	1.A FM	2,324,384	101.3479	2,330,949	2,299,947	2,278,729	0	(3,558)	0	0	5.500	5.300	MON	10,541	123,399	07/10/2013	09/25/2033
07384Y-TL-0	BSABS 2004-SD2 4A - CMO/RMBS			4	1.A FM	790,055	98.6183	770,471	781,266	789,931	0	8,176	0	0	3.038	2.827	MON	1,978	24,071	01/27/2017	03/25/2044
07386H-PD-7	BALTA 2004-12 2A1 - CMO/RMBS			4	1.A FM	313,441	101.9921	348,431	341,625	311,620	0	2,875	0	0	2.835	5.119	MON	807	9,833	10/25/2016	01/25/2035
07386H-QZ-7	BALTA 2005-2 2A3 - CMO/RMBS			4	1.D FM	1,620,221	93.7531	1,772,026	1,890,098	1,482,380	0	36,769	0	0	2.785	6.315	MON	4,386	57,129	02/11/2016	04/25/2035
07386H-UG-4	BALTA 2005-5 2A1 - CMO/RMBS			4	1.A FM	6,086	101.4472	6,784	6,687	6,142	0	55	0	0	2.966	5.934	MON	17	213	09/14/2016	07/25/2035
07386X-AH-9	BALTA 2007-1 211 - CMO/RMBS			4	3.B FM	1,171,538	64.8784	1,089,018	1,678,553	1,169,507	0	(2,031)	0	0	3.050	0.342	MON	4,266	0	12/29/2021	01/25/2047
07386Y-AE-4	BSARM 2007-5 3A1 - CMO/RMBS			4	1.A FM	2,535,568	99.5745	2,616,351	2,627,532	2,535,249	0	6,317	0	0	3.064	3.475	MON	6,708	85,336	01/11/2019	08/25/2047
073870-AG-2	BALTA 2007-2 2A1 - CMO/RMBS			4	1.D FM	42,936	82.7270	107,373	129,792	56,015	0	10,934	0	0	2.881	30.623	MON	312	3,795	09/15/2008	04/25/2037
073877-CS-9	BSABS 2005-SD3 1M1 - RMBS			4	1.A FM	2,909,346	99.9552	3,617,391	3,619,012	3,605,150	0	18,773	0	0	1.078	1.733	MON	542	30,505	12/05/2013	07/25/2035
073879-GN-2	BSABS 2004-AC5 A2 - RMBS			4	1.D FM	495,738	99.1992	657,883	663,194	532,966	0	23,595	0	0	0.502	4.475	MON	285	86	12/05/2011	10/25/2034
073880-AD-8	BSARM 2007-1 2A1 - CMO/RMBS			4	3.B FM	1,303,517	83.8516	1,102,946	1,315,355	1,303,521	0	4	0	0	2.753	2.753	MON	3,017	0	12/29/2021	02/25/2047
073880-AG-1	BSARM 2007-1 3A1 - CMO/RMBS			4	1.D FM	811,600	95.6658	921,176	962,911	744,556	0	55,296	0	0	3.139	10.802	MON	2,519	30,279	03/03/2016	02/25/2047
07389N-AC-9	BSABS 2006-SD4 2A1 - CMO/RMBS			4	1.D FM	479,237	91.3632	547,647	599,418	467,138	0	20,034	0	0	2.742	8.225	MON	1,370	18,917	08/17/2016	10/25/2036
07401C-AS-2	BSARM 2007-4 211 - CMO/RMBS			4	3.B FM	4,642,408	99.5594	4,865,231	4,886,761	4,722,971	0	20,719	0	0	3.778	4.345	MON	15,383	186,962	01/16/2019	06/25/2047
12489W-EL-4	CBASS 2002-CB1 B1 - RMBS			4	1.A FM	6,288	99.1249	7,083	7,146	7,155	0	(43)	0	0	3.177	1.709	MON	3	230	12/02/2011	08/25/2030
12489W-JQ-8	CBASS 2004-CB4 A6 - RMBS			4	1.A FM	15,966	101.0734	16,178	16,006	15,873	0	16	0	0	4.076	4.425	MON	54	663	01/19/2017	05/25/2034
12529L-AA-8	CFMT 2020-HB4 A - RMBS			4	1.A FE	31,319,468	100.0543	31,336,506	31,319,484	31,090,264	0	(240,465)	0	0	0.946	1.538	MON	4,939	327,411	12/11/2020	12/26/2030
125431-AH-9	CWHL 2006-HYB4 2A1 - CMO/RMBS			4	1.D FM	(143,317)	104.6686	660,274	630,823	346,777	0	35,654	0	0	3.197	16.054	MON	1,681	22,997	08/29/2007	06/20/2036
12543X-AD-8	CWHL 2006-19 1A4 - CMO/RMBS			4	1.D FM	1,770,110	74.7315	1,438,244	1,924,550	1,269,625	0	16,096	0	0	6.000	10.043	MON	9,623	115,458	08/19/2011	01/25/2037
12544B-AE-3	CWHL 2007-HY5 3A1 - CMO/RMBS			4	1.D FM	451,511	97.2645	564,266	580,136	455,846	0	27,330	0	0	2.983	10.405	MON	2,898	16,748	05/23/2017	09/25/2037
12544H-BF-6	CWHL 2007-HY7 A4 - CMO/RMBS			4	1.A FM	20,243	125.0000	20,243	16,194	20,238	0	(5)	0	0	2.998	2.998	MON	40	0	12/29/2021	11/25/2037
12558M-AG-7	CITHE 2002-1 AF6 - RMBS			4	1.A FM	113,115	100.5925	111,146	110,491	108,943	0	(138)	0	0	6.200	7.621	MON	571	6,850	02/07/2011	02/25/2030
12564E-AA-0	CIM 2021-J2 A1 - CMO/RMBS			4	1.A	34,162,974	99.9647	33,770,990	33,782,916	34,164,308	0	1,203	0	0	2.500	2.222	MON	70,381	654,886	03/29/2021	04/25/2051
12564K-AA-6	CIM 2021-J1 A1 - CMO/RMBS			4	1.A	15,937,742	99.8561	15,507,730	15,530,078	15,935,861	0	(2,196)	0	0	2.500	2.064	MON	32,354	336,960	03/01/2021	03/25/2051
12566U-AE-4	CMALT 2007-A2 1A5 - CMO/RMBS			4	4.B FM	534,342	100.9502	533,586	528,563	535,805	0	1,463	0	0	6.000	2.743	MON	2,643	0	12/29/2021	02/25/2037
12566U-AN-4	CMALT 2007-A2 113 - CMO/RMBS			4	4.B FM	579,087	99.7007	578,259	579,995	580,585	0	1,498	0	0	5.750	2.849	MON	2,779	0	12/29/2021	02/25/2037
12566U-AN-4	CMALT 2007-A2 113 - CMO/RMBS			4	1.D FM	62,291	99.7007	82,608	82,856	61,573	0	2,709	0	0	5.750	12.322	MON	397	4,764	01/03/2012	02/25/2037
12566U-AN-4	CMALT 2007-A2 113 - CMO/RMBS	SD		4	4.B FM	165,453	99.7007	165,216	165,712	165,881	0	428	0	0	5.750	2.849	MON	794	0	12/29/2021	02/25/2037
12566V-AE-2	CMALT 2007-A4 1A5 - CMO/RMBS			4	1.D FM	566,546	101.2858	656,881	648,542	555,476	0	22,401	0	0	5.750	11.243	MON	3,108	37,291	08/31/2012	04/25/2037
12566X-AM-0	CMALT 2007-A7 2A3 - CMO/RMBS			4	4.B FM	855,241	102.8238	879,040	854,900	858,023	0	2,783	0	0	6.250	3.012	MON	4,453	0	12/29/2021	07/25/2037
12628L-AD-2	CSAB 2006-4 A2A - RMBS			4	1.D FM	1,013,695	29.1122	958,633	3,292,890	1,014,949	0	1,254	0	0	5.611	5.611	MON	15,396	0	12/29/2021	12/25/2036
12638P-AB-5	CSMC 2007-3 A1A - RMBS			4	1.D FM	768,190	34.6647	748,631	2,159,638	768,939	0	749	0	0	5.837	5.837	MON	10,504	0	12/29/2021	04/25/2037
12640W-AC-4	CSMC 2008-3R 1A2 - CMO/RMBS			4	1.D FM	1,326,468	101.3607	1,530,540	1,509,993	1,330,526	0	34,951	0	0	3.320	6.091	MON	4,178	48,301	12/01/2016	07/28/2037
12641P-AF-1	CSMC 2009-R A4 - CMO/RMBS			4	1.A FM	276,176	99.6381	258,738	259,678	276,115	0	(61)	0	0	5.750	5.750	MON	1,244	0	12/30/2021	10/26/2038
12641P-AG-9	CSMC 2009-R A5 - CMO/RMBS			4	1.A FM	862,581	104.2099	833,679	800,000	862,568	0	(12)	0	0	5.750	5.750	MON	3,833	0	12/30/2021	10/26/2038
12641P-AH-7	CSMC 2009-R A6 - CMO/RMBS			4	1.A FM	891,113	97.0660	776,528	800,000	891,096	0	(18)	0	0	5.750	5.750	MON	3,833	0	12/30/2021	10/26/2038
12641P-AN-4	CSMC 2009-R 2A3 - CMO/RMBS			4	1.A FM	266,750	99.5089	253,905	255,158	266,674	0	(76)	0	0	5.500	5.500	MON	1,169	0	12/30/2021	05/29/2035
12641P-AP-9	CSMC 2009-R 2A4 - CMO/RMBS			4	1.A FM	1,259,717	100.3877	1,196,300	1,191,680	1,259,732	0	15	0	0	5.500	3.975	MON	2,931	0	12/30/2021	05/29/2035
12641P-AQ-7	CSMC 2009-R 2A5 - CMO/RMBS			4	4.B FM	1,420,148	70.9625	1,268,469	1,787,520	1,420,148	0	0	0	0	5.500	0.032	MON	8,193	0	12/30/2021	05/29/2035
12641P-AR-5	CSMC 2009-R 2A6 - CMO/RMBS			4	5.B FM	442,728	49.1895	438,180	890,801	443,653	0	924	0	0	5.500	1.648	MON	4,083	0	12/30/2021	05/29/2035
12641P-BB-9	CSMC 2009-R 4A5 - CMO/RMBS			4	4.B FM	592,678	67.3134	499,280	741,725	592,708	0	30	0	0	5.297	5.297	MON	3,274	0	12/30/2021	11/26/2035
12641P-BB-9	CSMC 2009-R 4A5 - CMO/RMBS	SD		4	4.B FM	69,751	67.3134	58,760	87,293	69,755	0	3	0	0	5.297	5.297	MON	385	0	12/30/2021	11/26/2035
12641P-BC-7	CSMC 2009-R 4A6 - CMO/RMBS			4	5.B FM	65,897	40.8652	51,085	125,008	65,928	0	31	0	0	5.297	0.589	MON	552	0	12/30/2021	11/26/2035
12641P-BC-7	CSMC 2009-R 4A6 - CMO/RMBS	SD		4	5.B FM	7,755	40.8652	6,012	14,712	7,759	0	4	0	0	5.297	0.589	MON	65	0	12/30/2021	11/26/2035
12641P-BP-8	CSMC 2009-R 6A4 - CMO/RMBS			4	1.A FM	706,164	103.0739	744,192	721,998	705,747	0	(417)	0	0	5.500	6.811	MON	3,309	0	12/30/2021	09/27/2038

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
12641P-BP-8	CSMC 2009-R 6A4 - CMO/RMBS	SD		4	1.A FM	52,065	103.0739	54,869	53,233	52,035	0	(31)	0	0	5.500	6.811	MON	244	0	12/30/2021	09/27/2038
12641P-BQ-6	CSMC 2009-R 6A5 - CMO/RMBS	SD		4	4.B FM	34,636	79.1342	31,654	40,000	34,636	0	0	0	0	5.500	1.425	MON	183	0	12/30/2021	09/27/2038
12641P-BQ-6	CSMC 2009-R 6A5 - CMO/RMBS			4	4.B FM	469,766	79.1342	429,319	542,520	469,768	0	2	0	0	5.500	1.425	MON	2,487	0	12/30/2021	09/27/2038
12641P-BR-4	CSMC 2009-R 6A6 - CMO/RMBS	SD		4	5.B FM	17,421	44.8547	13,644	30,419	17,423	0	3	0	0	5.500	5.500	MON	139	0	12/30/2021	09/27/2038
12641P-BR-4	CSMC 2009-R 6A6 - CMO/RMBS			4	5.B FM	236,276	44.8547	185,059	412,574	236,311	0	35	0	0	5.500	5.500	MON	1,891	0	12/30/2021	09/27/2038
12641P-CJ-1	CSMC 2009-R 9A4 - CMO/RMBS			4	1.A FM	9,683	98.0927	9,674	9,862	9,659	0	(23)	0	0	2.769	8.382	MON	23	0	12/30/2021	09/27/2038
12641P-CK-8	CSMC 2009-R 9A5 - CMO/RMBS			4	1.D FM	85,504	85.1276	76,998	90,450	85,550	0	46	0	0	2.769	2.418	MON	209	0	12/30/2021	09/27/2038
12641Q-AA-0	CSMC 2009-7R 3A3 - CMO/RMBS			4	3.B FM	103,196	71.6846	102,035	142,339	103,197	0	1	0	0	6.000	2.540	MON	712	0	12/30/2021	09/26/2037
12641Q-AF-9	CSMC 2009-7R 4A2 - CMO/RMBS			4	1.D FM	525,438	80.8311	587,615	726,966	520,940	0	(4,498)	0	0	6.000	7.381	MON	3,635	0	12/30/2021	07/26/2037
12641Q-AG-7	CSMC 2009-7R 4A3 - CMO/RMBS			4	5.B FM	496,063	50.0496	455,877	910,850	496,102	0	40	0	0	6.000	12.641	MON	4,554	0	12/30/2021	07/26/2037
12641Q-AH-5	CSMC 2009-7R 4A4 - CMO/RMBS			4	5.B FM	496,063	39.3259	358,200	910,850	496,079	0	16	0	0	6.000	8.813	MON	2,623	0	12/30/2021	07/26/2037
12641Q-AJ-1	CSMC 2009-7R 4A5 - CMO/RMBS			4	1.D FM	195,534	46.7757	260,032	555,913	195,656	0	121	0	0	6.000	8.256	MON	2,780	0	12/30/2021	07/26/2037
12641Q-AQ-5	CSMC 2009-7R 5A3 - CMO/RMBS			4	1.A FM	635,687	101.1123	610,587	603,870	637,054	0	1,366	0	0	5.500	0.689	MON	2,768	0	12/30/2021	11/26/2035
12641Q-AR-3	CSMC 2009-7R 5A4 - CMO/RMBS			4	3.B FM	756,552	70.1806	715,842	1,020,000	756,558	0	6	0	0	5.500	1.944	MON	4,675	0	12/30/2021	11/26/2035
12641Q-AS-1	CSMC 2009-7R 5A5 - CMO/RMBS			4	4.B FM	249,374	48.0802	253,819	527,907	249,950	0	576	0	0	5.500	2.952	MON	2,420	0	12/30/2021	11/26/2035
12641Q-AX-0	CSMC 2009-7R 6A2 - CMO/RMBS			4	1.A FM	1,765,847	103.5164	1,706,876	1,648,895	1,769,599	0	3,752	0	0	5.500	0.757	MON	7,557	0	12/30/2021	09/26/2035
12641Q-AY-8	CSMC 2009-7R 6A3 - CMO/RMBS			4	1.D FM	1,292,529	72.9772	1,433,687	1,964,568	1,292,764	0	235	0	0	5.500	2.329	MON	9,004	0	12/30/2021	09/26/2035
12641Q-BF-8	CSMC 2009-7R 7A4 - CMO/RMBS			4	4.B FM	1,138,711	57.6913	1,055,320	1,829,255	1,138,269	0	(442)	0	0	5.312	1.888	MON	1,620	0	12/30/2021	12/26/2036
12641Q-BF-8	CSMC 2009-7R 7A4 - CMO/RMBS	SD		4	4.B FM	85,403	57.6913	79,149	137,194	85,370	0	(33)	0	0	5.312	1.888	MON	121	0	12/30/2021	12/26/2036
12641Q-BQ-4	CSMC 2009-7R 8A6 - CMO/RMBS			4	1.D FM	244,063	30.3316	154,225	508,464	241,425	0	(2,638)	0	0	2.004	4.446	MON	849	0	12/30/2021	05/26/2036
12641Q-BX-9	CSMC 2009-7R 9A4 - CMO/RMBS			4	3.B FM	572,313	91.6137	536,288	585,380	572,311	0	(2)	0	0	5.250	2.061	MON	2,561	0	12/30/2021	08/26/2035
12641Q-BX-9	CSMC 2009-7R 9A4 - CMO/RMBS	SD		4	3.B FM	59,480	91.6137	55,736	60,838	59,479	0	0	0	0	5.250	2.061	MON	266	0	12/30/2021	08/26/2035
12641Q-CJ-9	CSMC 2009-7R 11Z - CMO/RMBS			4	1.D FM	1,908,748	97.1196	1,882,939	1,938,784	1,908,271	0	(478)	0	0	5.500	5.212	MON	8,886	0	12/30/2021	02/26/2035
12641Q-CS-9	CSMC 2009-7R 12S - CMO/RMBS			4	3.B FM	629,854	61.6134	601,666	976,518	629,875	0	21	0	0	5.750	1.646	MON	4,679	0	12/30/2021	01/26/2036
12641Q-CX-8	CSMC 2009-7R 13Z - CMO/RMBS			4	2.B FM	260,165	89.2470	262,800	294,463	259,314	0	(851)	0	0	6.000	11.922	MON	1,472	0	12/30/2021	06/26/2037
12641Q-CY-6	CSMC 2009-7R 13S - CMO/RMBS			4	3.B FM	175,122	45.5257	122,164	268,340	122,164	(52,968)	10	0	0	6.000	10.492	MON	1,342	0	12/30/2021	06/26/2037
12641Q-CZ-3	CSMC 2009-7R 13A - CMO/RMBS			4	3.B FM	167,334	44.2819	165,933	374,720	167,371	0	37	0	0	6.000	6.000	MON	1,874	0	12/30/2021	06/26/2037
12641Q-DN-9	CSMC 2009-7R 15Z - CMO/RMBS			4	1.A FM	284,216	103.9304	267,347	257,237	284,209	0	(7)	0	0	6.000	2.323	MON	257	0	12/30/2021	04/26/2037
12641Q-DP-4	CSMC 2009-7R 15S - CMO/RMBS			4	4.B FM	90,728	84.6672	121,164	143,106	99,966	0	9,239	0	0	6.000	6.773	MON	716	0	12/30/2021	04/27/2037
12641Q-EB-4	CSMC 2009-7R 17Z - CMO/RMBS			4	1.A FM	499,178	94.7869	483,993	510,612	499,185	0	6	0	0	0.242	1.455	MON	21	0	12/30/2021	03/25/2037
12641Q-EC-2	CSMC 2009-7R 17S - CMO/RMBS			4	1.D FM	450,067	76.9489	415,524	540,000	450,081	0	14	0	0	0.242	1.462	MON	70	0	12/30/2021	03/25/2037
12641Q-ED-0	CSMC 2009-7R 17A - CMO/RMBS			4	1.D FM	14,155	10.3181	55,718	540,000	14,161	0	7	0	0	0.242	26.891	MON	22	0	12/30/2021	03/25/2037
12641Q-EE-8	CSMC 2009-7R 17S - CMO/RMBS			4	1.D FM	12,558	2.7022	16,213	600,000	12,563	0	6	0	0	0.242	28.998	MON	24	0	12/30/2021	03/25/2037
12641Q-EF-5	CSMC 2009-7R 17A - CMO/RMBS			4	1.D FM	25,115	3.2725	39,270	1,200,000	25,127	0	12	0	0	0.242	28.998	MON	48	0	12/30/2021	03/25/2037
12641Q-EL-2	CSMC 2009-7R 18Z - CMO/RMBS			4	1.A FM	319,079	97.9169	318,553	325,330	318,826	0	(253)	0	0	5.880	3.160	MON	1,594	0	12/30/2021	03/26/2037
12641Q-EM-0	CSMC 2009-7R 18S - CMO/RMBS			4	1.A FM	437,472	90.0024	486,013	540,000	437,475	0	3	0	0	5.880	5.470	MON	2,646	0	12/30/2021	03/26/2037
12641Q-EN-8	CSMC 2009-7R 18A - CMO/RMBS			4	1.D FM	194,121	55.2177	298,175	540,000	194,124	0	3	0	0	5.880	6.046	MON	2,646	0	12/30/2021	03/26/2037
12641Q-EP-3	CSMC 2009-7R 19S - CMO/RMBS			4	4.B FM	113,849	7.3241	43,945	600,000	43,945	(69,992)	88	0	0	5.880	5.880	MON	2,940	0	12/30/2021	03/26/2037
12641Q-EQ-1	CSMC 2009-7R 19A - CMO/RMBS			4	5.B FM	97,822	7.3241	87,889	1,200,000	97,825	0	3	0	0	5.880	2.609	MON	5,880	0	12/30/2021	03/26/2037
12641Q-EW-8	CSMC 2009-7R 1A2 - CMO/RMBS			4	1.A FM	419,366	100.5099	398,507	396,485	420,475	0	1,109	0	0	5.750	0.018	MON	1,900	0	12/30/2021	03/26/2036
12641Q-EX-6	CSMC 2009-7R 1A3 - CMO/RMBS			4	1.A FM	388,566	101.2978	366,040	361,350	388,571	0	5	0	0	5.750	4.311	MON	1,731	0	12/30/2021	03/26/2036
12641Q-EY-4	CSMC 2009-7R 1A4 - CMO/RMBS			4	3.B FM	637,601	90.6737	655,299	722,700	637,613	0	12	0	0	5.750	4.980	MON	3,463	0	12/30/2021	03/26/2036
12641T-AB-2	CSMC 2009-5R 1A2 - CMO/RMBS			4	1.D FM	4,111,918	93.0722	5,020,060	5,393,726	3,917,659	0	(131,426)	0	0	2.337	16.389	MON	10,505	137,602	09/11/2012	06/26/2036
12646U-AK-4	CSMC 2013-IVR1 A2 - CMO/RMBS			4	1.A	1,739,313	101.6898	1,891,663	1,860,228	1,760,788	0	635	0	0	3.000	4.248	MON	4,651	55,757	01/28/2014	03/25/2043
12646W-AH-7	CSMC 2013-IVR2 A2 - CMO/RMBS			4	1.A	1,628,622	101.5282	1,769,643	1,743,007	1,647,563	0	409	0	0	3.000	4.178	MON	4,358	52,238	02/12/2014	04/27/2043
12646X-AJ-1	CSMC 2013-IVR3 A2 - CMO/RMBS			4	1.A	3,009,316	101.8303	3,236,324	3,178,156	3,034,993	0	2,764	0	0	3.000	4.072	MON	7,945	95,328	04/17/2014	05/25/2043
12647G-BZ-0	CSMC 2013-IVR4 A2D - CMO/RMBS			4	1.A	431,870	102.2629	452,170	442,164	433,577	0	20	0	0	3.479	3.842	MON	1,282	15,282	03/06/2014	07/27/2043
12647H-BC-9	CSMC 2013-8R 4A2 - CMO/RMBS			4	1.A FM	10,079,319	104.1110	14,457,864	13,886,977	12,280,103	0	736,477	0	0	0.442	6.620	MON	852	50,447	06/01/2016	12/30/2036
12647P-AK-4	CSMC 2013-7 A6 - CMO/RMBS			4	1.A	2,840,678	102.0228	3,007,149	2,947,526	2,851,505	0	2,763	0	0	3.500	4.269	MON	8,597	103,163	01/09/2014	08/25/2043
12648H-BB-0	CSMC 14IVR2 B1 - CMO/RMBS			4	1.A	1,586,540	101.6810	1,646,133	1,618,919	1,587,834	0	731	0	0	3.805	3.917	MON	1,027	62,272	03/31/2020	04/25/2044
12648T-AQ-2	CSMC 2014-IVR3 B1 - CMO/RMBS			4	1.A	2,609,752	99.9457	2,623,092	2,624,518	2,610,736	0	439	0	0	4.051	4.417	MON	8,861	107,394	03/31/2020	07/25/2044
126620-AD-8	CSMC 2021-NQM7 TRUST - CMO			4	1.A	2,999,943	99.5113	2,985,338	3,000,000	2,999,943	0	(1)	0	0	3.045	3.045	MON	7,613	15,225	11/01/2021	10/25/2066
126670-JP-4	CWHL 2005-HYB9 1A1 - CMO/RMBS			4	1.D FM	926,209	93.2919	990,780	1,062,021	874,966	0	29,821	0	0	1.987	5.944	MON	1,759	22,656	11/08/2016	02/20/2036

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
126670-NY-0	CWL 2005-16 2A3 - RMBS			4	1.A FM	6,254	99.6136	130,115	130,620	16,849	0	16,720	0	0	5.669	64.783	MON	617	5,778	12/08/2005	07/25/2034
126673-DR-0	CWL 2004-7 MF2 - RMBS			4	1.A FM	4,927,973	99.9420	4,816,740	4,819,534	4,786,074	0	(25,787)	0	0	5.649	1.163	MON	22,688	213,044	06/17/2020	10/25/2034
12667F-4N-2	CWALT 2005-7CB 2A3 - CMO/RMBS			4	1.D FM	2,686,080	96.6756	2,937,755	3,038,776	2,649,134	0	31,879	0	0	5.500	7.677	MON	13,928	167,133	09/14/2011	04/25/2035
12667F-5E-1	CWALT 2005-6CB 1A3 - CMO/RMBS			4	1.D FM	1,324,860	95.4162	1,378,177	1,444,385	1,268,549	0	20,852	0	0	5.250	7.725	MON	6,319	75,830	03/30/2012	04/25/2035
12667F-EG-6	CWALT 2004-J2 3A3 - CMO/RMBS			4	1.A FM	524,299	100.3026	531,600	529,996	527,537	0	137	0	0	5.500	5.619	MON	2,429	29,150	08/31/2012	04/25/2034
12667F-EG-6	CWALT 2004-J2 3A3 - CMO/RMBS	SD		4	1.A FM	49,236	100.3026	47,741	47,597	47,820	0	(106)	0	0	5.500	5.099	MON	218	2,618	01/03/2012	04/25/2034
12667F-RE-7	CWALT 2004-J6 1A1 - CMO/RMBS			4	1.A FM	464,278	100.6859	460,554	457,417	457,949	0	(516)	0	0	5.500	5.148	MON	2,096	25,158	09/10/2013	08/25/2024
12667F-RG-2	CWALT 2004-J6 2A1 - CMO/RMBS			4	1.A FM	17,791	100.1284	17,725	17,702	17,717	0	(6)	0	0	6.500	6.361	MON	96	1,141	01/19/2017	11/25/2031
12667F-VN-2	CWALT 2004-24CB 1A1 - CMO/RMBS			4	1.A FM	10,787,209	104.8973	11,322,611	10,793,994	10,659,651	0	(91,194)	0	0	6.000	6.245	MON	53,970	647,639	04/03/2020	11/25/2034
12667G-AA-1	CWALT 2005-13CB A1 - CMO/RMBS			4	1.D FM	5,356,959	84.0137	5,621,508	6,691,180	5,192,410	0	209,696	0	0	0.602	4.825	MON	671	40,339	09/08/2016	05/25/2035
12667G-AC-7	CWALT 2005-13CB A3 - CMO/RMBS			4	1.D FM	699,124	98.9772	825,012	833,537	738,246	0	41,755	0	0	5.500	12.439	MON	3,820	45,845	09/06/2011	05/25/2035
12667G-AC-7	CWALT 2005-13CB A3 - CMO/RMBS			4	4.B FM	80,306	98.9772	82,501	83,354	84,153	0	(130)	0	0	5.500	5.321	MON	382	4,584	09/01/2017	05/25/2035
12668A-4C-6	CWALT 2005-1M1 A2 - RMBS			4	1.D FM	0	82.9247	503,112	606,709	182,918	0	88,507	0	0	0.803	84.727	MON	68	6,896	07/08/2008	01/25/2036
12668A-PC-3	CWALT 2005-54CB 110 - CMO/RMBS			4	5.B FE	1,048,295	90.3937	1,103,726	1,221,021	1,045,183	0	(3,112)	0	0	5.500	3.334	MON	5,596	0	12/29/2021	11/25/2035
12668A-PC-3	CWALT 2005-54CB 110 - CMO/RMBS	SD		4	5.B FE	104,830	90.3937	110,373	122,102	104,518	0	(311)	0	0	5.500	3.334	MON	560	0	12/29/2021	11/25/2035
12668A-XL-4	CWALT 2005-63 5A1 - CMO/RMBS			4	1.D FM	243,694	98.8705	264,589	267,612	239,231	0	27,866	0	0	3.353	16.150	MON	748	8,875	12/03/2018	12/25/2035
12668B-YA-5	CWALT 2006-7CB 1A9 - CMO/RMBS			4	1.D FM	60,256	72.9629	247,319	338,965	149,341	0	12,345	0	0	6.000	24.024	MON	1,695	20,339	03/25/2008	05/25/2036
126694-2H-0	CWHL 2006-10 A11 - CMO/RMBS			4	3.B FM	438,536	61.8123	418,955	677,785	437,143	0	(1,393)	0	0	5.850	1.751	MON	3,304	0	12/29/2021	05/25/2036
126694-2H-0	CWHL 2006-10 A11 - CMO/RMBS	SD		4	3.B FM	208,600	61.8123	199,285	322,404	207,937	0	(663)	0	0	5.850	1.751	MON	1,572	0	12/29/2021	05/25/2036
126694-4F-2	CWHL 2006-HYB3 31B - CMO/RMBS			4	1.D FM	935,127	96.0154	934,927	973,726	935,897	0	770	0	0	2.902	1.038	MON	2,355	0	12/29/2021	05/20/2036
126694-BE-7	CWHL 2005-HYB6 1A1 - CMO/RMBS			4	1.D FM	369,172	97.2174	406,027	417,649	376,605	0	9,411	0	0	2.972	6.054	MON	1,034	12,432	09/09/2016	10/22/2035
126694-D5-4	CWHL 2006-HYB2 3A1 - CMO/RMBS			4	1.D FM	541,389	93.5745	578,464	618,185	415,787	0	44,485	0	0	2.747	14.182	MON	1,415	17,357	06/28/2016	04/22/2036
126694-D7-0	CWHL 2006-HYB2 4A1 - CMO/RMBS			4	1.A FM	636,497	93.3471	651,028	697,427	675,992	0	48,747	0	0	3.214	11.513	MON	1,868	21,061	11/03/2016	04/22/2036
126694-HP-6	CWHL 2005-25 A10 - CMO/RMBS			4	1.D FM	84,944	67.3010	68,650	102,005	59,977	0	157	0	0	5.500	9.118	MON	468	5,565	01/03/2012	11/25/2035
126694-MH-8	CWHL 2005-HYB7 6A1 - CMO/RMBS			4	1.D FM	2,985,896	92.9459	3,469,085	3,732,370	3,041,676	0	28,771	0	0	2.716	7.197	MON	8,447	101,952	04/08/2020	11/20/2035
126694-QJ-0	CWHL 2005-HYB8 4A1 - CMO/RMBS			4	1.D FM	3,558,595	100.8123	3,951,785	3,919,942	3,734,113	0	76,422	0	0	3.119	5.380	MON	10,187	122,958	02/01/2017	12/20/2035
126694-UJ-5	CWHL 2005-31 1A1 - CMO/RMBS			4	1.D FM	1,290,263	99.5541	1,484,332	1,490,981	1,372,314	0	42,755	0	0	2.346	5.262	MON	2,915	35,411	07/15/2016	01/25/2036
126694-UM-8	CWHL 2005-31 2A2 - CMO/RMBS			4	1.D FM	1,122,634	96.5250	1,126,207	1,166,752	1,072,634	0	(19,393)	0	0	2.441	2.806	MON	2,373	30,306	07/10/2019	01/25/2036
126694-UN-6	CWHL 2005-31 2A3 - CMO/RMBS			4	1.D FM	1,733,976	96.5250	1,739,495	1,802,119	1,656,747	0	(29,954)	0	0	2.441	2.806	MON	3,666	46,809	07/10/2019	01/25/2036
12669D-US-5	CWHL 2002-39 A18 - CMO/RMBS			4	1.D FM	830,097	102.0995	868,900	851,032	830,097	0	8	65,948	0	5.750	5.596	MON	4,078	48,934	12/02/2002	02/25/2033
12669D-US-5	CWHL 2002-39 A18 - CMO/RMBS	SD		4	1.D FM	90,356	102.0995	94,579	92,634	90,356	0	(673)	9,104	0	5.750	4.771	MON	444	5,326	08/31/2012	02/25/2033
12669F-A8-6	CWHL 2004-11 2A1 - CMO/RMBS			4	1.A FM	3,119,214	102.2108	3,936,017	3,850,882	3,174,510	0	163,011	0	0	2.144	7.665	MON	6,879	88,016	03/23/2020	07/25/2034
12669F-V8-3	CWHL 2004-HYB4 3A - CMO/RMBS			4	1.A FM	104,197	99.0107	103,007	104,037	103,894	0	597	0	0	3.095	2.799	MON	268	3,168	01/27/2017	09/20/2034
12669F-VH-3	CWHL 2004-6 2A1 - CMO/RMBS			4	1.A FM	659,207	100.5702	661,738	657,987	650,415	0	3,041	0	0	2.391	3.073	MON	1,311	18,088	01/27/2017	05/25/2034
12669G-A5-0	CWHL 2005-HYB3 1A1 - CMO/RMBS			4	1.A FM	154,144	99.9766	169,349	169,389	149,694	0	2,016	0	0	2.595	13.855	MON	366	4,761	04/11/2016	06/20/2035
12669G-BY-6	CWHL 2004-HYB7 1A1 - CMO/RMBS			4	1.A FM	558,272	101.0545	561,709	555,848	523,076	0	(7,492)	0	0	2.761	4.968	MON	1,279	15,607	01/27/2017	11/20/2034
12669G-BZ-3	CWHL 2004-HYB7 1A2 - CMO/RMBS			4	1.A FM	1,626,036	101.0545	1,636,045	1,618,974	1,522,174	0	(18,742)	0	0	2.761	4.997	MON	3,725	45,456	01/27/2017	11/20/2034
12669G-GH-8	CWHL 2004-HYB8 8A1 - CMO/RMBS			4	1.A FM	2,388,089	102.4897	2,993,938	2,921,210	2,373,727	0	121,477	0	0	3.034	9.375	MON	7,386	89,268	03/23/2020	01/20/2035
12669G-R4-5	CWHL 2005-15 A8 - CMO/RMBS			4	1.D FM	699,028	71.3795	611,174	856,232	577,628	0	(4,065)	0	0	5.500	6.453	MON	3,924	44,968	07/19/2013	08/25/2035
152314-KJ-8	CXHE 2004-C AF5 - RMBS			4	1.A FM	2,783,015	102.3209	2,854,742	2,789,990	2,783,547	0	514	0	0	6.480	5.169	MON	15,066	142,350	08/11/2010	06/25/2034
161546-CW-4	CFAB 2002-3 IA5 - RMBS			4	1.A FM	1,137,706	100.9039	1,159,536	1,149,149	1,141,418	0	337	0	0	5.907	6.126	MON	5,657	67,880	01/03/2012	06/25/2032
16159W-AC-8	CHASE 2019-1 A3 - CMO/RMBS			4	1.A	2,077,740	101.8989	2,068,077	2,029,539	2,075,199	0	(417)	0	0	3.500	2.981	MON	5,919	71,034	01/14/2020	03/25/2050
16162W-PV-5	CHASE 2005-A2 1A1 - CMO/RMBS			4	1.D FM	98,842	91.0178	120,338	132,213	88,004	0	7,283	0	0	4.340	12.763	MON	478	4,033	09/05/2008	01/25/2036
16162X-AD-9	CHASE 2006-S3 1A4 - CMO/RMBS	SD		4	1.D FM	37,323	62.1056	29,680	47,790	26,532	0	(1,186)	0	0	6.000	5.704	MON	48	2,770	08/31/2012	11/25/2036
16162X-AD-9	CHASE 2006-S3 1A4 - CMO/RMBS			4	1.D FM	521,863	62.1056	447,060	719,839	399,636	0	(18,152)	0	0	6.000	5.704	MON	720	42,311	02/27/2008	11/25/2036
16162Y-AL-9	CHASE 2006-S4 A11 - CMO/RMBS			4	4.B FM	436,551	61.9583	420,132	678,087	436,048	0	(503)	0	0	6.000	1.183	MON	678	0	12/29/2021	12/25/2036
161630-BA-5	CHASE 2007-A1 101 - CMO/RMBS			4	1.A FM	265,443	99.7476	273,491	274,183	261,883	0	10	0	0	2.607	3.261	MON	596	8,051	05/28/2020	02/25/2037
16165M-AG-3	CFLX 2006-2 A5 - RMBS			4	1.D FM	1,950,504	98.2111	1,957,335	1,992,987	1,950,326	0	(178)	0	0	5.990	3.826	MON	9,948	0	12/29/2021	09/25/2036
16165M-AG-3	CFLX 2006-2 A5 - RMBS	SD		4	1.D FM	312,247	98.2111	313,341	319,048	312,219	0	(28)	0	0	5.990	3.826	MON	1,593	0	12/29/2021	09/25/2036
170257-AE-9	CWHL 2006-16 3A1 - CMO/RMBS			4	6. FE	3,491,274	49.1968	3,400,130	6,911,287	3,400,130	(72,921)	(18,223)	0	0	6.500	2.265	MON	37,436	0	12/29/2021	11/25/2036
17025R-AA-3	CWHL 2007-HY4 1A1 - CMO/RMBS			4	1.D FM	1,709,312	95.7944	1,975,774	2,062,515	1,699,391	0	9,266	0	0	2.911	7.084	MON	5,003	61,460	04/15/2020	09/25/2047
17307G-E8-7	CMLTI 2005-8 14A - CMO/RMBS			4	1.D FM	3,382,017	99.3174	3,962,793	3,990,029	3,135,868	0	159,264	0	0	3.233	8.976	MON	10,750	128,866	03/23/2016	10/25/2035
17307G-ED-6	CMLTI 2004-HYB2 3A - CMO/RMBS			4	1.A FM	2,188,836	100.9640	2,323,443	2,301,259	2,154,741	0	30,977	0	0	2.526	4.514	MON	4,845	63,493	01/10/2020	03/27/2034

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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
17307G-RE-0	CMLTI 2005-2 1A4 - CMO/RMBS			4	1.A FM	387,483	99.7892	415,351	416,228	389,290	0	3,064	0	0	2.507	5.335	MON	869	11,554	06/17/2016	05/25/2035
17307G-TY-4	CMLTI 2005-3 4A1 - CMO/RMBS			4	1.D FM	2,124,936	87.8549	2,113,745	2,405,951	2,008,947	0	29	0	0	2.862	3.392	MON	5,739	71,447	02/13/2019	08/25/2035
17307G-U2-2	CMLTI 2005-10 15A - CMO/RMBS			4	1.D FM	176,424	97.7565	200,329	204,927	167,592	0	19,728	0	0	2.744	14.783	MON	469	5,914	04/06/2016	12/25/2035
17307G-VN-5	CMLTI 2005-WF2 AF7 - RMBS			4	1.D FM	9,357	99.2203	11,152	11,239	1,414	0	1,192	0	0	5.749	129.967	MON	54	592	07/07/2011	08/25/2035
17307G-WI9-5	CMLTI 2005-11 A3 - CMO/RMBS			4	1.A FM	128,493	100.3710	133,259	132,767	126,810	0	(549)	0	0	2.480	4.581	MON	274	3,382	12/14/2016	11/26/2035
17309A-AD-1	CMALT 2006-A1 1A4 - CMO/RMBS			4	3.B FM	1,227,433	100.2561	1,294,276	1,290,970	1,263,824	0	18,574	0	0	5.750	7.457	MON	6,186	74,208	07/17/2013	04/25/2036
17309A-AF-6	CMALT 2006-A1 1A6 - CMO/RMBS			4	1.D FM	1,688,306	101.0973	1,800,579	1,781,036	1,650,559	0	48,170	0	0	6.000	9.610	MON	8,905	106,829	09/13/2012	04/25/2036
17309N-AG-6	CRMSI 2006-1 M1 - RMBS			4	1.A FM	3,353,438	100.9827	3,534,396	3,500,000	3,405,077	0	40,250	0	0	6.612	6.358	MON	19,285	173,078	01/11/2016	07/25/2036
17309V-AH-6	CMALT 2006-A4 1A8 - CMO/RMBS			4	5.B FM	941,394	94.0117	902,926	960,440	943,689	0	2,296	0	0	6.000	2.754	MON	4,802	0	12/29/2021	09/25/2036
17312H-AF-6	CRMSI 2007-2 A6 - RMBS			4	1.A FM	19,604	100.4953	20,467	20,366	19,776	0	85	0	0	6.265	8.605	MON	106	1,006	04/12/2011	06/25/2037
17312V-AA-6	CMLTI 2007-6 11A - CMO/RMBS			4	1.D FM	37,851	88.6871	96,198	108,470	40,869	0	12,698	0	0	2.219	43.794	MON	201	2,537	11/18/2008	03/25/2037
17314Q-AD-9	CMLTI 2009-11 2A2 - CMO/RMBS			4	1.D FM	268,710	64.6530	510,968	790,323	218,322	0	56,124	0	0	6.000	46.434	MON	3,952	47,419	11/13/2009	01/25/2036
17315X-AF-8	CMLTI 2009-9 2A3 - CMO/RMBS			4	1.D FM	843,398	107.1148	1,192,560	1,113,348	952,821	0	66,582	0	0	3.135	10.686	MON	2,908	35,880	11/01/2016	11/25/2035
17315X-AF-8	CMLTI 2009-9 2A3 - CMO/RMBS	SD		4	1.D FM	71,127	107.1148	100,573	93,893	80,355	0	5,615	0	0	3.135	10.686	MON	245	3,026	11/01/2016	11/25/2035
17322N-AA-2	CMLTI 2014-J1 A1 - CMO/RMBS			4	1.A	1,571,374	101.8851	1,594,518	1,565,016	1,574,792	0	(3,190)	0	0	3.500	3.096	MON	4,565	58,848	06/24/2014	05/25/2044
17322N-AD-6	CMLTI 2014-J1 A2 - CMO/RMBS			4	1.A	509,155	101.8851	521,852	512,196	502,487	0	4,244	0	0	3.500	4.361	MON	1,494	17,927	06/24/2014	05/25/2044
17323M-AE-5	CMLTI 2015-A B3 - CMO/RMBS			4	1.A	6,956,370	103.7996	7,945,736	7,654,877	6,960,305	0	123,450	0	0	4.500	6.862	MON	28,706	343,141	03/26/2020	06/25/2058
19687Y-AA-3	COLT 2020-RPL1 A1 - RMBS			4	1.A FE	28,681,209	99.7672	28,614,460	28,681,244	28,680,753	0	(424)	0	0	1.390	1.387	MON	33,222	410,023	10/06/2020	01/26/2065
21075W-CJ-2	CONHE 1996-1 A7 - RMBS			4	1.D FM	47,760	85.2072	218,711	256,682	45,498	0	14,244	0	0	4.189	96.646	MON	896	17,617	02/02/1996	03/15/2027
22541Q-CZ-3	CSFB 2003-AR15 4M2 - RMBS			4	1.A FM	788,621	107.1743	845,199	788,621	796,499	0	3,625	0	0	2.552	2.693	MON	280	20,352	03/15/2017	06/25/2033
22541Q-FV-9	CSFB 2003-17 1A4 - CMO/RMBS			4	1.A FM	660,712	100.9693	662,690	656,328	653,622	0	(1,847)	0	0	5.500	5.579	MON	3,008	36,098	01/07/2005	06/25/2033
22541Q-FV-9	CSFB 2003-17 1A4 - CMO/RMBS	SD		4	1.A FM	43,126	100.9693	41,418	41,020	42,311	0	(141)	0	0	5.500	4.441	MON	188	2,256	08/31/2012	06/25/2033
22541Q-XS-6	CSFB 2003-23 DB1 - CMO/RMBS			4	1.D FM	2,013,869	101.3541	2,039,864	2,012,611	2,007,514	0	(2,249)	0	0	5.828	5.855	MON	9,775	117,257	12/19/2018	09/25/2033
22541S-PJ-1	CSFB 2004-AR6 CB1 - CMO/RMBS			4	1.A FM	3,644,959	94.4217	4,329,097	4,584,854	3,904,501	0	(7,038)	0	0	1.302	5.349	MON	829	56,792	11/04/2016	10/25/2034
225458-2Y-3	CSFB 2005-8 914 - CMO/RMBS			4	6. FE	1,110,646	85.6672	1,102,618	1,287,094	1,102,618	(7,807)	(221)	0	0	5.250	2.848	MON	5,631	0	12/29/2021	09/25/2035
225458-2Y-3	CSFB 2005-8 914 - CMO/RMBS	SD		4	6. FE	280,113	85.6672	278,088	324,614	278,088	(1,969)	(56)	0	0	5.250	2.848	MON	1,420	0	12/29/2021	09/25/2035
225458-LD-8	CSFB 2005-3 6A1 - CMO/RMBS			4	1.D FM	1,736,915	103.2970	2,033,067	1,968,176	1,803,828	0	28,795	0	0	5.750	10.467	MON	9,431	113,170	05/17/2012	07/25/2035
225470-Q8-9	CSMC 2006-3 5A5 - CMO/RMBS			4	4.B FM	528,036	41.7875	459,993	1,100,792	528,366	0	330	0	0	6.000	6.000	MON	5,504	0	12/29/2021	04/25/2036
225470-Q8-9	CSMC 2006-3 5A5 - CMO/RMBS	SD		4	4.B FM	155,305	41.7875	135,292	323,762	155,402	0	97	0	0	6.000	6.000	MON	1,619	0	12/29/2021	04/25/2036
225470-VF-7	CSMC 2006-1 3I5 - CMO/RMBS			4	6. FE	1,680,552	68.7737	1,811,613	2,634,167	1,668,344	0	(12,209)	0	0	5.750	8.337	MON	12,622	0	12/29/2021	02/25/2036
2254W0-FJ-9	CSFB 2003-1 1A1 - CMO/RMBS			4	1.A FM	250,516	101.9119	246,375	241,753	246,173	0	(390)	0	0	7.000	6.371	MON	1,410	16,923	11/02/2010	02/25/2033
22942M-BF-2	CSMC 2006-8 5A1 - CMO/RMBS			4	2.B FM	684,650	108.9427	765,001	702,205	712,071	0	11,920	0	0	5.582	7.394	MON	3,267	39,287	01/03/2019	10/25/2026
22944P-AA-5	CSMC 2013-TH1 A1 - CMO/RMBS			4	1.A	1,078,193	98.4090	1,181,599	1,200,702	1,082,619	0	5,654	0	0	2.130	4.621	MON	2,131	27,455	02/25/2014	02/25/2043
23242L-AB-9	CWHEL 2006-F 2A1 - RMBS			4	1.A FM	197,967	95.6019	270,856	283,316	262,591	0	3,338	0	0	0.250	1.473	MON	33	734	03/13/2008	07/15/2036
23248A-AJ-0	CWL 2007-SEA1 2A1 - RMBS			4	1.A FM	575,445	97.9705	909,301	928,137	804,312	0	107,022	0	0	0.392	24.581	MON	60	4,060	06/29/2011	05/25/2037
23332U-AD-6	DSLA 2004-AR1 A2B - CMO/RMBS			4	1.A FM	1,240,391	92.6428	1,310,019	1,414,054	1,262,042	0	6,632	0	0	0.944	4.678	MON	445	13,483	08/11/2016	09/19/2044
24381J-AD-9	DRMT 214 M1 - CMO/RMBS		C	4	2.B FE	6,755,852	100.0047	6,756,315	6,756,000	6,755,851	0	(1)	0	0	3.257	3.257	MON	18,337	18,337	11/19/2021	11/26/2066
24763L-FN-5	DELHE 1999-2 A7F - RMBS			4	1.A FM	31,504	101.0774	31,847	31,507	18,439	0	(4,676)	0	0	7.030	209.556	MON	185	1,077	05/27/1999	08/15/2030
24763L-FN-5	DELHE 1999-2 A7F - RMBS	SD		4	1.A FM	9,121	101.0774	10,616	10,502	4,041	0	(1,713)	0	0	7.030	250.000	MON	62	359	08/31/2012	08/15/2030
25150M-AC-0	DBALT 2007-RAMP1 A2 - RMBS			4	1.A FM	1,632,650	95.9824	1,989,914	2,073,207	1,839,540	0	41,481	0	0	0.252	9.335	MON	73	46,684	09/23/2013	12/25/2036
25150N-AB-0	DBALT 2006-AR5 1A2 - RMBS			4	1.D FM	1,792,971	41.0168	1,813,613	4,421,630	1,495,799	0	55,841	0	0	0.482	6.458	MON	296	48,392	03/18/2016	10/25/2036
251510-CV-3	DBALT 2005-1 1A1 - CMO/RMBS			4	1.A FM	737,436	96.0475	975,268	1,015,402	746,887	0	5,431	0	0	0.602	13.523	MON	102	6,122	09/16/2011	02/25/2035
251510-EP-4	DBALT 2005-3 5A1 - CMO/RMBS			4	1.D FM	1,517,760	86.7951	2,164,560	2,493,873	2,048,145	0	150,556	0	0	0.402	8.253	MON	167	10,039	01/06/2011	06/25/2035
251510-LM-3	DBALT 2006-AR1 5A1 - CMO/RMBS			4	2.B FM	107,575	108.7464	130,298	119,818	121,511	0	25,938	0	0	2.863	27.689	MON	286	3,620	03/04/2016	02/25/2036
251510-MD-2	DBALT 2006-AB1 A1A - RMBS			4	1.D FM	6,209	101.8491	541,045	531,222	353,956	0	24,118	0	0	5.431	14.856	MON	2,404	26,331	01/25/2006	02/25/2036
251563-FP-2	DMSI 2004-4 7A3 - CMO/RMBS			3	5.B GI	267,055	1.4833	9,715	0	1,347	0	(2,089)	0	0	1.859	250.000	MON	203	28,349	04/25/2008	06/25/2034
31573J-AD-2	EFMT 213 M1 - CMO/RMBS			4	2.B FE	4,281,871	98.1398	4,202,346	4,282,000	4,281,868	0	(3)	0	0	2.530	2.530	MON	9,028	27,084	10/01/2021	09/25/2066
31573J-AE-0	EFMT 213 B1 - CMO/RMBS			4	3.B FE	2,883,909	97.4490	2,810,428	2,884,000	2,883,905	0	(4)	0	0	3.235	3.235	MON	7,775	23,324	10/01/2021	09/25/2066
31737V-AA-4	FAHB 20HB2 A - CMO/RMBS			4	1.A FE	9,930,465	100.1287	10,023,101	10,010,220	9,941,045	0	7,470	0	0	1.710	1.797	MON	14,265	175,000	07/20/2020	07/25/2030
32027L-AE-5	FFML 2006-FF14 A5 - RMBS			4	1.A FM	570,633	99.0764	645,782	651,802	619,324	0	11,192	0	0	0.262	5.956	MON	28	1,729	11/06/2015	10/25/2036
32051G-SQ-9	FHAMS 2005-AA7 2A1 - CMO/RMBS			4	1.D FM	2,399,095	94.1326	2,477,066	2,631,465	2,382,694	0	30,830	0	0	2.347	3.806	MON	5,146	48,003	12/29/2021	09/25/2035
32051G-T7-0	FHAMS 2006-FA1 1I2 - CMO/RMBS			4	2.B FM	803,996	61.7742	802,998	1,299,893	799,789	0	(4,207)	0	0	6.000	7.205	MON	6,499	0	12/29/2021	04/25/2036
32051G-XQ-3	FHASI 2005-AR5 2A1 - CMO/RMBS			4	1.D FM	525,337	91.3574	519,380	568,514	394,101	0	30,126	0	0	2.710	11.768	MON	1,284	15,421	07/12/2016	11/25/2035

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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
32051G-XQ-3	FHASI 2005-AR5 2A1 - CMO/RMBS			4	3.B FM	1,247,691	91.3574	1,192,789	1,305,629	1,257,171	0	3,472	0	0	2.710	2.332	MON	2,949	35,414	04/23/2019	11/25/2035
32051G-XV-2	FHASI 2005-AR5 4A1 - CMO/RMBS			4	1.D FM	1,079,115	100.2683	1,097,698	1,094,760	985,785	0	25,551	0	0	2.769	5.711	MON	2,527	31,691	02/06/2014	11/25/2035
32051H-AF-0	FHAMS 2006-FA3 A6 - CMO/RMBS			4	3.B FM	261,271	62.0034	260,967	420,891	259,180	0	(2,091)	0	0	6.000	5.285	MON	2,104	0	12/29/2021	07/25/2036
32051H-AF-0	FHAMS 2006-FA3 A6 - CMO/RMBS	SD		4	3.B FM	58,259	62.0034	58,191	93,851	57,792	0	(466)	0	0	6.000	5.285	MON	469	0	12/29/2021	07/25/2036
32052E-AA-7	FHASI 2006-AR3 1A1 - CMO/RMBS			4	1.D FM	79,839	77.6690	73,822	95,047	62,216	0	1,621	0	0	2.475	5.745	MON	196	2,434	08/15/2017	11/25/2036
32056J-AA-2	FHASI 2007-AR3 1A1 - CMO/RMBS			4	1.D FM	2,351,543	71.6030	2,502,461	3,494,913	1,362,273	0	166,910	0	0	2.693	19.798	MON	7,844	102,350	03/01/2012	11/25/2037
36157N-FL-3	GECMS 1997 HE4 A6 - RMBS			4	6. FM	71,745	101.0964	71,928	71,148	71,687	10,980	(159)	5,395	0	7.170	5.740	MON	425	4,433	04/01/2004	11/25/2027
36185N-6N-5	GMACM 2005-AR2 2A - CMO/RMBS			4	1.A FM	5,343,356	100.0413	5,901,548	5,899,114	5,289,447	0	(12,753)	0	0	3.361	6.548	MON	16,524	205,707	04/07/2020	05/25/2035
36228F-UJ-3	GSR 2003-7F 4A1 - CMO/RMBS			4	1.A FM	483,960	101.5547	503,925	496,210	480,741	0	(1,624)	0	0	3.250	5.393	MON	1,344	16,127	05/02/2018	10/25/2032
3622EA-AA-8	GSAA 2007-3 1AA - RMBS			4	1.D FM	4,810,644	68.0753	4,936,839	7,252,031	4,195,752	0	339,785	0	0	0.242	8.806	MON	244	21,913	01/05/2016	03/25/2037
362341-4A-4	GSR 2006-AR1 2A1 - CMO/RMBS			4	1.D FM	328,283	100.4582	344,688	343,116	332,515	0	5,050	0	0	2.873	4.640	MON	821	10,121	06/16/2016	01/25/2036
362341-4F-3	GSR 2006-AR1 3A1 - CMO/RMBS			4	1.A FM	221,339	100.1842	225,410	224,995	222,302	0	1,220	0	0	2.767	3.858	MON	519	6,623	06/05/2019	01/25/2036
362341-DP-1	GSR 2005-6F 1A5 - CMO/RMBS			4	1.A FM	730,060	102.6847	746,859	727,332	729,977	0	(147)	0	0	5.250	5.131	MON	3,182	38,185	04/21/2020	07/25/2035
362341-FN-4	GSR 2005-AR4 3A5 - CMO/RMBS			4	1.D FM	1,010,670	83.8847	997,512	1,189,146	937,409	0	26,650	0	0	2.804	6.337	MON	2,779	35,390	03/16/2016	07/25/2035
362341-SG-5	GSR 2005-AR6 B1 - CMO/RMBS			4	3.B FM	11,078,877	90.9277	11,115,922	12,225,016	11,161,946	0	77,744	0	0	2.780	4.189	MON	28,319	350,498	12/03/2020	09/25/2035
362341-XC-8	GSR 2005-AR7 4A1 - CMO/RMBS			4	3.B FM	1,139,686	72.3056	1,028,061	1,421,829	1,053,145	0	3,864	0	0	2.960	4.389	MON	3,507	42,464	02/26/2016	11/25/2035
362341-XE-4	GSR 2005-AR7 5A1 - CMO/RMBS			4	1.D FM	873,832	98.4915	1,007,519	1,022,950	828,633	0	22,429	0	0	3.139	6.137	MON	2,676	32,259	04/27/2016	11/25/2035
362341-XG-9	GSR 2005-AR7 6A1 - CMO/RMBS			4	1.A FM	702,733	100.5653	743,115	738,938	702,874	0	3,144	0	0	2.629	4.508	MON	1,619	20,522	02/25/2016	11/25/2035
36242D-4W-0	GSR 2005-AR3 6A1 - CMO/RMBS			4	1.D FM	592,737	93.0594	587,037	630,820	554,764	0	(10,043)	0	0	2.852	3.450	MON	1,499	19,358	12/15/2016	05/25/2035
36242D-BZ-5	GSR 2004-9 B1 - CMO/RMBS			4	1.A FM	1,351,573	97.6517	1,358,902	1,391,581	1,359,791	0	2,504	0	0	2.553	3.489	MON	2,961	37,525	01/19/2017	08/25/2034
36242D-FS-7	GSR 2004-11 2A1 - CMO/RMBS			4	1.A FM	951,900	102.2430	968,129	946,889	945,498	0	3,604	0	0	3.047	2.881	MON	2,405	30,557	01/27/2017	09/25/2034
36242D-FX-6	GSR 2004-11 3A1 - CMO/RMBS			4	1.A FM	59,022	98.7443	58,182	58,922	58,798	0	29	0	0	2.250	2.435	MON	110	1,515	01/27/2017	09/25/2034
36242D-H4-8	GSR 2005-AR2 1A1 - CMO/RMBS			4	1.A FM	1,173,501	99.6900	1,275,055	1,279,020	1,172,597	0	11,086	0	0	2.903	6.048	MON	3,094	38,230	02/18/2016	04/25/2035
36242D-H9-7	GSR 2005-AR2 4A1 - CMO/RMBS			4	1.A FM	2,525,082	100.0392	2,599,174	2,598,155	2,524,424	0	15,371	0	0	2.910	4.199	MON	6,301	77,449	12/09/2016	04/25/2035
36242D-LY-7	GSR 2004-13F 4A2 - CMO/RMBS			3	6. FE	1,249,700	14.6988	165,894	0	5,598	0	(836)	0	0	7.598	249.550	MON	1,429	90,631	06/27/2011	11/25/2034
36242D-QY-2	GSR 2004-15F 2A2 - CMO/RMBS			4	3.B FM	141,954	98.4974	141,761	143,924	137,871	0	(1,041)	0	0	5.000	4.329	MON	600	7,196	10/19/2016	12/25/2034
36244S-AD-0	GSAA 2006-13 AF4 - RMBS			4	1.D FM	5,181,299	43.0374	3,231,736	7,509,130	2,647,987	0	73,795	0	0	6.119	8.490	MON	38,289	162,043	09/14/2012	07/25/2036
362480-AD-7	GSCC 2006-2 A1 - RMBS			4	1.A FM	991,048	101.6130	1,301,935	1,281,268	1,082,080	0	65,185	0	0	0.463	7.995	MON	82	16,776	07/11/2016	05/25/2036
362669-AV-5	GSR 2007-4F 6A1 - CMO/RMBS			4	6. FM	5,062	654.6800	48,743	7,445	48,743	(196,770)	26,320	0	0	6.000	44.860	MON	37	445	09/24/2012	06/25/2027
39538W-BE-7	GPMF 2005-HY1 M1 - RMBS			4	1.A FM	6,207,141	99.4369	8,550,214	8,598,637	7,668,805	0	323,879	0	0	0.652	6.050	MON	779	73,844	04/26/2016	07/25/2035
39678W-AA-6	GCSP 51 A - MBS			4,5	1.A FM	441,509	98.1450	435,496	443,727	450,425	0	(1,947)	0	0	4.578	3.632	MON	339	19,694	01/28/2005	09/25/2034
40431H-AD-9	HALO 2006-2 1A4 - CMO/RMBS			3	6. FE	1,045,129	19.8356	1,126,303	0	0	0	0	0	0	5.298	0.000	MON	5,014	323,073	03/07/2008	12/25/2036
41161P-CX-9	HVMLT 2004-1 1A - CMO/RMBS			4	1.A FM	234,491	96.4109	237,038	245,862	232,476	0	1,173	0	0	0.704	3.650	MON	58	1,729	01/03/2019	04/19/2034
41161P-EX-7	HVMLT 2004-5 2A6 - CMO/RMBS			4	1.A FM	197,819	102.2921	252,154	246,504	229,652	0	2,223	0	0	2.329	4.775	MON	478	6,337	01/06/2012	06/19/2034
41161P-EZ-2	HVMLT 2004-5 3A - CMO/RMBS			4	1.A FM	1,280,476	101.9063	1,310,647	1,286,130	1,278,293	0	630	0	0	2.489	2.865	MON	2,668	34,365	01/27/2017	06/19/2034
41161P-FV-0	HVMLT 2004-6 5A - CMO/RMBS			4	1.A FM	697,811	100.4459	691,430	688,360	699,306	0	2,029	0	0	2.352	2.463	MON	1,349	18,115	01/27/2017	08/19/2034
41161P-MV-2	HVMLT 2005-4 1A - CMO/RMBS			4	1.D FM	387,944	92.9706	410,649	441,698	387,944	0	43,773	90,363	0	2.699	12.772	MON	993	12,444	11/29/2016	07/19/2035
41161P-TN-3	HVMLT 2005-10 2AA - CMO/RMBS			4	1.D FM	608,370	79.1971	761,501	961,527	620,188	0	55,608	0	0	0.724	10.148	MON	232	7,030	07/09/2008	11/19/2035
41161P-TN-3	HVMLT 2005-10 2AA - CMO/RMBS	SD		4	1.D FM	98,190	79.1971	126,917	160,255	103,365	0	9,268	0	0	0.724	10.148	MON	39	1,172	08/31/2012	11/19/2035
41161P-UK-7	HVMLT 2005-11 2A - CMO/RMBS			4	1.A FM	389,284	96.6789	535,737	554,140	444,863	0	6,043	0	0	0.724	8.358	MON	134	4,051	07/09/2008	08/19/2045
41161P-UK-7	HVMLT 2005-11 2A - CMO/RMBS	SD		4	1.A FM	68,059	96.6789	91,189	94,322	76,102	0	1,026	0	0	0.724	8.189	MON	23	690	08/31/2012	08/19/2045
41161V-AC-4	HVMLT 2006-7 2AA - RMBS			4	1.D FM	138,919	92.2610	205,856	223,124	166,023	0	22,978	0	0	0.504	15.881	MON	37	1,135	04/02/2008	09/19/2036
41162G-AA-0	HVMLT 2006-11 A1A - RMBS			4	1.A FM	1,938,075	93.6162	2,012,454	2,149,685	2,156,740	0	48,414	0	0	0.444	2.814	MON	318	9,630	01/03/2019	12/19/2036
43739E-AP-2	HMBT 2005-1 A1 - RMBS			4	1.D FM	943,474	89.5517	961,530	1,073,715	917,635	0	17,199	0	0	0.602	2.580	MON	90	6,540	02/15/2017	03/25/2035
43739E-CL-9	HMBT 2006-1 1A1 - RMBS			4	1.D FM	278,664	99.2566	316,970	319,344	256,166	0	16,413	0	0	2.333	9.679	MON	621	7,256	03/15/2017	04/25/2037
43739H-AA-8	HMBT 2006-2 A1 - RMBS			4	1.A FM	2,257,893	98.9118	2,553,544	2,581,639	2,388,352	0	12,786	0	0	0.462	8.263	MON	166	12,072	02/12/2016	12/25/2036
43741B-AA-7	HMBT 2007-1 1A1 - CMO/RMBS			4	1.D FM	807,901	96.9406	788,469	813,353	809,262	0	1,360	0	0	2.934	1.706	MON	1,989	0	12/29/2021	04/25/2047
45254N-JB-4	IMM 2004-4 2A1 - CMO/RMBS			4	1.A FM	882,196	99.9711	916,626	916,891	850,400	0	3,560	0	0	5.287	7.592	MON	4,040	47,385	02/06/2013	09/25/2034
45254N-KX-4	IMM 2004-9 1A1 - CMO/RMBS			4	1.A FM	152,083	98.8538	164,306	166,211	153,527	0	4,149	0	0	0.863	3.620	MON	20	1,449	01/24/2017	01/25/2035
45254N-MZ-7	IMM 2005-2 1A2 - RMBS			4	1.A FM	1,081,357	99.9292	1,286,417	1,287,329	1,171,970	0	18,905	0	0	0.722	4.478	MON	129	9,403	02/11/2008	04/25/2035
45254N-MZ-7	IMM 2005-2 1A2 - RMBS	SD		4	1.A FM	102,214	99.9292	169,265	169,385	120,333	0	4,137	0	0	0.722	13.019	MON	17	1,237	08/31/2012	04/25/2035
45254N-NT-0	IMM 2005-3 M1 - RMBS			4	1.A FM	0	86.5228	120,322	139,064	105,893	0	61,893	0	0	0.733	120.853	MON	14	3,910	05/20/2008	08/25/2035
45254T-TN-4	IMSA 2006-1 2A1 - RMBS			4	1.A FM	8,593	97.7637	12,001	12,275	10,986	0	518	0	0	0.802	5.623	MON	1	89	12/01/2009	05/25/2036

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
45660K-AA-9	INDX 2006-AR39 A1 - RMBS			4	1.A FM	2,591,705	98.6603	3,173,924	3,217,022	2,728,107	0	140,134	0	0	0.282	5.558	MON	126	9,185	09/22/2015	02/25/2037
45660L-CK-3	INDX 2005-AR2 1A1 - CMO/RMBS			4	1.D FM	3,090,269	80.7865	3,385,182	4,190,281	3,070,419	0	200,717	0	0	0.782	7.889	MON	455	33,148	02/16/2016	02/25/2035
45660L-DB-2	INDX 2005-AR1 1A1 - CMO/RMBS			4	1.A FM	119,227	100.8435	121,142	120,128	119,639	0	305	0	0	2.634	4.215	MON	264	3,222	01/30/2017	03/25/2035
45660L-V9-7	INDX 2005-AR31 1A1 - CMO/RMBS			4	1.A FM	484,239	102.1381	552,506	540,940	521,927	0	22,228	0	0	3.013	7.668	MON	1,358	16,407	11/03/2016	01/25/2036
45660N-X9-1	INDX 2004-AR6 5A2 - CMO/RMBS			4	1.A FM	222,510	100.1481	271,755	271,353	234,064	0	5,315	0	0	2.810	6.467	MON	635	8,003	05/30/2008	10/25/2034
456618-AF-4	INDX 2006-AR8 A3A - RMBS			4	1.A FM	328,598	107.0023	396,847	370,877	398,960	0	15,273	0	0	0.562	4.656	MON	29	1,969	11/09/2016	07/25/2046
45661X-AB-8	INDX 2006-AR13 A2 - CMO/RMBS			4	1.D FM	1,477,605	77.8132	1,918,285	2,465,243	1,433,235	0	101,446	0	0	0.702	6.321	MON	288	11,803	06/01/2012	07/25/2036
45669A-AD-6	INDA 2007-AR1 2A1 - CMO/RMBS			4	1.D FM	3,395,328	92.9631	3,665,758	3,943,241	3,325,201	0	90,432	0	0	3.093	5.942	MON	10,164	116,211	10/25/2017	03/25/2037
46591K-AC-7	JPMMT 198 A3 - CMO/RMBS			4	1.A	2,602,874	101.0982	2,597,770	2,569,550	2,637,170	0	(34,101)	0	0	3.500	1.631	MON	7,495	89,934	10/22/2019	03/25/2050
466247-L6-8	JPMMT 2006-A2 2B1 - CMO/RMBS			4	1.A FM	1,897,708	96.7703	1,926,734	1,991,038	1,930,371	0	4,779	0	0	2.249	4.100	MON	3,732	49,724	07/08/2014	08/25/2034
466247-PW-7	JPMMT 2005-A3 2A1 - CMO/RMBS			4	1.A FM	402,941	101.3732	484,835	478,268	369,996	0	32,881	0	0	2.628	12.238	MON	1,047	13,181	03/23/2020	06/25/2035
466247-QP-1	JPMMT 2005-A3 7A1 - CMO/RMBS			4	1.D FM	351,310	94.0263	410,509	436,589	324,917	0	12,357	0	0	2.428	7.053	MON	884	11,531	04/15/2016	06/25/2035
466247-RP-0	JPMMT 2005-HYB4 2A1 - CMO/RMBS			4	1.A FM	364,484	101.8667	418,352	410,686	374,712	0	7,542	0	0	2.908	6.422	MON	995	12,379	06/05/2012	07/25/2035
466247-UG-6	JPMMT 2005-A6 7A1 - CMO/RMBS			4	1.D FM	699,311	98.9264	707,708	715,389	647,139	0	16,858	0	0	3.007	5.758	MON	1,792	22,012	03/21/2017	08/25/2035
46627M-AD-9	JPALT 2005-S1 1A4 - CMO/RMBS			4	1.D FM	994,414	53.4202	786,794	1,472,838	684,909	0	(31,615)	0	0	6.000	7.951	MON	7,364	88,370	02/07/2008	12/25/2035
46627M-CU-9	JPALT 2006-A1 2A1 - CMO/RMBS			4	1.D FM	20,091	102.8457	275,630	268,004	199,439	0	13,397	0	0	3.187	11.088	MON	712	8,473	02/07/2006	03/25/2036
46627M-CY-1	JPALT 2006-A1 3A1 - CMO/RMBS			4	1.D FM	6,484,609	89.0675	7,018,244	7,879,687	6,234,402	0	225,524	0	0	2.802	6.887	MON	18,398	218,862	04/06/2017	03/25/2036
46627M-EC-7	JPALT 2006-S1 1A6 - CMO/RMBS			4	1.D FM	382,087	70.3490	480,074	682,418	415,609	0	1,643	0	0	5.750	9.405	MON	3,270	39,239	01/31/2008	03/25/2036
46627M-EJ-2	JPALT 2006-S1 11Z - CMO/RMBS			4	4.B FM	1,391,506	71.1884	1,322,900	1,858,307	1,387,438	0	(4,069)	0	0	6.000	1.710	MON	9,292	0	12/29/2021	03/25/2036
46628K-AC-4	JPMMT 2006-A3 2A1 - CMO/RMBS			4	1.D FM	206,789	90.3548	211,576	234,162	170,224	0	9,521	0	0	2.781	9.564	MON	543	6,954	04/20/2016	05/25/2036
46628L-AB-4	JPMMT 2006-A4 1A2 - CMO/RMBS	SD		4	3.B FM	53,016	87.4290	58,149	66,510	58,097	0	318	0	0	2.872	3.850	MON	159	2,017	08/31/2012	06/25/2036
46628V-AH-9	JPALT 2006-S3 A5 - RMBS			4	1.D FM	7,311,456	89.8708	9,832,855	10,941,105	7,461,341	0	143,528	0	0	6.920	9.245	MON	63,094	503,629	08/09/2012	08/25/2036
466308-AE-3	JPALT 2008-R3 3A1 - CMO/RMBS			4	1.D FM	918,488	89.2628	938,668	1,051,579	881,686	0	10,880	0	0	5.838	4.288	MON	5,116	28,114	11/30/2017	05/26/2037
46630G-AN-5	JPMMT 2007-A1 4A2 - CMO/RMBS			4	1.A FM	38,979	99.9587	41,672	41,689	39,868	0	348	0	0	2.314	5.161	MON	80	1,090	02/09/2012	07/25/2035
46630P-AP-0	JPMMT 2007-A2 3A1 - CMO/RMBS			4	1.D FM	0	91.9160	19,734	21,470	13,929	0	1,249	0	0	2.853	13.185	MON	51	633	06/23/2008	04/25/2037
46630W-AB-6	JPMMT 2007-S2 1A2 - CMO/RMBS			4	4.B FM	1,010,824	56.2985	933,716	1,658,510	1,005,025	0	(5,799)	0	0	5.500	0.906	MON	7,602	0	12/29/2021	06/25/2037
46631N-AA-7	JPMMT 2007-S3 1A1 - CMO/RMBS			4	3.B FM	838,963	68.2546	836,324	1,225,300	834,803	0	(4,160)	0	0	5.500	1.197	MON	5,616	0	12/29/2021	08/25/2037
46631N-DT-3	JPMMT 2007-S3 A90 - CMO/RMBS			4	4.B FM	7,325,227	74.4108	7,706,374	10,356,520	7,326,825	0	1,597	0	0	7.000	7.000	MON	60,413	0	12/29/2021	08/25/2037
46631N-DT-3	JPMMT 2007-S3 A90 - CMO/RMBS			4	1.D FM	144,320	74.4108	128,440	172,609	99,690	0	(456)	0	0	7.000	11.572	MON	1,007	12,083	01/03/2012	08/25/2037
46631N-DT-3	JPMMT 2007-S3 A90 - CMO/RMBS	SD		4	4.B FM	732,523	74.4108	770,637	1,035,652	732,682	0	160	0	0	7.000	7.000	MON	6,041	0	12/29/2021	08/25/2037
46632T-AA-3	JPMMT 2008-R2 1A1 - CMO/RMBS			4	1.A FM	3,452,450	100.5292	4,329,501	4,306,709	3,699,045	0	16,557	0	0	2.880	7.385	MON	10,335	127,597	12/28/2009	07/29/2037
46632T-AA-3	JPMMT 2008-R2 1A1 - CMO/RMBS	SD		4	1.A FM	258,294	100.5292	304,588	302,985	274,707	0	796	0	0	2.880	5.758	MON	727	8,977	08/31/2012	07/29/2037
46632Y-AB-0	JPMMT 2008-R3 1A2 - CMO/RMBS			4	1.D FM	268,829	85.1816	1,960,609	2,301,683	0	0	61,381	0	0	2.868	81.765	MON	5,501	71,608	11/19/2008	11/26/2038
46632Y-AC-8	JPMMT 2008-R3 2A1 - CMO/RMBS			4	1.D FM	3,942,308	42.7121	3,466,123	8,115,085	2,983,529	0	(247,765)	0	0	6.250	7.417	MON	42,266	487,988	11/19/2008	11/26/2038
46632Y-AD-6	JPMMT 2008-R3 2A2 - CMO/RMBS			4	1.D FM	(19)	35.6044	338,761	951,458	0	0	0	0	0	6.250	6.000	MON	4,956	118,448	11/19/2008	11/26/2038
46633A-AC-9	JPMMT 2008-R4 2A1 - CMO/RMBS			4	1.A FM	87,304	102.0945	114,917	112,559	112,505	0	(20)	0	0	10.000	9.918	MON	938	10,947	12/18/2008	11/26/2036
46633M-AM-1	JPMRR 2009-6 2A2 - CMO/RMBS			4	1.D FM	58,344	87.1859	503,598	577,615	0	0	0	0	0	2.688	250.000	MON	1,294	19,229	06/11/2009	04/26/2035
46634D-AX-6	JPMRR 2010-1 3A2 - CMO/RMBS			4	1.D FM	1,269,715	81.7397	2,197,780	2,688,756	1,380,366	0	116,813	0	0	6.000	19.160	MON	13,444	161,294	02/17/2010	04/26/2037
46635B-AD-3	J.P. MORGAN RESECURITIZATION TRUST, SERI			4	1.D FM	4,583,287	105.7759	7,005,482	6,622,950	5,430,796	0	32,938	0	0	5.290	11.697	MON	29,196	350,581	09/15/2010	03/01/2039
46645A-AB-7	J P MORGAN RESECURITIZATION TRUST SERIES			4	1.A FE	315,355	98.9982	340,732	344,180	341,839	0	8,537	0	0	0.339	2.704	MON	16	1,075	12/30/2015	06/26/2047
46651G-AC-3	JPMMT 2019-7 A3 - CMO/RMBS			4	1.A	1,023,281	101.1535	1,022,306	1,010,648	1,022,592	0	(143)	0	0	3.500	3.098	MON	2,948	34,454	09/13/2019	02/25/2050
472320-AA-8	JMAC 08R1 A - CMO/RMBS			4	1.D FM	2,366,474	94.1333	2,880,040	3,059,534	2,705,261	0	231,679	0	0	5.551	15.365	MON	2,359	165,941	07/24/2008	06/25/2047
472321-AA-6	JMAC 2008-R2 1A1 - CMO/RMBS			4	1.A FM	2,163,113	105.3718	2,974,017	2,822,404	2,567,393	0	27,829	0	0	6.000	10.730	MON	14,112	171,683	08/26/2008	10/25/2020
472321-AB-4	JMAC 2008-R2 1A2 - CMO/RMBS			4	1.D FM	652,564	94.6110	2,036,553	2,152,554	572,666	0	9,481	0	0	6.000	27.277	MON	10,404	129,153	08/26/2008	09/30/2035
472321-AD-0	JMAC 2010-R8 2A2 - CMO/RMBS			4	1.A FM	10,258	97.4811	620,141	636,166	335,290	0	85,774	0	0	2.801	31.346	MON	1,485	17,814	08/26/2008	07/27/2037
472321-AG-3	JMAC 2008-R2 1A3 - CMO/RMBS			4	1.D FM	3,389	28.4439	311,276	1,094,350	0	0	(66,513)	0	0	6.000	6.000	MON	5,472	66,604	08/26/2008	10/25/2020
472321-AH-1	JMAC 2008-R2 2A3 - CMO/RMBS			4	1.D FM	16,668	54.1663	443,412	818,611	109,317	0	14,572	0	0	2.830	45.124	MON	1,866	22,816	08/26/2008	07/25/2037
472321-AJ-7	JMAC 2008-R2 3A1 - CMO/RMBS			4	1.A FM	408,072	97.6991	472,619	483,749	465,210	0	14,801	0	0	3.496	5.551	MON	1,362	15,851	08/26/2008	01/25/2039
472321-AJ-7	JMAC 2008-R2 3A1 - CMO/RMBS	SD		4	1.A FM	19,306	97.6991	21,680	22,190	21,268	0	729	0	0	3.496	5.787	MON	62	727	08/31/2012	01/25/2039
472321-AK-4	JMAC 2008-R2 3A2 - CMO/RMBS			4	1.D FM	321,573	87.6184	2,359,075	2,692,444	1,284,587	0	200,639	0	0	2.899	26.198	MON	6,288	75,909	08/26/2008	02/25/2037
472321-AK-4	JMAC 2008-R2 3A2 - CMO/RMBS	SD		4	1.D FM	0	87.6184	108,129	123,409	52,142	0	8,380	0	0	2.899	27.923	MON	288	3,479	08/31/2012	02/25/2037
472322A-AB-4	JMAC 2008-R3 1A2 - CMO/RMBS			4	1.A FM	202,156	98.7160	425,339	430,872	354,599	0	42,979	0	0	2.820	14.347	MON	1,013	12,391	09/30/2008	03/21/2036
47232A-AC-2	JMAC 2008-R3 1A3 - CMO/RMBS			4	1.D FM	99,016	87.8257	1,099,758	1,252,206	410,101	0	60,118	0	0	2.800	29.246	MON	2,922	38,384	09/30/2008	03/21/2036

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
47232A-AE-8	JMAC 2008-R3 2A2 - CMO/RMBS			4	1.A FM	845,207	99.0038	1,178,573	1,190,432	1,190,432	0	0	0	0	3.179	3.161	MON	3,154	33,307	09/30/2008	06/26/2036
47232A-AF-5	JMAC 2008-R3 2A3 - CMO/RMBS			4	1.A FM	1,231,846	99.6780	2,145,940	2,152,872	2,153,864	0	(295)	0	0	3.179	3.157	MON	5,703	60,235	09/30/2008	06/26/2036
47232A-AH-1	JMAC 2008-R3 3A2 - CMO/RMBS			4	1.D FM	75,102	97.7858	1,858,056	1,900,128	348,249	0	104,223	0	0	3.040	34.719	MON	4,813	56,590	09/30/2008	02/25/2047
47232C-AH-7	JMAC 2009-R1 4A2 - CMO/RMBS			4	1.D FM	1,933,527	93.5375	2,067,412	2,210,250	1,933,527	0	(4,394)	174,859	0	2.970	2.723	MON	5,470	65,496	02/23/2016	06/21/2037
47232D-DN-9	JMAC 09R5 16S - CMO/RMBS			4	1.D FM	(4,657)	90.2500	363,574	402,852	1,160	0	0	0	0	7.000	249.995	MON	2,531	28,330	03/31/2009	08/01/2037
47232D-DN-9	JMAC 09R5 16S - CMO/RMBS			4	6. FM	10,752	90.2500	40,397	44,761	40,397	29,179	0	0	0	7.000	6.305	MON	261	3,309	08/31/2012	08/01/2037
47232D-EY-4	JMAC 09R5 22S - CMO/RMBS			4	1.D FM	0	92.7747	0	0	0	0	0	0	0	2.666	250.000	MON	0	0	03/31/2009	08/01/2037
47232T-AB-3	JMAC 09R3 1A2 - CMO/RMBS			4	1.A FM	1,880,035	100.4867	2,159,069	2,148,612	1,953,817	0	40,844	0	0	3.098	5.586	MON	5,547	65,628	06/02/2016	12/26/2035
47233D-AB-7	JEFFERIES RESECURITIZATION TRUST 2009-R1			4	1.D FM	329,028	96.5867	2,033,200	2,105,051	1,525,193	0	89,906	0	0	6.000	13.742	MON	10,525	99,669	08/10/2009	09/01/2036
52518R-BE-5	LSSC 02GE1 A - RMBS			4	1.A FE	19,191	37.1669	7,471	20,101	20,671	10,179	0	0	0	0.000	0.000	N/A	0	0	01/03/2002	01/30/2032
52520M-CE-1	LMT 2005-2 3A7 - CMO/RMBS			4	1.D FM	195,201	71.2324	310,671	436,137	227,752	0	4,420	0	0	5.500	12.529	MON	1,999	23,988	07/23/2008	12/25/2035
525221-EM-5	LXS 2005-7N 1A1 - RMBS			4	1.A FM	1,210,108	97.0960	1,604,051	1,652,025	1,316,238	0	12,503	0	0	0.642	8.406	MON	147	10,731	07/09/2008	12/25/2035
525221-EM-5	LXS 2005-7N 1A1 - RMBS	SD		4	1.A FM	169,791	97.0960	222,785	229,448	182,398	0	1,731	0	0	0.642	8.481	MON	20	1,490	08/31/2012	12/25/2035
525221-GM-3	LXS 2005-9N 1A1 - RMBS			4	1.D FM	6,912,134	92.8643	7,526,747	8,105,104	7,117,750	0	100,611	0	0	0.643	4.360	MON	724	52,647	08/03/2016	02/25/2036
52523M-AD-2	LXS 2006-15 A4 - RMBS			4	1.A FM	849,368	100.0288	1,536,998	1,536,555	1,002,003	0	129,544	0	0	0.443	14.309	MON	94	6,873	10/03/2012	10/25/2036
525241-AL-9	LXS 2007-1 WF1 - RMBS			4	1.D FM	258,529	99.6779	663,913	666,059	442,581	0	6,640	0	0	4.620	11.353	MON	2,564	43,111	08/11/2008	01/25/2037
542514-EV-2	LBMLT 2004-1 M2 - RMBS			4	1.A FM	27,970	99.7427	28,511	28,585	28,564	0	131	0	0	0.928	1.595	MON	4	268	02/19/2014	02/25/2034
55274Q-AK-1	MASTR 2006-2 11O - CMO/RMBS			4	1.D FM	1,163,235	84.0025	1,205,930	1,435,588	1,007,695	0	(1,041)	0	0	6.000	8.081	MON	7,178	86,135	08/12/2011	06/25/2036
576431-AJ-9	MARM 2007-1 2A1 - CMO/RMBS			4	1.D FM	77,586	70.3890	155,291	220,618	0	0	(4,762)	0	0	2.750	13.051	MON	506	6,854	07/22/2008	11/25/2036
576433-C5-3	MARM 2005-6 5A2 - CMO/RMBS			4	1.D FM	525,293	95.6752	598,684	625,746	499,077	0	29,218	0	0	2.409	8.777	MON	1,256	15,549	07/05/2016	07/25/2035
576433-D5-2	MARM 2005-7 3A1 - CMO/RMBS			4	1.D FM	615,329	77.8063	592,887	762,005	554,825	0	11,323	0	0	2.707	5.703	MON	1,719	21,448	11/08/2016	09/25/2035
576433-GM-2	MARM 2003-6 6A1 - CMO/RMBS			4	1.A FM	1,142,954	100.5412	1,193,911	1,187,484	1,118,563	0	13,922	0	0	2.436	3.896	MON	2,411	30,339	02/26/2016	12/25/2033
576433-HM-1	MARM 2003-7 4A1 - CMO/RMBS			4	1.A FM	385,291	100.9873	400,098	396,186	380,759	0	2,828	0	0	1.875	4.197	MON	619	8,063	03/29/2017	01/25/2034
576433-QD-1	MARM 2004-7 5A1 - CMO/RMBS			4	1.A FM	227,324	99.0670	237,056	239,289	221,506	0	(946)	0	0	2.375	6.506	MON	474	6,132	08/29/2016	07/25/2034
576433-XA-9	MARM 2005-1 3A1 - CMO/RMBS			4	1.A FM	294,147	100.9089	312,443	309,629	290,127	0	1,282	0	0	3.254	5.887	MON	840	10,161	02/07/2017	02/25/2035
576433-XW-1	MARM 2005-2 3A1 - CMO/RMBS			4	1.A FM	608,438	98.8838	626,715	633,789	604,383	0	4,994	0	0	2.668	4.292	MON	1,409	16,979	03/15/2019	03/25/2035
576434-J7-0	MALT 2005-2 4A3 - CMO/RMBS			4	1.A FM	984,153	97.3991	1,153,150	1,183,944	1,138,796	0	17,169	0	0	0.502	4.464	MON	99	5,954	07/09/2012	03/25/2035
576434-W5-9	MALT 2005-6 3A1 - CMO/RMBS			4	1.D FM	182,212	74.4644	140,847	189,147	140,847	(106,322)	11,807	0	0	5.500	9.906	MON	867	3,634	08/06/2013	12/25/2035
57643L-LC-8	MABS 2005-AB1 A4 - RMBS			4	1.A FM	2,073,812	100.0460	2,131,127	2,130,148	2,092,155	0	19,012	0	0	6.148	5.113	MON	10,913	64,869	11/20/2014	11/25/2035
57643M-LZ-5	MASTR 2006-1 1A3 - CMO/RMBS			4	2.B FM	263,348	83.0002	342,534	412,690	339,175	0	(4,311)	0	0	5.750	5.618	MON	1,977	23,730	04/07/2006	05/25/2036
57643M-LZ-5	MASTR 2006-1 1A3 - CMO/RMBS	SD		4	2.B FM	43,949	83.0002	57,089	68,782	56,529	0	(719)	0	0	5.750	5.618	MON	330	3,955	08/31/2012	05/25/2036
57645T-AA-5	MARM 2007-HF2 A1 - RMBS			4	1.A FM	2,866,841	99.0374	3,237,026	3,268,487	3,166,032	0	43,789	0	0	0.722	3.596	MON	328	23,874	06/13/2016	09/25/2037
585495-AA-2	MELLO 21MTG1 A1 - CMO/RMBS			4	1.A	41,332,879	99.8340	40,763,217	40,831,001	41,334,774	0	1,771	0	0	2.500	2.200	MON	85,065	784,714	03/17/2021	04/25/2051
589929-PL-6	GNABS 1998-GN1 M2 - RMBS			4	1.A FM	31,493	102.0974	32,163	31,502	31,502	0	0	0	0	8.020	8.020	MON	211	2,106	03/05/1998	02/25/2027
59020U-V7-7	MLMI 2005-A9 1A1 - CMO/RMBS			4	1.D FM	172,703	93.3365	170,657	182,841	175,113	0	9,237	0	0	2.061	7.192	MON	314	4,086	07/26/2016	12/25/2035
59020U-W4-3	MLMI 2005-A9 4A1 - CMO/RMBS			4	1.D FM	730,554	64.3163	532,604	828,102	524,163	0	3,679	0	0	2.588	4.917	MON	1,786	22,561	07/19/2013	12/25/2035
59023N-AW-8	MLMI 2006-AF2 P0 - CMO/RMBS	@		4	1.D FM	42,613	25.8808	18,381	71,021	0	0	0	0	0	0.000	0.000	N/A	0	0	09/21/2007	10/25/2036
59023P-AB-9	MLCC 2006-S3 2A1 - CMO/RMBS			4	1.A FM	671,639	97.6445	732,757	750,434	654,399	0	2,697	0	0	2.010	5.659	MON	1,257	16,189	09/09/2011	10/25/2036
61748H-AW-1	MSM 2004-5AR 4A - CMO/RMBS			4	1.A FM	1,158,788	102.3659	1,173,032	1,145,921	1,151,867	0	6,096	0	0	2.580	2.955	MON	2,464	32,618	01/27/2017	07/25/2034
61748H-FK-2	MSM 2004-10AR B1 - CMO/RMBS			4	1.D FM	3,041,412	101.2649	3,248,928	3,208,346	3,063,751	0	22,355	0	0	2.554	4.452	MON	6,828	84,573	09/13/2016	11/25/2034
61748H-UF-6	MSM 2006-1AR 1A1 - RMBS			4	1.D FM	541,915	71.7310	608,422	848,200	538,253	0	36,259	0	0	0.382	7.692	MON	54	3,247	10/21/2016	02/25/2036
61749L-AP-6	MSM 2006-8AR 5A4 - CMO/RMBS			4	1.A FM	1,452,736	98.8379	1,961,884	1,984,951	1,540,725	0	27,964	0	0	1.976	10.940	MON	3,269	40,799	11/22/2011	06/25/2036
61749L-BM-2	MSM 2006-8AR 6A2 - CMO/RMBS			4	1.A FM	2,532	98.8745	73,787	74,627	38,225	0	1,378	0	0	2.185	46.925	MON	136	1,651	05/27/2008	06/25/2036
61751D-AE-4	MSM 2006-17XS A3A - RMBS			4	1.D FM	3,543,990	45.1747	2,363,081	5,230,981	1,880,062	0	80,252	0	0	5.651	8.135	MON	24,635	74,520	01/11/2013	10/25/2046
61751M-AU-8	MSM 2007-10XS A1B - RMBS			4	1.A FM	3,289,798	95.8286	3,460,795	3,611,442	3,225,068	0	46,927	0	0	6.000	5.544	MON	18,057	70,596	01/08/2014	02/25/2037
61751Q-AB-1	MSHEL 2007-1 A2 - RMBS			4	1.D FM	2,233,948	61.2411	2,387,078	3,897,837	1,179,075	0	195,691	0	0	0.202	18.143	MON	109	7,976	05/16/2011	12/25/2036
617526-AD-0	MSAC 2007-HE1 A2B - RMBS			4	1.D FM	2,870,734	72.8433	3,345,819	4,593,175	2,730,482	0	206,701	0	0	0.202	8.347	MON	129	9,399	01/04/2012	11/25/2036
61758M-AA-5	MSRR 2009-R2 A1 - CMO/RMBS			4	1.A FM	556,703	99.6021	533,934	536,067	530,265	0	5,703	0	0	6.000	8.704	MON	2,680	32,165	08/21/2012	04/26/2036
61758V-AQ-0	MSRR 2010-R2 3B2 - CMO/RMBS			4	1.D FM	1,616,046	73.7877	3,129,956	4,241,841	2,740,112	0	238,264	0	0	6.888	19.865	MON	24,347	244,580	02/09/2010	10/26/2037
61759X-AC-6	MORGAN STANLEY RE-REMIC TRUST 2010-R8 -			4	1.D FM	1,576,755	74.9691	2,428,128	3,238,838	2,068,014	0	21,681	0	0	6.000	10.430	MON	16,194	194,362	08/12/2010	01/01/2037
61915R-AK-2	MHL 2005-3 A1 - RMBS			4	1.A FM	9,340	98.3261	15,972	16,244	12,428	0	277	0	0	0.702	14.927	MON	2	114	09/15/2008	08/27/2035
61915R-AU-0	MHL 2005-5 A1 - RMBS			4	1.A FM	531,678	97.6919	805,281	824,307	653,975	0	12,075	0	0	0.623	15.799	MON	71	5,188	10/29/2008	12/25/2035
62942K-AA-4	NRPMT 2013-1 A1 - CMO/RMBS			4	1.A	9,038,814	101.4756	9,592,900	9,453,409	9,100,361	0	2,353	0	0	3.250	3.978	MON	25,603	307,236	03/11/2014	07/25/2043

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
643529-AC-4	NCAMT 2006-ALT2 AF3 - RMBS			4	1.D FM	1,801,160	29.5745	801,029	2,708,512	626,277	0	20,225	0	0	5.081	9.224	MON	11,469	45,744	01/11/2013	10/25/2036
643529-AD-2	NCAMT 2006-ALT2 AF4 - RMBS			4	1.D FM	821,753	29.5745	365,458	1,235,719	285,503	0	8,840	0	0	5.001	9.163	MON	5,150	20,870	01/11/2013	10/25/2036
64352V-MP-3	NCHET 2005-A A5W - RMBS			4	1.A FM	3,763,303	99.9889	3,992,450	3,992,894	3,818,307	0	32,067	0	0	4.704	4.794	MON	15,653	188,122	02/03/2016	08/25/2035
65535V-KX-5	NAA 2005-WF1 2A5 - RMBS			4	1.A FM	15,905	101.5293	15,886	15,647	15,733	0	(48)	0	0	5.159	5.068	MON	67	977	02/28/2013	03/25/2035
65535V-MJ-4	NAA 2005-AR3 1A1 - RMBS			4	1.A FM	742,040	88.7708	792,439	892,679	738,936	0	23,204	0	0	0.622	3.952	MON	77	5,618	10/21/2016	07/25/2035
65535V-NL-8	NAA 2005-AR4 5A3 - RMBS			4	1.D FM	2,437,293	67.2809	2,571,479	3,822,006	2,437,293	0	177,796	454,393	0	0.682	6.982	MON	362	8,628	06/15/2016	08/25/2035
65535V-SJ-8	NAA 2006-AP1 A2 - RMBS			4	1.D FM	1,445,844	40.7766	1,431,086	3,509,577	1,430,318	0	(15,526)	0	0	5.515	3.144	MON	16,129	0	12/29/2021	01/25/2036
65539C-AK-2	NMRR 2011-4R 110 - CMO/RMBS			4	1.D FM	1,839,169	95.9728	2,030,786	2,116,002	1,771,315	0	46,483	0	0	2.985	6.202	MON	5,263	65,218	06/06/2016	12/29/2036
65540E-BR-9	NMRR 141R 3A8 - CMO/RMBS			4	6. FE	7,406,437	96.4511	8,555,197	8,869,985	8,192,592	0	861,760	0	0	0.242	11.291	MON	298	22,637	03/23/2020	07/25/2036
67098A-AM-1	OBX 2019-INV1 A12 - CMO/RMBS			4	1.A	12,741,787	100.4390	13,986,587	13,925,450	12,969,069	0	123,515	0	0	4.000	8.384	MON	46,418	555,922	03/24/2020	11/25/2048
67113A-AP-5	OBX 2019-EXP3 1A8 - CMO/RMBS			4	1.A	530,235	100.7755	533,513	529,408	530,206	0	(14)	0	0	3.500	3.280	MON	1,544	18,529	03/27/2020	09/25/2059
67113X-AB-6	OBX 21J1 A2 - CMO/RMBS			4	1.A	45,311,120	97.6959	44,538,529	45,588,925	45,215,652	0	(96,774)	0	0	2.000	2.103	MON	75,982	626,355	04/27/2021	05/25/2051
67448Q-AC-5	OBX 19EXP1 1A3 - CMO/RMBS			4	1.A	1,320,931	100.1902	1,330,094	1,327,569	1,321,299	0	280	0	0	4.000	4.183	MON	4,425	53,103	03/27/2020	01/25/2059
69337B-AH-7	PHHAM 2007-1 21A - CMO/RMBS			4	3.B FM	1,799,321	91.5976	1,756,059	1,917,146	1,799,383	0	62	0	0	6.000	4.226	MON	9,586	0	12/29/2021	02/25/2037
693456-AA-3	PMTLT 2013-J1 A1 - CMO/RMBS			4	1.A	3,010,393	101.7526	3,143,710	3,089,563	3,014,245	0	1,251	0	0	3.500	3.969	MON	9,011	177,151	02/12/2014	09/25/2043
693684-AA-0	PSMC 201 A1 - CMO/RMBS			4	1.A	3,080,819	100.5475	3,029,984	3,013,486	3,077,696	0	(98,724)	0	0	3.500	0.948	MON	8,789	105,472	01/24/2020	01/25/2050
69374X-AA-8	PSMC 2019-2 A1 - CMO/RMBS			4	1.A	1,670,977	100.1569	1,640,784	1,638,213	1,677,034	0	(70,653)	0	0	3.500	0.330	MON	4,778	57,337	10/08/2019	10/25/2049
69375B-AA-5	PSMC 2019-3 A1 - CMO/RMBS			4	1.A	1,645,289	100.1747	1,624,557	1,621,724	1,650,266	0	(53,499)	0	0	3.500	1.009	MON	4,730	56,760	10/28/2019	11/26/2049
743874-AC-3	PFMT 2020-1 A2 - CMO/RMBS			4	1.A	1,618,716	101.1582	1,614,507	1,596,022	1,617,642	0	(234)	0	0	3.000	2.624	MON	3,990	47,881	02/14/2020	02/25/2050
74387L-AC-5	PFMT 2019-1 A2 - CMO/RMBS			4	1.A	3,613,098	100.8968	3,595,504	3,563,546	3,609,692	0	(1,143)	0	0	3.000	2.596	MON	8,909	124,724	03/04/2020	12/27/2049
74387Y-AD-5	PFMT 2021-1 A2A - CMO/RMBS			4	1.A	64,440,394	97.5955	63,517,587	65,082,503	64,447,806	0	7,544	0	0	2.000	2.134	MON	108,471	949,751	04/09/2021	04/25/2051
74922M-AA-9	RALI 2006-QA6 A1 - RMBS			4	1.A FM	1,142,924	102.2548	1,336,693	1,307,218	1,225,797	0	70,819	0	0	0.482	6.726	MON	87	6,376	09/07/2016	07/25/2036
74922Q-AA-0	RALI 2006-QA8 A1 - RMBS			4	1.A FM	259,412	99.1873	336,126	338,881	304,197	0	20,078	0	0	0.482	7.602	MON	23	1,653	01/06/2016	09/25/2036
74923G-AC-7	RALI 2007-QA1 A3 - RMBS			4	1.A FM	1,929,598	97.2281	2,387,351	2,455,413	2,071,410	0	119,909	0	0	0.272	6.501	MON	93	6,763	10/18/2016	01/25/2037
74923H-AQ-4	RALI 2007-QS4 3A6 - CMO/RMBS			4	4.B FM	673,164	96.0475	674,287	702,035	685,054	0	11,890	0	0	6.000	3.526	MON	3,510	0	12/29/2021	03/25/2037
74927B-AK-6	RBSSP 2009-8 7A1 - CMO/RMBS			4	1.A FM	161,418	166.7973	249,586	149,635	195,679	0	13,617	0	0	45.911	16.602	MON	5,725	54,890	03/25/2010	09/26/2037
74927T-AC-5	RBSSP 2010-9 3A2 - CMO/RMBS			4	1.A FM	4,726,000	99.4269	5,005,503	5,034,354	4,527,395	0	61,828	0	0	4.726	6.840	MON	3,305	242,308	08/20/2013	10/26/2034
74928D-AV-7	RBSSP 2009-1A 7A2 - CMO/RMBS			4	1.D FM	897,063	98.5308	1,953,570	1,982,699	899,795	0	314,780	0	0	2.877	51.631	MON	4,753	58,962	07/08/2010	09/26/2037
74928F-AY-6	RBSSP 2009-3 6A3 - CMO/RMBS			4	1.D FM	1,791,466	54.8113	1,606,315	2,930,629	471,075	0	84,711	0	0	3.469	43.466	MON	8,473	177,002	07/08/2010	03/25/2036
74928R-AB-0	RBSSP 2009-10 1A2 - CMO/RMBS			4	1.D FM	250,451	89.3675	364,117	407,438	332,762	0	(814)	0	0	5.500	6.139	MON	1,867	22,308	10/24/2011	08/26/2035
74928U-AM-9	RBSSP 2009-12 5A2 - CMO/RMBS			4	1.D FM	1,402,368	102.0145	2,020,099	1,980,208	1,662,128	0	100,881	0	0	2.536	9.962	MON	4,186	58,629	03/21/2013	08/26/2036
74928U-AX-5	RBSSP 2009-12 8A2 - CMO/RMBS			4	1.D FM	720,285	99.8681	1,691,158	1,693,392	729,794	0	89,967	0	0	3.028	19.687	MON	4,273	56,030	11/02/2009	06/26/2036
74928U-BV-8	RBSSP 2009-12 162 - CMO/RMBS			4	1.A FM	13,611,776	99.0726	16,546,667	16,701,565	13,511,270	0	1,062,925	0	0	2.190	7.740	MON	5,081	410,459	03/23/2020	10/26/2035
74928X-BB-6	RBSSP 2009-6 3A2 - CMO/RMBS			4	1.D FM	2,058,075	95.2785	3,209,249	3,368,285	2,805,247	0	245,369	0	0	2.899	12.874	MON	1,356	95,089	01/26/2012	02/26/2051
74928X-BB-6	RBSSP 2009-6 3A2 - CMO/RMBS			4	2.B FM	3,150,029	95.2785	3,142,374	3,298,095	3,196,107	0	62,602	0	0	2.899	4.892	MON	1,328	93,108	01/24/2017	02/26/2051
74929F-AK-5	RBSSP 2010-3 4A2 - CMO/RMBS			4	1.A FM	677,304	98.3707	677,490	688,711	675,020	0	3,761	0	0	2.565	3.854	MON	1,472	19,986	12/01/2016	12/26/2035
74930X-BB-2	RBSSP RESECURITIZATION TRUST 2012-1 - MB			4	1.A FM	1,843,528	105.1186	2,029,206	1,930,396	1,953,353	0	(616)	0	0	5.710	6.107	MON	9,185	959,268	08/15/2012	01/01/2029
749357-AA-7	RCKT 191 A1 - CMO/RMBS			4	1.A	5,424,673	101.1860	5,405,397	5,342,038	5,448,497	0	(119,790)	0	0	3.500	2.002	MON	15,581	225,856	10/11/2019	09/27/2049
749389-AA-0	RCKT 201 A1 - CMO/RMBS			4	1.A	5,942,181	101.6297	6,323,582	6,222,179	5,814,927	0	176,603	0	0	3.000	6.302	MON	15,555	186,665	03/27/2020	02/25/2050
74951P-DQ-8	RESIF 2005-A B3 - CMO/RMBS			4	1.D FM	26,627	4.6928	44,597	950,335	40,351	0	0	0	0	4.750	4.750	MON	396	6,588	03/09/2012	03/10/2037
749574-AC-3	RFMSI 2006-SA2 2A1 - CMO/RMBS			4	1.D FM	233,970	75.9808	342,215	450,397	184,256	0	20,616	0	0	4.439	23.032	MON	1,666	20,342	10/24/2008	08/25/2036
74958T-AB-9	RFMSI 2007-SA3 2A1 - CMO/RMBS			4	1.D FM	653,874	90.5906	671,913	741,703	566,262	0	14,184	0	0	4.316	8.306	MON	2,668	33,051	08/03/2016	07/27/2037
74958W-AC-0	RFMSI 2007-SA1 2A2 - CMO/RMBS			4	1.D FM	284,045	77.3517	477,391	617,170	224,992	0	44,757	0	0	3.902	34.254	MON	2,007	23,939	11/13/2008	02/25/2037
74958X-AF-1	RFMSI 2007-SA2 4A - CMO/RMBS			4	1.D FM	887,471	100.8169	981,525	973,572	885,210	0	9,367	0	0	3.009	7.205	MON	2,441	37,906	04/07/2020	04/25/2037
74968R-AA-3	RPIT 191 A - CMO/RMBS			4	1.A FE	24,764,040	100.1135	24,985,543	24,957,229	24,798,967	0	4,197	0	0	2.750	2.939	MON	11,439	686,324	10/09/2019	10/25/2063
74969B-AA-7	RBIT 202 A - ABS			4	1.A FE	0	100.2362	0	0	0	0	0	0	0	1.706	1.966	MON	31,936	0	06/19/2020	06/25/2030
74969M-AA-3	RPIT 201 A - CMO/RMBS			4	1.A FE	11,080,479	102.7035	11,380,034	11,080,479	11,080,479	0	0	0	0	3.250	3.250	MON	6,002	360,116	04/24/2020	04/26/2060
75115B-AC-3	RALI 2006-QA5 2A1 - CMO/RMBS			4	1.D FM	1,260,483	99.2410	1,571,394	1,583,412	1,363,261	0	25,002	0	0	5.584	8.224	MON	7,368	86,305	02/11/2016	07/25/2036
75115D-AA-3	RALI 2006-QS13 1A1 - CMO/RMBS			4	1.D FM	245,159	69.4295	231,366	333,239	245,318	0	160	0	0	0.442	3.656	MON	25	0	12/29/2021	09/25/2036
75115L-AA-5	RALI 2007-QH7 1A1 - RMBS			4	1.D FM	1,183,407	98.0575	1,261,325	1,286,313	1,184,670	0	10,647	0	0	0.602	4.543	MON	108	5,146	12/12/2018	08/25/2037
75116C-ET-9	RALI 2007-QS6 11A - CMO/RMBS			4	4.B FM	302,491	96.1082	302,187	314,423	303,686	0	1,195	0	0	5.750	3.053	MON	1,507	0	12/29/2021	04/25/2037
75116F-BH-1	RALI 2007-QS9 A33 - CMO/RMBS			4	4.B FM	1,809,286	96.2918	1,812,557	1,882,359	1,821,726	0	12,440	0	0	6.500	3.923	MON	10,196	0	12/29/2021	07/25/2037
75156V-AD-7	RAMP 2006-RS3 A4 - RMBS			4	1.D FM	3,320,758	96.4464	4,071,016	4,221,014	3,485,892	0	157,304	0	0	0.702	5.528	MON	411	30,814	01/14/2016	05/25/2036

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
759676-AF-6	RAMC 2006-2 AF3 - RMBS			4	3.B FM	311,731	55.3842	505,815	913,283	485,293	0	(28,550)	0	0	5.797	4.922	MON	4,412	52,981	03/19/2008	08/25/2036
75970J-AX-4	RAMC 2007-1 A1B - RMBS			4	1.D FM	1,479,846	40.8203	1,256,930	3,079,180	825,068	0	(110,696)	0	0	5.784	10.926	MON	14,842	203,119	01/03/2011	04/25/2037
75971F-AY-9	RAMC 2007-3 AF6 - RMBS			4	1.A FM	3,593,289	82.6000	4,122,301	4,990,679	3,862,434	0	61,457	0	0	2.910	5.392	MON	12,104	143,574	09/21/2010	09/25/2037
759950-DM-7	RAMC 2004-3 AF5 - RMBS			4	1.A FM	5,564,063	99.0636	6,245,849	6,304,887	5,448,751	0	(509,841)	0	0	5.972	10.728	MON	31,377	256,838	04/10/2012	11/25/2034
759950-EM-6	RAMC 2004-4 AF5 - RMBS			4	1.A FM	9,570,043	93.2708	9,886,938	10,600,256	9,783,971	0	80,275	0	0	5.993	4.706	MON	52,939	384,327	08/24/2010	02/25/2035
760985-S6-9	RFSC 04RP1 M3 - RMBS			4	1.D FM	1,121,618	102.2619	1,292,757	1,264,163	1,099,889	0	10,020	0	0	3.552	5.084	MON	624	45,364	07/23/2019	11/25/2042
76110H-H8-5	RALI 2004-QA6 NB4 - CMO/RMBS			4	1.D FM	281,016	93.8093	303,255	323,267	282,713	0	9,889	0	0	3.179	6.988	MON	856	10,051	11/18/2016	12/26/2034
76110H-T9-0	RALI 2005-QA2 NB2 - CMO/RMBS			4	1.D FM	493,381	89.6849	1,086,471	1,211,432	818,396	0	80,596	0	0	3.372	15.223	MON	3,404	42,475	11/13/2012	02/25/2035
76110V-RX-8	RFMS2 2005-HS1 1A4 - RMBS			4	1.D FM	198,990	31.0847	589,747	1,897,223	83,182	0	(30,410)	0	0	5.610	70.526	MON	8,870	102,110	09/13/2005	09/25/2035
761118-BU-1	RALI 2005-QA8 NB2 - CMO/RMBS			4	1.D FM	1,206,354	92.9318	1,409,450	1,516,649	1,292,413	0	50,225	0	0	3.413	8.059	MON	4,313	53,206	12/03/2015	07/25/2035
761118-FL-7	RALI 2005-QA9 CB3 - CMO/RMBS			4	1.D FM	1,706,289	98.0692	1,801,223	1,836,685	1,604,836	0	(10,036)	0	0	3.374	2.970	MON	5,164	67,150	04/28/2017	08/25/2035
761118-FM-5	RALI 2005-QA9 N41 - CMO/RMBS			4	1.D FM	2,240,759	92.6828	2,457,107	2,651,094	2,298,942	0	54,497	0	0	3.668	6.762	MON	8,103	97,516	02/24/2016	08/25/2035
761118-GS-1	RALI 2005-QS13 1A1 - CMO/RMBS			4	5.B FE	1,376,322	82.5226	1,376,261	1,667,739	1,382,820	0	6,498	0	0	0.502	2.340	MON	140	0	12/29/2021	09/25/2035
761118-GT-9	RALI 2005-QS13 1A2 - CMO/RMBS			3	5.C FE	78,386	13.5119	482,877	0	0	0	0	0	0	4.998	0.000	MON	2,977	199,889	06/28/2006	09/25/2035
761118-KH-0	RALI 2005-QS15 2A - CMO/RMBS			4	1.D FM	217,132	95.6637	591,260	618,060	439,575	0	9,582	0	0	6.000	10.797	MON	3,090	37,084	02/08/2008	10/25/2035
761118-KH-0	RALI 2005-QS15 2A - CMO/RMBS	SD		4	1.D FM	37,282	95.6637	90,536	94,640	61,438	0	2,132	0	0	6.000	13.015	MON	473	5,678	08/31/2012	10/25/2035
761118-SC-3	RALI 2006-QS1 A4 - CMO/RMBS			4	5.B FE	1,771,670	95.0134	1,810,703	1,905,735	1,774,686	0	3,016	0	0	5.750	4.685	MON	9,132	0	12/29/2021	01/25/2036
761118-SC-3	RALI 2006-QS1 A4 - CMO/RMBS	SD		4	5.B FE	129,926	95.0134	132,788	139,758	130,147	0	221	0	0	5.750	4.685	MON	670	0	12/29/2021	01/25/2036
761118-UG-1	RALI 2006-QS2 1A1 - CMO/RMBS			4	4.B FM	604,315	96.3324	597,541	620,290	606,716	0	2,401	0	0	5.500	2.652	MON	2,843	0	12/29/2021	02/25/2036
761118-UQ-9	RALI 2006-QS2 1A9 - CMO/RMBS			4	1.D FM	41,304	96.3324	121,605	126,234	104,802	0	5,351	0	0	5.500	12.371	MON	579	6,943	02/22/2008	02/25/2036
76111X-TF-0	RFMSI 2005-SA1 3A - CMO/RMBS			4	1.A FM	3,029	99.4618	3,077	3,093	3,061	0	3	0	0	2.108	2.108	MON	5	93	12/22/2016	03/25/2035
76112B-NM-8	GMACM 2005-AA1 1A1 - CMO/RMBS			4	1.D FM	6,253,232	101.6522	6,990,545	6,876,922	6,441,750	0	218,578	0	0	2.686	6.638	MON	15,394	203,133	07/05/2016	05/18/2035
76971E-AA-2	RBIT 20HB1 A1 - ABS			4	1.A FE	31,992,942	100.2294	32,066,382	31,992,984	32,120,987	0	128,032	0	0	1.719	1.724	MON	9,165	549,898	10/14/2020	10/25/2050
78386N-BC-2	SACO 1993-3 1B1 - RMBS			4	1.D FM	453,053	99.0570	460,953	465,341	461,150	0	85	0	0	5.344	5.392	MON	2,072	25,102	05/13/1999	04/25/2039
78473T-AJ-9	STARM 2007-2 4A1 - CMO/RMBS			4	2.B FM	431,541	66.8525	333,344	498,627	368,609	0	(834)	0	0	2.505	2.999	MON	1,041	13,359	07/15/2016	04/25/2037
80382S-AP-3	SAILN 2003-3NIM A - ABS	SD	C	4	1.A FM	0	156.8734	24,552	15,651	0	0	0	0	0	7.750	250.000	MON	13	2,437	08/31/2012	04/27/2033
80382S-AR-9	SAILN 2003-5 A - ABS	SD	C	4	1.A FM	1	98.4508	1,425	1,448	10	0	1	0	0	7.350	250.000	MON	1	112	08/31/2012	06/27/2033
805564-EM-9	SAST 1999-3 BFA - RMBS			4	1.A FM	84,245	108.0032	511,648	473,734	372,835	0	23,319	0	0	8.635	19.388	MON	3,409	21,904	07/29/1999	12/25/2032
81378E-AA-1	SABR 2007-BR4 A2A - RMBS			4	1.D FM	3,294,943	68.2535	5,190,088	7,604,140	2,122,323	0	505,836	0	0	0.192	27.076	MON	203	14,791	11/09/2011	05/26/2037
81743A-AA-7	SEMT 2019-5 A1 - CMO/RMBS			4	1.A	5,815,347	101.6619	5,810,314	5,715,328	5,807,753	0	(4,156)	0	0	3.500	3.153	MON	16,670	200,036	11/14/2019	12/27/2049
81745A-AB-3	SEMT 2013-5 A2 - CMO/RMBS			4	1.A	3,060,857	102.0989	3,300,982	3,233,122	3,088,199	0	1,187	0	0	3.000	3.962	MON	8,083	96,994	03/17/2014	05/25/2043
81745C-AA-1	SEMT 2013-7 A1 - CMO/RMBS			4	1.A	2,168,511	100.0760	2,408,338	2,406,508	2,215,792	0	8,827	0	0	2.500	4.389	MON	5,014	60,092	04/17/2014	06/25/2043
81745J-AA-6	SEMT 2013-11 A1 - CMO/RMBS			4	1.A	1,349,152	101.4403	1,387,225	1,367,528	1,351,790	0	(208)	0	0	3.500	3.733	MON	3,989	47,858	02/27/2014	09/25/2043
81745M-AA-9	SEMT 2013-2 A - CMO/RMBS			4	1.A	2,716,420	99.8072	3,026,542	3,032,390	2,773,126	0	12,186	0	0	1.874	3.937	MON	4,736	56,827	07/11/2014	02/25/2043
81745R-AB-6	SEMT 2013-3 A2 - CMO/RMBS			4	1.A	3,589,082	99.7411	3,871,789	3,881,838	3,622,518	0	12,145	0	0	2.500	4.051	MON	8,087	97,046	10/03/2014	03/25/2043
81748J-AA-3	SEMT 2019-4 A1 - CMO/RMBS			4	1.A	4,248,343	101.1309	4,208,278	4,161,217	4,290,257	0	(106,689)	0	0	3.500	1.657	MON	12,137	145,643	10/08/2019	11/25/2049
81748K-AA-0	SEMT 202 A1 - CMO/RMBS			4	1.A	7,434,621	101.5699	7,369,404	7,255,501	7,501,300	0	(114,888)	0	0	3.500	1.466	MON	21,162	261,756	02/13/2020	03/25/2050
81748M-AA-6	SEMT 2020-1 A1 - CMO/RMBS			4	1.A	4,642,079	101.3825	4,600,587	4,537,850	4,637,592	0	(756)	0	0	3.500	3.058	MON	13,235	158,825	01/08/2020	02/25/2050
83611M-HM-3	SVHE 2005-B M2 - RMBS			4	1.D FM	0	86.9854	548,126	630,136	494,131	0	301,959	0	0	6.225	163.947	MON	3,269	26,835	03/27/2008	05/25/2035
83611M-JX-7	SVHE 2005-OPT4 2A4 - RMBS			4	1.A FM	1,927,437	99.7464	2,513,136	2,519,525	2,459,844	0	44,735	0	0	0.803	3.501	MON	281	20,442	10/09/2013	12/25/2035
83612T-AR-3	SVHE 2007-OPT1 X - RMBS			3	6. FE	751,707	0.2065	155,367	0	116,757	0	(14,448)	0	0	0.049	23.058	MON	513	40,457	10/04/2007	06/25/2037
855541-AC-2	STARM 2007-S1 3A1 - CMO/RMBS			4	1.D FM	1,052,130	88.0507	1,080,831	1,227,510	1,046,900	0	21,789	0	0	2.263	4.787	MON	2,315	30,626	10/10/2012	01/25/2037
863572-LV-3	SASC 1996-4 A - CMO/RMBS			4	1.A FM	22,760	100.0902	24,299	24,277	22,968	0	38	0	0	7.274	10.513	MON	147	1,776	09/09/2008	09/25/2031
863579-C3-0	SARM 2005-21 6A3 - CMO/RMBS			4	1.A FM	953,949	100.9920	1,097,368	1,086,589	855,690	0	63,258	0	0	3.594	11.396	MON	3,254	36,875	02/10/2016	11/25/2035
863579-J9-0	SARM 2005-22 1A4 - CMO/RMBS			4	1.D FM	428,461	91.4297	476,467	521,130	455,398	0	10,721	0	0	2.687	5.481	MON	1,167	14,326	01/04/2017	12/25/2035
863579-RP-5	SARM 2005-11 1A1 - CMO/RMBS			4	1.D FM	757,022	90.8969	784,170	862,704	793,312	0	(4,204)	0	0	2.836	3.306	MON	2,039	24,918	11/18/2016	05/25/2035
863579-SU-3	SARM 2005-12 3A1 - CMO/RMBS			4	1.D FM	546,284	98.4980	700,560	711,244	468,556	0	39,470	0	0	2.394	10.215	MON	1,419	16,960	04/20/2012	06/25/2035
863579-UL-0	SARM 2005-15 1A1 - CMO/RMBS			4	1.D FM	418,388	73.3727	410,831	559,924	339,945	0	21,040	0	0	2.941	11.759	MON	1,372	16,767	10/18/2012	07/25/2035
863579-UU-0	SARM 2005-15 4A1 - CMO/RMBS			4	1.D FM	1,327,696	95.8135	1,443,055	1,506,109	1,241,493	0	43,311	0	0	2.810	7.133	MON	3,527	44,849	01/15/2016	07/25/2035
863579-VH-8	SARM 2005-17 1A1 - CMO/RMBS			4	1.A FM	1,032,010	100.7040	1,085,756	1,078,166	1,052,866	0	29,543	0	0	2.720	5.509	MON	2,444	31,486	01/10/2019	08/25/2035
863579-VW-5	SARM 2005-17 5A2 - CMO/RMBS			4	1.D FM	875,565	70.8465	1,323,892	1,868,677	1,100,874	0	108,467	0	0	0.402	10.761	MON	125	7,528	08/27/2008	08/25/2035
863579-XC-7	SARM 2005-18 3A1 - CMO/RMBS			4	1.D FM	1,586,876	81.6761	1,730,438	2,118,659	1,583,402	0	(3,473)	0	0	2.729	4.325	MON	4,818	0	12/29/2021	09/25/2035
863579-XR-4	SARM 2005-18 8A1 - CMO/RMBS			4	1.D FM	2,625,442	98.9309	2,827,040	2,857,589	2,439,095	0	48,383	0	0	2.592	4.827	MON	6,173	80,742	03/09/2017	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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
863579-ZL-5	SARM 2005-20 3A3 - CMO/RMBS			4	1.D FM	1,499,300	102.0204	1,800,591	1,764,933	1,337,756	0	52,205	0	0	2.876	7.292	MON	4,230	53,583	02/04/2016	10/25/2035
86358R-DX-2	SASC 2001-SB1 A5 - RMBS			4	1.D FM	1,793,450	96.2695	1,843,028	1,914,446	1,748,039	0	(2,443)	0	0	3.375	3.500	MON	5,384	65,284	07/31/2013	08/25/2031
86358R-XY-8	SASC 2002-AL1 A2 - RMBS			4	5.A FE	561,524	99.2732	707,732	712,913	589,150	0	11,557	0	0	3.450	17.229	MON	2,050	24,596	08/17/2011	02/25/2032
86358R-XZ-5	SASC 2002-AL1 A3 - RMBS			4	5.A FE	932,595	90.9091	939,130	1,033,042	787,237	0	(122,065)	0	0	3.450	15.013	MON	2,970	35,640	04/25/2012	02/25/2032
86358R-YB-7	SASC 2002-AL1 APO - RMBS	@		4	5.A FE	198,466	72.9502	205,163	281,237	251,513	0	19,021	0	0	0.000	7.852	N/A	0	0	12/04/2002	02/25/2032
86359A-ME-0	SASC 2003-AL1 A - CMO/RMBS			4	2.B FE	295,338	99.6539	337,515	338,688	305,887	0	50	0	0	3.357	9.205	MON	947	11,368	06/28/2010	04/25/2031
86359A-MG-5	SASC 2003-AL1 APO - CMO/RMBS	@		4	5.B GI	94,860	96.2310	129,605	134,681	118,395	0	5,705	0	0	0.000	4.817	N/A	0	0	02/05/2003	04/25/2031
86359A-WR-0	SASC 2003-AL2 A - RMBS			4	2.B FE	2,362,568	99.8694	2,718,797	2,722,352	2,357,579	0	(181,348)	0	0	3.357	34.087	MON	7,615	91,376	10/19/2015	01/25/2031
86359A-WT-6	SASC 2003-AL2 APO - RMBS	@		4	5.B GI	390,478	92.9299	466,751	502,261	404,485	0	11,450	0	0	0.000	2.640	N/A	0	0	05/20/2003	01/25/2031
86359B-4U-2	SASC 2005-4XS 14A - RMBS			4	1.A FM	2,449,427	103.9935	2,724,326	2,619,708	2,595,328	0	5,148	0	0	5.830	6.482	MON	12,727	135,174	10/18/2012	03/25/2035
86359B-LE-9	SARM 2004-1 4A1 - CMO/RMBS			4	1.A FM	365,293	100.4340	380,678	379,033	359,060	0	3,111	0	0	2.617	4.482	MON	827	9,843	08/13/2013	03/25/2034
86359D-EY-9	SASC 2005-RF2 AIO - CMO/RMBS			4	4.C FE	1,448,165	15.4016	725,959	0	334,474	0	(144,467)	0	0	5.442	33.512	MON	4,275	266,462	02/03/2015	04/25/2035
86359F-AB-8	SASC 2006-S2 A2 - RMBS			4	1.D FM	0	48.9338	79,430	162,321	73	0	(8,128)	0	0	6.000	220.442	MON	162	8,213	12/26/2007	06/25/2036
86359L-NA-3	SAMI 2005-AR6 2A1 - CMO/RMBS			4	1.D FM	1,110,144	98.0464	1,605,412	1,637,400	1,284,446	0	14,740	0	0	0.722	11.494	MON	164	11,960	05/31/2016	09/25/2045
86360B-AG-3	SARM 2006-4 4A1 - CMO/RMBS			4	1.D FM	1,972,965	91.7200	2,258,713	2,462,618	1,878,034	0	73,389	0	0	2.874	8.065	MON	5,897	72,524	08/03/2016	05/25/2036
86360B-AJ-7	SARM 2006-4 5A1 - CMO/RMBS			4	1.D FM	836,952	88.4965	904,583	1,022,168	783,379	0	29,433	0	0	2.901	7.718	MON	2,471	31,382	09/27/2012	05/25/2036
86363B-AA-3	SASC 2007-RM1 A1 - CMO/RMBS			4	1.E FE	23,022,373	98.3235	23,953,868	24,362,299	23,095,807	0	49,428	0	0	0.383	6.197	MON	1,295	94,199	07/10/2020	05/25/2047
86363G-AF-1	SARM 2007-3 3A1 - CMO/RMBS			4	1.D FM	1,688,503	65.8233	1,880,750	2,857,271	1,680,058	0	(8,445)	0	0	3.083	4.039	MON	7,340	0	12/29/2021	04/25/2037
86363G-AF-1	SARM 2007-3 3A1 - CMO/RMBS	SD		4	1.D FM	288,781	65.8233	321,661	488,673	287,337	0	(1,444)	0	0	3.083	4.039	MON	1,255	0	12/29/2021	04/25/2037
872225-AD-9	TBW 2006-5 A3 - RMBS			4	1.A FM	12,053,324	99.6677	13,229,159	13,273,267	12,038,889	0	(14,435)	0	0	5.950	4.832	MON	65,813	0	12/29/2021	11/25/2036
87267T-AD-3	TRK 211NV2 M1 - CMO/RMBS			4	2.B FE	3,999,985	100.0000	4,000,000	4,000,000	3,999,981	0	(5)	0	0	3.353	3.353	MON	11,177	21,867	11/01/2021	11/25/2056
881561-CH-5	TMTS 2003-6HE M1 - RMBS			4	1.A FM	796,022	98.9053	830,384	839,574	819,707	0	17,104	0	0	1.152	3.769	MON	134	7,516	12/19/2018	11/25/2033
881561-LE-2	TMTS 2004-11HE A - RMBS			4	1.A FM	384,902	95.5540	459,020	480,377	436,332	0	7,310	0	0	0.883	6.609	MON	59	4,286	09/24/2010	10/25/2035
881561-LR-3	TMTS 2004-19HE A1 - RMBS			4	1.A FM	263,386	97.1852	347,670	357,740	317,129	0	2,412	0	0	0.842	8.535	MON	42	3,066	09/15/2010	10/25/2034
881561-LS-1	TMTS 2004-19HE M1 - RMBS			4	1.A FM	332,969	95.2301	400,178	420,222	400,513	0	11,900	0	0	1.227	4.439	MON	86	5,215	03/28/2012	10/25/2034
881561-VY-7	TMTS 2005-12ALT AF4 - RMBS			4	1.A FM	3,046,955	99.8618	3,151,360	3,155,723	3,055,317	0	6,472	0	0	5.885	4.753	MON	15,476	138,345	03/08/2017	07/25/2036
88156E-AB-2	TMTS 2006-17HE AB1 - RMBS			4	1.A FM	2,875,203	112.1066	3,735,619	3,332,202	3,553,253	0	164,057	0	0	0.502	6.713	MON	232	53,132	10/19/2016	01/25/2038
88157V-AB-3	TMTS 2007-6ALT A2 - RMBS			4,5	1.A FM	1,130,614	75.5701	1,643,089	2,174,257	1,323,551	0	93,506	0	0	0.702	8.018	MON	212	10,028	04/30/2010	08/25/2038
885220-DX-8	TMST 2003-4 M1 - RMBS			4	1.A FM	419,785	99.6400	494,999	496,787	435,286	0	7,284	0	0	0.752	7.601	MON	62	3,740	02/09/2011	09/25/2043
885220-GB-3	TMST 2004-4 1A - CMO/RMBS			4	1.A FM	359,746	95.0657	358,579	377,191	361,761	0	665	0	0	0.682	3.083	MON	43	2,576	01/03/2019	12/25/2044
885220-GK-3	TMST 2004-4 5A - CMO/RMBS			4	1.A FM	1,592,050	98.4880	1,648,335	1,673,640	1,492,911	0	(2,368)	0	0	1.949	6.610	MON	2,718	36,068	09/12/2013	12/25/2044
885220-HM-8	TMST 2005-2 A1 - CMO/RMBS			4	1.A FM	1,774,715	100.6676	1,785,447	1,773,607	1,759,298	0	9,019	0	0	2.124	2.987	MON	732	40,487	04/04/2019	07/25/2045
885220-KW-2	TMST 2006-2 A2B - CMO/RMBS			4	2.B FM	2,716,899	98.4914	2,791,784	2,834,547	2,728,096	0	7,370	0	0	2.360	3.556	MON	929	71,448	12/11/2018	04/25/2036
89171D-AD-9	TPMT 2015-1 A4 - RMBS			4	1.A	13,341,486	101.8239	13,265,618	13,028,000	13,109,593	0	(52,412)	0	0	4.250	3.745	MON	46,141	531,701	03/27/2017	10/27/2053
89171U-AG-4	TPMT 2015-4 M2 - RMBS			4	1.A	11,122,751	102.6188	11,544,614	11,250,000	11,173,649	0	11,637	0	0	3.750	3.931	MON	35,156	421,875	03/28/2017	04/26/2055
89171V-AF-4	TPMT 2015-5 B2 - CMO/RMBS			4	1.A	15,612,416	104.8577	16,777,238	16,000,000	15,687,701	0	33,015	0	0	6.904	6.873	MON	92,047	637,173	10/05/2018	05/25/2055
89172P-AC-3	TPMT 2016-2 M1 - CMO/RMBS			4	1.A	14,559,375	102.1857	15,327,858	15,000,000	14,771,407	0	52,529	0	0	3.000	3.242	MON	37,500	450,000	06/01/2017	08/25/2055
89172P-AE-9	TPMT 2016-2 B1 - CMO/RMBS			4	1.A	19,973,846	103.4587	21,703,558	20,978,000	20,228,740	0	85,154	0	0	3.051	3.383	MON	53,337	722,553	10/03/2018	08/25/2055
89172R-AD-7	TPMT 2015-6 M2 - CMO/RMBS			4	1.A	11,434,426	103.7241	12,275,744	11,835,000	11,592,628	0	35,664	0	0	3.750	3.962	MON	36,984	443,813	11/20/2018	04/26/2055
89172Y-AD-2	TPMT 2016-3 M2 - CMO/RMBS			4	1.A	5,750,592	103.9202	5,972,294	5,747,000	5,741,033	0	(1,731)	0	0	4.000	3.990	MON	19,157	229,880	05/02/2017	04/25/2056
89173H-AC-0	TPMT 2017-2 M1 - RMBS			4	1.A	1,780,875	104.0367	1,872,661	1,800,000	1,786,649	0	2,302	0	0	3.750	3.897	MON	5,625	67,500	03/08/2019	04/25/2057
89173U-AC-1	TPMT 2017-4 M1 - RMBS			4	1.A	6,602,578	101.9626	7,290,325	7,150,000	6,773,955	0	54,524	0	0	3.250	4.300	MON	19,365	232,375	10/19/2018	06/25/2057
89175J-AB-6	TPMT 176 A2 - CMO/RMBS			4	1.A	7,502,500	102.5193	8,201,547	8,000,000	7,671,216	0	58,160	0	0	3.000	3.828	MON	20,000	240,000	03/04/2019	10/25/2057
89175V-AC-7	TPMT 182 M1 - RMBS			4	1.A	35,720,760	103.2406	39,231,436	38,000,000	36,383,109	0	228,628	0	0	3.500	4.159	MON	110,833	1,268,087	10/05/2018	03/25/2058
89176E-AB-6	TPMT 2018-1 A2 - RMBS			4	1.A	7,660,000	103.2055	8,256,440	8,000,000	7,776,548	0	40,011	0	0	3.250	3.960	MON	21,667	260,000	03/04/2019	01/25/2058
89176E-AC-4	TPMT 2018-1 M1 - RMBS			4	1.A	13,870,982	104.0158	15,331,105	14,739,214	14,153,145	0	95,122	0	0	3.500	4.379	MON	42,989	515,873	01/17/2019	01/25/2058
929227-4T-0	WAMU 2003-S4 2A1 - CMO/RMBS			4	1.A FM	581,645	105.3024	610,008	579,292	580,289	0	229	0	0	5.500	5.361	MON	2,655	31,783	03/03/2016	06/25/2033
929227-R5-7	WAMU 2003-AR5 A6 - CMO/RMBS			4	1.A FM	4,770,920	100.1674	5,845,759	5,835,987	4,884,079	0	262,791	0	0	2.579	8.961	MON	12,541	170,869	03/23/2020	06/25/2033
92922F-3N-6	WAMU 2005-AR12 1A8 - CMO/RMBS			4	1.D FM	2,809,097	100.5732	2,969,160	2,952,237	2,822,356	0	31,972	0	0	2.833	4.129	MON	6,969	84,840	06/02/2020	10/25/2035
92922F-3Q-9	WAMU 2005-AR12 2A1 - CMO/RMBS			4	1.D FM	148,645	100.3867	153,341	152,750	147,777	0	440	0	0	3.046	4.776	MON	388	4,829	01/02/2019	10/25/2035
92922F-7C-6	WAMU 2005-AR16 2A1 - CMO/RMBS			4	1.D FM	239,461	98.9542	280,595	283,560	231,599	0	9,196	0	0	3.094	7.678	MON	731	9,134	08/24/2016	12/25/2035
92922F-8T-8	WAMU 2005-AR18 3A1 - CMO/RMBS			4	1.A FM	2,495,310	102.6997	2,645,342	2,575,804	2,505,434	0	8,361	0	0	3.396	3.960	MON	7,289	84,222	01/10/2019	01/25/2036
92922F-GY-8	WAMU 2003-S11 3A3 - CMO/RMBS			4	1.A FM	168,973	99.7599	168,199	168,604	169,484	0	1,234	0	0	1.653	2.245	MON	46	3,085	01/27/2017	11/25/2033

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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
92922F-J5-8	WAMU 2005-AR6 2AC - CMO/RMBS			4	1.A FM	3,154,652	100.0618	3,795,989	3,793,644	3,170,072	0	9,876	0	0	0.782	9.501	MON	577	30,108	02/16/2016	04/25/2045
92925C-CC-4	WAMU 2006-AR1 1AA - CMO/RMBS			4	1.D FM	679,745	96.8872	982,849	1,014,426	756,786	0	52,108	0	0	1.153	8.871	MON	974	13,074	04/30/2008	01/25/2046
92925G-AD-5	WAMU 2006-AR16 2A2 - CMO/RMBS			4	1.D FM	1,522,690	93.0382	1,505,609	1,618,269	1,536,681	0	5,421	0	0	2.381	2.926	MON	3,211	40,065	06/14/2019	12/25/2036
92925V-AF-7	WAMU 2007-HY1 2A3 - CMO/RMBS			4	1.D FM	2,405,915	98.3734	2,643,915	2,687,632	2,593,332	0	78,758	0	0	3.051	6.397	MON	6,834	81,905	05/20/2016	02/25/2037
92925V-AP-5	WAMU 2007-HY1 5A1 - CMO/RMBS			4	6. FE	1,478,552	101.7402	1,727,150	1,697,609	1,475,825	0	(2,728)	0	0	3.102	6.912	MON	4,388	0	12/29/2021	02/25/2037
92927X-AC-8	WAMU 2007-HY6 2A1 - CMO/RMBS			4	1.D FM	2,274,630	97.3079	2,561,614	2,632,483	2,354,700	0	45,368	0	0	2.878	7.258	MON	6,314	77,556	04/07/2020	06/25/2037
92977Y-BW-0	WMLT 2005-B 2A4 - CMO/RMBS			4	1.D FM	347,609	91.1012	341,309	374,649	339,357	0	1,500	0	0	2.225	6.049	MON	695	9,255	07/20/2020	10/20/2035
92979D-AC-9	WMLT 2007-A 2A1 - CMO/RMBS			4	1.D FM	3,240,375	102.0735	3,551,746	3,479,597	3,259,502	0	27,756	0	0	2.925	5.062	MON	8,481	105,862	05/12/2020	03/20/2037
92990G-AD-5	WAMU 2007-HY5 2A2 - CMO/RMBS			4	1.D FM	1,653,068	81.6884	1,410,996	1,727,291	1,653,108	0	40	0	0	2.779	3.448	MON	4,000	0	12/29/2021	05/26/2037
92990G-AG-8	WAMU 2007-HY5 2A5 - CMO/RMBS			4	1.D FM	7,110,634	101.6526	9,331,367	9,179,662	7,830,579	0	396,012	0	0	2.893	8.699	MON	22,130	289,095	02/17/2016	05/25/2037
92990G-AJ-2	WAMU 2007-HY5 3A1 - CMO/RMBS			4	1.D FM	1,305,126	103.2137	1,481,404	1,435,279	1,320,031	0	55,659	0	0	2.889	7.360	MON	3,456	43,864	04/14/2016	05/26/2037
933636-AA-0	WAMU 2007-HY4 1A1 - CMO/RMBS			4	1.D FM	1,244,600	96.4828	1,350,043	1,399,257	1,340,185	0	48,122	0	0	2.737	6.443	MON	3,191	39,587	08/04/2016	04/25/2037
933636-AG-7	WAMU 2007-HY4 3A1 - CMO/RMBS			4	1.D FM	2,605,452	100.8123	2,773,831	2,751,480	2,623,838	0	48,249	0	0	3.014	4.961	MON	6,910	86,080	01/06/2017	04/25/2037
933636-AL-6	WAMU 2007-HY4 5A1 - CMO/RMBS			4	1.D FM	5,536,557	99.6449	5,757,834	5,778,350	5,655,811	0	75,145	0	0	2.557	3.467	MON	12,311	58,867	12/29/2021	11/25/2036
933638-AA-6	WAMU 2006-AR19 1A - CMO/RMBS			4	1.D FM	1,431,075	99.0105	1,465,875	1,480,524	1,430,670	0	(405)	0	0	0.823	1.084	MON	1,015	0	12/29/2021	01/25/2047
93363E-AB-1	WAMU 2006-AR10 1A2 - CMO/RMBS			4	1.D FM	766,964	93.9859	752,017	800,138	765,294	0	693	0	0	2.864	2.981	MON	1,910	23,641	01/11/2017	09/25/2036
93363N-AB-1	WAMU 2006-AR12 1A2 - CMO/RMBS			4	1.D FM	783,814	96.7074	801,862	829,163	823,877	0	18,669	0	0	2.956	5.132	MON	2,043	23,293	03/13/2017	10/25/2036
93363P-AA-8	WAMU 2006-AR14 1A1 - CMO/RMBS			4	3.B FM	734,341	98.9249	780,609	789,092	796,316	0	26,259	0	0	2.559	6.115	MON	1,683	20,575	09/16/2016	11/25/2036
93363P-AC-4	WAMU 2006-AR14 1A3 - CMO/RMBS			4	2.B FM	8,170,321	98.9249	8,606,253	8,699,780	8,755,535	0	246,207	0	0	2.559	5.504	MON	18,553	226,841	09/16/2016	11/25/2036
93363P-AD-2	WAMU 2006-AR14 1A4 - CMO/RMBS			4	1.D FM	122,893	98.9249	132,847	134,291	130,991	0	4,551	0	0	2.559	6.270	MON	286	3,502	10/06/2016	11/25/2036
93364F-AH-4	WAMU 2007-HY7 3A2 - CMO/RMBS			4	3.B FM	1,548,538	100.9928	1,548,604	1,533,382	1,548,530	0	(8)	0	0	2.973	1.576	MON	3,798	0	12/29/2021	07/25/2037
939336-TX-1	WAMMS 2003-MS7 P - CMO/RMBS	@		4	1.A FM	123	95.8869	185	193	0	0	0	0	0	2.548	2.548	MAT	0	0	01/25/2008	03/25/2033
939336-X9-9	WAMU 2005-AR1 A2B - CMO/RMBS			4	1.D FM	2,152,474	98.7475	2,408,516	2,439,064	2,133,468	0	23,322	0	0	0.902	5.520	MON	428	22,322	01/22/2016	01/25/2045
93934F-KP-6	WMALT 2006-1 3A2 - CMO/RMBS			4	3.B FM	484,976	90.6395	438,305	483,570	486,064	0	1,088	0	0	5.750	3.190	MON	2,317	0	12/29/2021	02/25/2036
93934F-MD-1	WMALT 2006-2 2CB - CMO/RMBS			4	6. *	1,736,096	81.8025	1,882,433	2,301,192	1,761,811	0	25,715	0	0	6.500	250.000	MON	12,465	0	12/29/2021	03/25/2036
93934F-MD-1	WMALT 2006-2 2CB - CMO/RMBS	SD		4	6. *	215,664	81.8025	233,843	285,863	218,859	0	3,194	0	0	6.500	250.000	MON	1,548	0	12/29/2021	03/25/2036
93934N-AC-9	WMALT 2006-5 1A3 - CMO/RMBS			4	4.B FM	590,780	91.0692	577,342	633,959	591,029	0	248	0	0	6.000	2.226	MON	3,170	0	12/29/2021	07/25/2036
93934N-AR-6	WMALT 2006-5 2C2 - CMO/RMBS			4	1.D FM	0	57.4245	130,115	226,585	96,980	0	19,377	0	0	0.702	24.668	MON	27	1,592	04/23/2008	07/25/2036
93936N-AA-1	WMALT 2007-4 1A1 - CMO/RMBS	SD		4	3.B FM	188,573	103.9718	189,721	182,473	188,731	0	158	0	0	5.499	3.652	MON	836	0	12/29/2021	06/25/2037
93936N-AA-1	WMALT 2007-4 1A1 - CMO/RMBS			4	3.B FM	565,718	103.9718	569,161	547,419	566,192	0	475	0	0	5.499	3.652	MON	2,509	0	12/29/2021	06/25/2037
94980G-AR-2	WFHET 2004-2 M4 - RMBS			4	1.A FM	25,780	100.0438	37,379	37,362	36,935	0	826	0	0	1.902	15.926	MON	10	719	10/01/2010	12/25/2033
94984D-AC-8	WFMBS 2006-AR13 A3 - CMO/RMBS			4	3.B FM	444,125	96.7679	461,684	477,104	490,514	0	2,624	0	0	2.514	3.518	MON	999	14,757	02/24/2016	09/25/2036
94985A-AA-7	WFMBS 2006-AR15 A1 - CMO/RMBS			4	3.B FM	257,318	98.0718	246,274	251,116	257,318	0	3,386	14,473	0	2.602	3.688	MON	544	7,115	10/18/2016	10/25/2036
94986C-AA-2	WFMBS 2007-AR4 A1 - CMO/RMBS			4	1.D FM	333,003	97.0588	339,389	349,674	332,814	0	(189)	0	0	2.666	4.009	MON	777	0	12/29/2021	08/25/2037
94986C-AA-2	WFMBS 2007-AR4 A1 - CMO/RMBS	SD		4	1.D FM	83,251	97.0588	84,847	87,418	83,204	0	(47)	0	0	2.666	4.009	MON	194	0	12/29/2021	08/25/2037
94986M-AA-0	WFMBS 2007-AR10 1A1 - CMO/RMBS			4	2.B FM	1,036,144	96.2039	1,067,337	1,109,453	1,054,330	0	28,670	0	0	2.576	2.932	MON	2,382	29,972	08/24/2010	01/25/2038
94986M-AF-9	WFMBS 2007-AR10 2A3 - CMO/RMBS			4	1.D FM	1,406,900	97.4607	1,561,524	1,602,210	1,406,900	0	26,741	1,651	0	2.522	5.553	MON	3,368	51,917	05/05/2020	01/25/2038
95002F-AA-2	WFMBS 2019-4 A1 - CMO/RMBS			4	1.A	2,035,391	101.5154	2,030,074	1,999,770	2,043,828	0	(41,902)	0	0	3.500	1.985	MON	5,833	71,138	11/19/2019	09/27/2049
95002K-AA-1	WFMBS 2020-1 A1 - CMO/RMBS			4	1.A	3,881,756	101.1965	3,882,101	3,836,201	3,897,953	0	(25,577)	0	0	3.000	2.041	MON	9,591	115,101	02/14/2020	12/27/2049
97652P-AL-5	WIN 2014-1 A11 - CMO/RMBS			4	1.A	1,014,164	101.2428	1,033,225	1,020,542	1,014,696	0	25	0	0	3.500	3.640	MON	2,977	35,719	06/19/2014	06/20/2044
3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						1,397,942,862	XXX	1,511,057,800	1,598,678,062	1,401,039,922	(458,411)	16,625,028	932,827	0	XXX	XXX	XXX	3,798,776	43,498,255	XXX	XXX
05490T-AA-0	BBCCR 2015-GTP A - CMBS			4	1.A	31,657,344	106.2401	32,668,831	30,750,000	31,109,317	0	(92,854)	0	0	3.966	3.634	MON	84,691	1,219,545	09/09/2015	08/12/2033
05525C-AA-6	BAMLL 2013-FRR2 A - CMBS	@		4	1.C PL	6,050,000	96.0000	7,680,000	8,000,000	7,778,407	0	416,395	0	0	0.000	5.656	N/A	0	0	04/03/2017	12/27/2045
05525F-AA-9	BAMLL 2013-FRR3 A - CMBS	@		4	1.D PL	15,165,266	90.5230	18,301,717	20,217,754	18,884,703	0	987,376	0	0	0.000	5.517	N/A	0	0	01/03/2018	08/28/2046
05525H-AW-7	BAMLL 2014-FRR5 4B - CMBS	@		4	3.C FE	6,308,145	94.7128	8,676,555	9,160,909	8,030,086	0	544,571	0	0	0.000	7.275	N/A	0	0	06/26/2018	01/29/2047
05552E-AA-8	BBCMS 2017-DELC A - CMBS			2	1.A	4,592,094	99.9275	4,596,667	4,600,000	4,600,000	0	0	0	0	0.960	1.090	MON	2,085	44,501	03/22/2019	08/15/2036
05608B-AA-8	BX 2019-IMC A - CMBS			4	1.A	18,000,000	99.8168	17,967,026	18,000,000	18,000,000	0	0	0	0	1.110	1.113	MON	9,433	201,464	05/02/2019	04/17/2034
05608V-AA-4	BX 2021-MFM1 A - CMBS			4	1.A FE	8,500,000	99.2361	8,435,069	8,500,000	8,500,000	0	0	0	0	0.810	0.822	MON	3,250	62,213	01/05/2021	01/17/2034
05608W-AN-4	BX 2021-SOAR E - CMBS			4	1.A	10,000,000	99.3530	9,935,303	10,000,000	10,000,000	0	0	0	0	1.910	1.918	MON	9,018	89,197	06/11/2021	06/15/2038
05609K-AJ-8	BX 21XL2 E - CMBS			4	1.A	4,974,994	99.3790	4,968,948	5,000,000	4,975,265	0	272	0	0	1.935	2.245	MON	4,570	13,441	10/14/2021	10/15/2038
05609K-AL-3	BX 21XL2 F - CMBS			4	1.A	12,437,456	99.6080	12,451,004	12,500,000	12,438,139	0	683	0	0	2.334	2.649	MON	13,779	40,528	10/14/2021	10/15/2038
05609K-AN-9	BX 21XL2 G - CMBS			4	1.A	14,924,945	99.6064	14,940,957	15,000,000	14,925,770	0	825	0	0	2.933	3.257	MON	20,774	61,100	10/14/2021	10/15/2038

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
05609R-AL-8	BX 21BXMF D - CMBS			4	1.A	10,685,567	.99.2617	10,692,966	10,772,500	10,692,112	0	6,545	0	0	1.940	2.373	MON	9,868	21,258	10/28/2021	10/15/2038
05609R-AN-4	BX 21BXMF E - CMBS			4	1.A	19,998,887	.99.2587	20,012,533	20,162,000	20,011,099	0	12,211	0	0	2.537	2.981	MON	24,153	52,159	10/28/2021	10/15/2038
05609V-AN-5	BX 21VOLT E - CMBS			4	1.A	4,997,000	.99.0964	4,951,845	4,997,000	4,997,000	0	0	0	0	2.110	2.113	MON	4,978	22,325	09/15/2021	09/15/2036
05609V-AQ-8	BX 21VOLT F - CMBS			4	1.A	4,996,000	.99.0603	4,949,055	4,996,000	4,996,000	0	0	0	0	2.510	2.523	MON	5,921	26,595	09/15/2021	09/15/2036
05609V-AS-4	BX 21VOLT G - CMBS			4,5	1.A	5,002,000	.98.9822	4,951,090	5,002,000	5,002,000	0	0	0	0	2.960	2.978	MON	6,991	31,441	09/15/2021	09/15/2036
06540D-AJ-4	BANK 2021-BNK36 D - CMBS			4	1.D	4,657,028	.86.9530	4,565,032	5,250,000	4,662,129	0	5,100	0	0	2.500	3.895	MON	10,938	21,875	09/24/2021	09/17/2064
06540D-BV-6	BANK 2021-BNK36 C - CMBS			4	1.A	10,292,369	.101.5977	10,160,790	10,001,000	10,285,780	0	(6,589)	0	0	3.201	2.879	MON	26,677	54,243	09/24/2021	09/17/2064
12477B-AG-9	CAMB 21CX2 C - CMBS			4	1.A	23,593,865	.97.9087	23,498,090	24,000,000	23,595,462	0	1,597	0	0	2.771	2.862	MON	55,420	55,424	10/22/2021	11/12/2031
12477B-AJ-3	CAMB 21CX2 D - CMBS			4	1.A	16,148,962	.94.9205	16,136,487	17,000,000	16,152,235	0	3,274	0	0	2.771	3.054	MON	39,256	39,259	10/22/2021	11/12/2031
12531W-BA-9	CFCRE 2016-C3 A2 - CMBS	CF		4	1.A	18,002,920	.105.7393	18,847,916	17,824,889	17,889,874	0	(21,587)	0	0	3.597	3.493	MON	53,430	691,764	01/22/2016	01/10/2048
12591K-AD-7	COMM 2013-CCRE12 A3 - CMBS	CF		4	1.A	9,300,935	103.5924	9,540,087	9,209,251	9,218,128	0	(11,115)	0	0	3.765	3.666	MON	28,894	346,728	10/24/2013	10/15/2046
12593F-BC-7	COMM 2015-LC21 A3 - CMBS	CF		4	1.A	8,472,036	104.9673	8,835,229	8,417,127	8,435,830	0	(4,813)	0	0	3.445	3.361	MON	24,164	289,970	01/07/2016	07/10/2048
12624K-AD-8	COMM 2012-CCRE2 A4 - CMBS	CF		4	1.A FM	8,199,483	100.5672	8,045,376	8,000,000	8,003,026	0	(27,953)	0	0	3.147	2.800	MON	20,980	251,760	08/08/2012	08/15/2045
12625U-BF-9	COMM 2013-CCRE9 A4 - CMBS	CF		4	1.A	26,418,906	103.8999	26,494,482	25,500,000	25,633,729	0	(105,743)	0	0	4.255	3.859	MON	90,414	1,095,984	10/16/2013	07/10/2045
12626G-AF-0	COMM 2013-LC13 A5 - CMBS	CF		4	1.A	1,002,934	104.1560	1,012,347	971,953	976,841	0	(3,617)	0	0	4.205	3.830	MON	3,406	40,871	10/16/2013	08/10/2046
12630D-AX-2	COMM 2014-CCRE14 A3 - CMBS	CF		4	1.A	10,099,365	104.1097	10,410,971	10,000,000	10,014,086	0	(11,434)	0	0	3.955	3.849	MON	32,958	395,500	01/09/2014	02/12/2047
12632Q-AW-3	COMM 2014-CCRE18 A4 - CMBS	CF		4	1.A	7,661,164	104.3497	7,915,595	7,585,640	7,595,998	0	(9,221)	0	0	3.550	3.448	MON	22,441	269,290	06/19/2014	07/17/2047
12632Q-AX-1	COMM 2014-CCRE18 A5 - CMBS	CF		4	1.A	5,149,633	105.5499	5,277,493	5,000,000	5,035,808	0	(16,701)	0	0	3.828	3.479	MON	15,950	191,400	06/19/2014	07/17/2047
12635R-AW-8	CSAIL 2015-C4 A3 - CMBS	CF		4	1.A	2,065,110	105.6899	2,098,981	1,985,982	2,015,848	0	(9,278)	0	0	3.544	3.055	MON	5,865	70,379	02/12/2016	11/18/2048
126650-AW-0	CVSPAS NOTES CTF - CMBS			4	2.B	1,347,336	107.7772	1,452,122	1,347,337	1,347,392	0	6	0	0	5.298	5.355	MON	4,164	71,382	12/09/2004	01/11/2027
126650-BQ-2	CVSPAS 2007 CTF - CMBS			1	2.B FE	4,503,100	118.4086	4,540,975	3,835,004	4,221,320	0	(34,906)	0	0	6.943	4.397	MON	15,532	266,264	12/02/2013	01/10/2030
126650-BV-1	CVSPAS 2010 CTF - ABS			4	2.B	3,358,799	117.1598	3,841,693	3,279,021	3,319,252	0	(5,496)	0	0	5.773	5.534	MON	11,042	190,986	12/20/2011	01/10/2033
126650-BY-5	CVSPAS 2011 CTF - CMBS	SD		4	2.B FE	828,779	118.2601	829,348	701,292	782,176	0	(4,903)	0	0	5.926	3.945	MON	2,424	41,559	08/31/2012	01/10/2034
126650-BY-5	CVSPAS 2011 CTF - CMBS			4	2.B FE	8,415,500	118.2601	9,952,178	8,415,499	8,415,997	0	101	0	0	5.926	5.998	MON	29,091	502,615	12/07/2011	01/10/2034
12665V-AA-0	CVSPAS 14 A2 - CMBS				2.B FE	6,093,348	110.5151	6,734,072	6,093,348	6,093,362	0	(130)	0	0	4.163	4.163	MON	14,797	255,404	07/14/2014	08/11/2036
193051-AA-7	COLD 2020-ICE5 A - CMBS			4	1.A	12,287,382	.99.8845	12,273,186	12,287,382	12,287,382	0	0	0	0	1.010	1.024	MON	5,859	125,099	10/22/2020	11/16/2037
20048E-AY-7	COMM 2013-LC6 A4 - CMBS	CF		4	1.A	19,039,966	101.2943	20,760,518	20,495,252	20,320,243	0	176,590	0	0	2.941	3.894	MON	50,230	632,286	10/16/2013	01/12/2046
23305M-AA-3	DBCCR 2014-AROP A - CMBS			4	1.A	5,149,992	103.9284	5,196,422	5,000,000	5,031,236	0	(16,793)	0	0	4.238	3.894	MON	17,659	211,911	01/24/2014	01/12/2034
30227F-AJ-9	ESA 21ESH D - CMBS			4	1.A	14,922,368	.99.9563	14,915,850	14,922,368	14,922,368	0	0	0	0	2.360	2.372	MON	16,628	155,269	06/24/2021	07/15/2038
30288B-AE-5	FREMF 2015-K721 B - CMBS			4	1.A	5,486,406	101.6099	6,096,597	6,000,000	5,926,914	0	84,278	0	0	3.577	5.222	MON	17,883	216,516	05/25/2016	11/25/2047
30288L-AN-3	FREMF 2016-K53 B - CMBS			4	1.A	5,857,500	107.4307	6,445,844	6,000,000	5,925,270	0	13,297	0	0	4.021	4.331	MON	20,106	244,697	06/16/2016	03/25/2049
30288R-AG-5	FREMF 2016-K54 C - CMBS			4	1.A	3,279,566	104.9246	4,007,070	3,819,000	3,415,519	0	78,435	0	0	4.051	7.079	MON	12,892	156,901	03/26/2020	04/27/2048
30291J-AJ-2	FREMF 2013-K29 B - CMBS			4	1.A	5,029,364	102.5194	5,894,867	5,750,000	5,422,025	0	13,360	0	0	3.471	8.113	MON	16,634	202,717	07/17/2013	05/25/2046
30295D-AG-7	FREMF 2016-K57 B - CMBS			4	1.A	3,835,384	107.7692	4,310,769	4,000,000	3,908,117	0	15,071	0	0	3.914	4.492	MON	13,048	158,900	09/15/2016	08/25/2049
30295M-AS-1	FREMF 2016-K723 B - CMBS			4	1.A	6,084,956	102.5660	6,666,791	6,500,000	6,364,422	0	59,301	0	0	3.558	4.692	MON	19,273	235,753	11/03/2016	10/25/2039
30295R-AS-0	FREMF 2016-K59 B - CMBS			4	1.A	3,147,218	106.3455	3,722,093	3,500,000	3,303,836	0	33,441	0	0	3.576	4.932	MON	10,431	126,906	11/15/2016	11/25/2049
30295X-AS-7	FREMF 2017-K724 B - CMBS			4	1.A	4,533,029	102.6120	4,925,376	4,800,000	4,711,414	0	38,016	0	0	3.528	4.485	MON	14,111	170,448	01/13/2017	12/27/2049
30300S-AU-6	FREMF 2020-K737 C - CMBS			4	1.A	3,750,000	102.6932	5,134,658	5,000,000	4,016,526	0	152,936	0	0	3.301	8.325	MON	13,755	167,423	03/23/2020	01/27/2053
30300Y-AU-3	FREMF 2017-K67 C - CMBS			4	1.A	4,109,375	106.1155	5,305,773	5,000,000	4,277,034	0	97,801	0	0	3.944	7.156	MON	16,432	200,022	03/26/2020	09/27/2049
35709C-AS-2	FREMF 2019-K87 B - CMBS			4	1.A	4,170,546	110.7109	4,705,212	4,250,000	4,190,146	0	7,082	0	0	4.322	4.665	MON	15,307	186,302	01/23/2019	01/25/2051
36192C-AE-5	GSMS 2013-GC10 A5 - CMBS	CF		4	1.A	24,665,477	101.7087	27,176,565	26,720,000	26,449,238	0	242,641	0	0	2.943	3.948	MON	65,531	786,370	09/09/2013	02/12/2046
36197X-AK-0	GSMS 2013-GCJ12 A4 - CMBS	CF		4	1.A	42,057,068	102.4916	45,803,474	44,690,000	43,521,473	0	47,377	0	0	3.135	5.277	MON	116,753	1,401,032	10/18/2013	06/12/2046
36248G-AC-4	GSMS 2013-GCJ16 A3 - CMBS	CF		4	1.A	8,361,581	104.3790	8,474,037	8,118,529	8,159,903	0	(30,601)	0	0	4.244	3.899	MON	28,713	344,550	11/13/2013	11/13/2046
36262M-AG-3	GSMS 21IP D - CMBS			4,5	1.A	4,250,000	.99.9999	4,249,996	4,250,000	4,250,000	0	0	0	0	2.200	2.200	MON	7,792	15,775	09/29/2021	10/15/2036
36262M-AJ-7	GSMS 21IP E - CMBS			4	1.A	2,858,000	100.0173	2,858,494	2,858,000	2,858,000	0	0	0	0	3.640	3.693	MON	4,913	17,630	09/29/2021	10/15/2036
36262M-AL-2	GSMS 21IP F - CMBS			4,5	1.A	1,500,000	100.0170	1,500,254	1,500,000	1,500,000	0	0	0	0	4.650	4.717	MON	6,006	11,795	09/29/2021	10/15/2036
46590K-AD-6	JPMCC 2015-JP1 A4 - CMBS	CF		4	1.A	13,129,896	106.2484	13,812,292	13,000,000	13,044,901	0	(15,674)	0	0	3.650	3.534	MON	39,540	474,474	12/15/2015	01/15/2049
46639J-AE-0	JPMCC 2013-C10 A5 - CMBS	CF		4	1.A	10,329,038	101.6010	11,278,627	11,100,898	10,989,149	0	89,181	0	0	3.143	4.041	MON	29,070	350,005	07/05/2013	12/17/2047
46639Y-AQ-0	JPMCC 2013-LC11 A5 - CMBS	CF		4	1.A	8,467,100	102.2474	9,284,061	9,080,000	8,979,371	0	68,989	0	0	2.960	3.813	MON	22,397	268,759	07/31/2013	04/17/2046
46654B-AJ-6	JPMCC 211MEM D - CMBS			4	1.A	3,862,561	94.0742	3,762,966	4,000,000	3,863,786	0	1,225	0	0	2.654	2.866	MON	8,845	17,985	09/27/2021	10/09/2042
46654B-AL-1	JPMCC 211MEM E - CMBS			4	2.B	5,940,621	88.8314	5,753,611	6,477,000	5,945,302	0	4,681	0	0	2.742	3.288	MON	14,800	29,122	09/27/2021	10/09/2042
58403Y-AR-7	MED 21MDLN D - CMBS			4,5	1.A	5,454,000	99.6841	5,436,770	5,454,000	5,454,000	0	0	0	0	2.090	2.120	MON	5,383	9,499	10/29/2021	11/15/2038
58403Y-AU-0	MED 21MDLN E - CMBS			4,5	1.A	8,000,000	99.2484	7,939,870	8,000,000	8,000,000	0	0	0	0	3.240	3.287	MON	12,240	21,600	10/29/2021	11/15/2038

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
58403Y-AX-4	MED 21MDLN F - CMBS			4,5	1.A	9,000,000	99.0014	8,910,122	9,000,000	9,000,000	0	0	0	0	4.090	4.149	MON	17,383	30,675	10/29/2021	11/15/2038
61690A-AD-6	MSBAM 2015-C27 A3 - CMBS	CF		4	1.A	3,923,278	105.0862	4,035,800	3,840,468	3,867,107	0	(12,214)	0	0	3.473	3.190	MON	11,115	153,089	02/17/2016	12/17/2047
61690F-AL-7	MSBAM 2015-C22 A3 - CMBS	CF		4	1.A	9,005,625	103.2689	9,294,204	9,000,000	8,995,255	0	(1,984)	0	0	3.046	3.042	MON	22,845	274,140	02/12/2016	04/17/2048
61690Q-AD-1	MSBAM 2015-C23 A3 - CMBS	CF		4	1.A	11,407,435	100.6610	11,064,584	10,991,924	11,141,690	0	(52,140)	0	0	3.451	2.939	MON	31,611	379,331	02/17/2016	07/15/2050
61690V-AZ-1	MSBAM 2015-C26 A5 - CMBS	CF		4	1.A	5,084,375	105.8193	5,290,964	5,000,000	5,031,400	0	(9,584)	0	0	3.531	3.331	MON	14,713	176,550	01/27/2016	10/15/2048
61761Q-AE-3	MSBAM 2013-C8 A4 - CMBS	CF		4	1.A	5,997,244	101.6087	6,441,989	6,340,000	6,292,180	0	39,690	0	0	3.134	3.833	MON	16,558	198,696	08/28/2013	12/17/2048
61764R-BJ-6	MSBAM 2015-C20 B - CMBS			4	1.A	2,558,984	104.3263	2,608,157	2,500,000	2,517,840	0	(6,600)	0	0	4.160	3.885	MON	8,667	104,000	02/17/2015	02/18/2048
63874L-AA-2	NCMS 2018-TECH A - CMBS			4	1.A	3,967,500	99.7580	3,990,322	4,000,000	3,972,340	0	1,990	0	0	0.910	0.980	MON	1,718	36,652	04/03/2019	11/15/2034
67118A-AN-5	OPG 21PORT E - CMBS			4	1.A	24,792,053	100.0420	25,010,493	25,000,000	24,795,219	0	3,166	0	0	1.618	2.110	MON	19,104	77,415	09/30/2021	10/15/2036
67118A-AQ-8	OPG 21PORT F - CMBS			4	1.A	9,962,928	100.0369	9,991,685	9,988,000	9,963,359	0	431	0	0	2.037	2.207	MON	9,609	38,950	09/30/2021	10/15/2036
67118A-AS-4	OPG 21PORT G - CMBS			4	1.A	9,959,223	98.6252	9,846,742	9,984,000	9,959,624	0	402	0	0	2.487	2.661	MON	11,727	47,545	09/30/2021	10/15/2036
693436-AA-5	PLP 201 A - RMBS			4	6. FE	8,484,526	44.6500	8,420,083	18,857,969	8,420,083	(389,473)	315,731	0	0	5.015	4.758	MON	2,627	891,997	12/02/2020	03/31/2051
78449R-AL-9	SLG 2021-OVA E - CMBS			4	1.A	14,167,994	95.0526	13,959,419	14,686,000	14,187,748	0	19,754	0	0	2.851	3.273	MON	34,887	209,320	06/15/2021	07/17/2041
78449R-AN-5	SLG 2021-OVA F - CMBS			4	1.A	10,070,495	89.9942	9,899,363	11,000,000	10,105,420	0	34,925	0	0	2.851	3.888	MON	26,131	154,408	07/15/2021	07/17/2041
78485G-AN-4	SREIT 2021-FLWR E - CMBS			4	1.A	10,043,302	99.7981	10,059,651	10,080,000	10,051,326	0	8,024	0	0	2.034	2.246	MON	9,681	82,354	07/12/2021	07/15/2036
90270Y-BF-5	UBSBB 2013-C5 A4 - CMBS	CF		4	1.A	7,545,625	101.1951	8,095,612	8,000,000	7,937,254	0	52,838	0	0	3.185	3.921	MON	21,231	254,776	06/24/2013	03/12/2046
92890P-AE-4	WFRBS 2013-C14 A5 - CMBS	CF		4	1.A	27,956,875	102.8293	29,820,485	29,000,000	28,799,467	0	112,575	0	0	3.337	3.787	MON	80,644	967,730	06/24/2013	06/15/2046
92937E-AZ-7	WFRBS 2013-C11 A5 - CMBS	CF		4	1.A	3,244,042	101.5841	3,467,733	3,413,658	3,389,603	0	20,171	0	0	3.071	3.734	MON	8,736	106,196	10/16/2013	03/17/2045
92938E-AM-5	WFRBS 2013-C16 A4 - CMBS	CF		4	1.A	4,524,094	103.9151	4,654,936	4,479,558	4,484,060	0	(7,183)	0	0	4.136	3.997	MON	15,440	242,456	09/17/2013	09/17/2046
92939F-AT-6	WFRBS 2014-C21 A4 - CMBS	CF		4	1.A	2,621,770	103.9645	2,630,360	2,530,056	2,555,700	0	(10,944)	0	0	3.410	2.894	MON	7,190	86,275	02/11/2016	08/16/2047
94989D-AV-1	WFCM 2015-C27 A4 - CMBS	CF		4	1.A	1,964,322	103.0399	2,066,412	2,005,449	1,989,750	0	5,757	0	0	3.190	3.454	MON	5,331	71,796	12/30/2015	02/18/2048
94989D-AW-9	WFCM 2015-C27 A5 - CMBS	CF		4	1.A	6,515,516	105.3209	6,798,462	6,455,000	6,472,394	0	(7,806)	0	0	3.451	3.337	MON	18,564	222,762	01/22/2016	02/18/2048
94989J-AZ-9	WFCM 2015-C28 A4 - CMBS			4	1.A	695,175	105.8101	730,090	690,000	691,445	0	(666)	0	0	3.540	3.453	MON	2,036	24,426	01/05/2016	05/15/2048
94989N-BD-8	WFCM 2015-C30 A3 - CMBS	CF		4	1.A	1,928,531	105.2745	2,038,852	1,936,701	1,931,829	0	681	0	0	3.411	3.475	MON	5,505	66,061	12/29/2015	09/17/2058
94989Q-AV-2	WFCM 2015-SG1 A4 - CMBS	CF		4	1.A	10,164,988	105.2844	10,388,862	9,867,424	9,974,935	0	(35,833)	0	0	3.789	3.405	MON	31,156	373,877	12/28/2015	09/17/2048
94989Y-AY-9	WFCM 2016-C32 A3 - CMBS	CF		4	1.A	6,649,924	104.5845	6,886,093	6,584,239	6,606,968	0	(8,074)	0	0	3.294	3.178	MON	18,074	218,769	02/03/2016	01/17/2059
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						805,695,484	XXX	840,462,344	839,878,378	818,805,742	(389,473)	3,236,359	0	0	XXX	XXX	XXX	1,781,864	19,458,414	XXX	XXX
000366-AA-2	AASET 2017-1 A - ABS			2	2.B FE	6,547,540	90.5009	5,925,613	6,547,574	6,547,574	0	(7)	0	0	3.967	3.967	MON	10,823	259,742	05/25/2017	05/16/2042
00038R-AA-4	AASET 2019-2 A - ABS			2	2.A FE	8,809,902	97.7899	8,615,246	8,809,955	8,810,042	0	17	0	0	3.376	3.376	MON	12,393	297,424	10/07/2019	10/16/2039
000823-AJ-3	ABPCI II A1 - CDO	C		2	1.A FE	44,000,000	99.9817	43,991,948	44,000,000	44,000,000	0	0	0	0	1.732	1.800	JAJO	154,488	466,697	02/19/2021	04/20/2032
000823-AN-4	ABPCI II B - CDO	C		2	1.C FE	4,250,000	99.8061	4,241,759	4,250,000	4,250,000	0	0	0	0	2.281	2.352	JAJO	19,662	59,104	02/19/2021	04/20/2032
000825-AA-7	ACAM 19FL1 A - CDO			4	1.A FE	10,000,000	99.9487	9,994,870	10,000,000	10,000,000	0	0	0	0	1.407	1.515	MON	6,256	170,301	12/10/2019	11/16/2034
000844-AA-8	ABPCI 8 A1A - CDO	C		4	1.A FE	28,030,000	100.1061	28,029,708	28,000,000	28,024,394	0	(5,606)	0	0	1.982	1.928	JAJO	112,505	537,144	02/24/2021	04/20/2032
00085K-AS-2	ABPCI 7R A1R - CDO			2,5	1.A FE	10,000,000	99.9964	9,999,640	10,000,000	10,000,000	0	0	0	0	1.561	1.641	JAJO	19,513	0	10/28/2021	10/20/2031
00085U-AL-5	ABPCI 4R A1R - CDO	C		4	1.A FE	50,000,000	100.0176	50,008,800	50,000,000	50,000,000	0	0	0	0	1.664	1.688	JAJO	168,731	0	10/01/2021	10/27/2033
001406-AA-5	DCAL 2015 A1 - ABS	D		2	4.B FE	1,961,033	85.0000	1,667,580	1,961,859	1,961,839	0	175	0	0	4.213	4.257	MON	3,673	82,653	09/27/2017	02/15/2040
00164T-AA-6	AMCEST 2007 A A2B - RMBS			1	1.F FE	4,142,757	107.2537	4,236,260	3,949,755	4,048,443	0	(8,931)	0	0	5.740	4.875	JJ	104,541	226,716	01/03/2012	01/15/2028
001748-AF-9	AMMC XIV 2B1 - CDO			4	3.C FE	350,000	97.9137	342,698	350,000	344,241	0	(2,178)	0	0	7.474	6.715	JAJO	4,941	26,660	07/10/2017	07/25/2029
001748-AH-5	AMMC XIV 2B2 - CDO			4	3.C FE	334,250	95.2500	333,375	350,000	334,868	0	(567)	0	0	6.654	6.650	JAJO	4,399	23,758	07/10/2017	07/25/2029
00175L-AN-2	AMMC XIV B1R - CDO			4	2.C FE	669,000	99.3027	664,335	669,000	668,677	0	118	0	0	3.724	3.828	JAJO	4,706	25,592	07/10/2017	07/25/2029
00176B-AH-6	AMMC 13R B2R - CDO			4	3.C FE	251,550	94.9578	244,991	258,000	252,273	0	(392)	0	0	6.564	6.491	JAJO	3,199	17,278	06/23/2017	07/24/2029
00176B-AK-9	AMMC 13R 22R - CDO			4	3.C FE	258,000	96.3096	248,479	258,000	256,250	0	(1,038)	0	0	7.074	6.602	JAJO	3,447	18,609	06/23/2017	07/24/2029
00176B-AM-5	AMMC 13R B3R - CDO			4	5.B FE	237,874	79.4873	205,077	258,000	228,595	0	(7,599)	0	0	8.424	3.611	JAJO	4,105	22,130	06/23/2017	07/24/2029
00176C-AQ-4	AMMC XII BR - CDO			4	1.C FE	1,140,000	99.9995	1,139,994	1,140,000	1,139,996	0	15	0	0	1.646	1.699	FMAN	2,710	19,334	11/01/2017	11/10/2030
00176C-AS-0	AMMC XII CR - CDO			4	1.F FE	6,189,500	98.5564	6,181,457	6,272,000	6,200,002	0	1	0	0	2.046	2.102	FMAN	18,533	131,807	11/29/2018	11/10/2030
00176C-AU-5	AMMC XII DR - CDO			4	2.B FE	490,000	96.2795	471,770	490,000	489,987	0	11	0	0	2.846	2.906	FMAN	2,014	14,272	11/01/2017	11/10/2030
00176D-AJ-8	AMMC 13R A2R - CDO			4	1.B FE	1,225,000	99.9995	1,224,994	1,225,000	1,224,696	0	(155)	0	0	1.824	1.907	JAJO	4,220	23,328	06/23/2017	07/24/2029
00176D-AN-9	AMMC 13R B1R - CDO			4	2.C FE	601,000	99.2081	596,241	601,000	600,726	0	(165)	0	0	3.724	3.825	JAJO	4,227	22,991	06/23/2017	07/24/2029
00176E-AG-2	AMMC XII ER - CDO			4	4.A FE	480,200	92.8615	455,021	490,000	480,970	0	(245)	0	0	6.326	6.432	FMAN	4,477	31,561	11/01/2017	11/10/2030
00176E-AJ-6	AMMC XII FR - CDO			4	5.A FE	266,589	84.6726	237,083	280,000	263,717	0	0	0	0	8.511	9.259	FMAN	3,442	24,238	11/01/2017	11/10/2030
00176K-AE-3	AMMC 16 ER - CDO			4	3.C FE	909,563	95.6678	904,061	945,000	917,881	0	(932)	0	0	6.187	5.995	JAJO	12,830	59,932	03/30/2017	04/16/2029
00178L-AB-5	AMMC 21 A - CDO			4	1.A FE	8,458,100	100.0015	8,458,227	8,458,100	8,457,147	0	591	0	0	1.382	1.453	FMAN	19,485	122,570	09/14/2017	11/04/2030

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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
00178L-AC-3	AMMC 21 B - CDO			4	1.C FE	1,836,100	99.8319	1,833,014	1,836,100	1,835,825	0	99	0	0	1.812	1.884	FMAN	5,546	34,613	09/14/2017	11/04/2030
00178L-AD-1	AMMC 21 C - CDO			4	1.F FE	872,900	99.3912	867,586	872,900	872,715	0	39	0	0	2.232	2.242	FMAN	3,248	20,172	09/14/2017	11/04/2030
00178L-AE-9	AMMC 21 D - CDO			4	2.C FE	752,500	97.1274	730,884	752,500	752,253	0	20	0	0	3.232	3.250	FMAN	4,054	25,019	09/14/2017	11/04/2030
00178X-AB-9	AMSR 2019-SFR1 B - CMBS			4	1.C FE	4,999,754	100.9136	5,045,682	5,000,000	4,998,940	0	(553)	0	0	3.023	3.018	MON	12,596	151,150	11/26/2019	01/19/2039
00179T-AA-9	AMMC 21 E - CDO			4	1.A FE	532,589	95.3393	516,548	541,800	531,686	0	(1,067)	0	0	6.632	6.627	FMAN	5,989	36,691	09/14/2017	11/04/2030
00180A-AA-7	AMSR 2020-SFR1 A - CMBS			4	1.A FE	22,977,107	99.6399	22,895,200	22,977,953	22,984,243	0	(1,826)	0	0	1.819	1.817	MON	34,831	417,969	03/04/2020	04/17/2037
00190Y-BH-7	ARES XXVII CR2 - CDO			4	1.F FE	9,250,000	99.9992	9,249,926	9,250,000	9,250,000	0	0	0	0	2.135	2.201	JAJO	40,038	0	09/23/2021	10/30/2034
00213R-AB-9	ARLFR 121 A2 - ABS			4	1.F FE	17,907,517	101.4534	18,381,334	18,118,000	18,086,948	0	30,653	0	0	3.810	4.026	MON	30,680	690,296	02/06/2019	12/15/2042
00217L-AC-6	AREIT 2019-CRE3 AS - CDO/CMBS			4,5	1.A FE	11,000,000	99.8003	10,978,035	11,000,000	11,000,000	0	0	0	0	1.464	1.741	MON	7,160	160,300	08/09/2019	09/16/2036
00255U-AA-3	AASET 2020-1 A - ABS			2	2.A FE	7,153,388	94.7241	6,776,100	7,153,512	7,153,491	0	35	0	0	3.351	3.351	MON	10,654	239,714	02/03/2020	01/17/2040
00256D-AA-0	AASET 2019-1 A - ABS			2	2.B FE	5,211,842	89.9965	4,690,485	5,211,853	5,211,947	0	(6)	0	0	3.844	3.844	MON	8,904	200,344	06/12/2019	05/15/2039
00432C-CW-9	ACCSS 2005-B A3 - ABS			4	1.A FE	958,734	98.7298	1,026,078	1,039,278	984,100	0	2,915	0	0	0.494	4.080	JAJO	970	6,118	04/13/2016	07/25/2035
00436M-AA-3	AALLC 181 A - RMBS			4	1.F FE	3,105,281	102.5947	3,186,659	3,106,066	3,105,511	0	65	0	0	3.870	3.913	MON	9,683	120,205	06/13/2018	12/02/2033
006346-AS-9	ADMSO 181 A - ABS			4	1.F FE	15,376,641	103.7704	15,929,597	15,350,810	15,367,074	0	(3,161)	0	0	4.810	4.824	MON	32,817	738,374	10/31/2018	11/16/2048
00833M-AA-2	AFFRM 2021-A A - ABS			4	1.C FE	4,999,262	99.8718	4,993,588	5,000,000	4,990,258	0	(9,003)	0	0	0.880	1.082	MON	1,956	36,300	02/09/2021	08/15/2025
00900L-AS-3	AIMCO 15ARR CR2 - CDO		C	4,5	1.F FE	3,750,000	99.5290	3,732,338	3,750,000	3,750,000	0	0	0	0	2.124	2.201	JAJO	17,255	0	09/24/2021	10/15/2034
01447Y-AB-0	ALESC 1 A2 - CDO			4	1.C FE	6,999,076	99.9577	9,200,141	9,204,034	7,844,525	0	1,157,937	0	0	0.962	17.563	JAJO	19,184	96,243	03/24/2020	10/15/2033
01448Q-AA-8	ALESC IV A1 - CDO			4	1.C FE	14,281,213	98.7950	15,004,156	15,187,161	14,342,267	0	760,386	0	0	0.612	2.897	JAJO	15,740	102,645	11/08/2018	07/30/2034
01448T-AA-2	ALESC V A1 - CDO		C	4	1.C FE	1,452,238	99.5155	1,690,965	1,699,197	1,567,755	0	166,162	0	0	0.696	12.368	MJSD	296	11,329	08/20/2020	12/23/2034
01448T-AB-0	ALESC V A2 - CDO		C	4	1.C FE	2,717,710	92.6935	3,525,134	3,803,000	3,033,183	0	88,169	0	0	0.866	4.085	MJSD	823	31,879	11/01/2018	12/23/2034
01448X-AA-3	ALESC 6 A1 - CDO			4	1.F FE	6,428,338	98.7957	7,038,450	7,124,247	6,118,020	0	287,982	0	0	0.686	6.106	MJSD	1,222	46,717	01/17/2019	03/23/2035
01448X-AC-9	ALESC 6 B1 - CDO			4	2.B FE	9,866,130	81.1374	8,701,219	10,724,055	10,158,143	0	37,272	0	0	1.416	1.849	MJSD	3,796	149,696	05/23/2019	03/23/2035
01449S-AB-1	ALESC XIII A1 - CDO			4	1.C FE	3,542,469	94.1179	4,329,996	4,600,609	3,507,289	0	164,352	0	0	0.536	5.524	MJSD	616	23,172	11/04/2016	09/23/2037
01449B-AB-5	ALESC XIV A1 - CDO			4	1.F FE	32,093,432	92.0818	41,647,543	45,228,854	32,514,108	0	2,452,906	0	0	0.536	5.054	MJSD	6,061	227,802	09/02/2016	09/23/2037
01449C-AA-8	ALESC VIII A1A - CDO			4	1.C FE	3,816,103	94.1980	4,706,635	4,996,534	3,908,326	0	800,213	0	0	0.586	5.333	MJSD	732	27,703	04/14/2016	12/23/2035
01449C-AB-6	ALESC VIII A1B - CDO			4	1.C FE	6,818,512	94.2781	8,096,407	8,587,792	6,276,155	0	1,683,674	0	0	0.596	6.748	MJSD	1,280	48,485	11/17/2017	12/23/2035
01449T-AA-1	ALESC 9 A1 - CDO			4	1.F FE	21,788,040	95.2615	28,432,028	29,846,294	21,030,474	0	6,126,631	0	0	0.576	5.268	MJSD	4,298	162,430	04/14/2016	06/23/2036
01449W-AA-4	ALESC X A1 - CDO			4	1.C FE	11,581,267	92.6571	12,061,993	13,017,883	11,523,449	0	581,482	0	0	0.556	2.036	MJSD	1,809	68,206	07/11/2019	09/23/2036
01449W-AB-2	ALESC X A2A - CDO			4	2.B FE	25,123,683	84.1111	25,402,622	30,201,272	26,568,612	0	229,812	0	0	0.716	1.654	MJSD	5,406	207,231	06/12/2019	09/23/2036
01450A-AA-8	ALESC XI A1A - CDO			4	1.C FE	1,978,959	94.3789	2,482,020	2,629,846	1,797,429	0	338,622	0	0	0.546	5.488	MJSD	359	13,512	05/13/2015	12/23/2036
01450B-AA-6	ALESC XV A1 - CDO			4	1.F FE	18,243,836	93.9879	18,734,522	19,932,909	18,222,601	0	372,763	0	0	0.496	1.673	MJSD	2,472	92,311	12/06/2018	12/23/2037
01749P-AN-8	ALLEG III CN - CDO		C	4	1.B FE	18,940,571	75.5668	19,073,926	25,241,146	18,255,687	0	2,074,140	0	0	4.340	4.340	JAJO	288,307	497,101	04/30/2015	07/26/2027
01749P-AU-2	ALLEG III B2R - CDO		C	4	1.A FE	4,275,365	100.1230	4,280,624	4,275,365	4,275,567	0	(80)	0	0	3.640	3.646	JAJO	28,531	155,623	12/22/2017	07/26/2027
02665U-AA-3	AH4R 2014-SFR2 A - RMBS			4	1.A FE	18,502,257	104.6555	19,212,427	18,357,777	18,383,615	0	(18,101)	0	0	3.786	3.695	MON	57,919	695,802	12/18/2014	10/17/2036
02665U-AA-3	AH4R 2014-SFR2 A - RMBS	SD		4	1.A FE	887,839	104.6555	914,877	874,180	877,662	0	(1,585)	0	0	3.786	3.594	MON	2,758	33,096	12/18/2014	10/17/2036
02665U-AB-1	AH4R 2014-SFR2 B - RMBS			4	1.A FE	7,093,796	104.0902	7,286,318	7,000,000	7,012,574	0	(8,569)	0	0	4.290	4.185	MON	25,025	300,300	05/14/2015	10/17/2036
02665X-AA-7	AH4R 2014-SFR3 A - RMBS			4	1.A FE	29,993,407	104.2811	30,956,985	29,686,100	29,758,626	0	(35,044)	0	0	3.678	3.559	MON	90,988	1,095,269	02/26/2016	12/18/2036
02665X-AB-5	AH4R 2014-SFR3 B - RMBS			4	1.A FE	14,972,121	104.0931	15,197,600	14,600,000	14,706,252	0	(37,141)	0	0	4.201	3.913	MON	51,112	613,346	05/06/2015	12/18/2036
02665X-AC-3	AH4R 2014-SFR3 C - RMBS			4	1.A FE	5,599,651	104.6157	5,858,480	5,600,000	5,593,596	0	(1,484)	0	0	4.596	4.608	MON	21,448	257,376	11/20/2014	12/18/2036
02666A-AA-6	AH4R 2015-SFR1 A - RMBS			4	1.A FE	38,343,052	104.4996	39,729,321	38,018,624	38,105,479	0	(38,547)	0	0	3.467	3.369	MON	109,842	1,326,204	05/07/2015	04/17/2052
02666A-AB-4	AH4R 2015-SFR1 B - RMBS			4	1.A FE	4,649,786	103.6749	4,820,882	4,650,000	4,644,075	0	(534)	0	0	3.813	3.830	MON	14,775	177,305	02/26/2015	04/18/2052
02666A-AC-2	AH4R 2015-SFR1 C - RMBS			4	1.A FE	8,568,280	104.1095	8,870,133	8,520,000	8,527,688	0	(6,375)	0	0	4.110	4.059	MON	29,181	350,172	05/05/2015	04/18/2052
02666B-AA-4	AH4R 2015-SFR2 A - RMBS			4	1.A FE	8,027,725	105.2907	8,452,715	8,027,980	8,022,926	0	(52)	0	0	3.732	3.754	MON	24,967	300,521	09/11/2015	10/17/2052
02666B-AB-2	AH4R 2015-SFR2 B - RMBS			4	1.A FE	2,657,821	105.5297	2,804,980	2,658,000	2,655,900	0	(69)	0	0	4.295	4.326	MON	9,513	114,161	09/11/2015	10/17/2052
02666B-AG-1	AH4R 2015-SFR2 XS - RMBS			4	5.B GI	1	0.0010	109	0	215	0	0	0	0	3.700	0.000	MON	0	0	09/11/2015	10/17/2052
03027W-AJ-1	AMTT 2013-2A 2A - RMBS			1,2	1.A FE	45,699,359	99.4505	46,095,293	46,350,000	46,224,472	0	98,275	0	0	3.070	3.322	MON	63,242	1,422,945	06/11/2018	03/15/2048
03235T-AA-5	ACEF 2014-1 A - CMO			4	5.B GI	700,383	30.4200	700,383	2,302,377	877,706	0	177,323	0	0	8.000	47.003	MON	5,628	186,069	12/10/2014	12/20/2024
03328J-AA-5	ANCHC 19 A - CDO		C	4	1.A FE	50,000,000	100.1235	50,061,750	50,000,000	50,000,000	0	0	0	0	1.341	1.361	JAJO	173,277	0	08/27/2021	10/16/2034
03328W-AU-2	ANCHC 9 B2R - CDO			4	1.C FE	3,250,000	99.9420	3,248,115	3,250,000	3,250,000	0	0	0	0	1.874	1.949	JAJO	13,194	8,665	08/11/2021	07/15/2032
03329F-AN-4	ANCHC 15R AR - CDO		C	4	1.A FE	50,000,000	100.0926	50,046,300	50,000,000	50,000,000	0	0	0	0	1.331	1.327	JAJO	134,999	170,488	06/18/2021	07/20/2034
03329K-BG-7	ANCHC 8RR DR2 - CDO		C	4	2.B FE	8,350,000	99.6078	8,317,251	8,350,000	8,350,000	0	0	0	0	3.732	3.813	JAJO	37,219	0	11/04/2021	10/27/2034
03329L-AS-0	ANCHF 2R AR - CDO			4	1.A FE	5,000,000	101.0977	5,054,885	5,000,000	5,000,000	0	0	0	0	3.928	3.927	AO	36,007	196,400	01/17/2020	04/26/2038
03330E-AJ-3	ANCHF 3 A1R - CDO			2	1.A FE	6,250,000	100.6499	6,290,619	6,250,000	6,250,000	0	0	0	0	2.871	2.881	JAJO	31,402	134,578	12/24/2020	01/28/2039

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
03330P-AA-7	ANCHF 5 A - CDO			4	1.A FE	23,000,000	101.5878	23,365,194	23,000,000	23,000,000	0	0	0	0	4.100	4.098	AO	172,883	943,000	01/26/2018	04/25/2036
03330Y-AE-0	ANCHC 20 C - CDO		C	4	1.C FE	10,000,000	98.8978	9,889,780	10,000,000	10,000,000	0	0	0	0	1.924	1.998	JAJO	27,791	0	10/20/2021	01/20/2035
03330Y-AG-5	ANCHC 20 D - CDO		C	4	1.E FE	7,000,000	99.7644	6,983,508	7,000,000	7,000,000	0	0	0	0	2.524	2.601	JAJO	25,520	0	10/20/2021	01/20/2035
03331F-AA-8	ANCHF 7 A - CDO			4	1.A FE	8,000,000	104.1053	8,328,424	8,000,000	8,000,000	0	0	0	0	4.620	4.618	AO	67,760	369,600	02/19/2019	04/25/2037
03331F-AJ-9	ANCHF 7R BR - CDO			4	1.C FE	9,000,000	100.2503	9,022,527	9,000,000	9,000,000	0	0	0	0	3.133	3.133	AO	51,695	140,985	04/13/2021	04/25/2037
03331Q-AA-4	ANCHC 20 E - CDO		C	4	2.B FE	10,000,000	99.2206	9,922,060	10,000,000	10,000,000	0	0	0	0	3.774	3.860	JAJO	54,513	0	10/20/2021	01/20/2035
03665J-AJ-7	ANTR 17IR AR - CDO		C	4	1.A FE	27,000,000	99.9998	26,999,946	27,000,000	27,000,000	0	0	0	0	1.722	1.789	JAJO	94,252	284,762	03/02/2021	04/20/2033
03665L-AA-1	ANTR 2018-3 A1 - CDO		C	4	1.A FE	10,000,000	99.9251	9,992,510	10,000,000	10,003,530	0	(1,302)	0	0	1.581	1.634	JAJO	32,069	166,384	11/20/2018	01/21/2031
03665T-AC-0	ANTR 2018-2 A2 - CDO		C	4	1.A FE	9,000,000	100.0052	9,000,468	9,000,000	8,997,915	0	843	0	0	1.732	1.808	JAJO	31,600	163,433	08/24/2018	10/21/2030
03665T-AE-6	ANTR 2018-2 B - CDO		C	4	1.C FE	18,000,000	99.9625	17,993,250	18,000,000	17,995,662	0	1,659	0	0	2.131	2.210	JAJO	77,800	399,866	08/24/2018	10/21/2030
03666B-AS-3	ANTARES CLO 2021-1 LTD. - CDO		C	4,5	1.F FE	12,000,000	99.7761	11,973,132	12,000,000	12,000,000	0	0	0	0	2.550	2.550	JAJO	0	0	11/16/2021	10/23/2033
03666B-AU-8	ANTARES CLO 2021-1 LTD. - CDO		C	4,5	2.B FE	5,000,000	99.6012	4,980,060	5,000,000	5,000,000	0	0	0	0	3.700	3.700	JAJO	0	0	11/16/2021	10/23/2033
03666L-AL-6	ANTR 201R A1R - CDO		C	4	1.A FE	8,000,000	99.9161	7,993,288	8,000,000	8,000,000	0	0	0	0	1.635	1.657	JAJO	11,629	0	11/16/2021	10/23/2033
03666L-AS-1	ANTR 201R CR - CDO		C	4	1.F FE	12,000,000	99.7980	11,975,760	12,000,000	12,000,000	0	0	0	0	2.625	2.652	JAJO	28,004	0	11/16/2021	10/23/2033
03666L-AU-6	ANTR 201R DR - CDO		C	4	2.C FE	5,000,000	99.6523	4,982,615	5,000,000	5,000,000	0	0	0	0	3.775	3.811	JAJO	16,779	0	11/16/2021	10/23/2033
03789X-AD-0	DIN 2019-1 A21 - RMBS			2	2.B FE	21,787,773	101.5259	22,112,341	21,780,000	21,784,147	0	(1,469)	0	0	4.194	4.207	MJSD	65,972	913,453	05/30/2019	06/07/2049
03789X-AE-8	DIN 2019-1 A22 - RMBS			2	2.B FE	4,207,500	102.2572	4,302,472	4,207,500	4,207,500	0	0	0	0	4.723	4.751	MJSD	14,352	198,720	05/28/2019	06/07/2049
03837G-AA-0	AQFIT 19A A - ABS			4	1.F FE	3,307,896	101.5823	3,360,758	3,308,409	3,307,943	0	(5)	0	0	3.140	3.167	MON	4,617	103,884	09/16/2019	07/16/2040
03841G-AA-8	AQFIT 2020-A A - ABS			4	1.F FE	4,598,342	99.9185	4,595,441	4,599,191	4,598,421	0	61	0	0	1.900	1.915	MON	3,398	94,150	08/19/2020	07/17/2046
03842V-AC-1	AQFIT 21A C - ABS			4	2.C FE	10,005,472	99.1474	9,921,682	10,007,000	10,005,492	0	20	0	0	3.140	3.441	MON	39,572	36,659	09/29/2021	07/17/2046
03879X-AA-7	ARCLO 2018-FL1 A - CMBS			4	1.A FE	9,989,063	99.9685	9,996,845	10,000,000	9,993,918	0	4,621	0	0	1.260	1.322	MON	5,949	127,089	12/10/2020	06/15/2028
03880V-AA-8	ARCLO 2019-FL2 A - CDO		C	4,5	1.A FE	33,302,713	100.0001	33,220,017	33,220,000	33,279,958	0	(22,755)	0	0	1.364	1.278	MON	21,405	308,154	04/13/2021	09/15/2034
03880W-AA-6	ARCLO 2020-FL1 A - CDO		C	4,5	1.A FE	49,572,188	99.9376	49,469,092	49,500,000	49,553,174	0	(19,014)	0	0	1.264	1.187	MON	29,557	417,523	04/14/2021	02/15/2035
03880W-AC-2	ARCLO 2020-FL1 AS - CDO		C	4	1.A FE	6,516,250	99.9374	6,495,930	6,500,000	6,513,203	0	(3,047)	0	0	1.564	1.501	MON	4,802	101,365	01/05/2021	02/15/2035
03881C-AA-9	ARCLO 2021-FL1 A - CMBS		C	4	1.A FE	20,000,000	99.5312	19,906,246	20,000,000	20,000,000	0	0	0	0	1.080	1.081	MON	10,198	164,378	02/18/2021	12/17/2035
04018X-AE-9	ARES 1 B - CDO		C	4	1.C FE	15,000,000	99.9254	14,988,810	15,000,000	15,000,000	0	0	0	0	1.766	1.776	JAJO	80,194	0	08/03/2021	10/15/2034
04018X-AG-4	ARES 1 C - CDO		C	4	1.F FE	2,750,000	99.6880	2,741,420	2,750,000	2,750,000	0	0	0	0	2.116	2.146	JAJO	17,617	0	08/03/2021	10/15/2034
04018X-AJ-8	ARES 1 D - CDO		C	4	2.C FE	1,725,000	99.0621	1,708,821	1,725,000	1,725,000	0	0	0	0	3.116	3.160	JAJO	16,273	0	08/03/2021	10/15/2034
05178T-AA-9	AURMIL 2011A I1 - RMBS			1	1.F FE	859,346	114.7215	985,855	859,346	859,443	0	74	0	0	5.820	5.819	JJ	23,062	50,014	06/28/2011	07/15/2034
05492A-AJ-0	BFNS 2017-1 AR - CDO		C	4	1.B FE	49,242,806	101.0000	49,735,234	49,242,806	49,242,806	0	0	0	0	2.124	2.397	JAJO	197,551	1,600,391	09/10/2020	01/25/2029
05492K-AA-7	BDS 2019-FL4 A - CDO		C	4	1.A FE	28,486,041	100.0139	28,841,400	28,837,380	28,758,026	0	155,455	0	0	1.209	1.793	MON	14,522	351,730	01/08/2021	08/15/2036
05492K-AE-9	BDS 2019-FL4 B - CDO		C	4	1.D FE	9,000,000	99.8390	8,985,513	9,000,000	9,000,000	0	0	0	0	1.859	1.862	MON	6,970	169,086	07/17/2019	08/15/2036
05492Q-AA-4	BDS 2020-FL5 A - CDO		C	4,5	1.A FE	14,072,516	100.0151	14,052,124	14,050,000	14,060,594	0	(11,922)	0	0	1.314	1.233	MON	20,496	184,601	01/12/2021	02/18/2037
05492X-AA-9	BDS 2020-FL6 A - CDO		C	4,5	1.A FE	3,720,680	99.9043	3,711,322	3,714,876	3,719,291	0	(1,369)	0	0	1.464	1.314	MON	1,813	55,997	12/08/2020	09/18/2035
05532B-AA-6	BMMC 2018-1 A1A - CDO			4	1.A FE	27,000,000	100.0130	27,003,510	27,000,000	26,984,527	0	7,824	0	0	1.681	1.779	JAJO	92,062	476,612	09/13/2018	10/21/2030
05568D-AA-2	BNSF 2006-3 CTF - ABS			4	1.C FE	346,322	103.2841	370,055	358,289	342,793	0	(4,306)	0	0	5.342	10.951	AO	4,785	19,140	05/26/2009	04/01/2024
05584A-AA-8	HGVGI 17A A - RMBS			4	1.F FE	1,212,871	101.3659	1,229,749	1,213,178	1,212,989	0	28	0	0	2.940	2.942	MON	594	37,953	04/04/2017	05/25/2029
05586A-AA-6	BSPRT 2018-FL4 A - CMBS			4	1.A FE	466,819	100.0002	469,461	469,460	468,582	0	2,718	0	0	1.160	1.676	MON	257	8,295	12/16/2020	09/17/2035
05586A-AC-2	BSPRT 2018-FL4 AS - CMBS			2	1.A FE	7,000,000	99.7771	6,984,396	7,000,000	6,999,129	0	316	0	0	1.410	1.423	MON	4,660	99,608	09/27/2018	09/17/2035
05587T-AA-4	BSPRT 2019-FL5 A - CMBS			4	1.A FE	16,199,900	99.9385	16,179,828	16,189,781	16,193,686	0	(6,705)	0	0	1.260	1.205	MON	9,631	235,212	12/16/2020	05/15/2029
05587T-AC-0	BSPRT 2019-FL5 AS - CMBS			2	1.A FE	6,500,000	99.7595	6,484,368	6,500,000	6,500,000	0	0	0	0	1.590	1.593	MON	4,880	104,356	05/20/2019	05/15/2029
05607Y-AC-5	B2R 2015 - 1 A2 - RMBS			4	1.A FE	3,666,768	102.3954	3,744,465	3,656,868	3,656,305	0	(977)	0	0	3.469	3.434	MON	10,571	202,838	12/05/2016	05/15/2048
05607Y-AJ-0	B2R 2015 - 1 B - RMBS			4	1.B FE	4,119,732	104.1141	4,164,564	4,000,000	4,034,968	0	(13,859)	0	0	3.965	3.599	MON	13,217	158,600	04/07/2015	05/15/2048
05616M-AG-1	BABSN 2015-I1 CN - CDO		D	4	1.G FE	20,961,077	80.3550	22,097,625	27,500,000	20,056,875	0	(812,152)	0	0	5.940	5.940	JAJO	197,577	1,669,980	07/23/2015	10/21/2030
05682E-AG-8	BCC 215 C - CDO		C	4,5	1.F FE	4,600,000	99.4473	4,574,576	4,600,000	4,600,000	0	0	0	0	2.121	2.151	JAJO	19,511	0	09/09/2021	10/23/2034
05683E-AU-6	BCC 2020-2 DR - CDO		C	4	2.C FE	2,400,000	99.0732	2,377,757	2,400,000	2,400,000	0	0	0	0	3.424	3.511	JAJO	16,890	21,061	07/02/2021	07/19/2034
05683H-AN-5	BCC 2017-2 AR2 - CDO			4	1.A FE	50,000,000	100.0622	50,031,100	50,000,000	50,000,000	0	0	0	0	1.304	1.378	JAJO	123,144	175,335	06/09/2021	07/25/2034
05683H-AS-4	BCC 2017-2 CR2 - CDO			4	1.F FE	5,625,000	99.7709	5,612,113	5,625,000	5,625,000	0	0	0	0	2.224	2.302	JAJO	23,629	33,525	06/09/2021	07/25/2034
05685A-AJ-7	BCC 214 C - CDO		C	4	1.F FE	7,000,000	99.5451	6,968,157	7,000,000	7,000,000	0	0	0	0	2.196	2.228	JAJO	42,709	0	08/12/2021	10/20/2034
06760N-AQ-9	BMM 171R BR - CDO			4,5	1.F FE	12,000,000	99.7426	11,969,112	12,000,000	12,000,000	0	0	0	0	2.700	2.700	JAJO	0	0	11/12/2021	01/20/2034
06760N-AS-5	BMM 171R CR - CDO			4,5	2.B FE	5,500,000	99.5989	5,477,940	5,500,000	5,500,000	0	0	0	0	3.900	3.900	JAJO	0	0	11/12/2021	01/20/2034
06760Q-AN-9	BMM A1R - CDO			4	1.A FE	5,000,000	99.9462	4,997,310	5,000,000	5,000,000	0	0	0	0	1.675	1.699	JAJO	7,446	0	11/12/2021	01/20/2034
06760Q-AS-8	BMM BR - CDO			4	1.G FE	12,000,000	99.8553	11,982,636	12,000,000	12,000,000	0	0	0	0	2.775	2.806	JAJO	29,604	0	11/12/2021	01/20/2034

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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
06760Q-AU-3	BMM CR - CDO			4	2.C FE	5,500,000	99.6403	5,480,217	5,500,000	5,500,000	0	0	0	0	3.975	4.016	JAJO	19,435	0	11/12/2021	01/20/2034
06760W-AC-0	BMM 2021-I A1 - CDO		C	4	1.A FE	40,000,000	100.0302	40,012,080	40,000,000	40,000,000	0	0	0	0	1.671	1.748	JAJO	276,706	0	06/30/2021	07/20/2033
06762J-AC-7	BABSN 212 B - CDO		C	4,5	1.C FE	13,125,000	99.9272	13,115,445	13,125,000	13,125,000	0	0	0	0	1.774	1.847	JAJO	87,948	0	07/14/2021	07/15/2034
06762J-AE-3	BABSN 212 C - CDO		C	4,5	1.F FE	3,500,000	99.6151	3,486,529	3,500,000	3,500,000	0	0	0	0	2.074	2.149	JAJO	27,420	0	07/14/2021	07/15/2034
06762J-AG-8	BABSN 212 D - CDO		C	4,5	2.C FE	13,000,000	99.3066	12,909,858	13,000,000	13,000,000	0	0	0	0	3.253	3.356	JAJO	159,759	0	07/14/2021	07/15/2034
06762L-AM-0	BABSN 201R AR - CDO		C	4	1.A FE	40,000,000	100.0176	40,007,040	40,000,000	40,000,000	0	0	0	0	1.274	1.292	JAJO	110,392	0	09/22/2021	10/15/2036
06762L-AN-8	BABSN 201R BR - CDO		C	4	1.C FE	6,500,000	99.6275	6,475,788	6,500,000	6,500,000	0	0	0	0	1.774	1.847	JAJO	24,980	0	09/22/2021	10/15/2036
06762T-AE-1	BABSN 213 C - CDO		C	4	1.F FE	6,800,000	99.8388	6,789,038	6,800,000	6,800,000	0	0	0	0	2.143	2.174	JAJO	4,047	0	11/17/2021	01/18/2035
06762T-AG-6	BABSN 213 D - CDO		C	4	2.C FE	10,000,000	99.5956	9,959,560	10,000,000	10,000,000	0	0	0	0	3.143	3.188	JAJO	8,730	0	11/17/2021	01/18/2035
06763B-AC-3	BARINGS LOAN PARTNERS CLO LTD 2 - CDO		C	4,5	1.D FE	10,000,000	99.9394	9,993,940	10,000,000	10,000,000	0	0	0	0	1.700	1.700	JAJO	0	0	12/02/2021	01/20/2034
06763B-AE-9	BARINGS LOAN PARTNERS CLO LTD 2 - CDO		C	4,5	1.F FE	30,000,000	99.9359	29,980,770	30,000,000	30,000,000	0	0	0	0	3.490	3.490	JAJO	0	0	12/02/2021	01/20/2034
06763C-AA-5	BARINGS LOAN PARTNERS CLO LTD 2 - CDO		C	4,5	3.C FE	20,000,000	87.3167	17,463,340	20,000,000	20,000,000	0	0	0	0	5.500	5.580	JAJO	33,611	0	12/02/2021	01/20/2034
06763C-AC-1	BARINGS LOAN PARTNERS CLO LTD 2 - CDO		C	4,5	4.C FE	12,010,999	71.0710	12,010,999	16,900,000	12,021,408	0	10,409	0	0	2.836	0.000	JAJO	0	0	12/02/2021	01/20/2034
06763C-AE-7	BARINGS LOAN PARTNERS CLO LTD 2 - CDO		C	4,5	2.B FE	57,500,000	92.7588	53,336,310	57,500,000	57,500,000	0	0	0	0	2.250	2.283	JAJO	39,531	0	12/02/2021	01/20/2034
087598-AE-8	BETHP 1 C - CDO		C	4	1.F FE	3,600,000	99.6067	3,585,841	3,600,000	3,600,000	0	0	0	0	2.128	2.159	JAJO	12,131	0	09/24/2021	10/15/2036
09261M-AA-4	BLKMM VI A - CDO		C	4	1.A FE	50,000,000	100.2347	50,117,350	50,000,000	50,000,000	0	0	0	0	1.831	1.829	JAJO	185,694	619,766	02/08/2021	04/20/2033
09628V-AN-4	BLUEM 2016-3 A2R - CDO			4	1.A FE	8,000,000	100.0174	8,001,392	8,000,000	7,999,825	0	(494)	0	0	1.606	1.611	FMAN	16,774	131,357	11/02/2018	11/15/2030
09630A-AE-6	BLUEM 2018-3 A2 - CDO			4	1.A FE	18,000,000	100.0031	18,000,558	18,000,000	17,991,948	0	2,119	0	0	1.524	1.609	JAJO	51,812	288,174	10/03/2018	10/25/2030
09748R-AA-6	BOJA 2020-1 A2 - ABS			4	2.B FE	8,000,000	102.8891	8,231,128	8,000,000	8,000,000	0	0	0	0	3.832	3.832	JAJO	60,460	318,482	09/29/2020	10/20/2050
09774X-AU-6	BCM 1999-A A3 - ABS		SD	4	2.B FE	26,726	100.4948	28,025	27,887	27,787	0	174	0	0	5.980	6.525	MON	139	1,684	08/31/2012	03/15/2029
10901A-AA-4	BDF II A - CDO			4	1.A FE	18,400,000	103.2908	19,005,507	18,400,000	18,400,000	0	0	0	0	4.750	4.748	AO	160,233	874,000	08/30/2018	10/25/2035
10901U-AA-0	BDF I A - CDO		C	4	1.A FE	12,000,000	102.0151	12,241,812	12,000,000	12,000,000	0	0	0	0	4.250	4.248	AO	93,500	510,000	02/02/2018	04/25/2036
12326Q-AA-2	BJETS 191 A - ABS			4	1.G FE	5,130,370	101.7481	5,220,235	5,130,548	5,130,554	0	38	0	0	4.212	4.249	MON	9,604	216,099	06/11/2019	07/15/2034
12327F-AA-5	BJETS 2020-1 A - ABS			4	1.G FE	5,555,107	100.7367	5,596,112	5,555,187	5,555,132	0	24	0	0	2.981	2.981	MON	7,360	165,600	10/21/2020	11/15/2035
12479R-AD-9	CAUTO 2017-1 A1 - ABS			4	1.E FE	7,233,726	99.9948	7,235,451	7,235,823	7,235,722	0	376	0	0	3.870	3.906	MON	12,446	280,048	03/30/2017	04/15/2047
12479R-AE-7	CAUTO 2017-1 A2 - ABS			4	1.E FE	5,313,222	99.1408	5,254,699	5,300,241	5,305,966	0	(2,211)	0	0	4.180	4.165	MON	9,847	221,550	01/09/2020	04/15/2047
12510H-AB-6	CAUTO 2020-1 A2 - ABS			4	1.A FE	5,392,749	103.0755	5,559,523	5,393,642	5,392,846	0	40	0	0	3.030	3.031	MON	7,263	163,383	01/15/2020	02/15/2050
12510H-AC-4	CAUTO 2020-1 A3 - ABS			4	1.A FE	5,614,419	102.2759	5,746,247	5,618,377	5,614,648	0	106	0	0	3.250	3.254	MON	8,115	182,623	01/15/2020	02/15/2050
12510H-AN-0	CAUTO 211 A4 - ABS			4	1.E FE	4,498,825	100.2600	4,511,699	4,500,000	4,498,832	0	7	0	0	2.760	2.761	MON	5,520	41,055	07/27/2021	08/15/2051
12528C-AQ-4	CFIP 2014-1 BR - CDO			4	1.C FE	8,000,000	100.0018	8,000,144	8,000,000	7,999,573	0	297	0	0	1.972	1.983	JAJO	35,053	165,549	06/30/2017	07/13/2029
12530M-AA-3	SORT 2020-1 A1 - ABS			4	1.D FE	9,203,763	98.8584	9,099,951	9,205,035	9,203,330	0	(455)	0	0	1.690	1.701	MON	6,914	170,811	07/14/2020	07/15/2060
12530M-AB-1	SORT 2020-1 A2 - ABS			4	1.D FE	9,070,626	98.3505	8,925,175	9,074,864	9,071,097	0	610	0	0	1.990	2.006	MON	8,026	198,624	07/14/2020	07/15/2060
12530M-AE-5	SORT 2021-1 A1 - ABS			4	1.D FE	6,750,253	98.1513	6,626,719	6,751,537	6,750,322	0	69	0	0	1.530	1.540	MON	4,591	77,349	03/10/2021	03/15/2061
12555Q-AU-0	CIFC 2020-I CR - CDO		C	4	1.F FE	4,700,000	99.6093	4,681,637	4,700,000	4,700,000	0	0	0	0	2.110	2.199	JAJO	21,490	19,563	07/22/2021	07/15/2036
12555Q-AW-6	CIFC 2020-I DR - CDO		C	4	2.C FE	3,000,000	99.2178	2,976,534	3,000,000	3,000,000	0	0	0	0	3.210	3.306	JAJO	20,867	18,995	07/22/2021	07/15/2036
125585-AF-6	CIT 951 A5 - ABS			4	1.A FE	0	99.4386	11,158	11,221	37,314	0	10,354	0	0	9.050	73.307	MON	45	1,016	02/14/1995	08/15/2022
12563L-AS-6	CLIF 203 A - ABS			4	1.F FE	3,432,626	99.2406	3,407,259	3,433,333	3,432,655	0	26	0	0	2.070	2.071	MON	2,566	72,220	10/02/2020	10/18/2045
12565E-AE-1	CIFC 2021-V C - CDO		C	4	1.F FE	7,000,000	100.0144	7,001,008	7,000,000	7,000,000	0	0	0	0	2.231	2.249	JAJO	67,672	0	06/15/2021	07/17/2034
12575A-AB-3	CIMNL 211 A2 - ABS			4	1.A FE	9,907,575	98.0296	9,716,577	9,911,885	9,907,610	0	35	0	0	2.570	2.572	MON	7,784	100,479	07/22/2021	07/20/2051
12575A-AC-1	CIMNL 211 A3 - ABS			4	1.C FE	1,749,354	97.7030	1,709,803	1,750,000	1,749,362	0	7	0	0	2.510	0.001	MON	1,342	17,326	07/22/2021	07/20/2051
12575A-AD-9	CIMNL 211 A4 - ABS			2	1.C FE	1,999,037	97.6678	1,953,356	2,000,000	1,999,043	0	6	0	0	3.040	3.042	MON	1,858	23,982	07/22/2021	07/20/2051
12575A-AE-7	CIMNL 211 A5 - ABS			2	1.F FE	3,499,718	97.4727	3,411,543	3,500,000	3,499,717	0	(1)	0	0	2.910	2.910	MON	3,112	40,174	07/22/2021	07/20/2051
12575A-AF-4	CIMNL 211 A6 - ABS			2	1.F FE	3,499,929	97.5290	3,413,515	3,500,000	3,499,925	0	(5)	0	0	3.440	3.440	MON	3,679	47,491	07/22/2021	07/20/2051
13876G-AL-2	CANYC 171R BR - CDO		C	4,5	1.B FE	10,000,000	99.9157	9,991,570	10,000,000	10,000,000	0	0	0	0	1.724	1.737	JAJO	37,348	30,903	08/03/2021	07/15/2030
13876N-AS-2	CANYC 202R CR - CDO		C	4	1.F FE	3,800,000	99.6060	3,785,028	3,800,000	3,800,000	0	0	0	0	2.177	2.249	JAJO	17,922	0	09/15/2021	10/15/2034
13877E-AG-7	CANYC 2021-1 C - CDO		C	4	1.F FE	3,994,800	99.0179	3,960,716	4,000,000	3,994,386	0	(414)	0	0	2.074	2.166	JAJO	17,973	21,223	09/01/2021	04/17/2034
13877P-AA-5	CANYC 2021-4 A - CDO		C	4	1.A FE	50,000,000	99.9987	49,999,350	50,000,000	50,000,000	0	0	0	0	1.307	1.326	JAJO	168,830	0	08/23/2021	10/15/2034
13887W-AN-0	CANYC 2019-2 CR - CDO		C	4	1.F FE	5,000,000	99.9996	4,999,980	5,000,000	5,000,000	0	0	0	0	2.304	2.337	JAJO	16,003	0	10/22/2021	10/15/2034
14310Q-AA-6	CGFM 2015-1 A1R - CDO			2	1.A FE	33,000,000	100.0047	33,001,551	33,000,000	32,995,753	0	1,371	0	0	1.674	1.748	JAJO	119,673	584,449	08/02/2018	10/15/2031
14310Q-AE-8	CGFM 2015-1 A3R - CDO			4	1.A FE	17,000,000	100.0949	17,016,133	17,000,000	16,995,516	0	(5,036)	0	0	4.560	4.585	JAJO	163,653	775,200	08/02/2018	10/15/2031
14310Q-AG-3	CGFM 2015-1 AR - CDO			4	1.C FE	15,000,000	99.5333	14,929,995	15,000,000	14,998,073	0	(320)	0	0	2.324	2.401	JAJO	75,522	364,513	08/02/2018	10/15/2031
143122-AE-9	CARLYLE US CLO 2021-11 LTD. - CDO		C	4,5	1.F FE	5,000,000	100.0000	5,000,000	5,000,000	5,000,000	0	0	0	0	2.175	2.207	JAJO	604	0	12/03/2021	01/25/2034
143133-AE-6	CGMS 216 B - CDO		C	4,5	1.C FE	8,500,000	100.0176	8,501,496	8,500,000	8,500,000	0	0	0	0	1.835	1.861	JAJO	61,519	0	06/30/2021	07/15/2034

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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
143133-AG-1	CGMS 216 C - CDO		C	4	1.F FE	7,000,000	99.9235	6,994,645	7,000,000	7,000,000	0	0	0	0	2.235	2.267	JAJO	61,708	0	06/30/2021	07/15/2034
14315J-AU-3	CGMS 2017-2 A2R - CDO		C	4	1.C FE	13,300,000	100.0002	13,300,027	13,300,000	13,300,000	0	0	0	0	1.732	1.798	JAJO	46,698	119,065	03/26/2021	07/20/2031
14316E-AS-8	CGMS 192R BR - CDO			4,5	1.F FE	5,000,000	99.9947	4,999,735	5,000,000	5,000,000	0	0	0	0	2.413	2.441	JAJO	3,686	0	12/15/2021	07/15/2032
14316W-AA-7	CGMS 2021-7 A1 - CDO		C	4	1.A FE	50,000,000	100.0377	50,018,850	50,000,000	50,000,000	0	0	0	0	1.282	1.356	JAJO	178,056	0	08/11/2021	10/15/2035
14316W-AC-3	CGMS 2021-7 A2 - CDO		C	4	1.C FE	10,000,000	99.7855	9,978,550	10,000,000	10,000,000	0	0	0	0	1.772	1.847	JAJO	49,222	0	08/11/2021	10/15/2035
14316W-AE-9	CGMS 2021-7 B - CDO		C	4	1.F FE	3,000,000	99.6115	2,988,345	3,000,000	3,000,000	0	0	0	0	2.222	2.299	JAJO	18,517	0	08/11/2021	10/15/2035
14576A-AA-0	CARM 201 A1 - RMBS			4	1.A FE	13,854,263	97.2690	13,481,485	13,860,000	13,854,429	0	165	0	0	2.010	2.012	MON	12,382	278,998	11/18/2020	12/15/2050
14576A-AB-8	CARM 201 A2 - RMBS			4	1.A FE	1,484,101	100.0631	1,485,937	1,485,000	1,484,125	0	25	0	0	2.480	2.483	MON	1,637	36,885	11/18/2020	12/15/2050
14576A-AC-6	CARM 201 A3 - RMBS			4	1.F FE	2,237,397	100.8843	2,258,547	2,238,750	2,237,433	0	37	0	0	3.100	3.103	MON	3,085	69,406	11/18/2020	12/15/2050
14855J-AB-1	CLAST 161 A - ABS			4	1.G FE	3,394,588	100.1500	3,403,477	3,398,379	3,395,523	0	116	0	0	4.450	4.457	MON	6,721	176,433	03/15/2017	08/15/2041
14855M-AA-6	CLAST 2019-1 A - ABS			2	2.B FE	3,976,040	99.4669	3,954,851	3,976,047	3,976,091	0	(15)	0	0	3.967	3.967	MON	7,010	157,730	04/11/2019	04/15/2039
14856G-AA-8	CLAST 2021-1 A - ABS			4	1.F FE	3,808,548	101.0670	3,849,293	3,808,655	3,808,558	0	10	0	0	3.474	3.500	MON	5,881	117,244	01/20/2021	01/15/2046
15137E-BN-2	CECLO 21 A1R - CDO			4	1.A FE	16,000,000	100.0028	16,000,448	16,000,000	16,000,000	0	0	0	0	1.105	1.168	JAJO	32,399	106,874	03/23/2021	07/29/2030
15186P-AA-6	CBCF 1 A - CDO		C	4	1.A FE	10,000,000	100.4068	10,040,680	10,000,000	10,000,000	0	0	0	0	3.164	3.176	JAJO	58,007	142,380	04/08/2021	07/25/2039
15672R-AA-3	CERB 24 A1 - CDO		C	4	1.A FE	17,500,000	99.8300	17,470,250	17,500,000	17,495,989	0	603	0	0	1.524	1.612	JAJO	57,776	283,320	06/29/2018	07/15/2030
15672R-AC-9	CERB 24 B - CDO		C	4	1.C FE	7,000,000	99.6616	6,976,312	7,000,000	6,997,531	0	(310)	0	0	2.024	2.109	JAJO	30,694	148,814	06/29/2018	07/15/2030
15672V-AA-4	CERB 25 ATR - CDO		C	2	1.A FE	20,495,000	99.9849	20,496,905	20,500,000	20,496,748	0	(924)	0	0	1.654	1.664	JAJO	73,454	358,910	12/22/2020	10/15/2030
15673F-AA-8	CERB 27 A1 - CDO		C	4	1.A FE	11,272,500	100.0603	12,007,236	12,000,000	11,511,581	0	147,574	0	0	1.924	3.356	JAJO	50,018	242,944	05/07/2020	01/15/2032
15673N-AA-1	CERB 22 A - CDO		C	4	1.A FE	21,000,000	99.8800	20,974,800	21,000,000	21,004,664	0	(4,918)	0	0	1.524	1.584	JAJO	69,331	339,985	02/08/2018	04/15/2030
15673N-AE-3	CERB 22 B - CDO		C	4	1.C FE	5,000,000	99.0171	4,950,855	5,000,000	5,001,402	0	(1,182)	0	0	1.874	1.938	JAJO	20,299	98,692	02/08/2018	04/15/2030
15674H-AA-3	CERB 29 A - CDO		C	4	1.A FE	6,500,000	100.0266	6,501,729	6,500,000	6,500,000	0	0	0	0	2.024	2.130	JAJO	28,501	127,969	10/16/2020	10/15/2032
15674L-AA-4	CERB 32 A - CDO		C	4	1.A FE	17,000,000	99.8676	16,977,492	17,000,000	17,000,000	0	0	0	0	1.744	1.816	JAJO	64,228	147,118	03/30/2021	04/22/2033
15674P-AA-5	CERB XXXIII A - CDO		C	2	1.A FE	45,000,000	100.0483	45,021,735	45,000,000	45,000,000	0	0	0	0	1.684	1.757	JAJO	164,166	177,560	06/23/2021	07/23/2033
17181C-AA-6	CIMLT 181 A - RMBS			4	1.C FE	1,405,559	99.9587	1,404,979	1,405,559	1,405,512	0	42	0	0	1.571	1.593	MON	736	27,172	05/15/2018	03/20/2043
17275G-AA-4	CIRUS 181 A - CDO			4	1.A FE	36,000,000	103.4383	37,237,788	36,000,000	36,000,000	0	0	0	0	4.800	4.799	JJ	748,800	1,728,000	11/02/2018	01/25/2037
19421U-AA-2	CASL 2019-A A1 - ABS			4	1.A FE	8,779,318	101.1566	8,903,776	8,801,975	8,781,751	0	2,233	0	0	1.502	1.619	MON	1,836	138,042	07/10/2019	12/28/2048
19421U-AB-0	CASL 2019-A A2 - ABS			4	1.A FE	3,456,652	101.6886	3,516,308	3,457,919	3,456,810	0	59	0	0	3.280	3.311	MON	1,890	113,420	06/26/2019	12/28/2048
19423D-AB-6	CASL 2018-A A2 - ABS			4	1.D FE	4,995,406	106.3810	5,316,541	4,997,643	4,996,063	0	170	0	0	4.130	4.174	MON	3,440	214,585	06/12/2018	12/26/2047
19424K-AB-9	CASL 21A A2 - ABS			4	1.C FE	7,622,838	99.2391	7,566,343	7,624,359	7,622,905	0	71	0	0	1.600	1.610	MON	2,033	109,666	02/09/2021	07/25/2051
19425A-AD-6	CASL 21B C - ABS			4	1.F FE	3,633,464	98.1406	3,566,430	3,634,000	3,633,507	0	43	0	0	2.720	2.738	MON	1,647	62,876	06/23/2021	06/25/2052
19425A-AE-4	CASL 21B D - ABS			4	2.B FE	2,998,627	98.1342	2,944,026	3,000,000	2,998,714	0	87	0	0	3.780	3.818	MON	1,890	55,125	06/23/2021	06/25/2052
20267U-AA-7	CBSLT 2016-B A1 - ABS			4	1.A FE	1,154,656	101.0961	1,167,629	1,154,969	1,154,762	0	27	0	0	2.730	2.752	MON	526	35,266	10/13/2016	10/25/2040
21872B-AG-1	CAFL 181 B - RMBS			4	1.D FE	2,999,882	101.9003	3,057,008	3,000,000	2,995,847	0	(9)	0	0	4.003	4.002	MON	10,008	120,090	06/27/2018	06/01/2051
21872F-AA-5	CAFL 2019-1 A - CMBS			4	1.A FE	6,318,784	102.9687	6,506,661	6,319,068	6,314,486	0	(1,324)	0	0	3.324	3.296	MON	17,504	265,674	04/03/2019	03/15/2052
21872M-AA-0	CAFL 182 A - CMBS	SD		4	1.A FE	7,613,630	103.3233	7,866,713	7,613,687	7,613,000	0	(178)	0	0	4.026	4.018	MON	25,544	503,050	12/06/2018	11/15/2052
21872M-AG-7	CAFL 182 B - CMBS			4	1.D FE	3,245,250	109.6902	3,559,849	3,245,365	3,245,019	0	(59)	0	0	4.559	4.549	MON	12,330	147,956	12/06/2018	11/15/2052
21872N-AA-8	CAFL 2019-3 A - CMBS			4	1.A FE	6,046,206	102.1883	6,178,672	6,046,362	6,045,968	0	(110)	0	0	2.705	2.700	MON	13,630	273,832	11/05/2019	10/17/2052
22284H-AC-7	COV 3 B - CDO		C	4	1.C FE	5,000,000	99.7592	4,987,960	5,000,000	4,999,138	0	(620)	0	0	1.974	2.051	JAJO	21,382	103,761	08/09/2017	10/15/2029
22284H-AJ-2	COV 3 C2 - CDO		C	4	1.F FE	4,998,386	100.0531	5,002,655	5,000,000	4,999,902	0	164	0	0	4.539	4.565	JAJO	47,912	226,950	08/09/2017	10/15/2029
22549N-AA-9	CREDIT SUISSE ABS REPACKAGING TRUST 2018		D	4,5	1.D FE	37,223,041	95.6799	36,716,455	38,374,270	37,491,816	0	76,069	0	0	1.544	1.671	JAJO	111,953	575,559	07/25/2018	01/01/2037
22822R-BD-1	CROCAS 2015-2 C25 - RMBS				1.F FE	36,000,000	105.0558	37,820,070	36,000,000	36,000,023	0	(6)	0	0	3.663	3.663	MON	58,608	1,318,680	04/30/2015	05/15/2045
22822R-BH-2	CROCAS 2018-2 C - RMBS			4	1.F FE	15,000,000	108.0477	16,207,154	15,000,000	14,986,957	0	(4,875)	0	0	4.241	4.291	MON	28,273	636,150	06/26/2018	07/15/2048
22846M-AC-7	CRNPT 7 B - CDO			4	1.C FE	19,000,000	99.9995	18,999,905	19,000,000	19,005,098	0	2,502	0	0	2.082	2.074	JAJO	80,196	412,449	10/11/2018	10/20/2031
233046-AF-8	DNKN 2017-1 A II - RMBS			4	2.B FE	20,212,500	105.1233	21,248,047	20,212,500	20,212,500	0	0	0	0	4.030	4.050	FMAN	92,770	814,564	09/14/2017	11/20/2047
233046-AH-4	DNKN 2017-1 A II - RMBS			4	1.C FE	11,544,586	107.5123	12,417,671	11,550,000	11,546,813	0	341	0	0	3.350	3.352	FMAN	44,066	387,174	11/22/2017	11/20/2047
233046-AM-3	DNKN 2019-1 A23 - RMBS			4	1.C FE	17,782,863	107.2404	18,868,948	17,595,000	17,739,744	0	(14,944)	0	0	4.002	3.886	FMAN	80,195	704,152	11/07/2019	05/20/2049
23802W-AA-9	COLO 2021-1 A2 - ABS			4	1.G FE	7,998,458	98.0613	7,844,904	8,000,000	7,998,489	0	31	0	0	2.060	2.061	MON	2,747	130,009	02/24/2021	02/27/2051
244608-AA-3	DPATH 181 A1 - CDO		C	4	1.A FE	15,000,000	100.0051	15,000,765	15,000,000	15,001,529	0	(3,142)	0	0	1.824	1.890	JAJO	59,272	288,471	12/07/2018	01/15/2031
244608-AJ-4	DPATH 181 A2 - CDO		C	4	1.A FE	21,000,000	100.0982	21,020,622	21,000,000	21,003,793	0	(1,174)	0	0	4.526	4.542	JAJO	200,653	950,460	12/07/2018	01/15/2031
24460R-AA-1	DPATH 201 A1 - CDO		C	4	1.A FE	14,000,000	100.1341	14,018,774	14,000,000	14,000,000	0	0	0	0	1.972	2.048	JAJO	57,524	288,940	03/05/2020	04/17/2032
25216A-AA-2	DEXT 2020-1 A - ABS			4	1.B FE	1,514,735	100.3231	1,519,662	1,514,767	1,514,742	0	7	0	0	1.460	1.460	MON	983	24,409	10/28/2020	02/16/2027
25255D-AA-8	DCLO 1 A1A - CDO			4,5	1.A FE	45,875,000	100.0711	45,907,617	45,875,000	45,875,000	0	0	0	0	1.363	1.382	JAJO	270,868	0	06/29/2021	07/15/2036
25255D-AE-0	DCLO 1 A2 - CDO			4,5	1.C FE	7,700,000	99.8612	7,689,312	7,700,000	7,700,000	0	0	0	0	1.923	1.950	JAJO	64,150	0	06/29/2021	07/15/2036

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
25402J-AA-7	DBRG 211 A2 - ABS			4	2.B FE	8,275,000	99.1050	8,200,939	8,275,000	8,275,000	0	0	0	0	3.933	3.933	MJSD	5,424	150,071	06/30/2021	09/25/2051
25755T-AE-0	DPABS 2015-1 A2 - RMBS			4	2.A FE	15,200,000	103.5499	15,739,585	15,200,000	15,200,000	0	0	0	0	4.474	4.499	JAJO	124,675	680,048	10/14/2015	10/25/2045
25755T-AH-3	DPABS 2017-1 A23 - ABS			4	2.A FE	20,212,500	104.3100	21,083,659	20,212,500	20,212,500	0	0	0	0	4.118	4.139	JAJO	152,598	832,351	06/12/2017	07/25/2047
25755T-AJ-9	DPABS 2018-1 A21 - RMBS			4	2.A FE	6,790,000	103.1825	7,006,092	6,790,000	6,790,749	0	27	0	0	4.116	4.134	JAJO	51,237	279,476	04/18/2018	07/27/2048
25755T-AK-6	DPABS 2018-1 A22 - RMBS			4	2.A FE	3,393,939	107.8374	3,661,080	3,395,000	3,394,773	0	140	0	0	4.328	4.353	JAJO	26,938	146,936	06/06/2018	07/27/2048
25755T-AL-4	DPABS 2019-1 A2 - RMBS			4	2.A FE	7,368,750	104.7839	7,721,264	7,368,750	7,368,750	0	0	0	0	3.668	3.668	JAJO	49,552	270,286	11/06/2019	10/25/2049
25755T-AM-2	DPABS 2019-1 A2 - RMBS			4	1.C FE	21,134,498	106.3683	22,468,967	21,123,750	21,135,532	0	235	0	0	3.668	3.665	JAJO	142,050	678,706	12/05/2019	10/25/2049
26208L-AC-2	HONK 2018-1 A2 - RMBS			4	2.C FE	6,755,000	105.6184	7,134,523	6,755,000	6,755,920	0	(26)	0	0	4.739	4.762	JAJO	63,135	320,119	04/17/2018	04/20/2048
26209X-AC-5	HONK 2020-2 A2 - RMBS			4	2.C FE	4,962,500	101.4654	5,035,220	4,962,500	4,962,500	0	0	0	0	3.240	3.240	JAJO	31,681	136,541	10/29/2020	01/20/2051
26249M-AQ-0	DRSLF 37 BR - CDO			4	1.C FE	3,682,438	99.3621	3,775,760	3,800,000	3,727,633	0	14,270	0	0	1.524	2.018	JAJO	12,546	61,521	12/07/2018	01/15/2031
26827E-AC-9	ECAF I A2 - ABS		D	4	4.C FE	10,612,047	91.5892	9,719,489	10,612,047	10,329,270	0	(132,458)	0	0	4.947	3.779	MON	23,332	524,978	06/15/2015	06/15/2040
26829D-AE-5	GLGU 157 SN - CDO			4	4.C FE	9,390,939	37.2179	11,278,140	30,303,000	7,533,289	0	(1,329,896)	0	0	39.640	39.640	JAJO	444,857	3,600,978	08/03/2018	04/22/2030
27829P-AS-5	EATON 2020-2 CR - CDO		C	4	1.F FE	3,300,000	99.7755	3,292,592	3,300,000	3,300,000	0	0	0	0	2.210	2.301	JAJO	3,444	0	12/01/2021	01/16/2035
278300-AJ-7	EATON 2020-1 AR - CDO		C	4	1.A FE	50,000,000	100.0533	50,026,650	50,000,000	50,000,000	0	0	0	0	1.294	1.366	JAJO	140,156	62,732	08/13/2021	10/16/2034
278300-AQ-1	EATON 2020-1 DR - CDO		C	4	2.C FE	2,500,000	99.0540	2,476,350	2,500,000	2,500,000	0	0	0	0	3.224	3.306	JAJO	17,462	7,962	08/13/2021	10/16/2034
282523-AK-5	GUGG4 1828 S2R - CDO		C	4	1.A FE	7,969,704	100.1075	7,978,272	7,969,704	7,969,704	0	0	0	0	4.442	4.466	JAJO	74,736	354,014	10/05/2018	10/15/2031
28851Q-AE-3	ECLO 1R AR - CDO			4	1.A FE	29,604,974	100.0122	29,608,586	29,604,974	29,601,196	0	(2,904)	0	0	1.744	1.827	JAJO	111,851	545,332	08/08/2018	10/15/2029
28851Q-AN-3	ECLO 1RR B2R - CDO			4	1.B FE	20,600,000	100.0220	20,604,532	20,600,000	20,600,000	0	0	0	0	2.579	2.587	JAJO	112,158	324,667	02/26/2021	10/15/2029
28852E-AA-7	ECLO II A - CDO			4	1.A FE	13,578,268	100.0390	13,583,563	13,578,268	13,569,510	0	(917)	0	0	1.856	1.964	FMAN	32,902	257,273	12/18/2017	02/15/2029
28852L-AA-1	ECLO III A1 - CDO			4	1.A FE	17,079,873	100.0113	17,081,803	17,079,873	17,081,474	0	285	0	0	1.782	1.846	JAJO	61,701	318,816	06/06/2018	07/22/2030
28852L-AN-3	ECLO 3 A2R - CDO			4	1.A FE	22,773,164	99.9834	22,769,383	22,773,164	22,773,164	0	0	0	0	1.881	1.889	JAJO	86,886	238,455	03/23/2021	07/22/2030
28853R-AL-3	ECLO 4R AR - CDO			4	1.A FE	6,186,076	99.9843	6,185,104	6,186,076	6,186,076	0	78,133	0	0	1.704	1.772	JAJO	22,836	34,957	05/19/2021	04/15/2029
28853R-AN-9	ECLO 4R BR - CDO			4	1.B FE	4,000,000	99.9599	3,998,396	4,000,000	4,000,000	0	0	0	0	2.124	2.194	JAJO	18,406	28,203	05/19/2021	04/15/2029
29002H-AQ-2	ELMW3 III CR - CDO		C	4	1.F FE	5,000,000	99.6805	4,984,025	5,000,000	5,000,000	0	0	0	0	2.224	2.256	JAJO	24,091	0	09/10/2021	10/16/2034
29002H-AS-8	ELMW3 III DR - CDO		C	4	2.C FE	2,500,000	99.1244	2,478,110	2,500,000	2,500,000	0	0	0	0	3.274	3.321	JAJO	17,733	0	09/10/2021	10/16/2034
29002V-AE-8	ELM10 10 C - CDO		C	4	1.F FE	5,000,000	99.9992	4,999,960	5,000,000	5,000,000	0	0	0	0	2.067	2.151	JAJO	34,739	0	07/14/2021	10/20/2034
30070R-AC-6	XAN 20RS08 AS - CDO		C	2.5	1.A FE	7,218,244	99.9305	7,192,997	7,198,000	7,199,601	0	(18,643)	0	0	1.612	1.523	MON	4,835	106,599	01/14/2021	03/16/2035
30259A-AA-0	FDF 3 A1 - CDO			4	1.A FE	16,000,000	101.7040	16,272,640	16,000,000	16,000,000	0	0	0	0	3.900	3.899	JJ	270,400	624,000	11/29/2017	01/25/2036
30259R-AE-5	FMMSR 20GT1 A - CMO/RMBS			4	2.C FE	3,498,650	100.1231	3,504,308	3,500,000	3,498,928	0	263	0	0	4.450	4.500	MON	2,596	160,509	12/10/2020	01/25/2026
30260G-AA-4	FCITL 211 A - ABS			4	1.A FE	13,390,387	99.3149	13,299,234	13,390,973	13,390,418	0	31	0	0	1.130	13.951	MON	6,725	100,879	04/06/2021	03/31/2033
302637-AG-8	FSKMM 1R A1R - CDO			4	1.A FE	15,000,000	100.0141	15,002,115	15,000,000	15,000,000	0	0	0	0	1.974	2.046	JAJO	64,147	252,219	12/14/2020	01/15/2031
302637-AJ-2	FSKMM 1R A2R - CDO			4	1.A FE	2,250,000	100.0164	2,250,369	2,250,000	2,250,000	0	0	0	0	2.374	2.448	JAJO	11,572	45,258	12/14/2020	01/15/2031
302637-AL-7	FSKMM 1R B1R - CDO			4	1.C FE	5,000,000	100.0218	5,001,090	5,000,000	5,000,000	0	0	0	0	2.724	2.800	JAJO	29,507	115,011	12/14/2020	01/15/2031
30312U-AA-1	FSRIA 2019-FL1 A - CDO			4	1.A FE	16,000,000	99.9600	15,993,600	16,000,000	16,000,000	0	0	0	0	1.309	1.486	MON	9,317	211,364	11/18/2019	12/18/2036
32010L-AN-4	NWSTR 161R 1BR - CDO			4	1.A FE	11,999,843	100.9553	12,114,636	12,000,000	11,998,709	0	1,181	0	0	3.353	3.375	JAJO	73,766	402,360	12/17/2019	01/25/2032
33830J-AA-3	GUYS 2017-1 A2 - RMBS			4	2.C FE	10,917,500	103.1375	11,260,037	10,917,500	10,917,500	0	0	0	0	4.600	4.626	JAJO	92,071	502,205	05/24/2017	07/25/2047
33830J-AB-1	FIVE GUYS FDG LLC - ABS			4	1.C FE	1,950,263	104.4267	2,072,870	1,985,000	1,951,520	0	781	0	0	3.600	4.330	JAJO	13,101	71,460	05/12/2020	07/25/2047
33835N-AE-1	MORGN 2018-3 CR - CDO		C	4	1.F FE	5,000,000	99.7151	4,985,755	5,000,000	5,000,000	0	0	0	0	2.182	2.251	JAJO	22,118	33,882	06/25/2021	10/20/2031
33836J-AG-4	MORGN 171R CR - CDO		C	4	1.F FE	3,700,000	99.6819	3,688,230	3,700,000	3,700,000	0	0	0	0	2.280	2.313	JAJO	13,590	0	10/18/2021	10/20/2034
33938M-AA-7	FLX 2021-1 A2 - ABS			4	1.G FE	5,956,712	100.1780	6,010,678	6,000,000	5,956,780	0	68	0	0	3.250	3.288	MON	2,167	12,458	11/23/2021	11/27/2051
33938M-AB-5	FLX 2021-1 B - ABS			4	2.B FE	6,974,074	99.9508	6,996,554	7,000,000	6,974,111	0	37	0	0	3.720	3.741	MON	4,340	16,637	11/23/2021	11/27/2051
34417M-AB-3	FOCUS 2017-1 A22 - ABS			4	2.B FE	5,730,000	103.9217	5,954,713	5,730,000	5,730,000	0	0	0	0	5.093	5.125	JAJO	49,449	292,018	03/21/2017	04/30/2047
34417Q-AA-6	FOCUS 2018-1 A2 - RMBS			4	2.B FE	11,640,000	105.4060	12,269,258	11,640,000	11,642,023	0	97	0	0	5.184	5.212	JAJO	102,246	603,418	10/19/2018	10/30/2048
34417Q-AB-4	FOCUS BRANDS FUNDING LLC - ABS			4	1.C FE	6,647,834	105.9370	6,679,328	6,305,000	6,633,101	0	(6,554)	0	0	4.434	4.134	JAJO	47,371	279,564	09/05/2019	10/30/2048
34417R-AA-4	FOCUS BRANDS FUNDING LLC - 2017-1 - ABS			4	2.B FE	3,820,000	101.5202	3,878,072	3,820,000	3,820,000	0	0	0	0	3.857	3.857	JAJO	24,966	110,503	03/21/2017	04/30/2047
34955Y-AN-9	FCBSL VI B2R - CDO			4	1.C FE	24,000,000	100.0428	24,010,272	24,000,000	24,000,000	0	0	0	0	2.904	2.914	JAJO	131,643	696,936	08/05/2020	07/23/2031
34956N-AA-0	FCBSL 7 A1 - CDO		C	4	1.A FE	12,375,000	99.9634	12,370,471	12,375,000	12,375,000	0	0	0	0	1.574	1.648	JAJO	36,789	206,134	06/21/2019	07/23/2032
34960J-AS-4	FCO 6RR ATR - CDO			2	1.A FE	53,164,520	99.7526	53,866,404	54,000,000	53,603,526	0	269,796	0	0	1.481	2.033	JAJO	179,957	710,895	03/16/2021	07/10/2030
34960J-AW-5	FCO 6RR BTR - CDO			4	1.C FE	7,000,000	99.9997	6,999,979	7,000,000	6,995,731	0	(1,359)	0	0	2.171	2.272	JAJO	34,195	158,444	06/29/2018	07/10/2030
34960J-BC-8	FCO 6RR BFR - CDO			4	1.C FE	11,000,000	100.0588	11,006,468	11,000,000	11,001,507	0	(72)	0	0	4.940	4.965	JAJO	122,265	543,400	06/29/2018	07/10/2030
34960N-AN-6	FCBSL 3R B1R - CDO		C	4	1.C FE	10,993,375	100.0011	11,100,122	11,100,000	11,028,836	0	15,123	0	0	1.852	2.076	JAJO	42,833	215,620	01/17/2019	04/18/2031
34961L-AJ-8	FCBSL IV B2 - CDO			4	1.C FE	2,949,375	100.1249	3,003,747	3,000,000	2,975,678	0	6,974	0	0	4.080	4.372	JAJO	22,100	122,400	06/20/2018	10/26/2029
34961P-AL-4	FCBSL 5R B2R - CDO			4	1.C FE	16,000,000	100.0133	16,002,128	16,000,000	16,000,000	0	0	0	0	2.723	2.723	JAJO	96,818	435,680	09/14/2020	07/11/2030

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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
34961W-AC-9	FCO 11 A1T - CDO			2	1.A FE	11,025,000	99.7307	11,967,684	12,000,000	11,408,442	0	230,309	0	0	1.424	3.665	JAJO	37,018	182,110	04/28/2020	04/15/2031
34961W-AJ-4	FCO 11 BT - CDO			2	1.C FE	697,594	99.2881	695,017	700,000	697,920	0	326	0	0	1.824	1.908	JAJO	2,766	9,997	03/09/2021	04/15/2031
34961W-AL-9	FCO 11 C - CDO			2	1.G FE	4,455,000	99.6364	4,483,638	4,500,000	4,471,660	0	4,652	0	0	2.624	2.777	JAJO	25,582	123,041	07/20/2018	04/15/2031
34961W-AU-9	FCO 11R BFR - CDO			4	1.C FE	8,700,000	100.0411	8,703,576	8,700,000	8,700,000	0	0	0	0	3.320	3.334	JAJO	60,977	288,840	08/18/2020	04/15/2031
34962U-AC-2	FCO XV AT - CDO			4	1.A FE	15,000,000	99.8823	14,982,345	15,000,000	15,000,000	0	0	0	0	1.674	1.688	JAJO	47,427	153,286	03/05/2021	04/25/2033
35040U-AA-9	FFIN 2017-1 A - ABS			4	1.B FE	1,522,191	100.6849	1,532,837	1,522,411	1,522,381	0	41	0	0	3.300	3.329	MON	2,233	50,241	12/06/2017	07/15/2033
35041J-AA-3	FFIN 2019-1 A - ABS			4	1.C FE	2,565,489	102.1033	2,619,855	2,565,887	2,530,363	0	(13,437)	0	0	3.860	5.108	MON	4,402	99,043	03/20/2019	11/15/2034
36165V-AQ-9	GCIC II A2R - CDO			4	1.A FE	20,000,000	100.0253	20,005,060	20,000,000	20,000,000	0	0	0	0	2.498	2.508	JAJO	98,532	414,946	12/15/2020	01/20/2031
36246M-AU-3	AMTTOW 2015-2 A - RMBS			1,2	1.A FE	14,985,500	103.7929	15,568,931	15,000,000	14,994,400	0	1,557	0	0	3.482	3.519	MON	23,213	522,300	01/21/2016	06/15/2050
36298G-AA-7	GSPALO 2006-1 CTF - CMBS			4	2.A FE	9,598,541	105.6927	10,004,928	9,466,059	9,529,342	0	(5,950)	0	0	6.422	6.242	MON	37,150	607,910	08/25/2010	10/09/2029
36319W-AJ-8	GALXY XXIII CN - CDO		C	4	4.C FE	14,024,020	88.0136	14,192,193	16,125,000	13,896,701	0	(127,319)	0	0	4.810	4.810	JAJO	111,278	645,110	02/28/2017	04/24/2029
36321B-AB-7	GALXY XXIV B - CDO			4	1.C FE	3,876,250	99.3587	3,974,348	4,000,000	3,924,024	0	14,934	0	0	1.524	2.015	JAJO	13,206	64,759	12/07/2018	01/15/2031
36361W-AW-6	GALL 2018-1, B3 - CDO			4	1.A FE	4,000,000	100.1613	4,006,452	4,000,000	3,989,942	0	3,994	0	0	4.770	4.907	JAJO	37,100	190,800	08/03/2018	01/21/2028
36655L-AB-1	GRMML 182 ATR - CDO			4	1.A FE	10,190,804	100.0392	10,194,799	10,190,804	10,189,058	0	(1,772)	0	0	1.740	1.789	FMAN	19,698	182,117	09/21/2018	11/20/2029
36655L-AD-7	GRMML 182 A2R - CDO			4	1.C FE	1,195,141	100.0651	1,225,797	1,225,000	1,202,181	0	5,990	0	0	2.660	3.297	FMAN	3,620	32,756	10/16/2020	11/20/2029
381362-AL-6	GTCOP 121R A2R - CDO		C	4	1.A FE	28,171,735	101.1713	28,502,397	28,172,414	28,172,414	0	0	0	0	4.604	4.630	MJSD	57,647	1,297,058	06/08/2018	06/15/2034
38136N-AU-0	GLM 8R CR - CDO		C	4,5	1.F FE	6,725,000	99.6047	6,698,416	6,725,000	6,725,000	0	0	0	0	2.131	2.201	JAJO	29,067	18,353	08/04/2021	10/20/2034
38138D-AS-5	GLM 5R CR - CDO		C	4	1.F FE	5,000,000	99.9994	4,999,970	5,000,000	5,000,000	0	0	0	0	2.182	2.213	JAJO	22,118	0	09/24/2021	10/20/2032
38138T-AG-6	GLM 10 C - CDO		C	4	1.F FE	3,850,000	99.2359	3,820,582	3,850,000	3,850,000	0	0	0	0	2.082	2.152	JAJO	16,250	17,459	06/25/2021	07/20/2034
38172F-AA-6	GOCAP 34R AR1 - CDO		C	4	1.A FE	29,500,000	100.0152	29,504,484	29,500,000	29,500,000	0	0	0	0	1.840	1.898	FMAN	85,932	562,088	02/28/2019	03/14/2031
38172H-AA-2	GOCAP 45 A - CDO		C	4	1.A FE	8,000,000	100.0254	8,002,032	8,000,000	8,000,000	0	0	0	0	1.851	1.922	JAJO	30,035	155,007	08/22/2019	10/20/2031
38174Y-AA-3	GOCAP 24MR AR - CDO		C	4	1.A FE	12,500,000	100.0341	12,504,263	12,500,000	12,498,775	0	(185)	0	0	1.740	1.802	FMAN	34,433	225,499	10/17/2017	11/05/2029
38174Y-AC-9	GOCAP 24MR BR - CDO		C	4	1.C FE	2,500,000	99.6133	2,490,333	2,500,000	2,499,610	0	(92)	0	0	2.140	2.203	FMAN	8,470	55,239	10/17/2017	11/05/2029
38175B-AA-2	GOCAP 36 A - CDO		C	2	1.A FE	27,478,594	99.9079	27,474,673	27,500,000	27,486,090	0	4,414	0	0	1.440	1.520	FMAN	62,689	400,763	02/09/2021	02/05/2031
38175C-AA-0	GOCAP 21MR AR - CDO			4	1.A FE	14,390,400	100.0108	14,401,555	14,400,000	14,389,111	0	5,188	0	0	1.594	1.705	JAJO	43,354	240,731	01/04/2021	01/25/2031
38175C-AC-6	GOCAP 21MR BR - CDO			4	1.C FE	7,000,000	99.5825	6,970,775	7,000,000	6,998,064	0	727	0	0	1.924	2.009	JAJO	25,438	140,379	12/07/2017	01/25/2031
38175D-AC-4	GOCAP 38 B - CDO		C	4	1.C FE	20,000,000	100.0051	20,001,020	20,000,000	19,998,496	0	984	0	0	2.031	2.105	JAJO	82,389	424,018	07/17/2018	07/20/2030
38175J-AA-5	GOCAP 17-R A1R - CDO			4	1.A FE	14,000,000	99.9028	13,986,392	14,000,000	13,995,240	0	2,724	0	0	1.774	1.868	JAJO	46,909	259,524	08/07/2017	10/25/2030
38175J-AC-1	GOCAP 17-R A21 - CDO			4	1.C FE	7,200,000	99.8375	7,188,300	7,200,000	7,196,665	0	1,252	0	0	2.274	2.367	JAJO	30,925	169,870	08/07/2017	10/25/2030
38175L-AC-6	GOCAP 18 BR - CDO			4	1.C FE	10,000,000	100.0049	10,000,490	10,000,000	9,995,683	0	1,962	0	0	2.124	2.147	JAJO	40,118	220,763	09/29/2017	10/25/2029
38175N-AA-6	GOCAP 25MR AR - CDO		C	2	1.A FE	8,001,250	99.8582	7,988,656	8,000,000	8,000,544	0	(706)	0	0	1.520	1.569	FMAN	19,250	93,667	03/16/2021	05/06/2030
38175W-AA-6	GOCAP 31 A1R - CDO			4	1.A FE	20,000,000	99.6795	19,935,900	20,000,000	20,003,304	0	(2,963)	0	0	1.560	1.607	FMAN	49,392	324,299	08/10/2018	08/05/2030
38175W-AC-2	GOCAP 31 A2R - CDO			4	1.A FE	16,000,000	98.2915	15,726,640	16,000,000	16,002,722	0	(2,127)	0	0	1.790	1.841	FMAN	45,340	296,750	08/10/2018	08/05/2030
38176K-AC-7	GOCAP 42 A2 - CDO		C	4	1.A FE	7,000,000	99.9214	6,994,498	7,000,000	7,000,000	0	0	0	0	2.131	2.203	JAJO	30,255	155,504	04/12/2019	04/20/2031
38176P-AC-6	GOCAP 44 A2A - CDO		C	4	1.A FE	5,707,500	100.0246	6,001,476	6,000,000	5,791,322	0	53,421	0	0	2.040	3.101	FMAN	19,378	126,490	06/02/2020	06/21/2031
38176Y-AC-7	GOCAP 46 A1B - CDO		C	4	1.A FE	15,000,000	100.0909	15,013,635	15,000,000	15,000,000	0	0	0	0	3.440	3.455	JAJO	101,767	516,000	12/06/2019	01/20/2032
38177B-AA-0	GCBDC 3 A - CDO			4	1.A FE	40,000,000	99.9997	39,999,880	40,000,000	40,008,098	0	(4,651)	0	0	1.611	1.608	JAJO	130,711	677,703	11/01/2018	01/20/2030
38177X-AA-2	GBDC3 1 A - CDO			4	1.A FE	13,000,000	100.0642	13,008,346	13,000,000	13,000,000	0	0	0	0	1.724	1.726	JAJO	48,552	137,583	02/22/2021	04/15/2033
38178E-AA-3	GOCAP 16RR 1R2 - CDO		C	4	1.A FE	17,600,000	99.8856	17,579,866	17,600,000	17,600,000	0	0	0	0	1.734	1.810	JAJO	57,642	103,807	06/08/2021	07/25/2033
38178E-AC-9	GOCAP 16RR 2R2 - CDO		C	2	1.A FE	13,000,000	99.8638	12,982,294	13,000,000	13,000,000	0	0	0	0	1.924	2.000	JAJO	47,242	85,115	06/22/2021	07/25/2033
390556-AL-2	GRTLK 141R AR - CDO			4	1.A FE	17,533,038	100.0076	17,534,371	17,533,038	17,533,660	0	(3,212)	0	0	1.744	1.812	JAJO	66,242	322,964	10/06/2017	10/15/2029
390556-AN-8	GRTLK 141R BR - CDO			4	1.C FE	5,000,000	99.7154	4,985,770	5,000,000	5,000,515	0	(1,184)	0	0	2.124	2.191	JAJO	23,007	111,365	10/06/2017	10/15/2029
39809L-AA-2	GSTNE 19FL2 A - CDO		C	4	1.A FE	27,899,609	100.0304	28,008,518	28,000,000	27,930,737	0	26,902	0	0	1.360	1.416	MON	17,979	364,367	12/16/2020	09/15/2037
39809L-AC-8	GSTNE 19FL2 B - CDO		C	4	1.D FE	5,014,063	99.6654	4,983,271	5,000,000	5,010,093	0	(3,970)	0	0	2.110	1.648	MON	4,981	86,357	01/08/2021	09/15/2037
40170F-AA-4	GPIM 2018-1 A1 - CDO		C	2	1.A FE	25,000,000	100.0057	25,001,425	25,000,000	25,000,794	0	(3,629)	0	0	1.654	1.653	JAJO	89,578	437,695	11/20/2018	01/15/2031
40170F-AJ-5	GPIM 2018-1 A2 - CDO		C	4	1.A FE	8,000,000	100.1067	8,008,536	8,000,000	8,000,961	0	(167)	0	0	4.550	4.570	JAJO	76,844	364,000	11/20/2018	01/15/2031
40256G-AC-5	GSM 6 A2 - CDO		C	4	1.C FE	10,000,000	99.8046	9,980,460	10,000,000	10,000,000	0	0	0	0	1.893	1.965	JAJO	27,865	0	09/27/2021	01/15/2037
40440X-AE-1	HLM 2116 C - CDO		C	4,5	1.F FE	4,500,000	99.8401	4,492,805	4,500,000	4,500,000	0	0	0	0	2.264	2.297	JAJO	2,547	0	11/12/2021	01/23/2035
406371-AC-8	HALSEYPOINT CLO 5, LTD. - CDO		C	4,5	1.C FE	10,000,000	99.7802	9,978,020	10,000,000	10,000,000	0	0	0	0	0.000	0.000	N/A	0	0	11/19/2021	01/30/2035
411707-AD-4	HNGRY 2018-1 A2 - RMBS			4	2.B FE	13,545,000	107.1885	14,518,682	13,545,000	13,545,000	0	0	0	0	4.959	4.989	MJSD	20,524	671,697	05/23/2018	06/22/2048
411707-AH-5	HNGRY 201 A - RMBS			4	2.B FE	11,880,000	104.5165	12,416,560	11,880,000	11,880,000	0	0	0	0	3.981	4.001	MJSD	14,451	471,629	11/13/2020	12/20/2050
42086N-AJ-7	HAYFN 11R BR - CDO		C	4	1.C FE	6,130,000	99.9261	6,125,470	6,130,000	6,130,000	0	0	0	0	2.018	2.056	JAJO	17,179	0	10/21/2021	10/20/2034
427700-AA-0	HERO 2014-2 A - ABS			4	1.A FE	1,431,379	103.2759	1,479,277	1,432,354	1,431,921	0	134	0	0	3.990	3.994	MS	16,034	57,151	10/16/2014	09/21/2040

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
42770R-AA-8	HERO FDG TR 2014-1 - ABS			4	1.A FE	906,223	104.8869	950,518	906,231	906,231	0	0	0	0	4.750	4.749	MS	12,077	43,046	03/06/2014	09/20/2038
43133A-AA-5	HITR 2018-1 A1 - CDO		C	4	1.B FE	63,188,733	100.0306	64,498,029	64,478,299	63,457,365	0	89,600	0	0	1.481	1.657	JAJO	214,877	1,009,618	08/13/2018	10/11/2038
43133J-AA-6	HITR 2019-2 A1 - CDO		C	4	1.C FE	42,613,596	99.6289	42,604,573	42,763,267	42,606,418	0	16,444	0	0	1.920	1.996	FMAN	91,211	834,057	06/13/2019	05/23/2039
43133R-AA-8	HITRR 2019-P10B A - CDO			4	1.G FE	11,940,000	100.2399	12,028,788	12,000,000	11,938,589	0	(1,945)	0	0	2.274	2.370	JAJO	67,455	285,938	10/01/2019	07/11/2033
43285H-AA-6	HGVT 2020-A A - RMBS			4	1.A FE	1,609,886	103.1218	1,660,251	1,609,990	1,609,900	0	8	0	0	2.740	2.740	MON	735	45,951	06/02/2020	02/25/2039
433674-AA-6	NZES 20PLS1 A - RMBS				2.C FE	5,318,973	99.9187	5,314,663	5,318,986	5,318,978	0	11	0	0	3.844	3.844	MON	3,408	206,166	12/14/2020	12/25/2025
440405-AE-8	HORZN 181 A - ABS			4	2.A FE	8,025,073	96.9277	7,778,685	8,025,245	8,025,427	0	40	0	0	4.458	4.499	MON	15,901	357,765	11/16/2018	12/15/2038
44040H-AA-0	HORZN 2019 A - ABS			4	2.A FE	6,132,512	98.9876	6,070,454	6,132,540	6,132,689	0	31	0	0	3.721	3.721	MON	10,142	228,192	06/21/2019	07/15/2039
44330G-AE-3	HLM 4-2014 A2R - CDO			4	1.D FE	4,126,667	99.5960	4,213,907	4,231,000	4,167,913	0	13,507	0	0	1.636	2.046	JAJO	12,497	72,452	12/10/2018	01/28/2030
44331D-AJ-8	HLM 155R B2R - CDO		C	4	1.C FE	8,000,000	100.1020	8,008,160	8,000,000	8,001,264	0	67	0	0	4.830	4.856	JAJO	81,573	386,400	10/02/2018	10/15/2030
44929F-BG-6	ICG 143RR B2R - CDO			4	1.F FE	6,250,000	100.1554	6,259,713	6,250,000	6,250,919	0	95	0	0	4.640	4.664	JAJO	53,167	290,000	03/26/2018	04/25/2031
44931B-AE-7	ICG 2015-1 CN - CDO			4	1.D FE	21,473,626	81.3788	21,768,829	26,750,000	21,461,883	0	(6,259)	0	0	8.870	8.870	JAJO	1,034,136	1,437,816	06/11/2015	07/19/2027
44932B-AQ-9	ICG 183R AR - CDO			4	1.A FE	19,000,000	100.0011	19,000,209	19,000,000	19,000,000	0	0	0	0	1.264	1.277	JAJO	45,359	136,376	03/24/2021	01/26/2032
45112A-AA-5	ICONX 2012-1 A2 - ABS			4	4.C FE	2,803,760	41.4639	1,162,548	2,803,760	2,803,760	0	0	0	0	4.229	4.250	JAJO	21,738	118,571	11/16/2012	01/26/2043
45783N-AA-5	INSTR 2021-1 A - RMBS			1	1.F FE	4,779,955	99.4174	4,754,690	4,782,555	4,779,869	0	(85)	0	0	2.300	2.336	MON	5,194	94,731	02/03/2021	02/16/2054
46187V-AA-7	IHSFR 18SFR3 A - RMBS			4	1.A FE	846,557	100.0000	987,238	987,238	946,966	0	10,359	0	0	1.109	3.183	MON	456	11,052	03/25/2020	07/17/2037
46187X-AA-3	IHSFR 2018-SFR4 A - RMBS			4	1.A FE	11,449,188	99.9599	12,645,969	12,651,037	12,651,037	0	84,564	0	0	1.209	1.193	MON	6,371	154,833	03/19/2020	01/19/2038
46603B-AN-9	IVYH IX AR - CDO			4	1.A FE	7,000,000	99.7219	6,980,533	7,000,000	6,997,505	0	1,905	0	0	1.572	1.675	JAJO	22,929	116,159	11/21/2017	01/18/2030
46603V-AB-1	IVYH 14 A2 - CDO		C	4	1.C FE	7,000,000	99.4122	6,958,854	7,000,000	6,997,158	0	1,136	0	0	1.822	1.845	JAJO	26,574	133,853	04/06/2018	04/18/2030
46616M-AA-8	HENDR 2010-3 A - RMBS			4	1.A FE	736,964	103.4655	762,658	737,113	733,486	0	390	0	0	3.820	4.075	MON	1,251	28,158	10/29/2010	12/15/2048
46616M-AB-6	HENDR 2010-3 B - RMBS			4	1.A FE	284,528	107.8165	306,777	284,536	284,561	0	3	0	0	6.850	6.944	MON	866	19,491	10/29/2010	12/15/2050
46616P-AA-1	HENDR 2011-1 A - RMBS			2	1.A FE	2,588,426	113.3827	2,935,593	2,589,102	2,588,392	0	50	0	0	4.700	4.753	MON	5,408	121,688	06/08/2011	10/15/2056
46616Q-AA-9	HENDR 2011-2 A - RMBS			2	1.A FE	3,825,960	116.6273	4,464,683	3,828,162	3,825,953	0	144	0	0	4.940	5.004	MON	8,405	189,111	12/01/2011	09/15/2056
46616V-AA-8	HENDR 2012-1 A - RMBS			2	1.A FE	2,296,623	111.8792	2,570,022	2,297,141	2,315,224	0	(831)	0	0	4.210	4.079	MON	4,298	96,863	03/13/2012	02/16/2065
46617A-AA-3	HENDR 123 A - RMBS			2	1.A FE	3,770,283	105.1806	4,005,753	3,808,453	3,775,313	0	1,550	0	0	3.220	3.432	MON	5,450	122,632	01/28/2016	09/15/2065
46617F-AA-2	HENDR 2013-1 A - RMBS			4	1.A FE	4,103,858	105.1993	4,329,708	4,115,719	4,104,720	0	489	0	0	3.220	3.332	MON	11,044	132,526	04/19/2018	04/15/2067
46617J-AA-4	HENDR 2013-2 A - RMBS			2	1.A FE	4,300,429	112.5857	4,842,806	4,301,439	4,301,370	0	(211)	0	0	4.210	4.247	MON	8,048	181,091	07/23/2013	03/15/2062
46617L-AA-9	HENDR 133 A - RMBS			2	1.A FE	7,324,610	111.0465	8,140,315	7,330,544	7,325,031	0	46	0	0	4.080	4.130	MON	13,293	299,421	10/10/2013	01/17/2073
46617T-AA-2	HENDR 2014-1 A - RMBS			2	1.A FE	4,999,710	110.3137	5,518,481	5,002,533	4,999,438	0	131	0	0	3.960	4.005	MON	8,804	198,100	02/10/2014	03/15/2063
46618A-AA-2	HENDR 2014-2 A - RMBS			2	1.A FE	10,807,555	108.1267	11,702,235	10,822,708	10,808,884	0	531	0	0	3.610	3.659	MON	17,364	390,700	02/02/2018	01/17/2073
46618H-AA-7	HENDR 2014-3 A - RMBS			2	1.A FE	14,873,234	107.8281	16,025,265	14,861,870	14,874,033	0	(266)	0	0	3.500	3.512	MON	23,118	520,165	10/25/2017	06/15/2077
46618L-AA-8	HENDR 2015-1 A - RMBS			2	1.A FE	15,400,001	105.9904	16,475,487	15,544,317	15,499,970	0	91,608	0	0	3.260	3.325	MON	22,522	506,745	06/03/2015	09/15/2072
46619R-AA-4	HENDR 2015-2 A - RMBS			4	1.A FE	9,075,580	110.8039	10,040,640	9,061,633	9,073,157	0	(138)	0	0	3.870	3.881	MON	15,586	350,685	09/17/2015	03/15/2058
46619X-AA-1	HENDR 2015-3 A - RMBS			2	1.A FE	5,747,503	113.8484	6,549,174	5,752,540	5,747,995	0	96	0	0	4.080	4.125	MON	10,431	234,704	11/20/2015	03/17/2070
46620J-AA-9	HENDR 171 A - RMBS			4	1.A FE	5,584,458	112.2044	6,270,841	5,588,768	5,585,185	0	156	0	0	3.990	4.033	MON	9,911	223,153	03/15/2017	08/16/2060
46620V-AA-2	HENDR 172 A - RMBS			4	1.A FE	8,109,026	108.5321	8,804,867	8,112,687	8,112,687	0	3,195	0	0	3.530	3.556	MON	12,728	286,378	08/01/2017	09/15/2072
466365-AA-1	JACK 2019-1 A2I - RMBS			4	2.B FE	17,865,000	100.5732	17,967,402	17,865,000	17,865,000	0	0	0	0	3.982	3.982	FMAN	71,138	711,384	06/28/2019	08/25/2049
466365-AB-9	JACK 2019-1 A2II - RMBS			4	2.B FE	19,850,000	103.4666	20,538,120	19,850,000	19,850,000	0	0	0	0	4.476	4.476	FMAN	88,849	888,486	06/28/2019	08/25/2049
46651N-AA-2	JOLAR 2019-1 A - ABS		C	2	2.A FE	14,109,782	97.1883	13,682,124	14,077,954	14,081,766	0	(12,294)	0	0	3.967	3.875	MON	24,821	558,472	09/10/2019	04/15/2044
470473-AH-2	JTWN 5R B2R - CDO			4	1.A FE	4,431,747	100.0907	4,435,767	4,431,747	4,432,001	0	(75)	0	0	3.840	3.835	JAJO	34,981	170,179	03/24/2017	01/19/2027
47048H-AQ-0	JTWN X A2R - CDO		C	4	1.B FE	4,000,000	100.0021	4,000,084	4,000,000	4,000,000	0	0	0	0	1.772	1.848	JAJO	14,769	36,733	04/23/2021	07/17/2029
47760Q-AB-9	JIMMY 2017-1 2II - RMBS			4	2.B FE	6,948,000	105.8788	7,356,459	6,948,000	6,948,000	0	0	0	0	4.846	4.875	JAJO	57,052	336,918	06/27/2017	07/30/2047
48244X-AA-0	KDAC 2017-1 A - ABS		C	2	3.C FE	4,109,552	88.1326	3,621,980	4,109,693	4,109,694	0	5	0	0	4.212	4.212	MON	7,693	173,100	12/12/2017	12/15/2042
48252R-AS-3	KKR 24R CR - CDO			4,5	1.E FE	5,500,000	99.9994	5,499,967	5,500,000	5,500,000	0	0	0	0	2.232	2.302	JAJO	24,887	31,404	07/06/2021	04/20/2032
48255A-AE-8	KKR 36 C - CDO		C	4,5	1.F FE	4,800,000	99.6031	4,780,949	4,800,000	4,800,000	0	0	0	0	2.282	2.349	JAJO	18,258	0	09/20/2021	10/15/2034
48669R-AB-7	KCAP F3C B - CDO			4	1.C FE	6,455,000	100.1084	6,507,046	6,500,000	6,468,532	0	9,216	0	0	2.714	2.865	MJSD	5,880	175,507	08/18/2020	12/20/2029
49255P-AA-1	KSTRL 2018-1 A - ABS		C	4	2.B FE	5,311,982	99.5121	5,439,523	5,466,193	5,363,287	0	20,519	0	0	4.250	5.041	MON	10,325	232,313	12/11/2018	12/15/2038
493268-AY-2	KSLT 2000-B A2 - ABS			4	1.A FE	36,413	99.2033	44,597	44,955	44,754	0	16	0	0	0.434	1.085	JAJO	37	224	07/02/2008	07/25/2029
50188N-AA-6	LCM 19 CN - CDO			4	1.D FE	12,622,171	77.5391	12,890,875	16,625,000	12,652,989	0	5,642	0	0	4.420	4.420	MON	150,057	617,899	06/30/2015	07/15/2027
50543L-AA-0	LAFL 2016 A1 - ABS		C	1	2.A FE	9,651,907	98.0425	9,650,210	9,842,884	9,767,161	0	28,240	0	0	4.300	4.783	MON	18,811	423,244	12/08/2016	01/15/2042
53946J-AA-2	LNCR 2019-CRE2 A - CDO/CMBS		C	2	1.A FE	3,005,071	99.8903	3,103,611	3,107,020	3,103,205	0	63,278	0	0	1.240	4.296	MON	1,819	38,865	06/02/2020	05/15/2036
53946M-AA-5	LNCR 2018-CRE1 A - CMBS		C	2	1.A FE	2,140,207	99.9507	2,406,922	2,408,109	2,271,982	0	30,094	0	0	1.240	23.958	MON	1,410	30,122	03/24/2020	05/15/2028
53948W-AA-1	LOAN ASSET ISSUER LLC, SERIES 2021 NG-1			4	1.G PL	21,467,756	100.0000	21,467,756	21,467,756	21,467,756	0	0	0	0	2.981	2.981	MON	117,325	97,771	08/30/2021	10/25/2046

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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
53948W-AB-9	LOAN ASSET ISSUER LLC, SERIES 2021 NG-1			4	2.C PL	13,736,167	100.0000	13,736,167	13,736,167	13,736,167	0	0	0	0	3.967	3.967	MON	99,901	83,251	08/30/2021	10/25/2046
53948W-AC-7	LOAN ASSET ISSUER LLC, SERIES 2021 NG-1			4	3.C PL	9,316,704	100.0000	9,316,704	9,316,704	9,316,704	0	0	0	0	5.438	5.438	MON	92,884	77,404	08/30/2021	10/25/2046
53950T-10-5	LOAN ASSET ISSUER LLC, SERIES 2021 M-2 -			4	6. FE	1,500,000	100.0000	150,000	150,000	150,000	(1,332,160)	(17,840)	0	0	1.000	1.000	MON	238	0	11/04/2021	11/10/2033
53950T-AA-3	LOAN ASSET ISSUER LLC, SERIES 2021 M-2 -			4	1.D PL	50,000,000	100.0000	50,000,000	50,000,000	50,000,000	0	0	0	0	1.991	1.991	MON	157,621	0	11/04/2021	11/10/2033
53950T-AB-1	LOAN ASSET ISSUER LLC, SERIES 2021 M-2 -			4	1.G PL	20,000,000	100.0000	20,000,000	20,000,000	20,000,000	0	0	0	0	2.981	2.981	MON	94,398	0	11/04/2021	11/10/2033
53950T-AC-9	LOAN ASSET ISSUER LLC, SERIES 2021 M-2 -			4	2.C PL	10,000,000	100.0000	10,000,000	10,000,000	10,000,000	0	0	0	0	3.967	3.967	MON	62,811	0	11/04/2021	11/10/2033
53950T-AD-7	LOAN ASSET ISSUER LLC, SERIES 2021 M-2 -			4	3.C PL	8,000,000	100.0000	8,000,000	8,000,000	8,000,000	0	0	0	0	4.948	4.948	MON	62,675	0	11/04/2021	11/10/2033
53950T-AE-5	LOAN ASSET ISSUER LLC, SERIES 2021 M-2 -			4	4.C PL	8,000,000	100.0000	8,000,000	8,000,000	8,000,000	0	0	0	0	6.900	6.900	MON	87,400	0	11/04/2021	11/10/2033
53950T-AF-2	LOAN ASSET ISSUER LLC, SERIES 2021 M-2 -			4	5.B PL	3,500,000	100.0000	3,500,000	3,500,000	3,500,000	0	0	0	0	12.661	12.661	MON	70,163	0	11/04/2021	11/10/2033
543190-AA-0	LTRAN III A1 - RMBS			4	1.F FE	8,414,664	100.4925	8,739,258	8,696,426	8,544,246	0	17,053	0	0	2.980	4.278	MON	11,518	259,154	03/17/2017	01/17/2045
543190-AB-8	LTRAN III A2 - ABS			4	1.F FE	49,675,043	99.7133	50,442,565	50,587,620	50,164,614	0	125,113	0	0	4.060	4.393	MON	91,283	2,053,857	09/19/2018	01/17/2045
55280H-AW-7	MCFCL 6R ARR - CDO			4,5	1.A FE	41,237,500	99.9970	41,236,263	41,237,500	41,237,500	0	0	0	0	1.620	1.698	JAJO	113,175	0	09/28/2021	10/23/2033
55280Q-AU-1	MCFCL V ARR - CDO			4	1.A FE	14,625,000	99.9119	14,612,115	14,625,000	14,625,000	0	0	0	0	1.681	1.749	JAJO	49,867	140,591	03/10/2021	04/20/2033
55281F-AN-0	MCFCL 7R AR - CDO			4	1.A FE	14,000,000	100.1848	14,025,872	14,000,000	14,000,000	0	0	0	0	1.754	1.748	JAJO	49,787	80,830	05/26/2021	07/20/2033
55281F-AP-5	MCFCL 7R BR - CDO			4	1.C FE	2,750,000	100.0302	2,750,831	2,750,000	2,750,000	0	0	0	0	2.034	2.101	JAJO	11,341	18,401	05/26/2021	07/20/2033
55282X-AA-8	MF1 2021-FL5 A - CMBS			4,5	1.A FE	36,875,872	99.6439	36,744,571	36,875,872	36,875,872	0	0	0	0	1.014	0.980	MON	17,666	288,078	03/05/2021	07/17/2036
55283A-AA-7	MCA 3 A - CDO			4	1.F FE	18,794,020	100.6917	18,920,333	18,790,350	18,793,212	0	10,884	0	0	3.250	3.244	FMAN	78,032	606,536	11/09/2020	11/15/2035
55312H-AA-7	MMCAP 17 A1 - CDO			4	1.C FE	1,352,336	97.7839	1,387,692	1,419,141	1,379,425	0	26,508	0	0	0.521	2.449	MJSD	637	7,445	03/07/2019	12/01/2035
55312H-AC-3	MMCAP 17 B - CDO			4	1.F FE	3,738,281	81.4227	5,903,146	7,250,000	4,027,632	0	174,326	0	0	0.771	5.998	MJSD	4,813	56,410	03/25/2020	12/01/2035
55446M-AA-5	MAACH 1 A - ABS		C	2	1.G FE	5,835,316	100.1897	5,846,577	5,835,507	5,835,441	0	33	0	0	3.474	3.474	MON	9,010	202,725	10/04/2019	10/15/2039
55819T-AS-0	MDPK 20R BR - CDO		C	4	1.C FE	13,162,500	99.8979	13,486,217	13,500,000	13,280,495	0	39,953	0	0	1.685	2.076	JAJO	41,691	237,446	12/07/2018	07/29/2030
55819Y-AA-8	MDPK XXVI AR - CDO			4	1.A FE	8,004,400	100.0234	8,001,872	8,000,000	8,002,703	0	(1,697)	0	0	1.329	1.381	JAJO	18,896	83,262	02/01/2021	07/29/2030
55820B-AL-1	MDPK XLV BR - CDO		C	4	1.C FE	6,000,000	99.9996	5,999,976	6,000,000	6,000,000	0	0	0	0	1.824	1.827	JAJO	23,709	28,001	06/16/2021	07/17/2034
55821L-AE-4	MDPK 39 C - CDO		C	4	1.F FE	3,900,000	99.6057	3,884,622	3,900,000	3,900,000	0	0	0	0	2.124	2.198	JAJO	14,954	0	09/20/2021	10/22/2034
55822A-AQ-0	MDPK XLVI CR - CDO		C	4	1.F FE	3,870,000	99.6850	3,857,810	3,870,000	3,870,000	0	0	0	0	2.174	2.250	JAJO	18,227	10,129	08/20/2021	10/15/2034
55953P-AE-5	MAGNE 16 SUB - CDO			4	5.B GI	1,214,317	39.2388	1,373,358	3,500,000	846,020	0	(262,928)	0	0	30.000	30.000	JAJO	38,898	509,997	02/02/2018	01/18/2028
55954N-AN-9	MAGNE CR - CDO		C	4	1.F FE	5,000,000	99.7760	4,988,800	5,000,000	5,000,000	0	0	0	0	2.253	2.252	JAJO	5,319	0	11/24/2021	01/25/2035
56577G-AA-7	MRNON 201 A - CDO		C	4	1.A FE	13,000,000	99.9403	12,992,239	13,000,000	13,000,000	0	0	0	0	2.074	2.077	JAJO	58,411	240,235	11/20/2020	01/15/2034
56577L-AA-6	MRNON 2021-1 AR1 - CDO		C	4	1.A FE	8,500,000	99.8812	8,489,902	8,500,000	8,500,000	0	0	0	0	1.824	1.826	JAJO	33,587	64,153	04/27/2021	07/17/2034
56577L-AC-2	MRNON 2021-1 AR2 - CDO		C	4	1.A FE	12,000,000	98.9441	11,873,292	12,000,000	12,000,000	0	0	0	0	2.720	2.729	JAJO	68,907	132,373	04/27/2021	07/17/2034
56577L-AJ-7	MRNON 2021-1 BR2 - CDO		C	4	1.C FE	4,000,000	98.8418	3,953,672	4,000,000	4,000,000	0	0	0	0	3.330	3.344	JAJO	28,120	54,020	04/27/2021	07/17/2034
56577P-AC-3	MCLO IX A1B - CDO		C	4	1.A FE	4,000,000	100.0002	4,000,008	4,000,000	3,999,853	0	(874)	0	0	1.674	3.878	JAJO	14,506	70,842	02/24/2017	04/16/2029
56577P-AE-9	MCLO IX A2 - CDO		C	4	1.C FE	7,452,000	99.4102	7,455,765	7,500,000	7,481,993	0	5,136	0	0	1.874	3.176	JAJO	30,448	148,038	02/24/2017	04/16/2029
57430U-30-1	MDIBS 2006-1 A - ABS			4	5.A FE	1,869,900	48.0000	1,615,611	3,365,856	1,206,639	0	47,912	0	0	1.079	6.834	MON	9,707	58,600	06/17/2011	12/10/2065
58003U-AA-6	MF1 2020-FL4 A - CDO		C	4,5	1.A FE	32,000,000	100.3514	32,112,435	32,000,000	32,000,000	0	0	0	0	1.864	1.837	MON	24,860	594,654	10/28/2020	12/17/2035
58003U-AC-2	MF1 2020-FL4 AS - CDO		C	4,5	1.A FE	12,000,000	100.3705	12,044,460	12,000,000	12,000,000	0	0	0	0	2.264	2.239	MON	11,322	271,529	10/28/2020	12/17/2035
58550L-AA-3	MWST 211 A - CMO/RMBS			4,5	1.A FE	10,000,000	99.5490	9,954,905	10,000,000	10,000,000	0	0	0	0	0.806	1.444	MON	1,120	72,640	01/29/2021	02/25/2055
58551V-AA-0	MWST 202 A - CMO/RMBS			4	1.A FE	22,500,000	100.0696	22,515,656	22,500,000	22,500,000	0	0	0	0	0.902	0.915	MON	2,818	211,925	12/14/2020	11/25/2053
59111R-AA-0	METAL 2017-1 A - ABS		C	4	4.B FE	4,512,282	89.9365	4,058,191	4,512,285	4,512,438	0	20	0	0	4.581	4.623	MON	9,187	220,670	10/30/2017	10/15/2042
59319W-AA-9	MF1 2020-FL3 A - CDO			4,5	1.A FE	13,180,918	100.5020	13,247,083	13,180,918	13,180,918	0	0	0	0	2.214	2.222	MON	13,784	354,051	06/12/2020	07/16/2035
59319W-AB-7	MF1 2020-FL3 AS - CDO			4,5	1.A FE	7,000,000	101.0192	7,071,341	7,000,000	7,000,000	0	0	0	0	3.014	2.992	MON	9,965	212,078	06/12/2020	07/16/2035
595481-AA-0	MDST 2005-1 A - ABS			4	1.E FE	750,135	101.1660	790,502	781,391	781,391	0	0	0	0	5.745	5.742	MON	3,741	44,891	03/01/2010	01/15/2040
59549W-AA-1	MDST XI A - ABS			4	2.A FE	1,228,968	106.3239	1,306,726	1,229,005	1,229,005	0	0	0	0	4.864	4.913	MON	2,657	59,779	06/18/2003	07/15/2038
59801M-AE-8	MIDO 8 B - CDO			4	1.C FE	5,500,000	99.8201	5,490,106	5,500,000	5,500,039	0	(1,115)	0	0	1.810	1.848	FMAN	11,059	102,214	01/16/2018	02/20/2031
60688H-AA-3	MMCFND XVIII A1 - CDO			4	1.F FE	4,090,133	90.8357	4,828,895	5,316,075	4,040,765	0	245,070	0	0	0.508	4.066	MJSD	337	25,342	12/13/2016	12/26/2039
610331-AA-8	MCAF 2021-1 A2 - ABS		C	4	1.F FE	15,000,000	97.7829	14,667,429	15,000,000	15,000,000	0	0	0	0	2.815	2.814	JAJO	83,277	260,388	02/18/2021	04/22/2031
61033C-AL-0	MCMML 7 A2 - CDO			4	1.A FE	22,000,000	100.0096	22,002,112	22,000,000	21,992,511	0	(219)	0	0	2.290	2.313	FMAN	54,578	502,401	10/04/2018	11/22/2030
61033R-AJ-2	MCMML 171R AR - CDO			4	1.A FE	18,500,000	99.9707	18,494,580	18,500,000	18,500,000	0	0	0	0	1.428	1.492	JAJO	52,111	206,927	04/22/2021	04/23/2029
61033W-AC-6	MCMML 9 A2 - CDO		C	4	1.A FE	6,000,000	100.0739	6,004,434	6,000,000	6,000,000	0	0	0	0	3.279	3.292	JAJO	37,709	196,740	10/16/2019	10/22/2031
61034H-AA-2	MCMML VI A - CDO		C	4	1.A FE	10,000,000	99.7632	9,976,320	10,000,000	10,001,466	0	(2,314)	0	0	1.574	1.635	JAJO	34,098	166,967	02/01/2018	04/15/2030
61034H-AC-8	MCMML VI B - CDO		C	4	1.C FE	2,400,000	99.0440	2,377,056	2,400,000	2,400,502	0	(557)	0	0	1.874	1.939	JAJO	9,744	47,372	02/01/2018	04/15/2030
61773K-AE-2	MSEV 211 C - CDO		C	4,5	1.F FE	4,000,000	99.5266	3,981,064	4,000,000	4,000,000	0	0	0	0	2.245	2.300	JAJO	14,468	0	09/24/2021	10/20/2034
62878Y-AA-2	NBC FUNDING LLC, SERIES 2021-1 - ABS			4	2.C FE	4,987,500	99.7032	4,972,695	4,987,500	4,987,500	0	0	0	0	2.989	2.989	JAJO	25,260	37,269	07/16/2021	07/30/2051

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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
62946A-AA-2	NPRL 161 A1 - ABS			4	1.F FE	5,910,021	102.4899	6,057,173	5,910,021	5,910,207	0	37	0	0	4.164	4.164	MON	7,520	246,093	04/25/2016	04/30/2046
62946A-AB-0	NPRL 161 A2 - ABS			4	1.F FE	17,920,416	107.4426	18,850,804	17,545,000	17,738,522	0	(38,416)	0	0	5.438	5.207	MON	29,153	954,097	11/10/2016	04/30/2046
62946A-AC-8	NPRL 2017-1 A1 - ABS			2	1.F FE	7,718,778	100.6043	7,765,495	7,718,850	7,718,860	0	(36)	0	0	3.372	3.372	MON	7,953	260,280	11/10/2017	10/21/2047
62946A-AD-6	NPRL 2017-1 A2 - ABS			4	1.F FE	5,986,016	102.6062	6,156,373	6,000,000	5,991,138	0	1,336	0	0	4.219	4.285	MON	7,735	253,140	06/26/2018	10/21/2047
62947A-AB-9	NPRL 2019-2 A2 - ABS			4	1.F FE	7,155,532	101.4510	7,259,666	7,155,833	7,155,651	0	39	0	0	3.098	3.119	MON	7,390	220,595	11/01/2019	11/19/2049
62947A-AC-7	NPRL 2019-2 A3 - ABS			4	1.F FE	19,998,762	102.4483	20,489,656	20,000,000	19,999,293	0	195	0	0	3.802	3.833	MON	25,347	760,400	11/01/2019	11/19/2049
62947A-AF-0	NPRL 211 A1 - ABS			4	1.F FE	26,831,848	98.8662	26,535,696	26,840,000	26,832,317	0	469	0	0	2.230	2.247	MON	19,951	448,899	03/23/2021	03/19/2051
62953J-AA-3	NXTC 2017-2 A - CDO			4	1.A FE	11,000,000	100.0198	11,002,178	11,000,000	10,997,773	0	2,003	0	0	1.674	1.768	JAJO	34,780	192,790	10/06/2017	10/25/2029
62954J-AB-0	NPRL 2019-1 A2 - ABS			4	1.F FE	4,249,972	98.9691	4,206,186	4,250,000	4,250,047	0	(3)	0	0	3.241	3.261	MON	4,209	137,742	08/22/2019	09/20/2049
62955M-AA-4	NZES 20FHT1 A - CMO/RMBS			4	2.C FE	4,183,557	99.9888	4,183,186	4,183,655	4,183,591	0	36	0	0	4.212	4.212	MON	2,937	176,216	11/12/2020	11/25/2025
62960N-AA-5	NXTC 201 A - CDO			4	1.A FE	18,000,000	100.0268	18,004,824	18,000,000	18,000,000	0	0	0	0	2.038	2.085	JAJO	74,396	310,505	12/04/2020	01/20/2031
63939E-AB-9	NAVSL 2015-A A2A - ABS			4	1.A FE	819,999	100.5425	824,751	820,301	820,246	0	30	0	0	2.650	2.673	MON	966	23,405	01/13/2015	12/15/2028
64034Y-AC-5	NSLT 21D B - ABS			4	1.C FE	6,298,819	100.2482	6,315,638	6,300,000	6,298,846	0	28	0	0	2.900	2.920	MON	5,583	26,898	10/21/2021	04/20/2062
64129U-BS-3	NEUB XVII AR2 - CDO	C		4	1.A FE	10,003,125	100.0258	10,002,580	10,000,000	10,002,296	0	(829)	0	0	1.158	1.213	JAJO	22,843	91,846	02/02/2021	04/23/2029
64133V-AC-1	NEUB 44 B - CDO	C		4	1.C FE	13,000,000	99.3445	12,914,785	13,000,000	13,000,000	0	0	0	0	1.715	1.740	JAJO	59,457	0	08/17/2021	10/16/2034
64830Y-AC-1	NZES 21FNT1 A - CMO/RMBS			4	2.C FE	6,545,062	99.4376	6,508,324	6,545,134	6,545,071	0	10	0	0	2.981	2.981	MON	3,252	144,707	03/12/2021	03/25/2026
64831J-AA-7	NRART 20T1 AT1 - RMBS			4	1.A FE	29,999,964	100.0055	30,001,638	30,000,000	29,999,987	0	21	0	0	1.035	1.037	MON	13,796	304,374	12/17/2020	12/16/2052
65130P-AW-0	NEWFL 2016-1 A2R - CDO	C		4	1.A FE	3,898,129	100.1362	3,903,438	3,898,129	3,897,985	0	91	0	0	3.868	3.890	JAJO	29,737	150,780	05/21/2018	04/20/2028
65251X-AN-6	NSBKY 1 AR - CDO			2	1.A FE	2,160,961	100.0100	2,161,177	2,160,961	2,160,961	0	0	0	0	1.724	1.789	JAJO	7,037	38,966	03/29/2019	10/25/2028
65251X-AQ-9	NSBKY 1 BR - CDO			2	1.A FE	4,000,000	100.0373	4,001,492	4,000,000	4,000,000	0	0	0	0	2.724	2.734	JAJO	20,580	112,572	03/29/2019	10/25/2028
65252B-AC-7	FSSLF 1 A2N - CDO			4	1.B FE	3,600,000	98.9071	3,560,656	3,600,000	3,598,721	0	1,404	0	0	1.881	1.958	JAJO	13,735	70,848	04/11/2018	04/22/2030
67087T-DE-8	OAK 2002-A A3 - ABS			4	5.A FE	0	101.2092	155,791	153,930	0	0	14,910	0	0	6.030	116.524	MON	774	9,282	02/25/2002	05/15/2024
67097L-AM-8	OCP 2017-13 A2R - CDO			4	1.C FE	11,500,000	99.7449	11,470,664	11,500,000	11,500,000	0	0	0	0	1.674	1.745	JAJO	41,704	16,496	08/19/2021	07/15/2030
67098D-AW-3	OAKC 4R CR - CDO	C		4,5	1.F FE	4,200,000	99.9201	4,196,644	4,200,000	4,200,000	0	0	0	0	2.178	2.250	JAJO	18,044	0	10/01/2021	10/22/2036
67108B-BS-3	OZLMF 2RRR A2R - CDO	C		4	1.C FE	10,000,000	100.0164	10,001,640	10,000,000	10,000,000	0	0	0	0	2.432	2.501	FMAN	41,203	228,810	11/18/2020	06/30/2031
67108F-AN-6	OZLMF IV A1R - CDO			4	1.A FE	16,686,519	99.9706	16,674,943	16,679,847	16,683,721	0	(2,798)	0	0	1.378	1.436	JAJO	45,339	181,025	01/29/2021	10/22/2030
67108L-BE-2	OZLM VI 2BS - CDO			4	1.C FE	9,000,000	100.0982	9,008,838	9,000,000	8,999,989	0	1,482	0	0	4.490	4.517	JAJO	83,065	404,100	04/11/2018	04/17/2031
67110N-AP-0	OAKC XIII BR - CDO			4	1.C FE	5,000,000	100.0171	5,000,855	5,000,000	5,000,000	0	0	0	0	1.847	1.873	JAJO	34,625	0	07/30/2021	10/23/2034
67110N-AT-2	OAKC XIII CR - CDO			4	1.F FE	4,250,000	100.0167	4,250,710	4,250,000	4,250,000	0	0	0	0	2.247	2.279	JAJO	35,807	0	07/30/2021	10/23/2034
67112C-AN-7	OZLM 19R 2AR - CDO	C		4	1.C FE	8,600,000	100.0000	8,600,000	8,600,000	8,600,000	0	0	0	0	2.068	2.098	JAJO	1,482	0	12/13/2021	01/16/2035
67115L-AA-2	OAKC 16 A - CDO	C		4	1.A FE	47,500,000	100.0166	47,507,885	47,500,000	47,500,000	0	0	0	0	1.282	1.300	JAJO	158,973	0	08/18/2021	10/18/2034
67115L-AC-8	OAKC 16 B - CDO	C		4	1.C FE	13,600,000	99.2702	13,500,747	13,600,000	13,600,000	0	0	0	0	1.732	1.756	JAJO	61,496	0	08/18/2021	10/18/2034
67181D-AA-9	OAKIG 2020-1 A1 - CMBS/RMBS			4	1.A FE	6,376,948	98.6459	6,290,848	6,377,200	6,377,009	0	56	0	0	1.850	1.851	MON	3,605	117,978	11/06/2020	11/21/2050
67181D-AB-7	OAKIG 2020-1 A2 - CMBS/RMBS			4	1.A FE	6,374,533	98.2978	6,268,649	6,377,200	6,374,940	0	362	0	0	2.210	2.216	MON	4,306	140,936	11/06/2020	11/21/2050
67181D-AM-3	OAKIG 212 A4 - RMBS			4	1.F FE	2,999,810	99.9920	2,999,760	3,000,000	2,999,806	0	(5)	0	0	3.240	3.240	MON	2,970	2,970	11/19/2021	11/20/2051
67181D-AP-6	OAKIG 212 B2 - RMBS			4	2.A FE	4,499,160	99.9813	4,499,159	4,500,000	4,499,146	0	(14)	0	0	4.520	4.521	MON	6,215	6,215	11/19/2021	11/20/2051
67190A-AA-4	OAKIG 2021-1 A1 - RMBS			4	1.A FE	5,855,355	97.1737	5,690,748	5,856,263	5,855,380	0	25	0	0	1.480	1.481	MON	2,648	77,765	01/20/2021	01/20/2051
67190A-AB-2	OAKIG 2021-1 A2 - RMBS			4	1.A FE	5,367,516	96.7460	5,193,559	5,368,241	5,367,537	0	20	0	0	1.930	1.931	MON	3,166	92,959	01/20/2021	01/20/2051
67389Y-AF-2	OAKCL 2015-1 CN - CDO	C		4	1.E FE	13,353,900	79.6374	13,936,545	17,500,000	13,338,341	(95,090)	(16,556)	0	0	5.280	5.280	JAJO	145,180	713,740	08/04/2015	10/20/2027
67400F-AC-5	OAKCL 181 A1B - CDO			2	1.A FE	10,800,000	100.0064	10,800,691	10,800,000	10,804,671	0	(898)	0	0	1.581	1.569	JAJO	34,635	179,695	10/24/2018	10/21/2030
674135-EM-6	OAK 1999-A M2 - ABS			4	6. FE	110,195	83.1419	177,030	212,925	28,268	0	(396)	0	0	7.690	129.711	MON	1,364	23,488	06/09/1999	04/15/2029
67590A-BR-2	OCT14 14RR ABR - CDO			4	1.A FE	20,000,000	99.7418	19,948,360	20,000,000	20,000,000	0	0	0	0	1.374	1.445	JAJO	59,529	168,500	03/02/2021	07/16/2029
67590B-AU-4	OCT16 XVI BR - CDO			4	1.C FE	3,941,250	99.6489	3,985,956	4,000,000	3,962,751	0	7,119	0	0	1.722	1.928	JAJO	14,352	72,443	12/07/2018	07/17/2030
675923-AG-1	OCT34 34 BCN - CDO			4	1.G FE	22,793,220	91.8197	23,360,309	25,441,500	22,365,494	(572,898)	(185,124)	34,188	0	4.850	4.850	JAJO	180,705	1,131,095	11/08/2017	01/22/2030
67707L-AJ-7	OAKC 10 C - CDO	C		4	1.F FE	5,000,000	99.8129	4,990,645	5,000,000	5,000,000	0	0	0	0	2.260	2.317	JAJO	4,708	0	11/22/2021	01/18/2036
682337-AA-8	OELF III A1 - CDO	C		2	1.A FE	18,000,000	105.1619	18,929,142	18,000,000	18,000,000	0	0	0	0	4.250	4.272	JAJO	153,000	765,000	05/24/2019	07/19/2037
68268H-AA-4	OMFIT 2016-3 A - ABS			4	1.A FE	8,014,994	100.3251	7,823,545	7,798,195	7,814,611	0	(32,063)	0	0	3.830	3.460	MON	10,785	298,671	01/24/2017	06/18/2031
691204-AA-9	OR III A1L - CDO	C		4	1.A FE	19,840,000	100.1093	20,021,860	20,000,000	19,892,221	0	31,852	0	0	1.931	2.165	JAJO	78,333	403,740	03/13/2020	04/20/2032
69120L-AA-1	ORTF 201 A - CDO	C		4	1.F FE	20,895,000	100.0059	21,001,239	21,000,000	20,918,537	0	22,315	0	0	3.170	3.304	JAJO	144,252	560,311	11/24/2020	01/15/2031
69346M-AA-7	PNMSR 18FT1 A - CMO/RMBS			4	2.C FE	7,000,000	99.8692	6,990,841	7,000,000	6,999,677	0	(150)	0	0	2.452	2.484	MON	2,384	173,576	04/20/2018	04/25/2023
69346T-AA-2	PFP 2019-5 A - CMBS			4	1.A FE	606,087	99.8196	611,105	612,209	607,678	0	1,965	0	0	1.077	2.229	MON	293	8,626	12/03/2020	04/14/2036
69346W-AA-5	PFP 2019-6 A - CMBS	C		4	1.A FE	385,490	100.0684	389,896	389,630	387,858	0	2,291	0	0	1.214	3.221	MON	210	4,553	12/03/2020	04/16/2037
69354W-AC-0	PNMSR 18GT1 A - ABS			4	2.B FE	15,600,000	100.1341	15,620,923	15,600,000	15,601,317	0	(89)	0	0	2.952	2.993	MON	6,396	465,693	02/21/2018	02/25/2023

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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
69403W-AA-5	PACBEA 2006 - A AA - RMBS			1	2.B FE	4,159,319	105.8779	3,992,347	3,770,710	3,998,917	0	(17,580)	0	0	5.379	2.699	JJ	93,526	202,826	08/14/2012	07/15/2026
69546T-AA-0	PAID 2020-3 A - ABS			4	1.G FE	3,279,329	100.3820	3,291,884	3,279,359	3,279,351	0	17	0	0	2.100	2.110	MON	3,061	88,496	10/21/2020	05/17/2027
69702E-AA-3	PLMRS 2021-4 A - CDO		C	4	1.A FE	50,000,000	100.0793	50,039,650	50,000,000	50,000,000	0	0	0	0	1.302	1.320	JAJO	168,110	0	08/19/2021	10/16/2034
69916K-AC-7	PARL 2021-2 A2 - CDO		C	4	1.C FE	9,450,000	99.8540	9,436,203	9,450,000	9,450,000	0	0	0	0	2.038	2.067	JAJO	13,372	0	10/26/2021	10/20/2034
70337U-10-0	PATRONS' LEGACY 2003-IV - ABS			4	3.C FE	3,647,354	101.6250	3,834,125	3,772,817	3,772,817	0	0	0	0	5.775	5.844	MON	4,842	218,541	09/17/2010	12/23/2063
70337Y-10-2	PATRONS LEGACY				1.F FE	913,263	101.6250	959,280	943,941	943,941	0	0	0	0	5.859	5.859	MON	3,226	55,309	09/17/2010	07/10/2058
70338A-10-3	PATRONS LEGACY 2003-III				1.F FE	1,325,415	101.6250	1,346,953	1,325,415	1,325,415	0	0	0	0	5.646	5.645	MON	2,910	74,833	12/12/2003	12/17/2053
70338C-10-9	PATRONS LEGACY 2004-I A LILACS - ABS			4	2.A FE	3	101.6250	3	3	3	0	0	0	0	6.673	6.766	MON	0	0	04/30/2004	05/04/2054
70469Q-AL-3	PEAKS 1 A2R - CDO			4	1.A FE	10,194,976	100.0031	10,858,926	10,858,589	10,367,814	0	142,049	0	0	1.534	4.033	JAJO	31,461	174,940	01/19/2021	07/25/2030
70469X-AN-4	PEAKS 2R 1AR - CDO		C	4	1.A FE	12,805,681	100.0241	13,922,573	13,919,218	13,201,446	0	271,394	0	0	1.931	4.132	JAJO	54,517	280,988	04/28/2020	07/21/2031
70470M-AJ-4	PCEPK 1 C - CDO		C	4	1.F FE	4,200,000	99.6072	4,183,502	4,200,000	4,200,000	0	0	0	0	2.132	2.163	JAJO	23,632	0	08/17/2021	10/20/2034
70806U-AA-0	PNTPK 2 A1 - CDO		C	4,5	1.A FE	9,000,000	100.1012	9,009,108	9,000,000	9,000,000	0	0	0	0	2.115	2.095	JAJO	41,247	134,767	12/24/2020	01/15/2032
70806U-AE-2	PNTPK 2 B1 - CDO		C	4,5	1.C FE	2,000,000	100.0427	2,000,854	2,000,000	2,000,000	0	0	0	0	2.815	2.728	JAJO	12,199	40,098	12/24/2020	01/15/2032
71367@-AA-4	PERENfra Laguna LLC				2.B Z	15,000,000	100.0000	15,000,000	15,000,000	15,000,000	0	0	0	0	0.000	3.580	MON	0	0	12/31/2021	10/15/2049
72353P-AA-4	PIONEER AIRCRAFT FINANCE LTD - ABS		C	2	2.B FE	13,149,902	99.6384	13,102,428	13,149,978	13,149,757	0	134	0	0	3.967	4.000	MON	23,185	521,660	05/23/2019	06/15/2044
72703P-AA-1	PLNT 2018-1 A21 - ABS			1,2	2.C FE	6,192,000	100.2417	6,206,966	6,192,000	6,192,222	0	(162)	0	0	4.262	4.277	MJSD	19,060	263,903	07/19/2018	09/08/2048
72703P-AC-7	PLNT 191 A2 - ABS			4	2.C FE	10,913,525	102.3917	11,037,825	10,780,000	10,912,342	0	(1,183)	0	0	3.858	3.786	MJSD	30,037	340,276	07/15/2021	12/05/2049
74040T-AC-7	PRETSL 4 MNT - CDO			4	3.A FE	842,516	84.8205	748,544	882,504	849,457	0	3,996	0	0	2.464	3.054	MJSD	544	21,635	12/21/2017	12/23/2031
74040Y-AB-8	PRETSL 10 A2 - CDO			4	1.C FE	2,667,725	94.1576	2,541,249	2,698,932	2,662,028	0	13,918	0	0	0.990	1.540	JAJO	6,682	29,108	09/07/2018	07/03/2033
74041C-AA-7	PRETSL XV A1 - CDO			4	1.C FE	2,520,620	95.2997	3,131,024	3,285,450	2,482,536	0	171,298	0	0	0.694	8.184	MJSD	291	21,462	07/28/2016	09/26/2034
74041E-AA-3	PRETSL XVII A1 - CDO			4	1.C FE	6,175,039	96.1105	7,154,847	7,444,397	6,542,516	0	927,341	0	0	0.703	3.175	MJSD	1,308	49,715	08/23/2018	03/23/2035
74041E-AL-9	PRETSL XVII A3 - CDO			4	2.B FE	10,575,000	84.6003	10,152,036	12,000,000	10,830,155	0	83,711	0	0	0.783	1.611	MJSD	2,348	89,865	10/26/2018	03/23/2035
74041N-AA-3	PRETSL XII A1 - CDO		C	4	1.C FE	9,942,119	98.5217	10,304,008	10,458,618	10,212,705	0	263,164	0	0	0.916	2.203	MJSD	1,330	94,229	05/18/2018	12/24/2033
74041N-AC-9	PRETSL XII A3 - CDO		C	4	1.F FE	5,775,000	89.7246	5,383,476	6,000,000	5,835,404	0	20,041	0	0	1.096	1.424	MJSD	913	63,488	10/26/2018	12/24/2033
74041N-AD-7	PRETSL XII A4 - CDO		C	4	1.F FE	16,362,500	89.7246	15,253,182	17,000,000	16,532,091	0	55,231	0	0	1.096	1.424	MJSD	4,139	179,883	10/26/2018	12/24/2033
74041N-AL-9	PRETSL XII A1 - CDO		C	4	1.A FE	96,587	99.0025	114,418	115,571	99,345	0	15,010	0	0	0.916	8.371	MJSD	15	1,037	11/04/2016	12/24/2033
74041P-AB-6	PRETSL VIII A2 - CDO			4	1.F FE	20,757,779	98.8969	26,688,917	26,986,607	21,065,198	0	1,144,793	0	0	1.030	4.338	JAJO	69,510	301,961	08/02/2017	01/03/2033
74042D-AA-4	PRETSL XX A1 - CDO			4	1.F FE	8,339,140	92.6349	8,390,989	9,058,129	8,339,434	0	73,372	0	0	0.603	1.489	MJSD	1,517	51,303	11/29/2018	03/22/2038
74042E-AA-2	PRETSL XVII A1 - CDO		C	4	1.C FE	10,669,184	92.0544	12,203,987	13,257,364	10,659,832	0	333,723	0	0	0.616	3.800	MJSD	2,040	75,762	04/04/2017	06/23/2035
74042F-AA-9	PRETSL 25 A1 - CDO		C	4	1.F FE	9,989,763	89.5793	11,154,022	12,451,562	10,571,581	0	413,121	0	0	0.493	2.447	MJSD	1,704	56,636	09/18/2018	06/22/2037
74042H-AA-5	PRETSL XIX A1 - CDO			4	1.C FE	23,156,503	92.5150	27,772,987	30,019,983	24,142,171	0	2,614,463	0	0	0.553	3.352	MJSD	4,609	154,807	05/06/2019	12/22/2035
74042H-AB-3	PRETSL XIX A2 - CDO			4	1.E PL	4,455,882	83.2853	4,362,363	5,237,855	4,567,149	0	49,504	0	0	0.633	1.779	MJSD	921	31,259	12/20/2018	12/22/2035
74042J-AA-1	PRETSL XXI A1 - CDO		C	4	1.F FE	26,669,118	91.1432	28,777,003	31,573,396	27,744,333	0	1,992,910	0	0	0.553	2.308	MJSD	4,848	162,818	05/31/2019	03/22/2038
74042M-AA-4	PRETSL 22 A1 - CDO		C	4	1.C FE	9,287,186	93.0244	9,941,439	10,686,915	9,153,726	0	1,216,807	0	0	0.543	4.807	MJSD	1,611	54,027	05/06/2019	09/22/2036
74042T-AA-9	PRETSL XXVII A1 - CDO			4	1.F FE	2,742,275	93.1098	3,647,610	3,917,536	2,362,815	0	125,037	0	0	0.503	5.796	MJSD	547	18,216	04/14/2016	12/22/2037
74042W-AA-2	PRETSL XVIII A1 - CDO		C	4	1.C FE	4,397,253	95.1903	4,408,466	4,631,214	4,555,319	0	72,497	0	0	0.583	2.164	MJSD	675	25,291	07/11/2019	09/23/2035
74043A-AC-5	PRETSL XXIII AFP - CDO			4	2.B FE	2,620,470	84.9503	1,935,854	2,278,808	1,641,876	0	87,361	0	0	0.403	3.891	MJSD	255	8,282	08/03/2017	12/22/2036
74043A-AD-3	PRETSL XXIII A1 - CDO			4	1.F FE	20,393,089	92.5974	20,345,827	21,972,352	20,525,237	0	174,426	0	0	0.513	1.361	MJSD	3,130	104,396	04/30/2019	12/22/2036
74043C-AA-5	PRETSL 24 A1 - CDO		C	4	1.F FE	12,156,345	88.1303	14,025,474	15,914,474	12,740,890	0	1,273,443	0	0	0.514	3.453	MJSD	2,273	74,000	06/09/2017	03/22/2037
74331C-AA-6	PROG 2020-SFR1 A - RMBS			4	1.A FE	16,499,452	99.3030	16,384,993	16,500,000	16,495,952	0	(1,962)	0	0	1.732	1.726	MON	23,815	285,780	03/04/2020	04/17/2037
74331C-AB-4	PROG 2020-SFR1 B - RMBS			4	1.D FE	4,499,945	99.4191	4,473,860	4,500,000	4,499,005	0	(677)	0	0	2.030	2.026	MON	7,613	91,485	03/04/2020	04/17/2037
74333N-AA-0	PROG 19SFR2 A - RMBS			4	1.A FE	7,922,788	100.3328	7,949,260	7,922,889	7,861,439	0	(58,772)	0	0	3.147	3.440	MON	20,778	249,395	04/11/2019	05/19/2036
74333N-AC-6	PROG 19SFR2 B - RMBS			4	1.B FE	11,999,833	100.3936	12,047,237	12,000,000	11,897,816	0	(97,785)	0	0	3.446	3.763	MON	16,081	413,520	04/11/2019	05/19/2036
74333W-AJ-1	PROG 21SR10 E1 - RMBS			4	2.A FE	9,999,623	100.7720	10,077,202	10,000,000	9,999,624	0	1	0	0	4.810	4.810	MON	0	0	11/19/2021	12/19/2040
74983D-AQ-0	RACEP 10R A2R - CDO		C	4	1.A FE	17,500,000	100.0059	17,501,033	17,500,000	17,492,277	0	2,271	0	0	1.574	1.660	JAJO	52,025	289,017	07/12/2018	07/25/2031
75009P-AE-7	RAD 12 C - CDO		C	4,5	1.F FE	4,500,000	99.9977	4,499,897	4,500,000	4,500,000	0	0	0	0	2.191	2.223	JAJO	13,694	0	10/01/2021	10/30/2034
750103-AE-3	RAD 15 C - CDO		C	4	1.F FE	5,500,000	99.8650	5,492,575	5,500,000	5,500,000	0	0	0	0	2.221	2.253	JAJO	5,090	0	11/23/2021	01/20/2034
75575J-AA-3	RCMT 2020-FL4 A - CMBS			4	1.A FE	12,739,811	101.5338	12,935,212	12,739,811	12,739,811	0	0	0	0	2.252	2.302	MON	3,985	316,475	06/19/2020	02/26/2035
76042E-AA-7	REPS 2020-A A - ABS			4	1.C FE	5,998,960	101.3255	6,079,528	6,000,000	5,999,095	0	104	0	0	2.470	2.472	MON	4,528	148,200	10/06/2020	11/20/2030
77587A-AU-0	RMRK WM-R B2R - CDO		C	4	1.C FE	8,000,000	100.0176	8,001,408	8,000,000	8,000,000	0	0	0	0	2.540	2.548	JAJO	40,077	203,208	09/17/2020	04/21/2031
77588E-AA-5	RCF I A - CDO		C	4	1.A FE	10,000,000	99.3088	9,930,880	10,000,000	10,000,000	0	0	0	0	3.572	3.571	AO	62,510	357,200	01/30/2020	04/28/2038
77879R-AB-2	ROTOR 2011-1 1A - ABS		D	4	4.A FE	9,953,390	94.9969	9,648,380	10,156,520	9,988,527	0	2,345	0	0	5.750	5.878	MON	25,956	579,757	06/14/2018	06/15/2046
78403D-AH-3	SBATOW 2014-2 2C - RMBS			1,2	1.F FE	28,624,968	102.6650	29,057,275	28,303,000	28,409,851	0	(35,012)	0	0	3.869	3.726	MON	48,669	1,095,043	05/12/2015	10/15/2049

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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
784054-AB-4	SCFET 201 A2 - ABS			4	1.A FE	6,254,094	99.9932	6,253,966	6,254,392	6,254,292	0	183	0	0	0.680	0.686	MON	1,300	68,582	08/11/2020	10/20/2025
78443C-BN-3	SLMA 2004-B A3 - ABS			4	1.A FE	2,425,556	99.3661	3,031,673	3,051,014	2,889,414	0	49,041	0	0	0.533	6.752	MJSD	768	15,136	03/07/2012	03/15/2024
78448Q-AB-4	SMB 2015-B A2A - ABS			4	1.A FE	214,831	100.2542	216,374	215,825	215,708	0	135	0	0	2.980	3.283	MON	286	6,432	07/23/2015	07/15/2027
78472J-AA-1	SPART 20T1 AT1 - RMBS			4	1.A FE	2,499,921	100.9979	2,524,948	2,500,000	2,499,926	0	4	0	0	1.280	1.280	MON	1,422	33,600	10/23/2020	11/15/2052
78472J-AE-3	SPART 20T2 AT2 - RMBS			4	1.A FE	11,997,702	100.7184	12,086,208	12,000,000	11,997,783	0	64	0	0	1.830	1.831	MON	9,760	230,580	10/23/2020	11/15/2055
78488L-AA-8	SWC 1 A - CDO			4	2.B FE	40,065,038	100.9052	40,714,266	40,349,047	40,245,963	0	38,492	0	0	4.750	4.983	FMAN	244,896	1,916,580	07/27/2018	08/15/2033
80306A-AA-8	SAPA 2018-1 A - ABS		C	2	2.B FE	5,091,987	89.5553	4,529,685	5,057,975	5,079,656	0	(4,360)	0	0	4.250	4.081	MON	9,554	214,964	08/08/2019	12/15/2040
803169-AQ-4	SRANC 3R AFR - CDO		C	4	1.A FE	24,698,128	100.5317	24,829,448	24,698,128	24,700,322	0	(443)	0	0	4.088	4.103	MJSD	25,241	1,009,660	04/30/2018	06/24/2030
80349B-BD-8	SARAT US 2R3 - CDO			4	1.A FE	37,000,000	100.0392	37,014,504	37,000,000	37,000,000	0	0	0	0	1.782	1.849	JAJO	133,662	441,846	02/18/2021	04/20/2033
81761T-AG-0	SERV 211 A22 - RMBS			4	2.C FE	22,942,500	98.6824	22,640,210	22,942,500	22,942,500	0	0	0	0	3.113	3.113	FMAN	119,033	178,550	07/26/2021	07/30/2051
817743-AA-5	SPRO 2019-1 A2 - ABS			1,2	2.C FE	17,996,016	102.0527	18,252,125	17,885,000	17,961,245	0	(13,180)	0	0	3.882	3.800	JAJO	127,288	694,296	01/22/2020	10/25/2049
83012Q-AE-4	SIXST 20 C - CDO		C	4,5	1.F FE	3,400,000	99.6016	3,386,454	3,400,000	3,400,000	0	0	0	0	2.132	2.199	JAJO	14,701	0	09/08/2021	10/20/2034
83438J-AA-4	SLOSO 2007-1 ALA - CDO			4	1.F FE	11,046,819	92.5034	11,092,193	11,991,120	11,058,988	0	108,400	0	0	0.384	1.452	JAJO	11,000	55,744	07/25/2018	10/07/2037
83546D-AL-2	SONIC 2020-1 A21 - RMBS			4	1.D FE	7,027,533	102.7186	7,094,431	6,906,667	7,022,922	0	(2,404)	0	0	3.395	3.303	MON	7,165	234,481	02/03/2020	01/20/2050
83546D-AM-0	SONIC CAPITAL LLC - ABS			4,5	1.C FE	18,350,053	99.9258	17,253,852	17,266,667	18,312,474	0	(25,141)	0	0	2.745	2.446	MON	14,482	473,970	06/15/2020	01/20/2050
83608G-AQ-9	SNDPT II A2R - CDO			4	1.C FE	7,008,750	99.6864	7,177,421	7,200,000	7,080,773	0	24,269	0	0	1.575	2.016	JAJO	21,103	119,179	12/07/2018	01/27/2031
83609Y-AC-0	SNDPT 4RR A - CDO		C	4	1.A FE	33,596,871	99.9998	33,586,933	33,587,000	33,595,093	0	(1,778)	0	0	1.272	1.340	JAJO	89,023	338,067	02/11/2021	04/18/2031
83609Y-AE-6	SNDPT 4RR B - CDO		C	4	1.C FE	1,770,786	99.5685	1,792,233	1,800,000	1,780,654	0	3,632	0	0	1.872	2.176	JAJO	7,021	35,329	12/10/2018	04/18/2031
83615P-AC-1	SNDPT 31 B - CDO		C	4	1.C FE	11,000,000	99.3665	10,930,315	11,000,000	11,000,000	0	0	0	0	1.781	1.807	JAJO	58,238	0	08/06/2021	10/25/2034
83615P-AE-7	SNDPT 31 C - CDO		C	4	1.F FE	5,000,000	99.5530	4,977,650	5,000,000	5,000,000	0	0	0	0	2.281	2.314	JAJO	33,902	0	08/06/2021	10/25/2034
85208H-AA-1	SPRTE 2017-1 A - ABS		C	4	2.B FE	4,657,849	99.0744	4,632,077	4,675,352	4,670,373	0	833	0	0	4.250	4.340	MON	8,831	198,723	11/17/2017	12/15/2037
85208N-AD-2	SPRNTS 1A1 - RMBS			1	2.A FE	18,687,500	104.3700	19,504,144	18,687,500	18,687,500	0	0	0	0	4.738	4.766	MJSD	27,054	885,414	03/14/2018	09/20/2029
85572R-AA-7	STARR 2018-1 A - ABS		C	2	2.A FE	15,812,586	98.0165	15,546,628	15,861,236	15,830,626	0	5,521	0	0	4.089	4.198	MON	28,825	648,566	04/17/2019	05/15/2043
85573L-AA-9	STARR 2019-1 A - ABS		C	4	2.B FE	4,712,804	99.3843	4,683,996	4,713,014	4,712,967	0	38	0	0	4.089	4.089	MON	8,565	196,936	04/12/2019	03/15/2044
85816B-DE-7	STCR 151RR BR2 - CDO			4	1.A FE	11,237,500	99.3911	11,169,075	11,237,500	11,237,500	0	0	0	0	1.610	1.647	FMAN	20,098	139,120	03/05/2021	05/21/2029
86212V-AA-2	STR 2016-1 A1 - ABS			2	1.E FE	9,454,968	102.2926	9,676,868	9,459,983	9,457,425	0	490	0	0	3.960	3.999	MON	11,447	374,615	10/12/2016	10/22/2046
86212V-AD-6	STR 2018-1 A1 - ABS			4	1.A FE	9,467,653	101.9360	9,653,443	9,470,106	9,469,027	0	403	0	0	3.960	3.997	MON	11,459	375,016	10/12/2018	10/20/2048
86212V-AE-4	STR 2018-1 A2 - ABS			4	1.A FE	12,543,170	105.4012	13,225,631	12,547,890	12,544,309	0	557	0	0	4.290	4.334	MON	16,448	538,305	10/12/2018	10/20/2048
86213C-AB-1	STR 2015-1 A2 - ABS			2	1.E FE	20,678,195	101.7495	21,146,932	20,783,333	20,741,217	0	11,346	0	0	4.170	4.274	MON	26,481	866,665	07/18/2018	04/20/2045
86268H-AA-6	STRTA 1 A - CDO		C	4	1.A FE	16,000,000	99.9996	15,999,936	16,000,000	16,003,539	0	(1,218)	0	0	1.714	1.773	JAJO	59,410	289,858	11/27/2018	01/15/2031
86271P-AE-5	STRTA II B - CDO		C	4	1.C FE	11,000,000	99.9968	10,999,648	11,000,000	11,000,000	0	0	0	0	2.161	2.192	JAJO	53,489	0	09/20/2021	10/20/2033
86271P-AG-0	STRTA II C - CDO		C	4	1.F FE	10,000,000	99.9940	9,999,400	10,000,000	10,000,000	0	0	0	0	2.961	3.003	JAJO	66,626	0	09/20/2021	10/20/2033
86271P-AJ-4	STRTA II D - CDO		C	4	2.C FE	8,910,000	99.0091	8,910,819	9,000,000	8,912,204	0	2,204	0	0	4.461	4.631	JAJO	90,338	0	09/20/2021	10/20/2033
869507-AA-1	SPSS 2017-1 A - ABS			4	1.A FE	6,305,421	107.1180	6,757,624	6,308,581	6,306,014	0	62	0	0	4.190	4.192	MON	11,748	264,330	02/09/2017	01/15/2071
87165V-AP-4	SYMP XVI C2R - CDO		C	4	1.F FE	4,000,000	100.0952	4,003,808	4,000,000	4,000,886	0	31	0	0	5.150	5.179	JAJO	43,489	206,000	08/29/2018	10/15/2031
87168B-AC-4	SYMP 28 A - CDO		C	4,5	1.A FE	50,000,000	100.0529	50,026,450	50,000,000	50,000,000	0	0	0	0	1.256	1.333	JAJO	190,107	0	08/03/2021	10/23/2034
87168B-AG-5	SYMP 28 C - CDO		C	4,5	1.F FE	7,000,000	99.9528	6,996,696	7,000,000	7,000,000	0	0	0	0	2.216	2.286	JAJO	62,041	0	08/03/2021	10/23/2034
87168G-AG-4	SYMP C - CDO		C	4	1.F FE	3,700,000	99.8075	3,692,878	3,700,000	3,700,000	0	0	0	0	2.361	2.354	JAJO	728	0	12/01/2021	01/17/2034
87244C-AJ-5	CHMML I AR - CDO			4	1.A FE	16,000,000	100.0119	16,001,904	16,000,000	15,999,931	0	416	0	0	1.661	1.731	JAJO	53,906	279,192	10/05/2018	10/21/2030
87244C-AL-0	CHMML I BR - CDO			4	1.C FE	7,200,000	100.0072	7,200,518	7,200,000	7,199,944	0	154	0	0	2.281	2.353	JAJO	33,310	170,897	10/05/2018	10/21/2030
87267J-AA-1	TFINS 2018-2 A1 - CDO		C	4	1.B FE	59,105,672	99.9008	59,047,039	59,105,672	59,078,252	0	18,079	0	0	2.018	2.005	MJSD	6,626	1,186,108	11/20/2018	09/30/2039
87268R-AA-2	TFINS 192 A1 - CDO			4	1.B FE	6,905,172	100.3464	6,929,092	6,905,172	6,905,172	0	0	0	0	2.480	2.586	FMAN	15,699	172,257	12/18/2019	02/28/2039
87275Q-AA-5	TRTX 2018-FL2 A - CMBS			4	1.A FE	21,177,142	100.0022	22,031,330	22,030,837	21,983,866	0	199,266	0	0	1.239	2.274	MON	11,370	275,509	03/19/2020	11/18/2037
87342R-AC-8	BELL 2016-1 A23 - RMBS			2	2.B FE	11,403,431	103.4730	11,709,781	11,316,750	11,349,401	0	(22,869)	0	0	4.970	4.904	FMAN	56,244	562,442	06/22/2018	05/25/2046
87342R-AF-1	BELL 181 A22 - RMBS			4	1.C FE	6,790,000	109.2778	7,419,963	6,790,000	6,791,375	0	273	0	0	4.590	4.590	FMAN	31,166	311,661	12/10/2018	11/25/2048
87974K-AS-3	TELOS 145R A2R - CDO			4	1.A FE	9,278,719	99.9236	9,442,780	9,450,000	9,397,018	0	34,582	0	0	1.372	1.894	JAJO	27,016	137,704	12/19/2018	04/17/2028
88159D-AA-3	TES 2017-1 A - ABS			4	2.A FE	13,193,822	102.5470	13,593,702	13,256,071	13,219,957	0	8,449	0	0	4.330	4.400	AO	113,203	573,988	04/26/2018	10/21/2047
88159T-AA-8	TES 2017-2 A - ABS			4	1.G FE	6,929,803	101.8610	7,059,232	6,930,263	6,931,536	0	(23)	0	0	4.120	4.112	FA	103,900	285,526	12/08/2017	02/20/2048
88432F-AY-5	WINDR 151RR A2R - CDO			4	1.A FE	8,000,000	100.0097	8,000,776	8,000,000	8,000,007	0	41	0	0	1.631	1.699	JAJO	26,467	137,163	11/08/2018	10/21/2030
88432U-AC-0	WINDR 2018-3 A2 - CDO			4	1.A FE	6,400,000	100.0091	6,400,582	6,400,000	6,401,296	0	(224)	0	0	1.581	1.644	JAJO	20,524	106,486	10/26/2018	01/21/2031
88606W-AA-0	TBOLT 2017 A - ABS		C	4	1.G FE	6,205,816	100.0848	6,211,341	6,206,078	6,208,462	0	(425)	0	0	4.212	4.222	MON	11,618	261,400	04/25/2017	05/17/2032
88607A-AA-7	TBOLT 2019 A - ABS		C	4	1.G FE	6,643,955	98.9067	6,571,565	6,644,207	6,644,117	0	42	0	0	3.671	3.671	MON	10,840	243,909	10/31/2019	11/15/2039
88631Y-AC-1	TIA IV A1B - CDO			4	1.A FE	6,500,000	100.0041	6,500,267	6,500,000	6,501,557	0	(270)	0	0	1.581	1.643	JAJO	20,845	108,150	11/13/2018	01/20/2032

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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
894127-AE-9	TRAP 1 B1 - CDO			4	1.F FE	5,413,876	100.0204	5,497,442	5,496,321	5,312,312	0	10,737	0	0	1.296	1.499	MN	6,332	70,393	05/18/2018	11/30/2032
89412K-AA-8	TRAP XI A1 - CDO			4	1.C FE	22,598,669	95.8781	22,897,939	23,882,345	23,006,427	0	1,057,535	0	0	0.464	1.546	JAJO	24,913	127,649	02/12/2019	10/10/2041
89413A-AA-9	TRAP IX A1 - CDO			4	1.C FE	6,561,711	96.2609	7,030,568	7,303,659	6,454,355	0	(28,263)	0	0	0.465	2.898	JAJO	6,220	38,119	11/06/2020	01/27/2040
89413C-AA-5	TRAP X A1 - CDO			4	1.C FE	42,835,882	91.9279	42,285,237	45,998,262	42,756,465	0	1,461,952	0	0	0.467	1.775	JAJO	51,872	252,092	05/30/2019	07/08/2041
89413G-AA-6	TRAP 12 A1 - CDO			4	1.C FE	1,650,730	94.8119	1,882,814	1,985,841	1,520,627	0	267,861	0	0	0.417	8.141	JAJO	1,999	9,877	05/03/2017	04/06/2042
89641X-AL-9	TRNTS 15 A2 - CDO		C	4	1.A FE	23,000,000	98.4592	22,645,616	23,000,000	23,000,000	0	0	0	0	2.313	2.319	JAJO	101,947	265,949	03/25/2021	04/22/2034
89655Y-AA-4	TRL 2009-1 A - RMBS			2	2.C FE	7,552,332	107.1642	8,093,395	7,552,332	7,553,477	0	43	0	0	6.657	6.745	MON	20,948	502,759	10/29/2009	11/16/2039
89655Y-AA-4	TRL 2009-1 A - RMBS	SD		2	2.C FE	1,267,713	107.1642	1,156,199	1,078,905	1,172,590	0	(9,028)	0	0	6.657	4.333	MON	2,993	71,823	08/31/2012	11/16/2039
89656C-AA-1	TRL 2010-1 NTS - RMBS			4	1.F FE	14,992,764	104.4203	14,986,795	14,352,377	14,796,415	0	(34,588)	0	0	5.194	4.493	MON	31,061	745,462	01/17/2019	10/16/2040
89656C-AA-1	TRL 2010-1 NTS - RMBS	SD		4	1.F FE	1,297,464	104.4203	1,247,600	1,194,787	1,249,455	0	(4,286)	0	0	5.194	4.145	MON	2,586	62,057	08/31/2012	10/16/2040
89656G-AB-0	TRL 211 B - RMBS			4	2.B FE	3,499,514	98.6324	3,452,133	3,500,000	3,499,530	0	16	0	0	3.080	3.081	MON	3,593	50,606	06/22/2021	07/19/2051
89657A-AC-0	TRL 2020-1 A - RMBS			4	1.F FE	3,881,676	97.8002	3,797,200	3,882,611	3,881,781	0	93	0	0	1.960	1.974	MON	2,959	77,533	10/14/2020	06/17/2048
89657B-AA-2	TRL 191 A1 - RMBS			4	1.F FE	31,497,330	100.2152	33,210,006	33,138,691	31,852,125	0	211,479	0	0	3.820	4.969	MON	49,229	1,265,898	03/31/2020	04/17/2049
89657B-AB-0	TRL 2019-2 A1 - RMBS			4	1.F FE	9,779,566	100.5741	9,838,043	9,781,883	9,780,000	0	308	0	0	2.390	2.410	MON	9,092	240,508	10/08/2019	10/18/2049
89657B-AC-8	TRL 2019-2 A2 - RMBS			4	1.F FE	3,877,500	100.9660	4,038,640	4,000,000	3,908,280	0	16,914	0	0	3.100	3.649	MON	4,822	124,000	03/11/2020	10/18/2049
89707W-AB-4	TROPC 2004-3 A2L - CDO			4	1.C FE	16,792,247	100.0041	20,449,264	20,448,426	17,254,905	0	1,985,179	0	0	1.004	3.296	JAJO	44,471	223,246	05/11/2020	07/15/2034
89707W-AC-2	TROPC 2004-3 A3L - CDO			4	1.F FE	24,579,900	102.0984	31,650,504	31,000,000	25,436,602	0	519,337	0	0	1.324	3.830	JAJO	88,912	439,021	05/11/2020	07/15/2034
89707Y-AA-2	TROPC 4B A1L - CDO		C	4	1.A FE	2,525,193	98.0727	3,189,813	3,252,499	2,293,839	0	414,412	0	0	0.554	17.951	JAJO	3,902	20,670	11/02/2016	04/15/2035
89708B-AA-1	TROPC 5 AL1 - CDO		C	4	1.C FE	36,258,409	91.8814	36,988,509	40,256,797	35,583,297	0	656,194	0	0	0.414	2.364	JAJO	36,089	198,690	07/26/2018	07/15/2036
898203-AA-2	TFINS 2017-2 A1 - CDO		C	4	1.D FE	13,651,400	98.5213	13,724,017	13,930,000	13,694,090	0	22,170	0	0	1.784	1.951	MJSD	8,282	245,137	10/02/2017	09/20/2039
898203-AB-0	TFINS 2017-2 A2 - CDO		C	4	1.D FE	6,240,640	97.2274	6,191,441	6,368,000	6,095,605	0	(82,621)	0	0	1.784	2.362	MJSD	3,471	228,834	10/02/2017	09/20/2039
89820U-AB-0	TFINS 181 A2 - CDO		C	4	1.D FE	3,957,399	98.5267	3,938,480	3,997,373	3,827,330	0	(77,261)	0	0	4.050	2.160	MJSD	450	165,054	04/12/2018	03/30/2039
89820X-AA-6	TFINS 2020-2 A1 - CDO			4	1.C FE	11,000,000	97.5601	10,731,611	11,000,000	11,000,000	0	0	0	0	2.664	2.897	JAJO	61,858	275,000	11/24/2020	07/15/2041
89821J-AA-6	TFINS 2019-1 A1 - CDO		C	4	1.C FE	58,782,785	99.6445	58,573,812	58,782,785	58,782,785	0	0	0	0	2.182	2.251	FMAN	213,798	1,328,644	02/08/2019	02/02/2039
89822P-AA-1	TFINS 201 A1 - CDO			4	1.C FE	14,369,927	100.5222	14,444,967	14,369,927	14,369,927	0	0	0	0	3.321	3.290	JAJO	100,748	570,019	07/15/2020	04/16/2040
903329-AC-4	USCAP 1 A2 - CDO			4	1.C FE	13,891,150	98.3391	14,134,602	14,373,333	14,024,370	0	55,735	0	0	1.012	1.433	FMAN	24,638	154,078	09/07/2018	05/01/2034
90342W-AA-5	USCAP V A1 - CDO			4	1.F FE	2,820,510	92.4049	3,140,108	3,398,205	2,857,955	0	59,791	0	0	0.401	2.656	JAJO	3,067	16,071	03/30/2017	10/10/2040
90352W-AD-6	STEAM 2021-1 A - ABS			4	1.F FE	14,396,314	100.1704	14,421,193	14,396,655	14,396,087	0	(226)	0	0	2.250	2.241	MON	2,699	274,932	01/15/2021	02/28/2051
90390K-AB-0	USCAP II A2 - CDO			4	1.C FE	3,503,103	98.5489	3,505,444	3,557,061	3,492,800	0	11,701	0	0	0.882	1.167	FMAN	5,314	33,455	09/06/2019	08/01/2034
91743P-DE-2	UTAH HSG CORP				1.B FE	2,154,313	109.9380	2,283,838	2,077,387	2,151,673	0	(1,576)	0	0	3.500	3.305	MON	2,020	72,709	03/13/2020	03/21/2050
91823A-AG-6	VBTOW 181 C - ABS			2	1.F FE	10,000,000	100.4996	10,049,957	10,000,000	10,000,099	0	(30)	0	0	3.413	3.436	MON	15,169	341,300	02/12/2018	02/18/2048
92212K-AA-4	VDC 2019-1 A2 - ABS			4	1.G FE	8,790,000	101.9007	8,957,071	8,790,000	8,790,000	0	0	0	0	3.188	3.209	MON	12,454	280,618	07/30/2019	07/15/2044
92257C-AA-8	VCC 2019-1 A - CMBS			4	1.A FE	2,491,462	102.8538	2,563,150	2,492,033	2,492,114	0	6,911	0	0	3.760	3.652	MON	7,808	99,663	03/11/2019	03/25/2049
92916X-AL-1	INGIM 2013-3 2RR - CDO			4	1.C FE	1,967,500	99.7430	1,994,860	2,000,000	1,978,480	0	4,022	0	0	1.822	2.055	JAJO	7,593	38,244	12/10/2018	10/20/2031
92917T-AG-0	VOYA 2018-2 COM - CDO			4	4.C FE	21,739,444	89.0152	22,020,198	24,737,571	21,164,035	(326,580)	(426,004)	0	0	5.370	5.370	JAJO	185,738	1,380,537	05/17/2018	07/15/2031
92918Q-AE-0	VOYA 211 B - CDO		C	4	1.C FE	10,650,000	99.2820	10,573,533	10,650,000	10,650,000	0	0	0	0	1.771	1.847	JAJO	78,081	0	07/01/2021	07/17/2034
94353W-AA-3	WAAV 171 A - ABS			4	2.B FE	5,566,108	98.0345	5,456,724	5,566,126	5,566,273	0	31	0	0	3.844	3.844	MON	9,509	213,962	11/08/2017	11/15/2042
94354K-AA-8	WAAV 2019-1 A - ABS			4	2.A FE	4,868,235	98.4489	4,792,934	4,868,448	4,868,346	0	32	0	0	3.597	3.625	MON	7,783	175,118	09/30/2019	09/15/2044
94945P-AA-3	WLKRG 2017-A A - RMBS			4	1.F FE	2,724,835	100.5814	2,740,956	2,725,111	2,724,453	0	66	0	0	2.820	2.849	MON	3,415	76,848	06/15/2017	06/15/2033
94949J-AA-3	WELF 2018-2 A1 - CDO			4	1.A FE	15,009,375	100.0109	15,001,635	15,000,000	15,007,508	0	(1,867)	0	0	1.331	1.383	JAJO	40,500	157,184	01/29/2021	10/20/2031
94950A-AS-9	WELF 2020-2 CR - CDO		C	4	1.F FE	3,825,000	100.0170	3,825,650	3,825,000	3,825,000	0	0	0	0	2.424	2.501	JAJO	20,087	13,237	08/11/2021	07/17/2034
94950N-AS-1	WELF 191R BR - CDO			4,5	1.F FE	5,500,000	100.0207	5,501,139	5,500,000	5,500,000	0	0	0	0	2.548	2.548	MAT	0	0	11/10/2021	07/20/2032
94950N-AU-6	WELF 191R CR - CDO			4,5	2.C FE	9,000,000	99.6972	8,972,748	9,000,000	9,000,000	0	0	0	0	3.550	3.601	JAJO	28,400	0	11/10/2021	07/20/2032
95023A-AA-8	WELF 2021-2 A1 - CDO		C	4	1.A FE	47,000,000	100.0612	47,028,764	47,000,000	47,000,000	0	0	0	0	1.314	1.396	JAJO	247,071	0	07/01/2021	07/17/2034
95023A-AC-4	WELF 2021-2 B - CDO		C	4	1.C FE	5,650,000	100.0452	5,652,554	5,650,000	5,650,000	0	0	0	0	1.914	1.998	JAJO	43,261	0	07/01/2021	07/17/2034
95023A-AE-0	WELF 2021-2 C - CDO		C	4	1.F FE	4,400,000	100.0902	4,403,969	4,400,000	4,400,000	0	0	0	0	2.464	2.550	JAJO	43,370	0	07/01/2021	07/17/2034
95058X-AE-8	WEN 2018-1 A22 - RMBS			2	2.B FE	7,343,160	105.7654	8,122,783	7,680,000	7,438,016	0	31,000	0	0	3.884	4.512	MJSD	13,257	298,291	10/11/2018	03/16/2048
95058X-AG-3	WEN 2019-1 A21 - RMBS			2	2.B FE	23,000,000	104.6727	24,074,721	23,000,000	23,000,000	0	0	0	0	3.783	3.783	MJSD	38,671	870,090	06/13/2019	06/15/2049
95058X-AL-2	WEN 211 A2I - RMBS			4	2.B FE	5,970,000	99.2291	5,923,977	5,970,000	5,970,000	0	0	0	0	2.775	2.775	MJSD	7,363	79,612	06/15/2021	06/15/2051
96033W-AA-6	WESTR 181 A - RMBS			4	1.A FE	1,003,935	100.5636	1,011,371	1,005,703	1,003,924	0	(1)	0	0	3.380	3.380	MON	2,833	33,993	04/19/2018	12/20/2031
96033W-AB-4	WESTR 181 B - RMBS			4	1.C FE	1,400,945	100.5604	1,415,874	1,407,985	1,405,770	0	1,410	0	0	3.580	3.831	MON	4,200	50,406	04/19/2018	12/20/2031
96034L-AA-9	WESTR 201 A - RMBS			4	1.A FE	4,742,710	101.2470	4,808,171	4,748,951	4,746,885	0	772	0	0	2.713	2.767	MON	10,737	137,797	07/08/2020	03/20/2034
965249-AH-8	WITEH IX B2R - CDO			4	1.A FE	1,063,697	100.0608	1,064,343	1,063,697	1,063,697	0	0	0	0	3.570	3.573	JAJO	7,806	37,974	06/29/2017	07/17/2026

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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
96525W-AC-7	WITEH 10 B2 - CDO			4	1.A FE	7,072,561	100.0971	7,079,428	7,072,561	7,072,561	0	0	0	0	4.070	4.089	JAJO	59,170	287,853	03/19/2015	04/19/2027
97063Q-AA-0	WESTF 2017-A A - ABS			4	2.B FE	7,614,041	99.5772	7,588,309	7,620,528	7,616,443	0	567	0	0	4.690	4.750	MON	15,885	357,403	07/28/2017	08/15/2042
97064E-AA-6	WESTF 2018-A A - ABS			4	2.A FE	7,223,142	97.8073	7,065,111	7,223,500	7,223,574	0	61	0	0	4.750	4.797	MON	15,250	343,116	08/16/2018	09/15/2043
97064F-AA-3	WESTF 2020-A A - ABS			4	1.F FE	12,609,463	99.1524	12,502,762	12,609,641	12,609,639	0	57	0	0	3.228	3.228	MON	18,091	407,045	02/18/2020	03/15/2045
97314D-AE-8	WINDR 162RR BR2 - CDO		C	4,5	1.C FE	4,700,000	99.9246	4,696,456	4,700,000	4,700,000	0	0	0	0	1.924	1.998	JAJO	19,590	0	09/24/2021	10/16/2034
97314D-AG-3	WINDR 162RR CR2 - CDO		C	4,5	1.F FE	4,500,000	99.8447	4,493,012	4,500,000	4,500,000	0	0	0	0	2.474	2.551	JAJO	24,119	0	09/24/2021	10/16/2034
97316D-AA-4	WINDR 213 A - CDO		C	4	1.A FE	21,000,000	99.8866	20,976,186	21,000,000	21,000,000	0	0	0	0	1.262	1.347	JAJO	104,565	0	07/01/2021	07/20/2033
97316D-AC-0	WINDR 213 B1 - CDO		C	4	1.C FE	15,000,000	99.9992	14,999,880	15,000,000	15,000,000	0	0	0	0	1.812	1.900	JAJO	107,231	0	07/01/2021	07/20/2033
97316D-AG-1	WINDR 213 C - CDO		C	4	1.F FE	5,000,000	99.8480	4,992,400	5,000,000	5,000,000	0	0	0	0	2.262	2.352	JAJO	44,619	0	07/01/2021	07/20/2033
974153-AB-4	WSTOP 201 A2 - RMBS			2	2.B FE	10,447,500	101.1829	10,571,083	10,447,500	10,447,500	0	0	0	0	2.841	2.841	MJSD	21,437	325,670	10/09/2020	12/05/2050
97988B-AC-8	WDMNT 2018-4 A2 - CDO			4	1.A FE	11,500,000	99.6479	11,459,509	11,500,000	11,499,623	0	562	0	0	1.581	1.653	JAJO	36,880	191,342	03/29/2018	04/22/2030
97988L-AC-9	WDMNT 185 A2 - CDO			4	1.A FE	8,000,000	99.5084	7,960,672	8,000,000	7,994,470	0	2,026	0	0	1.724	1.752	JAJO	26,050	144,255	07/20/2018	07/25/2030
97988P-BA-3	WDMNT 171RR A1R - CDO			4	1.A FE	17,500,000	100.0353	17,506,178	17,500,000	17,500,000	0	0	0	0	1.692	1.887	JAJO	0	0	09/24/2021	10/18/2033
97988Q-AL-8	WDMNT 172R A1R - CDO			4	1.A FE	29,000,000	99.9355	28,981,295	29,000,000	29,000,000	0	0	0	0	1.802	1.870	JAJO	105,938	328,922	02/05/2021	04/20/2033
97988Q-AQ-7	WDMNT 172R BR - CDO			4	1.C FE	5,000,000	99.8920	4,994,600	5,000,000	5,000,000	0	0	0	0	2.281	2.282	JAJO	23,132	71,644	02/05/2021	04/20/2033
97988W-AA-9	WDMNT 207 A1A - CDO		C	2	1.A FE	17,000,000	100.4478	17,076,126	17,000,000	17,000,000	0	0	0	0	2.024	2.025	JAJO	74,541	295,636	11/20/2020	01/15/2032
98625L-AJ-1	GNRT 5 C2 - CDO			4	1.F FE	8,500,000	100.1321	8,511,229	8,500,000	8,502,549	0	2	0	0	5.093	5.119	JAJO	82,973	432,905	08/20/2018	10/22/2031
98875N-AC-9	ZAIS9 9 B1 - CDO		C	4	1.C FE	2,200,000	100.0011	2,200,024	2,200,000	2,198,144	0	638	0	0	2.131	2.219	JAJO	9,509	48,873	06/19/2018	07/20/2031
98875N-AJ-4	ZAIS9 9 B2 - CDO		C	4	1.C FE	19,000,000	100.0623	19,011,837	19,000,000	19,000,889	0	331	0	0	3.540	3.554	JAJO	132,652	672,600	06/19/2018	07/21/2031
98876N-AN-4	ZAIS 13 A2B - CDO		C	4	1.A FE	4,000,000	100.8935	4,035,740	4,000,000	4,000,000	0	0	0	0	3.930	3.949	JAJO	33,187	157,200	07/29/2019	07/15/2032
98878C-AA-4	ZCCP 181 A1 - CDO			4	1.A FE	30,000,000	100.0247	30,007,410	30,000,000	30,000,000	0	0	0	0	1.892	1.966	JAJO	118,266	599,564	11/29/2018	01/16/2031
98878C-AC-0	ZCCP 181 A2 - CDO			4	1.A FE	7,870,000	100.0152	8,001,216	8,000,000	7,937,885	0	25,501	0	0	1.682	2.111	JAJO	28,038	142,757	02/07/2019	01/16/2031
98887T-AB-4	ZAIS6 6 A2 - CDO		C	4	1.A FE	10,750,000	99.8519	10,734,079	10,750,000	10,745,172	0	(16)	0	0	1.624	1.710	JAJO	37,820	184,939	04/02/2018	07/16/2029
98887T-AQ-1	ZAIS6 6R BR - CDO		C	4	1.B FE	45,000,000	100.0001	45,000,045	45,000,000	45,000,000	0	0	0	0	1.924	1.995	JAJO	187,566	397,563	04/23/2021	07/16/2029
98944P-AB-3	ZCAP 2018-1 A - ABS			4	2.C FE	4,646,728	96.9567	4,573,064	4,716,605	4,660,901	0	(4,326)	0	0	4.605	5.334	MON	9,653	221,132	09/28/2018	10/15/2038
98955R-AG-4	OR 2R AFR - CDO		C	4	1.A FE	10,000,000	97.7569	9,775,690	10,000,000	10,000,000	0	0	0	0	2.480	2.488	JAJO	48,911	131,578	03/10/2021	04/20/2033
G4301U-AF-1	HARBOUR AIRCRAFT INVESTMENTS LIMITED - A			4	3.C FE	5,942,424	94.0000	5,621,787	5,980,625	5,948,092	0	1,498	0	0	4.000	4.450	MON	10,632	259,910	11/15/2017	11/15/2037
G7256K-AB-0	PROP 2017-1 A - ABS			4	2.B FE	3,351,450	93.5797	3,138,149	3,353,451	3,347,139	0	210	0	0	5.300	5.315	MON	7,899	178,171	02/10/2017	03/15/2042
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						7,760,324,715	XXX	7,864,009,642	7,942,175,594	7,764,857,710	(2,326,728)	34,601,377	34,188	0	XXX	XXX	XXX	27,624,204	153,299,254	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						26,829,056,281	XXX	28,218,417,225	26,783,651,868	26,835,497,475	(3,074,682)	50,732,342	18,229,552	0	XXX	XXX	XXX	212,900,016	849,057,335	XXX	XXX
084423-80-5	W R BERKLEY CORP			2	2.C FE	6,860,513	27.2550	12,476,249	11,444,000	6,709,091	0	(13,234)	0	0	5.100	8.927	MJSD	1,621	583,644	03/19/2020	12/30/2059
40420I-AB-3	HSBC BANK USA NA				1.F FE	12,802,700	126.5441	12,654,412	10,000,000	12,764,962	0	(37,738)	0	0	5.625	3.118	FA	212,500	0	10/05/2021	08/15/2035
654579-AH-4	NIPPON LIFE INSURANCE CO		C	2	1.G FE	23,000,000	97.9348	22,525,004	23,000,000	23,000,000	0	0	0	0	2.750	2.750	JJ	281,111	316,250	01/13/2021	01/21/2051
4299999. Subtotal - Bonds - Hybrid Securities - Issuer Obligations						42,663,213	XXX	47,655,665	44,444,000	42,474,053	0	(50,972)	0	0	XXX	XXX	XXX	495,232	899,894	XXX	XXX
4899999. Total - Hybrid Securities						42,663,213	XXX	47,655,665	44,444,000	42,474,053	0	(50,972)	0	0	XXX	XXX	XXX	495,232	899,894	XXX	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
30301*-AA-1	FS CREIT FINANCE MM-1 LLC - Secured Term				1.F PL	28,925,000	100.0000	28,925,000	28,925,000	28,925,000	0	0	0	0	2.224	2.224	MJSD	91,353	0	11/23/2021	09/20/2029
36831F-AA-3	GCM GROSVENOR DIVERSIFIED ALTERNATIVES I				1.G PL	20,000,000	100.0000	20,000,000	20,000,000	20,000,000	0	0	0	0	4.250	4.250	MN	125,139	0	11/08/2021	11/15/2041
515095-MM-6	Landmark Equity Partners XVI-D, LLC				1.F Z	65,000,000	100.0000	65,000,000	65,000,000	65,000,000	0	0	0	0	2.903	2.903	MJSD	83,857	0	12/15/2021	12/15/2029
G7740#-AA-7	SCL XL I FUND L.P. - Senior Secured Revo				1.F Z	31,198,494	100.0000	31,198,494	31,198,494	31,198,494	0	0	0	0	3.133	3.133	JAJO	103,825	0	12/21/2021	10/05/2029
6399999. Subtotal - Bonds - Unaffiliated Bank Loans - Issued						145,123,494	XXX	145,123,494	145,123,494	145,123,494	0	0	0	0	XXX	XXX	XXX	404,174	0	XXX	XXX
809000-ZZ-8	1L Term Loan			5	4.C Z	2,404,068	97.1507	2,404,068	2,474,576	2,404,457	0	389	0	0	5.750	6.412	MJSD	0	0	12/02/2021	12/02/2027
812255-ZZ-3	1L Term Loan			5	4.C Z	1,424,427	98.0000	1,424,427	1,453,497	1,424,580	0	153	0	0	7.250	7.599	MJSD	0	0	11/23/2021	12/30/2036
90229*-AA-4	2015 ESA PROJECT COMPANY, LLC			5	2.B PL	12,500,000	100.0000	12,500,000	12,500,000	12,500,000	0	0	0	0	2.600	2.637	MJSD	0	0	11/04/2021	12/20/2027
90212T-AD-3	2U, INC. - INITIAL TERM LOAN			5	4.B PL	366,595	99.0000	369,394	373,125	367,419	0	854	0	0	6.500	7.167	MJSD	404	10,454	06/28/2021	12/30/2024
00452#-AA-7	Accommodations Plus Technologies LLC/Ter			5	5.B GI	2,590,903	99.0454	2,566,170	2,590,903	2,590,903	0	0	0	0	10.000	10.136	MJSD	64,988	279,048	12/31/2021	05/11/2024
00797*-AB-3	Aero Operating LLC/Delayed Draw Term Loa			5	3.A PL	125,266	100.0000	125,266	125,266	125,266	0	0	0	0	8.000	8.114	FMAN	2,645	10,161	04/03/2020	02/07/2026
00797*-AA-5	Aero Operating LLC/Term Loan 1/20			5	3.A PL	436,617	100.0000	436,617	436,617	436,617	0	0	0	0	8.000	8.116	MJSD	9,330	32,518	02/06/2020	02/07/2026
008438-AC-3	AFFINIPAY MIDCO, LLC - 2ND AMENDMENT TL			5	5.B GI	187,031	100.0000	187,031	187,031	187,031	0	0	0	0	6.250	6.337	MJSD	130	9,527	06/04/2021	03/02/2026
008438-AB-5	AFFINIPAY MIDCO, LLC - INCREMENTAL TERM			5	3.B PL	75,137	100.0000	75,137	75,137	75,137	0	0	0	0	6.250	6.339	MJSD	1,200	4,372	01/28/2021	03/02/2026

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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
00843@-AA-7	AffiniPay Midco, LLC/Term Loan 2/20			5	3.A PL	741,743	100.0000	741,743	741,743	741,743	0	0	0	0	6.250	6.340	FMAN	515	47,005	02/27/2020	03/02/2026
00910@-TT-5	Air Comm Corporation Incremental DDTL			5	4.C Z	4,425,057	100.0000	4,425,057	4,425,057	4,425,057	0	0	0	0	0.063	0.063	JAJO	0	117,298	10/12/2021	07/01/2027
01370#-AA-4	Alcami Corporation/First Lien Term Loan			5	5.A FE	1,323,132	91.3750	1,243,200	1,360,547	1,340,956	0	5,767	0	0	4.391	4.902	JAJO	5,822	54,960	07/12/2018	07/14/2025
02254G-AE-3	Alvogen			5	4.C FE	7,401,378	95.2500	7,420,855	7,790,924	7,586,769	0	108,007	0	0	6.250	7.756	MON	126,181	495,438	02/14/2020	12/31/2023
00228*-AA-4	AMERICAN TECHNOLOGIES LLC - TERM LOAN			5	1.F PL	2,199,876	100.0000	2,199,876	2,199,876	2,199,876	0	0	0	0	6.000	6.088	JAJO	1,467	140,303	07/30/2020	07/31/2026
03267@-ZZ-7	Amtech Software First Lien Term Loan			5	4.C Z	2,727,273	98.0000	2,672,727	2,727,273	2,727,273	0	0	0	0	0.063	0.064	FMAN	13,258	77,841	11/02/2021	11/02/2027
57810J-AC-2	Amynta Agency Borrower Inc./Incremental			5	4.C FE	913,431	99.5630	909,439	913,431	913,409	0	7	0	0	4.604	4.033	FMAN	467	42,628	12/20/2018	02/28/2025
03272*-AA-3	ANAQUA PARENT HOLDINGS, INC. - TERM LOAN			5	5.B GI	147,963	100.0000	147,963	147,963	147,963	0	0	0	0	7.000	7.099	JAJO	2,394	6,551	06/23/2021	04/10/2026
00216C-AF-0	AQ SUNSHINE, INC. - TERM LOAN B			5	3.B PL	396,591	99.3074	394,827	397,581	396,802	0	218	0	0	7.000	7.162	JAJO	309	49,126	06/28/2021	04/15/2025
00216C-AH-6	AQ SUNSHINE, INC. - TRANCHE C TERM LOAN			5	5.B GI	179,986	99.7556	179,799	180,239	180,017	0	33	0	0	7.000	7.137	JAJO	1,658	4,029	12/30/2021	04/15/2025
00216C-AD-5	AQ Sunshine, Inc./Term Loan 3/19			5	3.B PL	1,103,050	98.5000	1,105,556	1,122,391	1,111,665	0	3,385	0	0	7.000	6.257	JAJO	41,392	41,443	10/29/2020	04/15/2025
00228*-AB-2	ATI RESTORATION, LLC - INITIAL DDTL			5	1.F PL	767,712	100.0000	767,712	767,712	767,712	0	0	0	0	1.000	1.015	JAJO	7,627	28,941	12/29/2021	07/31/2026
A5495#-XX-9	Avant Credit Card Master Trust				4.B Z	12,000,000	100.0000	12,000,000	12,000,000	12,000,000	0	0	0	0	0.000	0.000	MAT	0	0	12/27/2021	12/18/2023
A5495#-YY-6	Avant Credit Card Master Trust				4.B Z	1,500,000	100.0000	1,500,000	1,500,000	1,500,000	0	0	0	0	0.000	0.000	MAT	0	0	12/27/2021	12/18/2023
A5495#-ZZ-2	Avant Credit Card Master Trust				4.B Z	900,000	100.0000	900,000	900,000	900,000	0	0	0	0	0.000	0.000	MAT	0	0	12/27/2021	12/18/2023
05365@-AE-6	AVETTA, LLC - THIRD AMENDMENT TRANCHE B			5	5.B GI	209,072	100.0000	209,072	209,072	209,072	0	0	0	0	7.250	7.348	JAJO	2,711	8,122	07/14/2021	04/10/2024
05365@-AD-8	Avetta, LLC/Second Amendment Tranche B T			5	3.B PL	1,551,824	98.1035	1,551,824	1,581,824	1,567,859	0	6,308	0	0	7.250	7.778	MJSD	20,558	83,639	05/24/2019	04/10/2024
05365@-AA-4	Avetta, LLC/Term Loan 4/18			5	3.B PL	1,988,240	97.9832	1,987,975	2,028,893	2,011,278	0	7,959	0	0	7.250	7.766	FMAN	26,369	107,278	02/11/2019	04/10/2024
05464#-AA-2	Axiom Merger Sub Inc./Facility B Term Lo			5	3.B PL	1,321,776	96.3906	1,321,776	1,371,271	1,341,120	0	7,417	0	0	7.000	5.801	JAJO	22,235	90,224	04/04/2019	04/08/2026
06683@-AB-5	BANYAN SOFTWARE HOLDINGS, LLC - DELAYED			5	3.B PL	113,288	100.0000	113,288	113,288	113,288	0	0	0	0	8.500	8.647	JAJO	98	4,324	12/07/2021	10/30/2026
06683@-AA-7	BANYAN SOFTWARE HOLDINGS, LLC - TERM LOA			5	3.B PL	416,776	100.0000	416,776	416,776	416,776	0	0	0	0	7.750	7.858	JAJO	449	41,814	10/29/2020	10/30/2026
06763A-A#-8	BARINGS PRIVATE CREDIT CORPORATION			5	2.C FE	6,518,905	100.0000	6,518,905	6,518,905	6,518,905	0	0	0	0	5.500	5.579	MJSD	0	0	10/28/2021	12/30/2033
15031I-RR-1	BDP International Inc. (BDP Buyer LLC) T			5	4.B Z	1,075,519	98.5000	1,075,519	1,091,897	1,075,654	0	135	0	0	0.063	0.570	MJSD	0	0	12/23/2021	12/19/2024
07386*-AD-1	Bearcat Buyer, Inc./2019 Incremental Fir			5	4.A PL	336,509	97.7500	336,509	344,254	339,128	0	1,191	0	0	5.250	5.070	JAJO	201	18,324	09/11/2019	07/09/2026
07386*-AB-5	Bearcat Buyer, Inc./First Lien Delayed D			5	4.A PL	418,366	100.0000	418,366	418,366	418,366	0	0	0	0	5.250	5.325	MJSD	244	22,352	11/02/2020	07/09/2026
07386*-AA-7	Bearcat Buyer, Inc./First Lien Term Loan			5	4.A PL	1,952,340	97.2868	1,952,340	2,006,789	1,971,654	0	8,160	0	0	5.250	5.090	JAJO	1,171	107,284	07/05/2019	07/09/2026
14890@-XX-6	Beyond Risk DDTL			5	4.C Z	722,419	100.0000	722,419	722,419	722,419	0	0	0	0	5.250	5.250	JAJO	0	32,005	12/22/2021	09/30/2023
14890@-ZZ-9	Beyond Risk First Lien TL			5	4.B Z	1,568,249	98.0000	1,568,249	1,600,254	1,569,495	0	1,246	0	0	0.052	0.392	JAJO	0	0	10/08/2021	09/30/2027
81007@-ZZ-2	Bitly Term Loan B			5	4.C Z	1,255,545	98.5000	1,255,545	1,274,665	1,255,997	0	452	0	0	0.052	0.357	FMAN	0	0	11/18/2021	11/10/2026
10483*-AC-9	BRAGG LIVE FOOD PRODUCTS LLC - TERM LOAN			5	2.C PL	4,090,292	96.8135	3,959,953	4,090,292	4,090,292	0	0	0	0	7.250	7.355	MJSD	3,295	300,835	12/31/2020	12/29/2025
N1603L-AD-9	BRIGBI TL B 1L USD			5	5.B FE	909,220	76.7375	1,196,521	1,559,239	909,220	0	6,770	0	0	4.500	7.851	MJSD	0	71,140	08/22/2019	06/30/2024
10940@-ZZ-7	BrightSign Term Loan			5	4.C Z	2,209,692	99.0000	2,209,692	2,232,013	2,210,497	0	805	0	0	0.068	0.236	JAJO	0	44,640	10/14/2021	10/14/2027
11523*-AA-3	BROWN ADVISORY MANAGEMENT, LLC			5	2.B Z	14,000,000	100.0000	14,000,000	14,000,000	14,000,000	0	0	0	0	2.500	2.536	MJSD	0	0	11/15/2021	12/20/2027
80631@-ZZ-7	CAi Software Term Loan			5	4.C Z	7,740,781	98.0000	7,740,781	7,898,756	7,741,956	0	1,175	0	0	0.072	0.363	MJSD	0	0	12/13/2021	12/10/2028
14845@-YY-9	Cash Flow Management (OSP Hamilton) Term			5	4.C Z	4,308,780	98.0000	4,308,780	4,396,714	4,308,940	0	161	0	0	0.068	0.406	JAJO	0	0	12/28/2021	12/28/2027
15644G-A#-1	CENTRIC BRANDS 1LEXIT TL L+1000 10/09/20			5	4.C PL	3,745,439	95.7167	4,145,929	4,331,460	3,888,198	0	116,300	0	0	10.000	13.637	JAJO	101,067	410,335	10/12/2021	10/09/2025
15644G-B*-4	CENTRIC BRANDS INC. - REVOLVING LOAN (FI			5	4.C PL	147,738	100.0000	147,738	147,738	147,738	0	0	0	0	6.500	6.591	JAJO	1,740	6,469	09/21/2021	10/09/2024
15677@-ZZ-0	Cerberus Loan			5	1.D Z	1,965,000	100.0000	1,965,000	1,965,000	1,965,000	0	0	0	0	0.024	0.024	MJSD	49,086	40,989	12/16/2021	11/20/2026
16117L-BW-8	CHARTER COMMUNICATIONS OPERATING, LLC			5	2.C FE	3,311,020	99.7250	3,907,592	3,918,367	3,511,796	0	126,838	0	0	2.160	5.629	JAJO	16,692	73,845	03/19/2020	04/30/2025
14886M-AN-1	Checkout Holding Dip - Catalina Last Out			5	5.C PL	74,636	49.7000	138,028	277,721	74,636	0	3,203	0	0	2.000	7.526	FMAN	1,603	43,314	12/29/2021	08/15/2023
14886M-AM-3	Checkout Holdings			5	4.B PL	91,684	95.0250	152,847	160,849	91,684	0	0	0	0	8.500	15.110	FMAN	7,004	1,124	02/15/2019	02/15/2023
80904@-ZZ-9	CIP VIII Holdings SPV L.P. Term Loan				1.F Z	64,880,000	100.0000	64,880,000	64,880,000	64,880,000	0	0	0	0	0.028	0.108	MJSD	0	0	12/31/2021	12/31/2025
80904@-ZZ-9	CIP VIII Holdings SPV L.P. Term Loan				1.F Z	39,840,000	99.6790	39,871,600	40,000,000	39,842,526	0	2,526	0	0	0.028	0.108	MJSD	0	0	12/03/2021	12/14/2026
19076*-AA-7	COBALT BUYER SUB INC			5	3.A PL	281,250	100.0000	281,250	281,250	281,250	0	0	0	0	6.000	6.089	JAJO	4,266	10,828	09/30/2021	10/02/2028
19089@-ZZ-9	Cobham Slip Rings Unitranche USD			5	4.C Z	2,685,958	97.5000	2,685,958	2,754,829	2,687,574	0	1,616	0	0	0.045	0.408	FMAN	0	0	10/28/2021	11/02/2028
21079#-AA-6	CONTINENTAL ACQUISITION HOLDINGS,INC. -			5	3.A PL	605,839	100.0000	605,839	605,839	605,839	0	0	0	0	7.750	7.861	JAJO	522	58,672	01/19/2021	01/20/2027
21079#-AB-4	CONTINENTAL ACQUISITION HOLDINGS,INC. -			5	3.A PL	223,320	100.0000	223,320	223,320	223,320	0	0	0	0	1.000	1.014	JAJO	859	3,273	12/22/2021	01/20/2027
21257@-AC-8	Convey Health Solutions, Inc./Term Loan			5	2.C PL	1,381,539	100.0000	1,381,539	1,381,539	1,381,539	0	0	0	0	5.500	5.581	MJSD	4,644	102,722	09/03/2019	09/04/2026
05330@-RR-2	Crash Champions LLC Delayed Draw Term Lo			5	4.C Z	1,591,088	100.0000	1,591,088	1,591,088	1,591,088	0	0	0	0	6.000	6.000	FMAN	5,111	47,704	12/29/2021	08/31/2025
12713@-AA-9	CST Buyer Company/Tranche B Term Loan 03			5	2.C PL	346,441	97.5000	337,780	346,441	346,441	0	0	0	0	7.000	7.090	FMAN	6,130	26,397	10/03/2019	10/03/2025
12721#-AC-3	CVP HOLDCO, INC. - DELAYED DRAW TERM LOA			5	3.B PL	324,730	100.0000	324,730	324,730	324,730	0	0	0	0	6.750	6.844	JAJO	244	8,353	12/13/2021	10/31/2025
12721#-AC-3	CVP HOLDCO, INC. - DELAYED DRAW TERM LOA			5	3.B PL	0	0.0000	0	125,348	0	0	0	0	0	6.750	6.844	JAJO	0	0	04/26/2021	10/31/2025
12721#-AA-7	CVP Holdco, Inc./Delayed Draw Term Loan			5	3.B PL	523,291	100.0000	523,291	523,291	523,291	0	0	0	0	6.750	6.873	FMAN	3,334	48,767	11/01/2021	10/31/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
12721#-AB-5	CVP Holdco, Inc./Term Loan 10/19			5	3.B PL	681,229	100.0000	681,229	681,229	681,229	0	0	0	0	6.750	6.873	FMAN	4,471	44,507	10/30/2019	10/31/2025
G2757#-AA-8	Datix Bidco Limited/Facility B1 04/18			5	3.B PL	886,835	98.0000	886,835	904,934	896,073	0	2,686	0	0	4.180	4.553	JAJO	7,039	41,531	04/27/2018	04/28/2025
G2757@-AA-0	Datix Bidco Limited/Term Loan B3 5/19		D	5	3.B PL	889,144	98.5000	889,144	902,685	895,078	0	2,289	0	0	4.180	4.026	JAJO	7,022	41,428	05/28/2019	04/28/2025
G2757@-AB-8	Datix Bidco Limited/Term Loan B4 10/19		D	5	3.B PL	353,244	100.0000	353,244	353,244	353,244	0	0	0	0	4.180	3.785	JAJO	2,748	16,212	10/06/2019	04/28/2025
809000-XX-5	DDTL			5	4.C Z	2,101,695	100.0000	2,101,695	2,101,695	2,101,695	0	0	0	0	5.750	5.833	MJSD	0	0	12/02/2021	12/02/2027
85780#-YY-3	DDTL			5	4.C Z	402,959	100.0000	402,959	402,959	402,959	0	0	0	0	5.500	5.579	MJSD	0	0	12/20/2021	12/20/2027
78415#-AA-9	DDTL Term Loan			5	2.B Z	23,723,389	94.8936	23,723,389	25,000,000	23,735,361	0	11,972	0	0	3.190	4.962	MJSD	0	0	12/21/2021	03/08/2025
41049#-WW-9	Dec-21 DDTL			5	4.C Z	1,035,197	100.0000	1,035,197	1,035,197	1,035,197	0	0	0	0	5.750	5.836	MJSD	0	0	12/17/2021	12/10/2024
41049#-TT-0	Dec-21 Incremental			5	4.C Z	3,875,155	97.7389	3,875,155	3,964,803	3,876,390	0	1,235	0	0	5.750	6.678	MJSD	0	0	12/17/2021	12/10/2024
24360@-AC-6	DECOPAC, INC. - TERM B LOAN			5	3.B PL	856,569	94.0000	805,174	856,569	856,569	0	0	0	0	2.000	2.028	FMAN	3,784	70,202	12/31/2021	05/15/2028
36226@-XX-1	Delayed Draw			5	1.D Z	58,800,000	100.0000	58,800,000	58,800,000	58,800,000	0	0	0	0	3.370	3.370	MJSD	0	0	06/01/2021	10/13/2023
67114@-ZZ-9	Delayed Draw			5	1.F Z	12,400,000	100.0000	12,400,000	12,400,000	12,400,000	0	0	0	0	0.026	0.026	MJSD	68,441	11,208	06/29/2021	08/04/2029
74273J-YY-3	Delayed Draw Term Loan			5	4.C Z	57,959	100.2500	58,104	57,959	57,959	0	0	0	0	0.000	0.071	N/A	0	283	11/08/2021	08/31/2028
24823@-AA-1	DENALI HOLDCO LLC			5	3.B PL	375,000	100.0000	375,000	375,000	375,000	0	0	0	0	7.000	7.101	MJSD	1,458	14,135	09/15/2021	09/15/2027
25403#-AR-7	DILIGENT CORPORATION			5	3.C PL	38,686	99.7500	38,589	38,686	38,686	0	0	0	0	7.250	7.348	FMAN	31	1,200	07/30/2021	08/04/2025
25403#-AN-6	DILIGENT CORPORATION (FKA DIAMOND MERGER			5	3.C PL	2,777,700	99.7500	2,770,756	2,777,700	2,777,700	0	0	0	0	7.250	7.358	FMAN	53,833	153,892	08/03/2020	08/04/2025
25403#-AT-3	DILIGENT CORPORATION (FKA DIAMOND MERGER			5	3.C PL	184,233	99.7500	185,629	186,094	184,577	0	356	0	0	6.750	7.110	FMAN	140	9,595	03/04/2021	08/04/2025
25403#-AU-0	DILIGENT CORPORATION (FKA DIAMOND MERGER			5	3.C PL	186,094	99.7500	185,629	186,094	186,094	0	0	0	0	6.750	6.843	FMAN	140	11,142	03/30/2021	08/04/2025
25500@-ZZ-7	DistroKid Senior Term Loan			5	4.C Z	6,826,117	98.0000	6,826,117	6,965,426	6,831,969	0	5,852	0	0	0.070	0.409	MJSD	123,249	0	10/01/2021	09/30/2027
23363#-AC-3	DRS HOLDINGS III, INC. - 2021 TERM LOAN			5	3.A PL	474,614	100.0000	474,614	474,614	474,614	0	0	0	0	6.750	6.844	FMAN	356	31,618	05/28/2021	11/01/2025
23363#-AB-5	DRS Holdings III, Inc./Term Loan 11/19			5	3.C PL	672,509	100.0000	672,509	672,509	672,509	0	0	0	0	6.750	6.846	MJSD	504	48,846	11/01/2019	11/01/2025
23344U-AC-4	DS ADMIRAL BIDCO, LLC - TERM LOAN			5	3.A PL	2,244,375	99.2500	2,227,542	2,244,375	2,244,375	0	0	0	0	6.750	6.846	MJSD	28,195	162,857	03/15/2021	03/16/2028
26789#-AA-6	DYNAMIC NC AEROSPACE HOLDINGS, LLC - TER			5	2.C PL	483,261	100.0000	483,261	483,261	483,261	0	0	0	0	7.500	7.608	MJSD	9,565	27,918	12/29/2020	12/30/2026
82018@-ZZ-4	EFI Productivity Software Term Loan			5	4.C Z	4,535,334	98.0000	4,535,334	4,627,891	4,535,418	0	225	0	0	6.500	0.337	FMAN	0	51,517	12/30/2021	12/30/2027
B3R9ZH-XX-1	EHE (Life Extension Institute Inc.) Term			5	4.C Z	1,501,170	100.0000	1,501,170	1,501,170	1,501,170	0	0	0	0	0.065	0.066	FMAN	0	27,146	11/17/2021	02/19/2024
28619*-AD-6	ELEMICA PARENT, INC. - AMENDMENT NO. 1 D			5	3.B PL	340,718	100.0000	340,718	340,718	340,718	0	0	0	0	6.500	6.591	MJSD	1,969	23,863	03/02/2021	09/18/2025
28619*-AC-8	ELEMICA PARENT, INC. - AMENDMENT NO. 1 T			5	3.B PL	131,477	100.0000	131,477	131,477	131,477	0	0	0	0	6.500	6.596	MJSD	475	9,174	12/11/2020	09/18/2025
28619*-AA-2	ELEMICA PARENT, INC. - DELAYED DRAW TERM			5	3.B PL	234,538	100.0000	234,538	234,538	234,538	0	0	0	0	6.500	6.591	MJSD	849	16,364	12/14/2020	09/18/2025
28619*-AB-0	Elemica Parent, Inc./Term Loan 9/19			5	3.B PL	1,166,576	97.5000	1,166,576	1,196,488	1,177,984	0	5,189	0	0	6.500	7.074	MJSD	3,240	83,863	09/18/2019	09/18/2025
28622@-AA-5	ELEVATION SERVICES PARENT HOLDINGS, LLC			5	3.A PL	178,336	100.0000	178,336	178,336	178,336	0	0	0	0	6.500	6.594	MJSD	521	11,867	12/17/2020	12/18/2026
28622@-AB-3	ELEVATION SERVICES PARENT HOLDINGS, LLC			5	3.A PL	238,412	100.0000	238,412	238,412	238,412	0	0	0	0	7.000	7.101	MJSD	2,840	11,810	04/30/2021	12/18/2026
28888Z-ZA-1	ELM TL L+575 03/06/2025				3.A Z	854,275	100.0000	854,275	854,275	854,275	0	0	0	0	7.250	7.351	MJSD	0	19,743	09/17/2021	03/06/2025
26887@-AB-7	EP WEALTH ADVISORS, LLC - DELAYED DRAW T			5	1.F PL	529,123	100.0000	529,123	529,123	529,123	0	0	0	0	5.500	5.581	MJSD	323	22,191	11/17/2021	09/04/2026
26887@-AA-9	EP WEALTH ADVISORS, LLC - TERM LOAN			5	1.F PL	502,299	100.0000	502,299	502,299	502,299	0	0	0	0	5.500	5.581	MJSD	77	32,646	09/03/2020	09/04/2026
26888*-AA-0	EPS NASS PARENT, INC. - INITIAL TERM LOA			5	2.C PL	455,810	100.0000	455,810	455,810	455,810	0	0	0	0	6.750	6.845	JAJO	7,882	31,451	04/16/2021	04/19/2028
26907@-XX-1	eShipping DDTL			5	4.C Z	609,964	98.0000	609,964	622,412	610,288	0	324	0	0	0.337	0.337	FMAN	0	968	11/05/2021	11/05/2027
26907@-ZZ-4	eShipping Term Loan			5	4.C Z	2,624,878	98.0000	2,624,878	2,678,447	2,626,271	0	1,394	0	0	0.068	0.406	FMAN	0	15,568	11/05/2021	11/05/2027
29668#-AA-6	ESSENTIAL SERVICES HOLDING CORPORATION -			5	3.B PL	2,593,813	100.0000	2,593,813	2,593,813	2,593,813	0	0	0	0	6.750	6.845	FMAN	46,314	155,338	11/13/2020	11/16/2026
29668#-AB-4	ESSENTIAL SERVICES HOLDING CORPORATION -			5	3.B PL	1,386,726	100.0000	1,386,726	1,386,726	1,386,726	0	0	0	0	1.000	1.014	FMAN	24,451	85,754	12/15/2021	11/16/2026
29668#-AC-2	ESSENTIAL SERVICES HOLDING CORPORATION -			5	3.B PL	1,042,806	100.0000	1,042,806	1,042,806	1,042,806	0	0	0	0	6.750	6.846	FMAN	18,479	31,238	12/15/2021	11/16/2026
38136*-AA-5	FHA/VA Residential Whole Loans Lakeview			5	1.F PL	20,000,000	100.0000	20,000,000	20,000,000	20,000,000	0	0	0	0	3.610	3.661	MJSD	0	0	07/01/2021	03/08/2025
34433#-ZZ-3	FOLLETT INDEPENDENT SCHOOL DISTRICT, TEX			5	4.C Z	7,285,690	98.0000	7,285,690	7,434,378	7,292,843	0	7,507	0	0	0.065	0.363	FMAN	0	122,151	08/31/2021	08/31/2028
35042#-AC-6	FOUNDATION CONSUMER BRANDS, LLC - TERM L			5	4.B PL	466,601	100.0000	466,601	466,601	466,601	0	0	0	0	7.375	7.477	JAJO	5,210	38,088	02/11/2021	10/01/2026
35921#-AA-6	Frontline Technologies Intermediate Hold			5	3.C PL	4,715,367	96.6340	4,715,367	4,879,614	4,827,958	0	30,810	0	0	6.250	6.987	JAJO	56,759	329,395	10/29/2019	09/18/2023
35921@-AC-4	Frontline Technologies Intermediate Hold			5	3.C PL	600,254	100.0000	600,254	600,254	600,254	0	0	0	0	6.250	6.340	MJSD	6,982	40,520	08/15/2019	09/18/2023
36457W-AD-3	GALWAY BORROWER LLC			5	3.B PL	319,088	98.5000	320,295	325,172	319,280	0	205	0	0	6.000	6.418	MJSD	4,043	4,705	12/23/2021	09/29/2028
36850@-AB-9	Gehl Foods, LLC/Term Loan 1/18			5	4.A PL	3,121,943	97.2826	3,121,943	3,209,149	3,177,034	0	15,546	0	0	8.750	9.413	MJSD	73,815	295,738	10/01/2021	01/25/2024
29427*-AA-2	Goldcup 17308 AB/USD Term Loan 10/18			5	3.B PL	1,392,584	97.7500	1,392,584	1,424,639	1,409,591	0	5,603	0	0	6.500	6.875	JAJO	1,029	103,635	10/09/2018	04/09/2026
38242#-AD-6	GOODMAN NORTH AMERICAN PARTNERSHIP HOLDI				2.B PL	15,000,000	100.0000	15,000,000	15,000,000	15,000,000	0	0	0	0	2.350	2.382	MJSD	0	0	10/28/2021	12/30/2031
P4900*-AA-4	GRAN AMERICAS USME PROVISION SAS		C	5	2.B PL	9,183,325	100.0000	9,183,325	9,183,325	9,183,325	0	0	0	0	5.750	5.832	MJSD	0	0	08/25/2021	12/20/2027
P4900*-AB-2	GRAN AMERICAS USME PROVISION SAS		C	5	2.B PL	816,675	100.0000	816,675	816,675	816,675	0	0	0	0	7.250	7.353	MJSD	0	0	08/25/2021	12/30/2031
38866#-QQ-7	GraphPad Software Inc. DDTL			5	4.C Z	1,721,739	99.0000	1,721,739	1,739,130	1,722,029	0	291	0	0	0.186	0.186	JAJO	0	0	11/26/2021	04/27/2027
38866#-RR-4	GraphPad Software Inc. ProteinMetrics In			5	4.C Z	3,228,261	99.0000	3,228,261	3,260,870	3,228,806	0	545	0	0	0.065	0.252	JAJO	0	34,466	11/26/2021	04/27/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
39341#-AA-0	Green Street Parent, LLC and Green Stree			5	3.A PL	5,747,700	91.0000	5,337,150	5,865,000	5,787,060	0	17,603	0	0	5.500	5.909	MJSD	34,004	302,638	08/27/2019	08/27/2026
40348#-AA-1	GUTTER BUYER INC			5	3.A PL	301,681	98.5000	845,722	858,601	302,639	0	959	0	0	7.250	48.125	MJSD	0	0	12/30/2021	03/06/2025
40348#-AB-1	Gutter Buyer Inc. Term Loan Tranche A			5	3.A Z	845,722	98.5000	845,722	858,601	845,972	0	250	0	0	7.250	0.466	MJSD	9,796	0	12/09/2021	03/08/2025
40406#-AD-4	HAI Acquisition Corporation/Term Loan 10			5	2.C PL	3,335,890	97.4872	3,335,890	3,421,875	3,384,007	0	13,823	0	0	6.000	6.412	FMAN	3,422	242,075	11/01/2017	11/03/2025
41049#-WW-9	Hanley Wood LLC Dec-21 DDTL			5	4.C Z	1,014,493	98.0000	1,014,493	1,035,197	1,014,778	0	285	0	0	5.836	0.678	MJSD	0	0	12/17/2021	12/10/2024
41049#-TT-0	Hanley Wood LLC Dec-21 Incremental			5	4.C Z	3,885,507	98.0000	3,885,507	3,964,803	3,886,599	0	1,092	0	0	0.068	0.748	MJSD	0	0	12/17/2021	12/10/2024
809636-ZZ-9	HCSS Term Loan			5	4.C Z	4,470,175	98.0000	4,470,175	4,561,404	4,472,092	0	1,916	0	0	0.065	0.403	FMAN	0	0	11/16/2021	11/15/2027
46618#-ZZ-9	Henderson Park Real Estate Fund Entities			5	2.A Z	50,000,000	100.0000	50,000,000	50,000,000	50,000,000	0	0	0	0	0.020	0.020	JAJO	0	42,786	10/20/2021	01/20/2024
40481#-AB-6	HH - STELLA, INC. - DELAYED DRAW TERM LO			5	3.A PL	24,221	100.0000	24,221	24,221	24,221	0	0	0	0	6.500	6.592	JAJO	125	1,308	12/23/2021	04/24/2028
40481#-AA-8	HH - STELLA, INC. - INITIAL TERM LOAN			5	3.A PL	479,036	100.0000	479,036	479,036	479,036	0	0	0	0	6.500	6.592	JAJO	5,376	33,093	04/20/2021	04/24/2028
42981#-AA-9	HIGH STREET BUYER, INC. - DELAYED DRAW T			5	3.B Z	315,563	100.0000	315,563	315,563	315,563	0	0	0	0	6.750	6.845	JAJO	2,456	4,209	12/23/2021	04/14/2028
42983#-AB-5	HIGH STREET BUYER, INC. - DELAYED DRAW T			5	3.B PL	161,338	100.0000	161,338	161,338	161,338	0	0	0	0	6.750	6.845	JAJO	580	7,983	07/01/2021	04/14/2028
42983#-AC-3	HIGH STREET BUYER, INC. - DELAYED DRAW T			5	3.B PL	367,471	100.0000	367,471	367,471	367,471	0	0	0	0	1.000	1.014	JAJO	2,222	11,893	10/01/2021	04/14/2028
42983#-AA-7	HIGH STREET BUYER, INC. - TERM LOAN B			5	3.B PL	278,483	100.0000	278,483	278,483	278,483	0	0	0	0	6.750	6.845	JAJO	209	24,370	04/15/2021	04/14/2028
44914@-AB-7	HYPERTHERM INC.			5	2.B Z	4,190,068	100.0000	4,190,068	4,190,068	4,190,068	0	0	0	0	3.190	3.236	MJSD	0	0	12/30/2021	12/30/2031
44914@-AC-5	HYPERTHERM INC.			5	2.B Z	5,447,088	100.0000	5,447,088	5,447,088	5,447,088	0	0	0	0	3.380	3.429	MJSD	0	0	12/30/2021	12/30/2033
44914@-AD-3	HYPERTHERM INC.			5	2.B Z	2,514,041	100.0000	2,514,041	2,514,041	2,514,041	0	0	0	0	3.610	3.663	MJSD	0	0	12/30/2021	12/30/2036
44961*-AB-1	Implus Footcare, LLC/Initial Term Loan 0			5	3.C PL	878,873	70.0000	616,712	881,018	881,018	0	344	0	0	8.750	8.873	MJSD	857	78,160	09/30/2020	04/30/2024
45321*-AA-5	Implus Footcare, LLC/Spenco Incremental			5	3.C PL	136,762	99.7566	136,762	137,096	137,096	0	53	0	0	8.750	8.875	MJSD	133	12,163	09/30/2020	04/30/2024
45266Z-ZA-7	INFRASTRIPE LLC DDTL L+600 09/30/2024	@		5	2.B PL	1,987,500	106.5100	2,116,886	1,987,500	1,987,500	0	0	0	0	6.100	6.100	MON	0	88,085	06/30/2021	09/30/2024
45763F-AN-8	Inmar, Inc./Initial Term Loan (First Lie			5	4.C FE	3,262,492	99.7500	3,425,617	3,434,202	3,355,173	0	34,855	0	0	5.000	6.137	MJSD	1,908	174,095	04/09/2019	05/01/2024
C4800#-AA-5	IntraPac Canada Corporation/Canadian Ter			5	3.B PL	717,111	97.7500	717,111	733,617	723,265	0	2,177	0	0	6.250	6.743	JAJO	509	43,879	01/07/2019	01/11/2026
46126#-AA-6	IntraPac International LLC/U.S. Term Loa			5	3.B PL	1,407,324	97.7500	1,407,324	1,439,718	1,421,099	0	4,825	0	0	6.250	6.709	JAJO	1,000	86,113	01/07/2019	01/11/2026
46126#-AB-4	INTRAPAC PARENT INC. - FIRST AMENDMENT T			5	5.B GI	186,563	100.0000	186,563	186,563	186,563	0	0	0	0	6.250	6.340	JAJO	130	8,594	08/03/2021	01/11/2026
45004K-AC-0	IRI Holdings, Inc./Term Loan 11/18			5	4.B FE	1,800,563	99.9000	1,816,931	1,818,750	1,808,447	0	2,791	0	0	4.354	3.700	FMAN	880	80,266	11/09/2018	12/01/2025
636000-VV-0	National Auto Care Corp				4.B Z	894,000	100.0000	894,000	894,000	894,000	0	0	0	0	0.000	0.000	MAT	0	0	12/31/2021	09/28/2024
48121@-AP-6	JRD HOLDINGS LLC			5	2.B PL	7,000,000	100.0000	7,000,000	7,000,000	7,000,000	0	0	0	0	5.500	5.579	MJSD	0	0	10/14/2021	12/15/2046
48240@-AB-3	K2 Insurance Services, LLC/Delayed Draw			5	5.B GI	812,001	98.0000	795,761	812,001	812,001	0	0	0	0	6.000	6.070	FMAN	641	53,342	09/25/2020	07/01/2026
48240@-AA-5	K2 Insurance Services, LLC/Term Loan 7/1			5	5.B GI	4,588,471	97.3581	4,588,471	4,712,983	4,650,829	0	25,600	0	0	6.000	6.656	JAJO	3,142	298,489	07/01/2019	07/01/2026
48773#-AC-4	KELLERMEYER BERGENSONS SERVICES, LLC - 2			5	4.A PL	745,163	100.0000	745,163	745,163	745,163	0	0	0	0	6.750	6.845	FMAN	8,765	21,018	10/29/2021	11/07/2026
48773#-AD-2	KELLERMEYER BERGENSONS SERVICES, LLC - A			5	4.A PL	1,985,457	98.0000	1,985,457	2,025,976	1,989,044	0	3,777	0	0	6.750	7.295	FMAN	34,948	45,010	07/12/2021	11/07/2026
48773#-AB-6	Kellermeyer Bergensons Services, LLC/202			5	4.A PL	77,607	100.0000	77,607	77,607	77,607	0	0	0	0	6.750	6.845	JAJO	1,193	5,939	01/09/2020	11/07/2026
48773#-AA-8	Kellermeyer Bergensons Services, LLC/Ter			5	4.A PL	349,234	99.0000	349,234	352,761	350,312	0	532	0	0	6.750	6.068	FMAN	3,646	26,239	11/07/2019	11/07/2026
48881#-AC-3	Kene Acquisition, Inc./Delayed Draw Term			5	3.B PL	200,968	99.5000	199,963	200,968	200,968	0	0	0	0	5.250	5.323	MJSD	117	10,765	02/07/2021	08/10/2026
48881#-AB-5	Kene Acquisition, Inc./Term Loan 8/19			5	3.B PL	1,171,280	99.5000	1,195,572	1,201,580	1,181,664	0	4,542	0	0	5.250	5.734	FMAN	701	63,959	08/08/2019	08/10/2026
50541#-AC-1	LABORATORIES BIDCO LLC - THIRD AMENDMENT			5	3.B PL	460,219	100.0000	460,219	460,219	460,219	0	0	0	0	6.750	6.841	JAJO	7,643	32,829	10/29/2020	07/23/2027
50541#-AD-9	LABORATORIES BIDCO LLC - TL			5	3.B PL	2,178,191	100.0000	2,178,191	2,178,191	2,178,191	0	0	0	0	6.750	6.842	JAJO	27,492	95,428	07/21/2021	07/23/2027
50541#-AB-3	Laboratories Bidco LLC/Second Amendment			5	3.B PL	71,810	97.5000	70,014	71,810	71,810	0	0	0	0	6.750	6.848	JAJO	1,193	5,450	04/01/2020	07/23/2027
50541#-AA-5	Laboratories Bidco LLC/Term Loan 9/19			5	3.B PL	453,241	100.0000	453,241	453,241	453,241	0	0	0	0	6.750	6.840	MJSD	7,527	34,399	10/03/2019	07/23/2027
51206#-AB-7	LAKERS BUYER, INC. - INITIAL DELAYED DRA			5	3.B PL	168,205	100.0000	168,205	168,205	168,205	0	0	0	0	6.750	6.845	MJSD	2,214	5,177	10/29/2021	03/22/2027
51206#-AA-9	LAKERS BUYER, INC. - TERM LOAN			5	3.B PL	467,227	100.0000	467,227	467,227	467,227	0	0	0	0	6.750	6.843	MJSD	350	24,795	03/18/2021	03/22/2027
50177W-A*-2	LBC TANK TERMINALS HOLDING NETHERLANDS B	C		5	2.C PL	12,000,000	100.0000	12,000,000	12,000,000	12,000,000	0	0	0	0	2.430	2.464	MJSD	0	0	10/25/2021	12/02/2027
53609#-ZZ-6	LendingClub Bank LendingClub Delayed Dra			5	1.F Z	16,997,415	100.0000	16,997,415	16,997,415	16,997,415	0	0	0	0	2.234	2.234	MON	0	37,500	12/20/2021	10/19/2029
53609#-ZZ-6	LendingClub Delayed Draw Facility			5	1.F Z	20,338,225	101.6911	20,338,225	20,000,000	20,329,886	0	(8,340)	0	0	2.430	2.234	MON	0	0	10/08/2021	10/19/2029
53173#-AA-4	LIDO ADVISORS, LLC - INITIAL TERM LOAN			5	2.C PL	222,763	100.0000	222,763	222,763	222,763	0	0	0	0	5.500	5.578	MJSD	136	14,012	06/14/2021	06/15/2027
55418#-AB-2	Mac Lean-Fogg Company/Delayed Draw Term			5	3.B PL	191,797	100.0000	191,797	191,797	191,797	0	0	0	0	5.875	5.960	JAJO	125	11,072	12/29/2020	12/22/2025
55418#-AA-4	Mac Lean-Fogg Company/Term Loan 12/18			5	3.B PL	1,616,021	98.9302	1,616,021	1,633,496	1,623,510	0	2,633	0	0	5.875	4.762	MJSD	1,066	91,638	12/17/2018	12/22/2025
56629@-AB-7	MARCONE YELLOWSTONE BUYER INC. - DELAYED			5	3.B Z	107,952	99.5000	107,413	107,952	107,952	0	0	0	0	1.000	1.015	MJSD	303	1,155	12/31/2021	06/23/2028
56629@-AA-9	MARCONE YELLOWSTONE BUYER INC. - TERM LO			5	3.B PL	318,424	99.5000	323,298	324,923	318,901	0	507	0	0	6.250	6.697	MJSD	680	11,122	06/23/2021	06/23/2028
57780@-AB-0	MAVERICK ACQUISITION, INC. - DELAYED DRA			5	4.C PL	70,788	99.0000	70,080	70,788	70,788	0	0	0	0	7.000	7.100	MJSD	399	1,842	11/05/2021	06/01/2027
57780@-AA-2	MAVERICK ACQUISITION, INC. - TERM LOAN			5	4.C PL	311,355	99.6300	310,203	311,355	311,355	0	0	0	0	7.000	7.100	MJSD	242	19,122	06/01/2021	06/01/2027
59509#-AA-6	Micromeritics Instrument Corp./Term Loan			5	2.B PL	386,920	100.0000	386,920	386,920	386,920	0	0	0	0	6.000	6.086	JAJO	258	23,538	12/18/2019	12/18/2025
60081H-A@-7	MILLIKEN & COMPANY, INC.			5	2.A IF	5,000,000	100.0000	5,000,000	5,000,000	5,000,000	0	0	0	0	5.750	5.833	MJSD	0	0	10/18/2021	12/30/2036

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
60081H-A#-5	MILLIKEN AND CO.			5	2.A IF	5,000,000	100.0000	5,000,000	5,000,000	5,000,000	0	0	0	0	5.750	5.832	MJSD	0	0	10/18/2021	12/30/2031
60367*-AA-9	Ministry Brands, LLC/Delayed Draw Term L			5	3.C PL	2,331,138	98.5000	2,296,171	2,331,138	2,325,398	0	6,339	0	0	5.000	5.350	FMAN	1,295	128,213	02/12/2018	12/02/2022
60367*-AD-3	Ministry Brands, LLC/Delayed Draw Term L			5	3.C PL	51,283	98.5000	50,513	51,283	51,282	0	1	0	0	5.000	4.336	MJSD	28	2,821	03/28/2019	12/02/2022
60367*-AB-7	Ministry Brands, LLC/Incremental Term Lo			5	3.C PL	262,503	98.9931	262,503	265,173	264,607	0	625	0	0	5.000	5.305	JAJO	147	14,585	04/18/2018	12/02/2022
55410@-AA-4	MMIT HOLDINGS LLC			5	3.B PL	373,125	100.0000	373,125	373,125	373,125	0	0	0	0	7.250	7.355	MJSD	1,506	14,303	09/15/2021	09/15/2027
60937@-AA-8	MONICA HOLDCO (US), INC. - TERM LOAN			5	2.C PL	1,571,274	100.0000	1,571,274	1,571,274	1,571,274	0	0	0	0	7.250	7.353	JAJO	1,266	168,035	01/07/2021	01/07/2028
61554@-AA-8	MOON VALLEY NURSERY ARIZONA RETAIL LLC			5	1.G PL	302,885	100.0000	302,885	302,885	302,885	0	0	0	0	6.750	6.844	JAJO	4,998	8,474	10/07/2021	10/08/2027
61554@-AB-6	MOON VALLEY NURSERY ARIZONA RETAIL LLC			5	1.G PL	11,538	100.0000	11,538	11,538	11,538	0	0	0	0	6.750	6.844	JAJO	175	237	10/15/2021	10/08/2027
55371*-AY-1	MRI SOFTWARE LLC - SECOND AMENMENT TERM			5	4.A PL	51,588	99.5950	51,379	51,588	51,588	0	0	0	0	6.500	6.593	FMAN	788	8,896	12/28/2021	02/10/2026
55371*-AZ-8	MRI SOFTWARE LLC - TRANCHE 3 DELAYED DRA			5	4.A Z	4,234	99.5950	4,216	4,234	4,234	0	0	0	0	0.500	0.507	FMAN	4	0	12/31/2021	02/10/2026
55371*-AV-7	MRI Software LLC/Delayed Draw Term Loan			5	4.A PL	1,432	99.5950	1,426	1,432	1,432	0	0	0	0	6.500	6.592	MJSD	1	11	12/28/2021	02/10/2026
55371*-AU-9	MRI Software LLC/Term Loan 2/20			5	4.A PL	692,524	99.5950	689,719	692,524	692,524	0	0	0	0	6.500	5.861	FMAN	11,988	45,986	12/28/2021	02/10/2026
81024Z-WW-3	Narda-MITEQ (JFL-Narda Partners LLC) Inc			5	4.C Z	815,776	98.2500	815,776	830,306	815,802	0	27	0	0	0.063	0.361	MJSD	0	0	12/28/2021	12/06/2027
62900*-AB-7	NCWS INTERMEDIATE, INC. - CLOSING DATE T			5	3.A PL	285,862	98.0000	280,145	285,862	285,862	0	0	0	0	6.750	6.851	MJSD	214	22,232	12/28/2020	12/29/2026
62900*-AA-9	NCWS INTERMEDIATE, INC. - DELAYED DRAW T			5	3.A PL	85,856	98.0000	84,139	85,856	85,856	0	0	0	0	6.750	6.846	MJSD	635	4,574	11/04/2021	12/29/2026
64027*-AB-1	NELIPAK HOLDING INC TL L+425 07/02/2026			5	3.A PL	179,156	98.0000	179,156	182,813	180,430	0	556	0	0	5.250	4.997	JAJO	107	11,384	08/07/2019	07/02/2026
64027*-AA-3	NELIPAK HOLDINGS US TL L+425 07/02/2026			5	3.A PL	1,202,139	98.0000	1,202,139	1,226,672	1,210,908	0	3,677	0	0	5.250	5.646	FMAN	716	76,385	07/02/2019	07/02/2026
64755@-AB-7	NEW MOUNTAIN GUARDIAN III BDC, L.L.C.			5	2.C PL	4,400,000	100.0000	4,400,000	4,400,000	4,400,000	0	0	0	0	3.610	3.661	MJSD	0	0	12/21/2021	12/20/2027
62929#-AB-0	NM GRC Holdco, LLC/Delayed Draw Term Loa			5	5.B PL	796,017	98.7820	786,321	796,017	796,017	0	0	0	0	1.500	1.521	MJSD	752	67,831	12/31/2021	02/09/2024
62929#-AA-2	NM GRC Holdco, LLC/Term Loan 1/18			5	5.B PL	2,860,171	97.1924	2,779,867	2,860,171	2,860,171	0	0	0	0	8.500	8.619	MJSD	20,936	240,325	11/30/2021	02/09/2024
62931*-AA-2	NMC Skincare Intermediate Holdings II, L			5	5.B GI	554,291	99.5000	564,696	567,533	561,191	0	2,313	0	0	6.000	5.492	JAJO	378	34,525	10/29/2018	10/31/2024
62931*-AC-8	NMC Skincare Intermediate Holdings II, L			5	5.B GI	191,218	98.2500	187,872	191,218	191,218	0	0	0	0	6.000	5.109	JAJO	127	11,632	02/20/2020	10/31/2024
65716*-AB-4	NORTH AMERICAN SCIENCE ASSOCIATES, INC.			5	2.C PL	49,235	100.0000	49,235	49,235	49,235	0	0	0	0	6.500	6.590	MJSD	178	4,279	02/24/2021	09/15/2027
65716@-AA-4	NORTH AMERICAN SCIENCE ASSOCIATES, INC.			5	2.C PL	381,309	100.0000	381,309	381,309	381,309	0	0	0	0	6.500	6.595	MJSD	1,380	29,038	12/29/2020	09/15/2027
65716@-AB-2	NORTH AMERICAN SCIENCE ASSOCIATES, INC.			5	2.C PL	55,246	100.0000	55,246	55,246	55,246	0	0	0	0	6.500	6.595	MJSD	200	4,078	12/29/2020	09/15/2027
65658#-AB-0	NORTH HAVEN FALCON BUYER, LLC - DELAYED			5	3.A Z	5,501	100.0000	5,501	5,501	5,501	0	0	0	0	0.750	0.760	FMAN	5	69	12/30/2021	05/19/2027
65658#-AA-2	NORTH HAVEN FALCON BUYER, LLC - TERM LOA			5	3.A PL	281,896	100.0000	281,896	281,896	281,896	0	0	0	0	7.000	7.094	FMAN	2,527	18,279	05/18/2021	05/19/2027
66704Z-ZZ-4	Northstar Recycling Senior Term Loan			5	4.C Z	1,266,954	98.0000	1,266,954	1,292,810	1,268,040	0	1,086	0	0	0.058	0.396	MJSD	18,791	0	10/01/2021	09/30/2027
62976#-AE-6	NSM Insurance Group, LLC/Dollar Term Loa			5	3.A PL	4,026,651	98.2261	3,955,224	4,026,651	4,026,651	0	0	0	0	6.000	6.084	MJSD	2,684	272,134	04/06/2020	05/11/2026
67078S-YY-4	Office Ally Bank LLC				4.C Z	3,669,669	100.0000	3,669,669	3,669,669	3,669,669	0	0	0	0	0.000	0.000	MAT	0	0	12/31/2021	12/10/2028
68144#-AA-8	OLYMPIA ACQUISITION, INC. - PIK TERM LOA			5	3.C PL	11,639	100.0000	11,639	11,639	11,639	0	0	0	0	6.500	6.591	MJSD	119	11,094	12/31/2021	09/24/2026
74741@-AA-5	Olympia Acquisition, Inc./Term Loan 9/19			5	3.C PL	533,735	100.0000	533,735	533,735	533,735	0	0	0	0	8.500	8.618	JAJO	3,284	36,369	09/23/2019	09/24/2026
67096@-AC-6	OMH-HEALTHEDGE HOLDINGS, LLC - FIRST AME			5	2.A PL	197,887	100.0000	197,887	197,887	197,887	0	0	0	0	6.500	6.596	JAJO	143	14,814	03/08/2021	10/24/2025
67096@-AA-0	OMH-HealthEdge Holdings, LLC/Term Loan 9			5	2.A PL	335,821	100.0000	335,821	335,821	335,821	0	0	0	0	6.500	6.590	FMAN	243	21,607	10/23/2019	10/24/2025
69511#-YY-3	Opendoor Property Trust I DDTL Term Loan			5	2.B Z	15,000,000	100.0000	15,000,000	15,000,000	15,000,000	0	0	0	0	3.250	3.250	FMAN	0	0	12/09/2021	05/10/2025
69511#-ZZ-9	Opendoor Property Trust I Revolving Cred			5	2.B Z	20,000,000	100.0000	20,000,000	20,000,000	20,000,000	0	0	0	0	0.023	0.023	JAJO	0	0	12/09/2021	07/08/2023
69398*-AD-7	PDI TA Holdings, Inc./First Lien Term Lo			5	5.A	5,439,887	99.8892	5,439,887	5,445,924	5,442,893	0	1,112	0	0	5.500	4.841	JAJO	64,219	304,690	03/18/2019	10/24/2024
69329S-XX-0	PDQ DDTL			5	4.C Z	3,032,074	100.0000	3,032,074	3,032,074	3,032,074	0	0	0	0	0.060	0.061	MJSD	35	50,241	12/30/2021	08/26/2027
69329S-ZZ-3	PDQ First Lien Term Loan			5	4.C Z	4,426,206	98.2500	4,348,747	4,426,206	4,426,206	0	0	0	0	0.060	0.061	MJSD	139,837	196,192	08/27/2021	08/26/2027
70559@-AD-8	Pegasus Global Enterprise Holdings, LLC			5	3.A PL	472,242	100.0000	472,242	472,242	472,242	0	0	0	0	7.250	7.353	FMAN	8,676	33,820	06/23/2020	05/29/2025
70559@-AE-6	PEGASUS GLOBAL ENTERPRISE HOLDINGS, LLC			5	3.A PL	442,354	100.0000	442,354	442,354	442,354	0	0	0	0	7.250	7.349	FMAN	8,217	38,467	10/15/2020	05/29/2025
70559@-AF-3	PEGASUS GLOBAL ENTERPRISE HOLDINGS, LLC			5	3.A PL	16,425	100.0000	16,425	16,425	16,425	0	0	0	0	7.250	7.349	FMAN	302	4,455	10/28/2020	05/29/2025
70559@-AA-4	Pegasus Global Enterprise Holdings, LLC/			5	3.A PL	1,572,620	97.4220	1,572,620	1,614,235	1,590,618	0	7,198	0	0	6.750	6.206	FMAN	27,917	107,423	05/24/2019	05/29/2025
70559@-AB-2	Pegasus Global Enterprise Holdings, LLC/			5	3.A PL	470,526	100.0000	470,526	470,526	470,526	0	0	0	0	6.750	6.846	MJSD	8,137	31,312	06/24/2020	05/29/2025
71571E-AD-1	PES HOLDINGS LLC PHIENE PIK-TERM C-EXIT				6. *	29,089	4.0000	77,569	1,939,236	29,089	0	0	96,610	0	5.810	5.810	MJSD	0	59,922	11/30/2021	12/31/2022
71667*-AA-3	Petroleum Service Group LLC/Delayed Draw			5	3.B PL	54,547	99.0000	54,001	54,547	54,547	0	0	0	0	7.000	7.102	MJSD	1,306	7,888	03/23/2020	07/23/2025
71667*-AB-1	Petroleum Service Group LLC/Term Loan 7/			5	3.B PL	2,672,647	97.7727	2,672,647	2,733,531	2,697,451	0	10,596	0	0	7.000	7.520	JAJO	35,517	185,064	07/23/2019	07/23/2025
69345Y-AB-0	PFC ACQUISITION CORP.			5	5.A FE	4,613,689	98.8750	4,786,932	4,841,398	4,695,035	0	37,300	0	0	6.670	7.613	MJSD	10,530	323,696	10/07/2019	03/01/2026
81225S-ZZ-3	Polara (VSC Polara LLC) 1L Term Loan			5	4.C Z	1,424,427	98.0000	1,424,427	1,453,497	1,424,812	0	385	0	0	0.058	0.396	MJSD	0	0	12/03/2021	12/03/2027
70488I-YY-1	Policy Services Company LLC, 1L Toggle DDTL				4.B Z	2,206,371	100.0000	2,206,371	2,206,371	2,206,371	0	0	0	0	0.000	0.000	MAT	0	0	12/31/2021	06/21/2026
70488I-ZZ-7	Policy Services Company LLC, 1L Toggle TL				4.B Z	6,177,839	100.0000	6,177,839	6,177,839	6,177,839	0	0	0	0	0.000	0.000	MAT	0	0	12/31/2021	06/21/2026
70466@-AA-6	POLYMER SOLUTIONS GRP L+625 07/31/22 MD			5	3.B FE	2,176,655	100.0000	2,176,655	2,176,655	2,176,655	0	202	0	0	8.000	8.074	MON	0	172,079	02/01/2018	07/31/2022
27380D-ZZ-8	Portfolio Group Agency 1L Term Loan			5	4.C Z	1,373,028	98.0000	1,373,028	1,401,049	1,373,919	0	891	0	0	0.062	0.562	FMAN	0	0	11/15/2021	12/02/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
273800-YY-2	Portfolio Group DDTL			5	4.C Z	564,798	98.0000	553,502	564,798	564,798	0	0	0	0	6.160	6.160	FMAN	0	16,182	12/30/2021	12/02/2025
74066*-AA-4	PREMIER SPECIALTIES, INC. - TERM LOAN			5	3.A PL	294,135	100.0000	294,135	294,135	294,135	0	0	0	0	6.750	6.842	FMAN	221	14,017	08/20/2021	08/20/2027
G7219W-XX-7	Premium Fund Limited		C	5	4.C Z	2,892,352	98.0000	2,892,352	2,951,379	2,895,836	0	3,485	0	0	0.072	0.458	MJSD	54,683	27,239	09/09/2021	12/18/2026
74142X-WW-7	Pretium Packaging LLC FLTL			5	4.C Z	588,854	99.7130	590,115	591,813	588,937	0	83	0	0	0.045	0.118	JAJO	0	0	09/22/2021	10/02/2028
74309#-AB-5	PRG 9/20 Last Out			5	5.C PL	1,295,243	99.2500	1,285,528	1,295,243	1,295,243	0	0	0	0	9.750	9.883	FMAN	27,362	123,368	08/10/2015	08/21/2024
74273J-YY-3	Pro Mach Group DD T/L (8/21)			5	4.C Z	288,345	100.2500	290,519	289,794	288,418	0	73	0	0	0.000	0.071	MJSD	0	0	08/13/2021	09/29/2028
74273J-XX-6	Pro Mach Inc. First Lien Term Loan B			5	4.C Z	1,776,208	100.4290	1,792,792	1,785,134	1,776,613	0	406	0	0	0.050	0.123	FMAN	5,455	14,023	08/13/2021	08/31/2028
74309#-AA-7	PRODUCTION RESOURCE GROUP, L.L.C. - DELA			5	5.C PL	555,622	55.0000	305,592	555,622	555,622	0	0	0	0	6.000	6.081	FMAN	15,125	36,853	10/15/2021	08/21/2024
74309#-AC-3	PRODUCTION RESOURCE GROUP, L.L.C. - DELA			5	5.B GI	31,002	100.0000	31,002	31,002	31,002	0	0	0	0	6.000	6.090	FMAN	564	10,920	12/22/2021	08/21/2024
74309#-AD-1	PRODUCTION RESOURCE GROUP, L.L.C. - SECOND AMENDME			5	5.B GI	184,318	100.0000	184,318	184,318	184,318	0	0	0	0			FMAN	1,400	8,460	09/22/2021	08/21/2024
74354#-AA-1	PROJECT ESSENTIAL BIDCO, LLC - TERM LOAN			5	3.C PL	374,063	99.5000	372,192	374,063	374,063	0	0	0	0	6.750	6.845	JAJO	5,343	19,381	04/19/2021	04/20/2028
74140#-AB-8	PROJECT POTTER BUYER, LLC - 2020 INCREME			5	3.C PL	297,529	100.0000	297,529	297,529	297,529	0	0	0	0	9.250	9.377	JAJO	2,376	28,647	10/28/2020	04/23/2027
74140#-AD-4	PROJECT POTTER BUYER, LLC - DELAYED DRAW			5	3.C PL	114,701	100.0000	114,701	114,701	114,701	0	0	0	0	9.250	9.377	JAJO	916	11,044	12/22/2020	04/23/2027
74140#-AC-6	PROJECT POTTER BUYER, LLC - TERM LOAN			5	3.C PL	338,183	100.0000	338,183	338,183	338,183	0	0	0	0	9.250	9.377	JAJO	2,701	32,562	11/17/2020	04/23/2027
74140#-AA-0	Project Potter Buyer, LLC/Term Loan 4/20			5	3.C PL	1,347,066	100.0000	1,347,066	1,347,066	1,347,066	0	0	0	0	9.250	9.377	JAJO	10,757	129,702	04/22/2020	04/23/2027
685422-ZZ-3	Promise Homes SFR			5	2.B Z	37,830,788	94.5770	37,830,788	40,000,000	37,857,532	0	26,744	0	0	2.500	5.413	MJSD	0	0	12/23/2021	12/23/2023
74719#-AB-9	Pyramid Management Advisors, LLC/Delayed			5	3.C PL	553,819	100.0000	553,819	553,819	553,819	0	0	0	0	8.000	8.071	FMAN	492	46,558	12/31/2021	07/15/2023
74719#-AC-7	Pyramid Management Advisors, LLC/Delayed			5	3.C PL	126,022	100.0000	126,022	126,022	126,022	0	0	0	0	8.000	8.091	JAJO	112	10,387	12/31/2021	07/15/2023
74719#-AA-1	Pyramid Management Advisors, LLC/Term Lo			5	3.C FE	1,463,644	100.0000	1,463,644	1,463,644	1,463,644	0	0	0	0	8.000	8.130	FMAN	1,301	120,638	12/31/2021	07/15/2023
G7349*-AA-6	Radius Aerospace Europe Limited/U.K. Ter		D	5	3.B PL	397,544	100.0000	397,544	397,544	397,544	0	0	0	0	6.750	5.943	MJSD	6,875	27,211	11/13/2019	03/29/2025
75046T-AB-0	Radius Aerospace, Inc./Term Loan 3/19			5	3.B PL	591,912	98.0000	590,406	602,455	596,785	0	2,073	0	0	6.750	7.174	MJSD	452	41,465	03/29/2019	03/29/2025
754458-AA-1	RAWLINGS SPORTING GOODS COMPANY, INC - T			5	3.B PL	842,740	100.0000	842,740	842,740	842,740	0	0	0	0	7.750	7.861	MJSD	726	72,382	12/30/2020	12/31/2026
757348-AC-7	Reddy Ice Holdings, Inc./Delayed Draw Te			5	3.B PL	436,060	100.0000	436,060	436,060	436,060	0	0	0	0	7.500	7.601	MJSD	8,176	30,255	03/31/2021	07/01/2025
757348-AB-9	Reddy Ice Holdings, Inc./Term Loan 7/19			5	3.B PL	4,471,362	96.8077	4,471,362	4,618,809	4,532,911	0	25,525	0	0	7.500	8.218	JAJO	86,390	350,334	07/01/2019	07/01/2025
704800-ZZ-7	Renovation Brands (Renovation Parent Hol			5	4.C Z	4,733,010	97.5000	4,733,010	4,854,369	4,735,613	0	2,603	0	0	0.065	0.489	FMAN	0	0	11/15/2021	11/15/2027
76028@-AA-4	REPAIRIFY, INC. - INITIAL TERM LOAN			5	1.G PL	373,125	100.0000	373,125	373,125	373,125	0	0	0	0	6.000	6.085	MJSD	5,673	20,833	06/11/2021	06/14/2027
69511#-ZZ-9	Revolving Credit Facility			5	2.B Z	6,120,380	61.2038	6,120,380	10,000,000	6,229,473	0	109,093	0	0	2.350	35.667	JAJO	0	0	12/07/2021	07/08/2023
76252@-AB-9	RIALTO MANAGEMENT GROUP, LLC - TERM LOAN			5	2.B PL	649,752	100.0000	649,752	649,752	649,752	0	0	0	0	6.500	6.595	MJSD	2,779	32,552	04/29/2021	12/01/2025
76252@-AA-1	Rialto Management Group, LLC/Term Loan 1			5	2.B PL	652,351	99.0000	652,351	658,940	655,684	0	1,713	0	0	4.340	3.754	FMAN	2,819	33,002	11/28/2018	12/02/2024
75000#-AE-8	RSC Acquisition, Inc./Term Loan 10/19			5	3.C PL	623,702	99.5000	629,122	632,283	626,362	0	1,291	0	0	6.250	6.565	FMAN	6,704	41,984	10/01/2020	10/30/2026
75003@-AA-5	RSP HI SOLAR HOLDINGS LLC			5	2.B Z	16,389,171	100.0000	7,778,343	7,778,343	16,349,508	0	(39,663)	0	0	4.750	4.750	MJSD	0	0	12/10/2021	12/02/2027
03979*-AA-9	RTI Surgical			5	3.B PL	3,067,844	100.0000	3,067,844	3,067,844	3,067,844	0	0	0	0	8.250	8.369	JJ	118,532	257,021	07/16/2020	07/20/2026
78642#-AB-2	SAFE HOME SECURITY INC. - DELAYED DRAW T			5	2.C Z	17,999	100.0000	17,999	17,999	17,999	0	0	0	0	8.250	8.359	FMAN	16	357	11/18/2021	08/04/2024
78642#-AA-4	SAFE HOME SECURITY INC. - TERM LOAN			5	2.C FE	570,218	100.0000	570,218	570,218	570,218	0	0	0	0	8.250	8.359	FMAN	522	50,862	08/03/2020	08/04/2024
79400@-AC-2	SALDON HOLDINGS, INC. - SECOND AMENDMENT			5	5.B GI	186,563	100.0000	186,563	186,563	186,563	0	0	0	0	6.650	6.742	MJSD	138	10,245	06/24/2021	03/13/2025
79400@-AA-6	Saldon Holdings, Inc./First Amendment Te			5	3.B PL	338,087	99.0000	338,087	341,502	339,532	0	643	0	0	6.650	6.946	MJSD	252	23,881	08/29/2019	03/13/2025
79400@-AB-4	Saldon Holdings, Inc./Term Loan 3/19			5	3.B PL	2,059,098	97.5000	2,059,098	2,111,896	2,083,787	0	9,179	0	0	6.650	5.602	MJSD	1,560	147,682	03/11/2019	03/13/2025
80585J-VV-7	Scaled Agile Inc Delayed Draw Term Loan			5	4.B Z	815,729	98.0000	815,729	832,377	816,094	0	365	0	0	1.013	1.013	MJSD	0	0	12/16/2021	12/15/2023
80585J-WX-2	Scaled Agile Inc Unitranche Term Loan			5	4.B Z	3,426,062	98.0000	3,426,062	3,495,982	3,426,500	0	438	0	0	0.065	0.404	MJSD	0	0	12/16/2021	12/15/2028
78488C-BB-5	Seaworld Entertainment Inc. TL B due 202			5	3.C Z	2,962,575	99.5630	2,979,423	2,992,500	2,964,007	0	1,503	0	0	0.035	0.180	FMAN	0	35,203	08/13/2021	08/25/2028
87304@-AA-6	SECOND AMENDMENT INCREMENTAL TERM LOAN -			5	3.B PL	148,639	100.0000	148,639	148,639	148,639	0	0	0	0	6.500	6.594	FMAN	107	10,655	12/01/2020	08/30/2026
816307-A@-1	SelectQuote, Inc./Term Loan 10/19			5	2.B PL	733,355	100.0000	733,355	733,355	733,355	0	0	0	0	5.750	5.180	FMAN	829	39,681	12/22/2021	11/05/2024
G29620-AB-9	Senior Notes		C	5	1.F Z	3,686,494	100.0000	3,686,494	3,686,494	3,686,494	0	0	0	0	5.750	5.832	MJSD	0	0	12/17/2021	12/20/2027
784448-AA-6	Senior Secured Notes			5	2.B PL	12,495,000	100.0000	12,495,000	12,495,000	12,495,000	0	0	0	0	3.360	3.409	JD	0	0	12/29/2021	12/15/2046
36440*-AA-0	Senior Secured Notes			5	4.A Z	2,181,552	100.0000	2,181,552	2,181,552	2,181,552	0	0	0	0	3.190	3.236	MJSD	0	0	12/23/2021	12/15/2046
46618#-ZZ-9	Senior Secured Term Loan			5	2.A Z	25,000,000	100.0000	25,000,000	25,000,000	25,000,000	0	0	0	0	3.120	3.164	MJSD	0	0	10/20/2021	03/08/2025
810477-ZZ-5	Senior Secured Term Loan Facility Partic			5	1.F Z	25,153,647	100.6146	25,153,647	25,000,000	25,152,508	0	(1,139)	0	0	2.600	2.490	FMAN	0	0	12/20/2021	05/27/2026
85780#-ZZ-9	Senior Term Loan			5	4.C Z	2,447,929	98.1087	2,447,929	2,495,119	2,448,187	0	258	0	0	5.500	5.956	MJSD	0	0	12/20/2021	12/20/2027
78432@-AB-8	SFE Intermediate HoldCo LLC/Incremental			5	2.B PL	344,709	98.0000	344,709	351,744	348,604	0	1,254	0	0	5.750	5.188	JAJO	1,517	21,678	09/05/2018	07/31/2024
78416#-ZZ-6	SFR 3-020 LLCDDTL Term Loan			5	2.B Z	3,831,450	101.8721	3,903,178	3,831,450	3,831,450	0	0	0	0	0.050	0.051	MJSD	118,797	0	12/22/2021	03/31/2026
78433*-AA-1	SG Acquisition, Inc./Term Loan 1/20			5	3.B PL	430,323	97.0000	417,413	430,323	430,323	0	0	0	0	5.500	4.465	JAJO	3,020	24,807	01/24/2020	01/27/2027
82565#-AA-9	SHUR-CO ACQUISITION, INC. - TERM LOAN			5	4.C	1,679,063	100.0000	1,679,063	1,679,063	1,679,063	0	0	0	0	7.000	7.099	MJSD	31,493	97,840	06/28/2021	06/30/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
41902@-AA-9	Sigma Electric Manufacturing Corporation			5	3.A PL	1,929,854	97.9920	1,929,854	1,969,399	1,956,068	0	7,846	0	0	5.750	6.229	FMAN	29,851	166,967	10/31/2017	10/31/2023
41902@-AB-7	Sigma Electric Manufacturing Corporation			5	3.A PL	738,105	99.0000	738,105	745,561	742,280	0	1,833	0	0	5.750	6.097	MJSD	11,460	39,592	09/04/2019	10/31/2023
82808#-AA-6	SILVER POINT SPECIALTY CREDIT FUND, L.P			5	2.B Z	5,000,000	100.0000	5,000,000	5,000,000	5,000,000	0	0	0	0	2.600	2.637	MJSD	0	0	11/04/2021	12/20/2027
83168@-ZZ-9	Smartling Inc. Term Loan			5	4.C Z	3,034,425	98.0000	2,973,737	3,034,425	3,034,425	0	0	0	0	0.068	0.068	JAJO	0	65,023	11/03/2021	10/26/2027
84967#-AB-7	SPRING INSURANCE SOLUTIONS, LLC - DELAYE			5	2.C PL	16,250	100.0000	16,250	16,250	16,250	0	0	0	0	7.500	7.607	FMAN	14	1,328	08/13/2021	11/24/2025
84967#-AA-9	SPRING INSURANCE SOLUTIONS, LLC - INITIA			5	2.C PL	443,169	100.0000	443,169	443,169	443,169	0	0	0	0	7.500	7.606	FMAN	369	34,438	11/20/2020	11/24/2025
78486@-AA-5	SSE BUYER, INC.			5	1.G PL	278,906	100.0000	278,906	278,906	278,906	0	0	0	0	10.220	10.365	MJSD	396	28,821	06/29/2020	06/30/2026
80900@-ZZ-8	Standard Elevator Systems 1L Term Loan			5	4.C Z	2,425,085	98.0000	2,425,085	2,474,576	2,425,762	0	678	0	0	0.065	0.404	MJSD	0	0	12/02/2021	12/02/2027
80900@-XX-5	Standard Elevator Systems DDTL			5	4.C Z	2,378,475	100.0000	2,420,508	2,420,508	2,379,050	0	576	0	0	5.833	0.292	MJSD	0	48,475	12/10/2021	12/02/2027
C9300#-AA-9	STEALTH HOLDING LLC - CANADIAN INITIAL T			5	3.C PL	277,216	99.0854	277,216	279,775	277,628	0	424	0	0	7.750	8.076	MJSD	5,722	15,540	03/05/2021	03/02/2026
85789#-AB-0	STEALTH HOLDING LLC - DELAYED DRAW TERM			5	3.C PL	65,331	100.0000	65,331	65,331	65,331	0	0	0	0	7.750	7.858	MJSD	468	1,743	12/27/2021	03/02/2026
85789#-AA-2	STEALTH HOLDING LLC - U.S. INITIAL TERM			5	3.C PL	227,754	100.0000	227,754	227,754	227,754	0	0	0	0	7.750	7.858	MJSD	4,658	15,951	02/26/2021	03/02/2026
86106#-YY-8	Stockbridge More Communities BTR			5	2.A Z	34,431,649	100.0000	34,537,163	34,537,163	34,439,765	0	8,116	0	0	2.200	0.109	FMAN	6,129	0	11/23/2021	08/06/2024
87840@-ZZ-6	Straive Senior Term Loan			5	4.B Z	4,925,000	98.5000	4,925,000	5,000,000	4,927,500	0	2,500	0	0	0.065	0.341	JAJO	0	0	10/25/2021	04/28/2027
86662#-AA-2	SUN ACQUIRER CORP			5	3.B Z	993,600	100.0000	993,600	993,600	993,600	0	0	0	0	6.500	6.596	MJSD	718	40,324	09/03/2021	09/08/2028
86662#-AB-0	SUN ACQUIRER CORP			5	5.B GI	391,230	100.0000	391,230	391,230	391,230	0	0	0	0	6.500	6.596	MJSD	3,059	15,627	12/30/2021	09/08/2028
86738*-AA-6	Sunk Rock Foundry Partners LP/Term Loan			5	3.A PL	1,155,549	97.9920	1,155,549	1,179,228	1,171,249	0	4,459	0	0	5.750	6.228	FMAN	18,126	62,622	10/31/2017	10/31/2023
86803@-AB-2	Sunshine Sub, LLC/Delayed Draw Term Loan			5	3.A PL	957,597	100.0000	957,597	957,597	957,597	0	0	0	0	5.750	4.627	FMAN	612	67,966	03/18/2019	05/27/2024
86803@-AA-4	Sunshine Sub, LLC/Term Loan 5/18			5	3.A PL	1,585,546	98.0000	1,585,546	1,617,904	1,608,511	0	6,963	0	0	5.750	6.097	FMAN	1,034	114,879	05/25/2018	05/27/2024
G2962@-AA-1	Super Senior Notes		C	5	2.B Z	6,350,106	101.1646	6,350,106	6,277,004	6,349,602	0	(504)	0	0	2.350	2.175	MJSD	0	0	12/17/2021	12/02/2027
97166@-ZZ-1	Syntax Systems Ltd Senior Term Loan			5	4.C Z	1,335,538	99.0000	1,335,538	1,349,028	1,335,886	0	348	0	0	0.063	0.207	JAJO	0	21,355	10/27/2021	10/28/2028
87326#-AB-6	TA/WEG HOLDINGS, LLC - 2021 DELAYED DRAW			5	5.B GI	289,745	100.0000	289,745	289,745	289,745	0	0	0	0	6.750	6.849	JAJO	3,153	11,034	11/29/2021	10/04/2027
87326#-AC-4	TA/WEG HOLDINGS, LLC - AUGUST 2021 DELAY			5	3.A PL	99,773	99.5000	99,274	99,773	99,773	0	0	0	0	6.750	6.844	JAJO	514	455	12/29/2021	10/04/2027
87326#-AC-4	TA/WEG HOLDINGS, LLC - AUGUST 2021 DELAY			5	3.A PL	0	0.0000	0	87,727	0	0	0	0	0	0.500	0.500	JAJO	0	278	08/13/2021	10/04/2027
87326#-AA-8	TA/WEG HOLDINGS, LLC - DELAYED DRAW INCR			5	5.B GI	966,161	99.0000	956,500	966,161	966,161	0	0	0	0	6.750	6.844	JAJO	6,159	48,734	07/29/2021	10/04/2027
92975@-AB-2	TA/WEG Holdings, LLC/Initial Delayed Dra			5	5.B GI	913,424	100.0000	913,424	913,424	913,424	0	0	0	0	6.750	6.844	MJSD	15,225	53,007	05/28/2021	10/04/2027
92975@-AA-4	TA/WEG Holdings, LLC/Term Loan 9/19			5	5.B GI	1,470,163	100.0000	1,470,163	1,470,163	1,470,163	0	0	0	0	6.750	5.391	JAJO	25,912	81,921	10/01/2019	10/04/2027
87304@-AB-4	TCP HAWKER INTERMEDIATE LLC - DELAYED DR			5	3.B PL	167,245	100.0000	167,245	167,245	167,245	0	0	0	0	6.500	6.594	FMAN	121	3,126	10/19/2021	08/28/2026
45686@-XX-7	Term Loan			5	2.B Z	2,898,375	98.3333	2,898,375	2,947,500	2,906,999	0	8,737	0	0	0.070	0.575	JAJO	105,321	0	05/31/2021	10/02/2024
14845O-YY-9	Term Loan			5	4.C Z	12,500,000	284.3032	12,500,000	4,396,714	12,462,982	0	(37,018)	0	0	4.750	4.750	MJSD	0	0	11/23/2021	12/20/2027
45511S-XX-8	Term Loan			5	4.C Z	1,267,054	97.8571	1,267,054	1,294,799	1,267,206	0	152	0	0	4.750	5.236	MJSD	0	0	12/20/2021	12/20/2027
67008*-AA-9	TERM LOAN - LX191049			5	2.C PL	557,416	100.0000	557,416	557,416	557,416	0	0	0	0	6.750	6.848	MJSD	418	41,284	12/01/2020	12/01/2026
48234K-AC-6	Term Loan B : K&N Engineering			5	5.B FE	3,388,660	91.1670	3,571,491	3,917,526	3,657,836	0	147,569	0	0	5.750	9.884	JAJO	0	228,538	02/13/2020	10/20/2023
40348#-AB-1	Term Loan Tranche A			5	3.A Z	1,362,520	159.0914	1,362,520	856,438	1,350,197	0	(12,323)	0	0	7.250	7.250	MJSD	0	0	11/15/2021	03/08/2025
88084@-AB-8	TerSera Therapeutics LLC/First Amendment			5	3.C PL	156,717	98.7500	156,717	158,700	157,885	0	373	0	0	6.600	6.224	MJSD	116	10,606	07/12/2018	03/30/2025
88084@-AD-4	TerSera Therapeutics LLC/First Amendment			5	3.C PL	159,523	100.0000	159,523	159,523	159,523	0	0	0	0	6.600	5.866	MJSD	117	10,689	12/28/2018	03/30/2025
88084@-AC-6	TerSera Therapeutics LLC/Second Amendmen			5	3.C PL	149,641	98.7500	149,641	151,535	150,990	0	447	0	0	6.600	6.815	MJSD	111	10,140	09/27/2018	03/30/2025
88084@-AE-2	TerSera Therapeutics LLC/Third Amendment			5	3.C PL	57,844	96.7847	57,844	59,766	59,169	0	489	0	0	6.600	6.148	MJSD	44	3,999	04/01/2019	03/30/2025
90385P-AC-4	The Ultimus Group Midco, LLC/First Lien			5	4.B PL	1,103,359	98.5000	1,108,988	1,125,876	1,112,494	0	3,424	0	0	5.750	6.164	MJSD	719	63,471	09/16/2019	02/01/2026
87300*-AE-4	THG ACQUISITION, LLC - DELAYED TERM LOAN			5	3.A PL	582,619	100.0000	582,619	582,619	582,619	0	0	0	0	6.500	6.595	MJSD	421	22,740	12/31/2021	12/02/2026
87300*-AD-6	THG ACQUISITION, LLC - TERM LOAN			5	3.A PL	346,590	100.0000	346,590	346,590	346,590	0	0	0	0	7.000	7.102	MJSD	6,192	25,087	12/14/2020	12/02/2026
87300*-AC-8	THG Acquisition, LLC/Delayed Draw Term L			5	5.A	117,800	99.5000	117,211	117,800	117,800	0	0	0	0	6.750	6.846	JAJO	2,037	8,062	12/11/2020	12/02/2026
87300*-AB-0	THG Acquisition, LLC/Term Loan 12/19			5	5.A	416,555	99.5000	414,472	416,555	416,555	0	0	0	0	6.750	6.846	MJSD	7,204	28,508	12/01/2019	12/02/2026
88732#-AA-4	TIMECLOCK PLUS, LLC - DELAYED DRAW TERM			5	3.B PL	165,572	100.0000	165,572	165,572	165,572	0	0	0	0	6.500	6.590	FMAN	120	10,912	12/01/2020	08/28/2026
88732#-AC-0	TimeClock Plus, LLC/Term Loan 8/19			5	3.B PL	769,018	98.0000	769,018	784,713	774,270	0	2,357	0	0	6.500	6.957	FMAN	567	53,677	08/30/2019	08/28/2026
15031I-RR-1	Tranche B-4 Term Loan			5	4.B Z	545,816	49.9879	545,816	1,091,897	567,045	0	21,229	0	0	3.190	25.847	MJSD	0	0	11/15/2021	03/08/2025
90380@-AA-7	US SALT INVESTORS, LLC - INITIAL TERM LO			5	3.A PL	3,375,000	100.0000	3,375,000	3,375,000	3,375,000	0	0	0	0	6.250	6.338	JAJO	53,906	166,532	07/16/2021	07/19/2028
923458-RI-6	Veritas Bermuda Ltd Inc USD TLB (Aug 21)			5	4.C Z	1,188,000	99.9060	1,192,848	1,193,970	1,188,528	0	528	0	0	0.125	0.125	MJSD	0	0	08/13/2021	09/01/2025
923459-XX-4	Veritas Bermuda Ltd Inc USD TLB (Aug 21)			5	4.B Z	1,194,000	99.5000	1,194,000	1,200,000	1,194,531	0	531	0	0	0.125	0.125	MJSD	0	0	08/13/2021	09/01/2025
92840@-AC-3	VistaPharm, Inc./Term B-1 Loans 10/17			5	3.C Z	2,016,766	98.1682	2,019,432	2,057,115	2,057,115	0	10,160	0	0	9.500	9.582	MJSD	36,371	184,125	02/01/2021	04/30/2022
92843@-A@-2	Visual Edge Technology, Inc./Delayed Dra			5	4.B PL	2,927,958	98.4018	2,928,108	2,975,666	2,961,100	0	8,939	0	0	8.500	9.403	FMAN	24,591	262,868	08/30/2021	08/31/2022
92843@-A*-4	Visual Edge Technology, Inc./Term Loan 0			5	4.B PL	2,622,444	98.0339	2,622,611	2,675,208	2,659,345	0	9,736	0	0	8.500	9.507	FMAN	22,108	236,326	08/30/2021	08/31/2022
91830@-AJ-2	VLS RECOVERY SERVICES, LLC - DELAYED DRA			5	3.A PL	601,289	99.0000	595,276	601,289	601,289	0	0	0	0	1.000	1.013	JAJO	10,314	19,959	08/30/2021	10/17/2024

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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
91830@-AF-0	VLS Recovery Services, LLC/Delayed Draw			5	3.A PL	456,507	98.7500	456,507	462,286	460,243	0	1,168	0	0	6.500	6.767	JAJO	7,929	34,344	08/01/2018	10/17/2024
91830@-AH-6	VLS Recovery Services, LLC/Second Amendm			5	3.A PL	390,231	96.5437	390,231	404,202	398,378	0	3,330	0	0	6.500	7.448	FMAN	6,933	30,029	07/01/2019	10/17/2024
91830@-AD-5	VLS Recovery Services, LLC/Term Loan 10/			5	3.A PL	2,678,568	97.4652	2,678,568	2,748,230	2,725,984	0	12,733	0	0	6.500	6.912	JAJO	89,941	204,171	10/17/2017	10/17/2024
91839*-AE-6	VPROP OPERATING, LLC - TRANCHE A			5	5.A PL	170,526	99.5705	169,794	170,526	170,526	0	0	0	0	11.000	11.152	FMAN	1,772	18,189	12/01/2021	11/06/2024
91839*-AF-3	VPROP OPERATING, LLC - TRANCHE B LOAN			5	5.A PL	134,452	100.0000	134,452	134,452	134,452	0	0	0	0	11.000	11.166	FMAN	1,397	14,127	12/01/2021	11/06/2024
91839*-AG-1	VPROP OPERATING, LLC - TRANCHE C LOAN			5	5.A PL	611,145	100.0000	611,145	611,145	611,145	0	0	0	0	11.000	11.166	FMAN	6,349	68,360	12/01/2021	11/06/2024
88233F-AK-6	VST TL B3 1L USD			5	2.C FE	4,274,242	99.1720	4,849,945	4,890,438	4,463,016	0	115,825	0	0	1.860	4.311	MON	10,962	78,233	03/19/2020	12/31/2025
92943H-JJ-9	W.R. Grace & Co. TL B			5	4.A Z	695,930	100.0750	697,325	696,802	695,970	0	40	0	0	0.016	0.016	FMAN	0	0	10/01/2021	08/11/2029
93279#-AA-3	WALNUT PARENT, INC. - INITIAL TERM LOAN			5	3.B PL	487,454	100.0000	487,454	487,454	487,454	0	0	0	0	6.500	6.591	FMAN	1,320	33,106	11/06/2020	11/09/2027
94184#-AA-5	WATERMILL EXPRESS, LLC - TERM LOAN FACIL			5	3.B PL	340,680	100.0000	340,680	340,680	340,680	0	0	0	0	6.250	6.336	JAJO	237	22,924	04/19/2021	04/20/2027
94689@-AG-4	WBI ENERGY TRANSMISSION, INC.			5	2.B Z	15,000,000	100.0000	15,000,000	15,000,000	15,000,000	0	0	0	0	3.360	3.408	MJSD	0	0	12/23/2021	12/02/2027
94979@-AA-6	WELLNESS ACQUISITIONCO, INC. - TERM LOAN			5	2.C PL	426,481	100.0000	426,481	426,481	426,481	0	0	0	0	6.500	6.593	JAJO	5,852	29,976	01/19/2021	01/20/2027
95810D-AR-2	WESTERN DIGITAL TL B4 L+175 04/29/2023			5	2.C FE	0	99.9580	0	0	0	0	8,199	0	0	1.860	2.511	MON	0	0	03/28/2019	04/29/2023
96811*-AB-3	Wildcat BuyerCo, Inc./Delayed Draw Term			5	2.C PL	128,086	99.5000	127,446	128,086	128,086	0	0	0	0	1.000	1.014	FMAN	757	4,530	11/18/2021	02/27/2026
96811*-AA-5	Wildcat BuyerCo, Inc./Term Loan 2/20			5	2.C PL	241,787	99.5000	240,578	241,787	241,787	0	0	0	0	6.750	6.847	FMAN	181	15,137	02/26/2020	02/27/2026
97383*-AA-1	WINEBOW HOLDINGS, INC. (VINTNER GROUP, I			5	3.C PL	373,125	98.7500	368,461	373,125	373,125	0	0	0	0	7.250	7.347	JAJO	301	24,834	04/16/2021	07/01/2025
810913-ZZ-9	Woodland Foods Inc. Term Loan			5	4.C Z	1,837,172	98.0000	1,837,172	1,874,666	1,837,700	0	528	0	0	0.065	0.404	MJSD	0	0	12/03/2021	12/01/2027
92974*-AE-9	WSHP FC ACQUISITION 1A DDTL L+625 03/30/			5	3.B PL	203,646	100.0000	203,646	203,646	203,646	0	0	0	0	7.000	7.095	MJSD	158	15,877	08/29/2019	03/30/2027
92974*-AD-1	WSHP FC ACQUISITION 1A TL L+650 03/30/20			5	3.B PL	156,412	96.7500	156,412	161,667	159,370	0	1,051	0	0	7.000	7.795	MJSD	31	12,604	02/11/2019	03/30/2027
92974*-AA-7	WSHP FC ACQUISITION 2A TL L+625 03/30/20			5	3.B PL	1,301,552	100.0000	1,301,552	1,301,552	1,301,552	0	0	0	0	7.000	7.095	MJSD	1,012	101,476	08/29/2019	03/30/2027
92974*-AB-5	WSHP FC ACQUISITION LLC - SECOND AMENDMENT DDTL			5	3.B PL	434,718	100.0000	434,718	434,718	434,718	0	0	0	0	7.000	7.095	MJSD	338	27,775	05/01/2021	03/30/2027
92974*-AC-3	WSHP FC Acquisition LLC/Third Amendment			5	3.B PL	389,469	100.0000	389,469	389,469	389,469	0	0	0	0	7.000	7.135	FMAN	303	30,365	10/30/2019	03/30/2027
98415D-A@-3	XIFIN, Inc./Term Loan 02/20			5	3.A PL	319,313	97.0000	309,733	319,313	319,313	0	0	0	0	6.750	6.071	FMAN	239	20,962	02/05/2020	02/06/2026
671010@-AA-3	OR TECH FING I LLC Term Loan			5	1.F PL	54,777,778	100.0000	54,777,778	54,777,778	54,777,778	0	0	0	0	3.703	3.703	FMAN	197,673	145,068	11/05/2021	08/11/2030
6499999. Subtotal - Bonds - Unaffiliated Bank Loans - Acquired						1,093,968,962	XXX	1,087,228,371	1,094,976,942	1,096,208,783	0	1,173,004	96,610	0	XXX	XXX	XXX	2,936,590	15,793,928	XXX	XXX
6599999. Subtotal - Unaffiliated Bank Loans						1,239,092,456	XXX	1,232,351,865	1,240,100,436	1,241,332,277	0	1,173,004	96,610	0	XXX	XXX	XXX	3,340,764	15,793,928	XXX	XXX
7699999. Total - Issuer Obligations						18,829,497,214	XXX	20,124,617,421	18,234,595,821	18,772,360,107	99,930	(9,701,753)	17,262,538	0	XXX	XXX	XXX	203,753,585	721,202,893	XXX	XXX
7799999. Total - Residential Mortgage-Backed Securities						2,128,733,761	XXX	2,195,636,195	2,220,381,445	2,113,126,608	(458,411)	(1,667,054)	932,827	0	XXX	XXX	XXX	6,593,430	79,502,074	XXX	XXX
7899999. Total - Commercial Mortgage-Backed Securities						809,328,483	XXX	844,340,226	843,634,530	822,549,474	(389,473)	3,258,649	0	0	XXX	XXX	XXX	1,795,087	19,617,230	XXX	XXX
7999999. Total - Other Loan-Backed and Structured Securities						8,188,301,997	XXX	8,307,910,511	8,369,627,323	8,192,189,286	(2,326,728)	34,481,637	34,188	0	XXX	XXX	XXX	30,217,144	168,351,414	XXX	XXX
8099999. Total - SVO Identified Funds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
8199999. Total - Affiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
8299999. Total - Unaffiliated Bank Loans						1,239,092,456	XXX	1,232,351,865	1,240,100,436	1,241,332,277	0	1,173,004	96,610	0	XXX	XXX	XXX	3,340,764	15,793,928	XXX	XXX
8399999 - Total Bonds						31,194,953,911	XXX	32,704,856,218	30,908,339,556	31,141,557,753	(3,074,682)	27,544,483	18,326,162	0	XXX	XXX	XXX	245,700,010	1,004,467,540	XXX	XXX

1.

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

1A	1A ...$	6,872,781,119	1B ...$	1,226,833,596	1C ...$	1,796,460,196	1D ...$	1,178,853,973	1E ...$	923,581,192	1F ...$	2,908,502,955	1G ...$	2,560,539,097
1B	2A ...$	3,802,101,236	2B ...$	5,400,520,113	2C ...$	3,059,411,095								
1C	3A ...$	301,955,013	3B ...$	230,621,508	3C ...$	230,114,633								
1D	4A ...$	118,880,829	4B ...$	148,020,497	4C ...$	277,511,100								
1E	5A ...$	19,049,816	5B ...$	49,916,458	5C ...$	1,925,501								
1F	6 ...$	33,977,827												

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	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	
CUSIP Identification	Description	Code	Foreign	Number of Shares	Par Value Per Share	Rate Per Share	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (15 + 16 - 17)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value		Date Acquired
00850L-20-3	AGRIBANK FCB			50,000.000	100.00	0.000	5,325,000	106.500	5,325,000	5,000,000	85,940	343,760	0	325,000	0	0	325,000	0	2.A FE	10/29/2013
009522-ZA-4	AIRWAY THERAPEUTICS C	R		1,833,370.000	1.00	2.019	3,755,475	2.019	3,701,207	2,600,001	0	2	0	1,155,474	0	0	1,155,474	0	5.B GI	01/01/2021
009522-ZB-2	AIRWAY THERAPEUTICS INC (SAFE)	R		500,000.000	0.00	1.000	500,000	1.000	500,000	500,000	0	0	0	0	0	0	0	0	5.B GI	03/15/2021
009522-ZZ-9	AIRWAY THERAPEUTICS B	R		2,173,047.000	0.00	2.329	5,132,737	2.329	5,061,026	3,579,320	0	0	0	1,553,417	0	0	1,553,417	0	5.B GI	03/01/2018
04686J-30-9	ATHENE HOLDING LTD	C		80,000.000	25.00	0.000	2,289,600	28.620	2,289,600	1,984,000	0	127,500	0	305,600	0	0	305,600	0	2.C FE	06/12/2020
064058-AH-3	BANK OF NEW YORK MELLON CORP			5,000,000.000	1,000.00	0.000	5,363,438	107.269	5,363,438	5,000,000	0	235,000	0	363,438	0	0	363,438	0	2.A FE	05/12/2020
064159-KJ-4	BANK OF NOVA SCOTIA		C	12,000,000.000	1,000.00	0.000	11,941,393	99.512	11,941,393	12,014,000	122,450	558,000	0	(61,048)	(3,022)	0	(64,071)	0	2.C FE	10/05/2017
088555-ZC-4	BIDTELLECT SERIES B-1	R		161,308.000	0.00	11.390	1,837,298	11.390	1,837,298	124,207	0	0	0	1,713,091	0	0	1,713,091	0	5.B GI	08/25/2017
088577-ZA-2	BEXION PHARMACEUTICALS B-1	R		8,948.000	0.00	24.601	220,133	24.601	220,133	139,994	0	0	0	80,139	0	0	80,139	0	5.B GI	12/28/2017
088577-ZB-0	BEXION PHARMACEUTICALS B	R		10,092.000	0.00	24.601	248,277	24.601	248,277	199,997	0	0	0	48,280	0	0	48,280	0	5.B GI	09/10/2018
088577-ZZ-7	BEXION PHARMACEUTICALS A-1	R		23,433.000	0.00	24.601	576,485	24.601	576,485	319,134	0	0	0	257,350	0	0	257,350	0	5.B GI	03/06/2017
08888#-12-2	BIDTELLECT, INC.	R		294,985.000	0.00	0.000	0	0.000	0	3	0	0	0	0	0	0	0	0	5.B GI	06/30/2015
09069Z-ZA-2	BIOWISH TECHNOLOGIES SERIES B	R		1,525,571.000	0.00	0.320	488,183	0.320	488,183	488,183	0	0	0	323,488	0	323,488	0	0	5.B GI	04/05/2017
09069Z-ZB-0	BIOWISH TECHNOLOGIES SERIES C	R		5,400,615.000	0.00	0.270	1,458,166	0.270	1,458,166	1,458,166	0	0	0	0	0	0	0	0	5.B GI	04/05/2017
09069Z-ZC-8	BIOWISH TECHNOLOGIES SERIES E	R		4,838,941.000	0.00	0.630	3,048,533	0.630	3,048,533	2,634,000	0	0	0	414,533	0	0	414,533	0	5.B GI	11/15/2018
096444-ZZ-0	BLUE WATER VACCINE	R		82,101.000	1.00	6.090	499,995	6.090	499,995	499,995	0	0	0	0	0	0	0	0	5.B GI	07/01/2019
10924B-AA-5	BRIGHTHOUSE HOLDINGS, LLC	R		17,000,000.000	0.00	0.000	15,419,000	90.700	15,419,000	18,690,000	288,528	1,105,000	0	(3,152,967)	(26,591)	0	(3,179,557)	0	2.C FE	01/23/2018
173333-ZA-6	Iosant IoT, INC. B	R		998,403.000	0.00	1.002	1,000,000	1.002	1,000,000	1,000,000	0	0	0	0	0	0	0	0	5.B GI	11/05/2018
173333-ZZ-1	LOSANT IoT INC SERIES A	R		1,070,173.000	25.00	1.002	1,071,885	1.002	1,071,885	700,000	0	0	0	371,885	0	0	371,885	0	5.B GI	08/02/2017
23281#-12-4	CYPRIUM PARALLEL INVESTORS V LP	R		29,887.720	0.00	0.000	3,581,912	119.846	3,581,912	2,988,772	0	0	0	593,140	0	0	593,140	0	2.A PL	12/07/2021
23380Y-AD-9	DAI-ICHI LIFE HOLDINGS INC		C	10,000,000.000	1,000.00	0.000	10,627,679	106.277	10,627,679	10,000,000	174,444	400,000	0	627,158	326	0	627,483	0	1.G FE	07/13/2016
277777-ZZ-4	EIKONOKLASTESES THERAPEUTICS PFD	R		714,285.000	0.00	1.340	957,142	1.340	957,142	500,000	0	0	0	457,142	0	0	457,142	0	5.B GI	04/17/2020
28852N-20-8	ELLINGTON FINANCIAL INC			218,806.000	25.00	0.000	5,737,093	26.220	5,737,093	5,171,414	92,309	369,235	0	565,679	0	0	565,679	0	1.G PL	03/25/2020
292450-ZZ-9	ENABLE INJECTIONS SERIES B	R		499,597.000	0.00	7.880	3,936,824	7.880	3,936,824	2,443,030	0	0	0	1,493,794	0	0	1,493,794	0	5.B GI	10/17/2018
29402T-2#-5	ENVEN ENERGY CORPORATION	R		811,220.500	0.00	12.730	10,326,837	12.730	10,326,837	10,224,624	0	1,091,920	0	514,403	0	0	514,403	0	5.C	03/31/2021
333333-ZA-3	ECCRINE SYS SER B	R		5,619,203.000	2.00	0.000	0	0.000	0	0	0	0	0	0	0	0	0	0	5.B GI	06/29/2018
333333-ZB-1	ECCRINE SYSTEM B-2	R		1,163,370.000	1.00	0.000	0	0.000	0	0	0	0	0	0	0	0	0	0	5.B GI	10/04/2019
371877-ZA-2	GENETESIS SERIES B	R		135,739.000	10.00	8.023	1,088,993	8.023	1,088,993	1,088,999	0	0	0	0	0	0	0	0	5.B GI	04/21/2020
371877-ZZ-7	GENETESIS A-2	R		286,741.000	0.00	8.023	2,300,437	8.023	2,300,437	2,169,999	0	0	0	130,438	0	0	130,438	0	5.B GI	05/31/2018
37427*-10-7	GET ME MEARS GROUP HOLDINGS, LLC	R		11.769	25.00	152,390.983	1,793,458	152,390.983	1,793,458	664,113	0	0	0	1,129,345	0	0	1,129,345	0	5.B GI	09/02/2020
404280-BP-3	HSBC HOLDINGS PLC		C	5,000,000.000	1,000.00	0.000	5,529,138	110.583	5,529,138	5,000,000	88,472	325,000	0	529,138	0	0	529,138	0	2.C FE	03/19/2018
451662-ZZ-6	Ideal Implants Series B	R		920,461.000	0.00	4.777	4,397,042	4.777	4,397,042	4,387,814	0	0	0	29,389	0	0	29,389	0	5.B GI	10/21/2020
48128B-AG-6	JPMORGAN CHASE & CO			11,960,000.000	1,000.00	0.000	12,266,535	102.563	12,266,535	8,956,900	229,233	550,160	0	3,252,956	28,751	0	3,281,707	0	2.B FE	03/18/2020
499188-ZZ-6	KNOPP BIOSCIENCES LLC C	R		8,615,377.000	0.00	5.030	43,335,346	5.030	43,335,346	8,378,078	0	0	0	34,957,269	0	0	34,957,269	0	5.B GI	02/14/2019
55261F-AH-7	M&T BANK CORP			6,290,000.000	1,000.00	0.000	6,800,080	108.109	6,800,080	6,648,950	53,727	322,363	0	275,304	(42,911)	0	232,393	0	2.C FE	01/02/2018
59156R-BT-4	METLIFE INC			12,000,000.000	1,000.00	0.000	13,523,250	112.694	13,523,250	12,000,000	207,583	705,000	0	1,522,182	2	0	1,522,185	0	2.B FE	03/20/2018
61686Z-ZZ-1	MORGAN JOSEPH TRI-ARTISAN GRP D 5.00%	R		5,120.931	0.00	0.000	0	0.000	0	0	0	0	0	0	0	25,853	(25,853)	0	5.B GI	01/03/2020
65341T-MM-6	NEXBANK CAPITAL, INC.			49,993.500	25.00	0.000	50,142,481	1,002.980	50,142,481	49,993,500	0	249,968	0	148,981	0	0	148,981	0	2.B Z	09/01/2021
65557C-AN-3	NORDEA BANK ABP		C	8,000,000.000	1,000.00	0.000	8,630,901	107.886	8,630,901	7,931,250	133,389	490,000	0	703,867	2,605	0	706,472	0	2.B FE	10/15/2014
665859-AQ-7	NORTHERN TRUST CORP			5,305,000.000	1,000.00	0.000	5,745,580	108.305	5,745,580	5,493,094	61,008	244,030	0	330,086	(20,681)	0	309,405	0	2.A FE	12/21/2017
693475-AQ-8	PNC FINANCIAL SERVICES GROUP INC			21,069,000.000	1,000.00	0.000	22,566,901	107.109	22,566,901	22,404,353	175,575	1,053,450	0	707,669	(144,970)	0	562,699	0	2.B FE	01/04/2018
69425*-10-2	PRG III LLC	R		4,219.000	25.00	42.850	180,784	42.850	180,784	180,784	0	0	0	0	0	0	0	0	5.B GI	10/06/2020
714239-ZB-9	PERMIAN HOLDINGS INC.	R		28,050.000	0.00	0.000	0	0.000	0	0	0	0	0	0	0	0	0	0	5.B GI	11/01/2016
743315-AU-7	PROGRESSIVE CORP			7,500,000.000	1,000.00	0.000	7,647,731	101.970	7,647,731	7,500,000	118,698	403,125	0	147,528	(160)	0	147,368	0	2.A FE	03/09/2018
808513-BD-6	CHARLES SCHWAB CORP			7,000,000.000	1,000.00	0.000	7,647,500	109.250	7,647,500	7,000,000	31,354	376,250	0	647,500	0	0	647,500	0	2.B FE	04/27/2020
808513-BJ-3	CHARLES SCHWAB CORP			10,000,000.000	1,000.00	0.000	10,117,042	101.170	10,117,042	10,000,000	0	388,889	0	117,042	0	0	117,042	0	2.B FE	12/08/2020
857477-60-8	STATE STREET CORP			19,800.000	25.00	0.000	542,718	27.410	542,718	357,602	0	29,201	0	185,116	0	0	185,116	0	2.A FE	03/19/2020
857477-85-5	STATE STREET CORP			2,665.000	25.00	0.000	76,565	28.730	76,565	45,334	0	3,564	0	31,231	0	0	31,231	0	2.A FE	03/19/2020
857477-BA-0	STATE STREET CORP			12,045,000.000	1,000.00	0.000	12,473,742	103.559	12,473,742	10,508,050	30,113	677,531	0	1,937,254	16,411	0	1,953,665	0	2.A FE	03/20/2020
88429@-12-2	THIRD POLE, INC.	R		139,300.000	0.00	29.730	4,141,389	29.730	4,141,389	3,438,097	0	0	0	705,930	0	0	705,930	0	5.B GI	05/14/2020
88429Z-ZZ-6	THIRD POLE SERIES B TRANCHE 1 - MBS	R		44,466.000	25.00	32.791	1,458,072	32.791	1,471,806	1,471,806	0	9,306	0	(9,306)	0	0	(9,306)	0	5.B GI	12/01/2021
89832Q-AF-6	TRUIST FINANCIAL CORP			29,500,000.000	1,000.00	0.000	33,171,275	112.445	33,171,275	29,500,000	0	1,805,400	0	3,671,275	0	0	3,671,275	0	2.B FE	06/16/2020
90187B-50-7	TWO HARBORS INVESTMENT CORP			85,762.000	25.00	0.000	2,178,355	25.400	2,178,355	1,157,787	0	155,445	0	1,020,568	0	0	1,020,568	0	5.B GI	03/20/2020
94988U-65-6	WELLS FARGO & CO			250,000.000	25.00	0.000	6,410,000	25.640	6,410,000	4,750,000	0	351,560	0	1,660,000	0	0	1,660,000	0	2.B FE	03/19/2020

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	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	
CUSIP Identification	Description	Code	Foreign	Number of Shares	Par Value Per Share	Rate Per Share	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (15 + 16 - 17)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value		Date Acquired
950810-70-5	WESBANCO INC			320,000.000	25.00	0.000	9,200,000	28.750	9,200,000	8,000,000	0	540,000	0	1,200,000	0	0	1,200,000	0	2.C FE	08/04/2020
G16252-26-7	BROOKFIELD INFRASTRUCTURE PARTNERS LP		C	200,000.000	25.00	0.000	5,000,000	25.000	5,000,000	5,000,000	0	256,250	0	0	0	0	0	0	2.C FE	09/14/2020
8499999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred							373,708,401	XXX	373,582,423	312,285,351	1,892,823	13,166,908	0	62,979,760	(190,241)	349,341	62,440,177	0	XXX	XXX
14387R-40-1	CAROLINA FIRST MORTGAGE LOAN TRUST	R		112.000	100,000.00	0.000	15,698,253	153,950.000	17,242,400	17,171,000	207,667	1,246,000	0	0	(494,984)	0	(494,984)	0	1.F FE	01/09/2019
759351-70-3	REINSURANCE GROUP OF AMERICA INC			200,000.000	25.00	0.000	4,987,177	25.870	5,174,000	5,000,000	0	310,000	0	0	0	0	0	0	2.B FE	08/14/2012
8599999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred							20,685,430	XXX	22,416,400	22,171,000	207,667	1,556,000	0	0	(494,984)	0	(494,984)	0	XXX	XXX
8999999 - Total Preferred Stocks							394,393,831	XXX	395,998,823	334,456,351	2,100,490	14,722,908	0	62,979,760	(685,226)	349,341	61,945,193	0	XXX	XXX

1.

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

1A	1A ...$	0	1B ...$	0	1C ...$	0	1D ...$	0	1E ...$ 0 1F ...$ 15,698,253 1G ...$ 16,364,772
1B	2A ...$	40,756,686	2B ...$	169,463,061	2C ...$	56,179,211			
1C	3A ...$	0	3B ...$	0	3C ...$	0			
1D	4A ...$	0	4B ...$	0	4C ...$	0			
1E	5A ...$	0	5B ...$	85,605,011	5C ...$	10,326,837			
1F	6 ...$	0							

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
05105P-10-7	AUGMEDIX ORD			500,000.000	1,575,000	3.150	1,575,000	1,500,000	0	0	0	75,000	0	75,000	0	09/28/2020	
05591L-10-7	BM TECHNOLOGIES ORD	R		51,263.000	472,132	9.210	472,132	663,343	0	0	0	(191,211)	0	(191,211)	0	01/05/2021	
09062W-20-4	BIOLIFE SOLUTIONS ORD	R		91,316.000	3,403,347	37.270	3,403,347	3,202,452	0	0	0	200,895	0	200,895	0	05/03/2021	
09069Z-ZE-4	Biowish Tech Intl Warrants	R		48,000.000	10,080	0.210	10,080	10,080	0	0	0	0	0	0	0	05/15/2020	
09628D-10-4	BLUESTEM GROUP ORD			2,071.000	373	0.180	373	476	0	0	0	(145)	0	(145)	0	12/31/2014	
23130Q-10-7	CURIOSITYSTREAM CL A ORD	R		27,931.000	165,631	5.930	165,631	312,487	0	7,287	0	(221,518)	0	(221,518)	0	10/18/2021	
29415C-10-1	EOS ENERGY ENTERPRISES CL A ORD			1,204,429.995	9,057,314	7.520	9,057,314	13,028,574	0	0	0	(10,601,327)	0	(10,601,327)	0	12/29/2021	
60938K-10-6	Moneylion Inc CL A			1,109,495.000	4,471,265	4.030	4,471,265	11,094,950	0	0	0	(6,623,685)	0	(6,623,685)	0	09/22/2021	
76155G-20-6	REVOLUTION LIGHTING TECHNOLOGIES ORD			730,815.000	80,390	0.110	80,390	36,541	0	0	0	0	0	0	0	05/03/2016	
BA2620-NA-2	class A Preferred - 12/31/3999			32,457.690	32,458	1.000	32,458	32,458	0	0	0	0	0	0	0	12/28/2021	
BA2620-NB-0	Class B Common - 12/31/3999			3,606.410	3,606	1.000	3,606	3,606	0	0	0	0	0	0	0	12/28/2021	
G79441-10-4	SEACO ORD		C	1,043,750.000	104	1.000	104	0	0	0	0	(209)	0	(209)	0	02/12/2009	
9099999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					19,271,700	XXX	19,271,700	29,884,968	0	7,287	0	(17,362,200)	0	(17,362,200)	0	XXX	XXX
001743-AE-3	AMMC 18 SUB	R		16,205,000.000	7,758,063	47.874	7,758,063	6,169,279	68,399	1,000,070	0	3,319,701	0	3,319,701	0	04/20/2016	
001747-AE-4	AMMC XI SN	R		13,825,000.000	6,142,282	44.429	6,142,282	4,373,285	54,033	850,555	0	582,110	0	582,110	0	09/15/2016	
001748-AD-4	AMMC XIV SN	R		7,000,000.000	2,872,961	41.042	2,872,961	1,749,111	28,434	609,031	0	1,376,396	0	1,376,396	0	06/12/2014	
00175N-AC-2	AMMC 15 SN	R		28,700,000.000	11,646,517	40.580	11,646,517	8,672,435	152,756	1,141,546	0	5,170,396	0	5,170,396	0	02/12/2020	
00176B-AF-0	AMMC 13 SN	R		12,180,000.000	2,083,316	17.104	2,083,316	2,182,656	45,326	1,366,272	0	(393,393)	0	(393,393)	0	11/21/2013	
00176E-AE-7	AMMC XII SN	R		8,400,000.000	2,192,568	26.102	2,192,568	2,498,160	49,200	935,525	0	(484,630)	0	(484,630)	0	04/10/2013	
00176K-AC-7	AMMC 16 SN	R		9,240,000.000	4,516,336	48.878	4,516,336	2,951,256	38,590	258,606	0	2,189,795	0	2,189,795	0	02/26/2016	
00176N-AG-2	AMMC 22 SUB	R	C	21,840,000.000	14,422,437	66.037	14,422,437	12,695,133	240,376	1,629,355	0	3,919,919	0	3,919,919	0	03/08/2018	
00176Q-AC-4	AMMC 19 SN	R		19,495,000.000	9,379,220	48.111	9,379,220	6,553,283	170,508	1,177,937	0	3,830,728	0	3,830,728	0	10/07/2016	
00176R-AC-2	AMMC 23 SUB	R	C	14,570,000.000	14,331,241	98.361	14,331,241	12,297,080	202,912	1,250,593	0	2,805,998	0	2,805,998	0	10/15/2020	
00177C-AC-4	AMMC 20 SN	R	C	17,010,000.000	9,862,551	57.981	9,862,551	7,498,008	174,801	979,424	0	3,825,357	0	3,825,357	0	03/08/2017	
00179T-AB-7	AMMC 21 SN	R		4,273,500.000	2,388,228	55.885	2,388,228	2,300,425	34,643	244,661	0	424,758	0	424,758	0	09/14/2017	
081543-ZB-9	BENCHMARK ACQUISITION CO	R		400.000	0	0.000	0	0	0	0	0	0	0	0	0	02/13/2007	
088555-ZB-6	BIDTELLECT $6.78 6/29/2025	R		294,985.000	200,590	0.680	200,590	0	0	0	0	200,590	0	200,590	0	06/30/2015	
08888Z-13-6	BIDTELLECT $.01 6/26/2027	R		116,726.000	458,017	3.924	458,017	80,541	0	0	0	(641,542)	0	(641,542)	0	08/25/2017	
130540-ZZ-3	CALIFORNIA POLLUTION CONTROL FINANCING A	R		15,316.000	340,781	22.250	340,781	168,476	0	0	0	172,305	0	172,305	0	11/23/2020	
133999-ZA-3	CGL HOLDINGS V CLASS A	R		5,515.593	11,413,146	2,069.251	11,413,146	5,515,225	0	0	0	5,898,105	0	5,898,105	0	06/27/2019	
133999-ZB-1	CGL HOLDINGS VI CLASS B	R		983.000	2,034,074	2,069.251	2,034,074	983,401	0	0	0	1,050,681	0	1,050,681	0	06/27/2019	
133999-ZZ-8	CGL HOLDINGS II CORPORATION	R		8,050.000	24,469,109	3,039.641	24,469,109	8,050,000	0	0	0	(7,592,829)	0	(7,592,829)	0	04/21/2015	
13499Z-ZA-4	CRANEMERE UK HOLDINGS IV LIMITED (VOTIN	R	C	3,677,808.000	8,169,883	2.221	8,169,883	4,515,980	0	0	0	3,653,902	0	3,653,902	0	12/29/2020	
13499Z-ZB-2	CRANEMERE UK HOLDINGS IV LIMITED (NON-V	R	C	3,677,808.000	8,169,883	2.221	8,169,883	4,515,980	0	0	0	3,653,902	0	3,653,902	0	12/29/2020	
156440-ZZ-5	CENTURY BANK OF GEORGIA	R		17,811.000	17,811	1.000	17,811	182,940	0	0	0	(165,129)	0	(165,129)	0	06/21/2021	
23359*-10-9	DTV AMERICA CORPORATION	R		1,333,333.000	1,333,333	1.000	1,333,333	1,333,333	0	0	0	0	0	0	0	06/30/2015	
29402T-10-9	ENVEN ENERGY CORPORATION	R		860,000.000	8,566,417	9.961	8,566,417	8,566,417	0	0	0	26,617	0	26,617	0	06/19/2019	
313360-ZZ-5	FEDERAL HOME LOAN BANK CINCINNATI-R	RF		525,008.000	52,500,800	100.000	52,500,800	52,500,800	0	1,074,767	0	0	0	0	0	02/27/2020	
404129-ZC-5	HC2 BROADCASTING HOLDINGS INC	R		12,245.000	1,900,431	155.201	1,900,431	1,836,750	0	0	0	63,681	0	63,681	0	08/07/2018	
404129-ZM-3	HC2 BROADCASTING $130 08/07/2024	R		12,495.000	754,073	60.350	754,073	754,073	0	0	0	0	0	0	0	10/21/2021	
404129-ZN-1	HC2 BROADCASTING $130 10/24/2025	R		30,000.000	2,092,500	69.750	2,092,500	2,092,500	0	0	0	0	0	0	0	10/21/2021	
404129-YZ-5	HC2 Broadcasting $130 08/31/2026	R		45,000.000	3,384,450	75.210	3,384,450	3,384,450	0	0	0	0	0	0	0	10/21/2021	
451662-ZA-1	IDEAL IMPLANTS 5.50 10/16/2023	R		276,137.000	611,019	2.213	611,019	597,851	0	0	0	76,870	76,870	0	0	10/20/2020	
462651-ZZ-6	IRACORE INTERNATIONAL, INC.	R		1,176.000	324,576	276.000	324,576	237,552	0	27,964	0	87,024	0	87,024	0	04/11/2017	
477700-ZA-9	JOBSON MEDICAL LLC	R		133,349.910	0	0.000	0	0	0	0	0	0	0	0	0	03/20/2012	
606336-ZZ-1	MOD Pizza	R		25,012.000	6,735,081	269.274	6,735,081	3,499,929	0	0	0	2,637,665	0	2,637,665	0	05/01/2019	
63733Z-ZZ-0	NATIONAL REALTY	R		6,000.000	6,000,000	1,000.000	6,000,000	6,000,000	0	1,847,601	0	0	0	0	0	12/09/2020	
69345V-10-0	PLH GROUP, INC.			950,000.000	16,150,000	17.000	16,150,000	5,244,000	0	0	0	4,750,000	0	4,750,000	0	10/10/2018	
714239-ZA-1	PERMIAN HOLDINGS INC.	R		28,050.000	0	0.000	0	0	0	0	0	0	0	0	0	11/01/2016	
715999-ZZ-4	PHILADEPHIA ENERGY CLASS A	R		82,707.000	0	0.000	0	0	0	0	0	0	0	0	0	08/07/2018	
828166-ZZ-4	Silac Inc	R		14,224,829.000	11,379,863	0.800	11,379,863	7,800,000	0	0	0	0	0	0	0	11/01/2019	
88606X-10-0	TBOLT 2018 G		C	29.000	1,746,736	60,232.264	1,746,736	2,175,000	373,158	(1,052)	0	578,796	0	578,796	0	07/20/2018	
88607B-AA-5	TBOLT 2019 E		C	7,200,000.000	3,176,640	44.120	3,176,640	2,160,000	0	1,140	0	1,015,500	0	1,015,500	0	10/31/2019	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
918390-ZZ-1	V-TEK CAPITAL INC.			8,467.000	798,958	94.361	798,958	798,958	0	0	0	0	0	0	0	11/06/2020	
9199999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Other					260,323,891	XXX	260,323,891	192,934,269	1,633,136	14,393,996	0	42,033,273	76,870	41,956,402	0	XXX	XXX
03612*-10-4	ANNUITY INVESTORS LIFE INSURANCE CO			20,000.000	370,074,630	18,503.731	370,074,630	175,055,121				26,802,939		26,802,939		11/13/1995	
38985@-ZZ-3	GAA, INC.			100.000	891,393	8,913.938	891,393	1,271,839				(380,446)		(380,446)		05/28/2021	
56313@-10-2	MANHATTAN NATIONAL HOLDING CORP			100.000	13,092,658	130,926.576	13,092,658	60,021,217				(1,100,667)		(1,100,667)		09/30/2008	
9399999. Subtotal - Common Stock - Parent, Subsidiaries and Affiliates Other					384,058,681	XXX	384,058,681	236,348,177	0	0	0	25,321,827	0	25,321,827	0	XXX	XXX
9799999 - Total Common Stocks					663,654,272	XXX	663,654,272	459,167,413	1,633,136	14,401,283	0	49,992,899	76,870	49,916,028	0	XXX	XXX
9899999 - Total Preferred and Common Stocks					1,058,048,103	XXX	1,059,653,095	793,623,764	3,733,625	29,124,191	0	112,972,658	426,212	111,861,221	0	XXX	XXX

1.

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

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
38382H-YB-0	GNR 2020-116 EI - CMO/RMBS		01/15/2021	CANTOR FITZGERALD + CO.		3,620,867	0	36,163
38382L-R7-8	GNR 2020-185 YI - CMO/RMBS		01/05/2021	MORGAN STANLEY & COMPANY		6,697,816	0	21,706
38382M-E8-8	GNR 2021-009 DI - CMO/RMBS		01/14/2021	MORGAN STANLEY CO		5,367,188	0	72,917
38382M-Z6-9	GNR 2021-015 SQ - CMO/RMBS		01/08/2021	Amherst Securities Group LLC		3,464,063	0	18,259
0599999. Subtotal - Bonds - U.S. Governments						19,149,932	0	149,045
590111-ZG-8	MJX VENTURE 41 SENIOR L+3.19 1/11/2034		02/11/2021	AFG Private Placement		10,252,325	10,252,325	0
590111-ZH-6	MJX VENTURE 41 JUNIOR L+7.34 1/11/2034		02/11/2021	AFG Private Placement		1,170,000	1,187,500	0
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						11,422,325	11,439,825	0
3133JL-UE-7	FH QU7781 - RMBS		03/04/2021	Bank of America Merrill Lynch		34,964,952	34,693,906	7,710
3133N3-X2-5	FH RE6097 - RMBS		04/23/2021	Various		114,764,063	115,000,000	119,167
3133N3-X3-3	FH RE6098 - RMBS		04/09/2021	Bank of America Merrill Lynch		27,649,688	27,000,000	24,375
3133N3-XX-7	FH RE6094 - RMBS		03/24/2021	Various		104,174,278	104,982,912	123,324
3140HN-LY-6	FN BK8442 - RMBS		03/04/2021	Bank of America Merrill Lynch		28,436,138	28,365,225	15,758
3140JS-EP-0	FN BN9141 - RMBS		04/12/2021	JP Morgan		29,831,189	29,934,087	21,619
3140K2-LK-8	FN BO6629 - RMBS		04/23/2021	JP Morgan		50,242,188	50,000,000	80,556
3140K2-PV-0	FN BO6735 - RMBS		04/26/2021	JP Morgan		50,113,281	50,000,000	77,778
3140QH-NJ-0	FN CA9392 - RMBS		03/03/2021	MORGAN STANLEY & COMPANY		70,678,125	70,000,000	11,667
31418D-YR-7	FN MA4319 - RMBS		04/12/2021	Various		105,492,297	105,887,642	107,150
31418D-YS-5	FN MA4320 - RMBS		03/19/2021	Bank of America Merrill Lynch		20,387,500	20,000,000	30,556
76221T-PC-7	RHODE ISLAND HSG & MTG FIN CORP REV		01/14/2021	J P MORGAN SECURITIES		2,000,000	2,000,000	0
914119-4F-6	UNIVERSITY CINCINNATI OHIO GEN RCPTS		06/23/2021	EXCHANGE		3,723,449	3,985,000	9,741
914119-4P-4	UNIVERSITY CINCINNATI OHIO GEN RCPTS		06/23/2021	EXCHANGE		14,015	15,000	37
3199999. Subtotal - Bonds - U.S. Special Revenues						642,471,162	641,863,771	629,437
918638-AA-1	VHG Capital L.P.		11/02/2021	Direct		10,000,000	10,000,000	0
918638-AB-9	VHG Capital L.P.		11/02/2021	Direct		20,000,000	20,000,000	0
595633-ZL-5	MIDCAP FINL XXXI A LIBOR+300 11/04/2021		12/01/2021	NON-CASH BROKER		17,378,101	17,378,449	0
000823-AJ-3	ABPCI 2017-1A A1R - CDO	C	02/19/2021	Natixis		44,000,000	44,000,000	0
000823-AN-4	ABPCI DIRECT LENDING FUND CLO II LTD - C	C	02/19/2021	Natixis		4,250,000	4,250,000	0
000844-AA-8	ABPCI 8 A1A - CDO	C	02/24/2021	Natixis		8,030,000	8,000,000	17,053
00085K-AS-2	ABPCI 7R A1R - CDO		10/28/2021	Bank of New York/Natixis, New		10,000,000	10,000,000	0
00085U-AL-5	ABPCI 4R A1R - CDO	C	10/01/2021	Bank of New York/Natixis, New		50,000,000	50,000,000	0
00185A-AB-0	AON PLC	C	08/04/2021	WELLS FARGO SECURITIES LLC		3,667,609	3,020,000	19,253
00185A-AG-9	AON PLC	C	08/03/2021	Various		30,276,516	23,281,000	150,766
00185A-AH-7	AON PLC	C	08/03/2021	WELLS FARGO SECURITIES LLC		6,115,717	4,592,000	48,471
00190Y-BH-7	ARES XXVII CLO LTD - CDO		09/23/2021	BANC OF AMERICA/FIXED INCOME		9,250,000	9,250,000	0
00206R-MF-6	AT&T INC		02/12/2021	JP Morgan		19,900,000	20,000,000	99,167
00287Y-AW-9	ABBVIE INC		08/03/2021	DEUTSCHE BANK SECURITIES, INC.		6,230,600	5,000,000	50,063
00287Y-CA-5	ABBVIE INC		04/29/2021	Various		29,662,130	26,000,000	304,763
00511B-AA-5	ACURIS FINANCE US INC		06/16/2021	Various		4,100,000	4,100,000	19,931
00653V-AC-5	ADAPTHEALTH LLC		10/26/2021	DEUTSCHE BANK SECURITIES, INC.		3,564,535	3,596,000	40,193
00817Y-AF-5	AETNA INC		06/04/2021	Citigroup (SSB)		15,602,570	10,848,000	345,366
00817Y-AJ-7	AETNA INC		08/02/2021	US BANCORP INVESTMENTS INC.		3,429,303	2,768,000	27,334
00817Y-AZ-1	AETNA INC		08/02/2021	GOLDMAN		4,180,073	3,628,000	65,997
00833M-AA-2	AFFRM 21A A - ABS		02/09/2021	BARCLAYS CAPITAL INC FIXED INC		4,999,262	5,000,000	0
00846U-AN-1	AGILENT TECHNOLOGIES INC		03/03/2021	CITIGROUP		9,982,200	10,000,000	0
008513-AC-7	AGREE LP		06/08/2021	Various		23,380,896	23,645,000	41,872
00900L-AS-3	AIMCO 15ARR CR2 - CDO	C	09/24/2021	J P MORGAN SECURITIES		3,750,000	3,750,000	0
02147W-AT-6	CWALT 2006-26CB A18 - CMO/RMBS		12/29/2021	Direct		1,891,858	2,669,468	13,496
02147X-AR-8	CWALT 2006-32CB A16 - CMO/RMBS		12/29/2021	Direct		1,000,461	983,103	5,560
023135-BJ-4	AMAZON.COM INC		08/02/2021	Various		18,832,900	15,000,000	273,375
023135-CA-2	AMAZON.COM INC		06/08/2021	Various		20,139,400	20,000,000	44,722
026874-AZ-0	AMERICAN INTERNATIONAL GROUP INC		06/03/2021	GOLDMAN		8,155,668	5,952,000	37,200
026874-DA-2	AMERICAN INTERNATIONAL GROUP INC		08/04/2021	Various		19,705,529	15,620,000	38,050
03073E-AT-2	AMERISOURCEBERGEN CORP		03/25/2021	JP Morgan		17,962,740	18,000,000	0
031162-BE-9	AMGEN INC		04/27/2021	MORGAN STANLEY CO		7,719,609	6,135,000	23,620
031162-BZ-2	AMGEN INC		02/25/2021	Various		32,895,920	28,000,000	396,000
03328J-AA-5	ANCHC 19 A - CDO	C	08/27/2021	GOLDMAN		50,000,000	50,000,000	0
03328W-AU-2	ANCHC 9 B2R - CDO		08/11/2021	GOLDMAN		3,250,000	3,250,000	0
03329F-AN-4	ANCHC 15R AR - CDO	C	06/18/2021	Citigroup (SSB)		50,000,000	50,000,000	0
03329K-BG-7	ANCHC 8RR DR2 - CDO	C	11/04/2021	J P MORGAN SECURITIES		8,350,000	8,350,000	0
03330Y-AE-0	ANCHC 20 C - CDO	C	10/20/2021	BANC OF AMERICA/FIXED INCOME		10,000,000	10,000,000	0
03330Y-AG-5	ANCHC 20 D - CDO	C	10/20/2021	BANC OF AMERICA/FIXED INCOME		7,000,000	7,000,000	0
03331F-AJ-9	ANCHF 7R BR - CDO		04/13/2021	GREENSLEDGE CAPITAL MARKETS LLC		9,000,000	9,000,000	0
03331Q-AA-4	ANCHC 20 E - CDO	C	10/20/2021	BANC OF AMERICA/FIXED INCOME		10,000,000	10,000,000	0

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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
03464A-A@-9	ANGEL OAK FINANCIAL STRATEGIES INCOME TE		07/08/2021	PRIVATE PLACEMENT		25,000,000	25,000,000	0
03522A-AH-3	ANHEUSER-BUSCH COMPANIES LLC		06/09/2021	Various		20,072,256	16,649,000	279,191
03523T-BU-1	ANHEUSER-BUSCH INBEV WORLDWIDE INC		07/14/2021	GOLDMAN		24,992,149	19,222,000	448,981
03524B-AF-3	ANHEUSER-BUSCH INBEV FINANCE INC		07/16/2021	Various		25,410,576	21,071,000	400,092
03665J-AJ-7	ANTR 171R AR - CDO	C	03/02/2021	WELLS FARGO SECURITIES LLC		27,000,000	27,000,000	0
03666B-AS-3	ANTARES CLO 2021-1 LTD. - CDO	C	11/16/2021	BNP Paribas		12,000,000	12,000,000	0
03666B-AU-8	ANTARES CLO 2021-1 LTD. - CDO	C	11/16/2021	BNP Paribas		5,000,000	5,000,000	0
03666H-AC-5	ANTARES HOLDINGS LP	C	01/21/2021	SMBC SECURITIES INC		3,457,860	3,500,000	0
03666H-AD-3	ANTARES HOLDINGS LP	C	07/21/2021	DEUTSCHE BANK SECURITIES, INC.		12,502,751	12,590,000	0
03666L-AL-6	ANTR 201R A1R - CDO	C	11/16/2021	BNP Paribas		8,000,000	8,000,000	0
03666L-AS-1	ANTR 201R CR - CDO	C	11/16/2021	BNP Paribas		12,000,000	12,000,000	0
03666L-AU-6	ANTR 201R DR - CDO	C	11/16/2021	BNP Paribas		5,000,000	5,000,000	0
037833-BX-7	APPLE INC		06/03/2021	WELLS FARGO SECURITIES LLC		14,594,106	11,462,000	153,973
03842V-AC-1	AQUA FINANCE TRUST 2021-A - ABS		09/29/2021	KEYBANK CAPITAL MARKETS INC		10,005,472	10,007,000	0
03880V-AA-8	ARCLO 2019-FL2 A - CDO	C	04/13/2021	Various		33,302,713	33,220,000	1,381
03880W-AA-6	ARCLO 2020-FL1 A - CDO	C	04/14/2021	Various		49,572,188	49,500,000	562
03880W-AC-2	ARCLO 2020-FL1 AS - CDO	C	01/05/2021	MORGAN STANLEY & COMPANY		6,516,250	6,500,000	6,473
03881C-AA-9	ARCLO 21FL1 A - CDO/CMBS	C	02/18/2021	JP Morgan		20,000,000	20,000,000	0
038923-AU-2	ARBOR REALTY TRUST, INC.		04/30/2021	Direct		7,500,000	7,500,000	0
03939C-AB-9	ARCH CAPITAL FINANCE LLC		10/07/2021	Various		27,746,940	20,924,000	262,128
03969Y-AB-4	ARDAGH METAL PACKAGING FINANCE USA LLC	C	07/19/2021	Various		1,979,368	1,995,000	28,317
04010L-BB-8	ARES CAPITAL CORP		10/05/2021	BANC OF AMERICA/FIXED INCOME		10,175,400	10,000,000	93,438
04018V-AA-1	ARES FINANCE CO III LLC		06/24/2021	GOLDMAN		7,830,000	7,830,000	0
04018X-AE-9	ARES B - CDO	C	08/03/2021	BARCLAYS CAPITAL INC FIXED INC		15,000,000	15,000,000	0
04018X-AG-4	ARES C - CDO	C	08/03/2021	BARCLAYS CAPITAL INC FIXED INC		2,750,000	2,750,000	0
04018X-AJ-8	ARES D - CDO	C	08/03/2021	BARCLAYS CAPITAL INC FIXED INC		1,725,000	1,725,000	0
041242-AA-6	ARKO CORP.		10/27/2021	BANC OF AMERICA/FIXED INCOME		4,433,838	4,495,000	4,621
043436-AX-2	ASBURY AUTOMOTIVE GROUP INC		11/04/2021	BANC OF AMERICA/FIXED INCOME		3,000,000	3,000,000	0
04650Y-AA-8	AMBIENCE MERGER SUB INC		10/01/2021	BARCLAYS CAPITAL INC FIXED INC		2,500,000	2,500,000	28,099
04911A-AA-5	ATLANTIC UNION BANKSHARES CORP		12/01/2021	STIFEL NICOLAUS & COMPANY		15,000,000	15,000,000	0
053807-AU-7	AVNET INC		07/14/2021	Various		18,894,340	19,000,000	78,333
05453G-AC-9	AXALTA COATING SYSTEMS LLC		09/29/2021	BARCLAYS CAPITAL INC FIXED INC		2,440,625	2,500,000	10,781
05463*-AA-7	AXIUM HOYA LLC		07/01/2021	PRIVATE PLACEMENT		21,500,000	21,500,000	0
05492K-AA-7	BDS 2019-FL4 A - CDO	C	01/08/2021	WELLS FARGO SECURITIES LLC		7,004,375	7,000,000	6,332
05492Q-AA-4	BDS 2020-FL5 A - CDO	C	01/12/2021	Various		14,072,516	14,050,000	13,782
05532M-AG-2	BCAP 2009-RR15 4A2 - CMO/RMBS	C	03/01/2021	Direct		0	89	0
05580M-79-3	B RILEY FINANCIAL INC		12/01/2021	B.RILEY & CO., LLC		25,000,000	25,000,000	0
05580M-82-7	B. RILEY FINANCIAL INC		03/25/2021	B.RILEY & CO., LLC		4,000,000	4,000,000	0
05608V-AA-4	BX 21MFM1 A - CMBS		01/05/2021	MORGAN STANLEY & COMPANY		8,500,000	8,500,000	0
05608W-AN-4	BX 2021-SOAR E - CMBS		06/11/2021	Citigroup (SSB)		10,000,000	10,000,000	0
05609K-AJ-8	BX 21XL2 E - CMBS		10/14/2021	Citigroup (SSB)		4,974,994	5,000,000	0
05609K-AL-3	BX 21XL2 F - CMBS		10/14/2021	Citigroup (SSB)		12,437,456	12,500,000	0
05609K-AN-9	BX 21XL2 G - CMBS		10/14/2021	Citigroup (SSB)		14,924,945	15,000,000	0
05609R-AL-8	BX 21BXMF D - CMBS		10/28/2021	BANC OF AMERICA/FIXED INCOME		10,685,567	10,772,500	0
05609R-AN-4	BX 21BXMF E - CMBS		10/28/2021	BANC OF AMERICA/FIXED INCOME		19,998,887	20,162,000	0
05609V-AN-5	BX 21VOLT E - CMBS		09/15/2021	Citigroup (SSB)		4,997,000	4,997,000	0
05609V-AQ-8	BX 21VOLT F - CMBS		09/15/2021	Citigroup (SSB)		4,996,000	4,996,000	0
05609V-AS-4	BX 21VOLT G - CMBS		09/15/2021	Citigroup (SSB)		5,002,000	5,002,000	0
05682E-AG-8	BCC 215 C - CDO	C	09/09/2021	BANC OF AMERICA/FIXED INCOME		4,600,000	4,600,000	0
05683E-AU-6	BCC 202R DR - CDO	C	07/02/2021	BANC OF AMERICA/FIXED INCOME		2,400,000	2,400,000	0
05683H-AN-5	BCC 172RR AR2 - CDO		06/09/2021	Citigroup (SSB)		50,000,000	50,000,000	0
05683H-AS-4	BCC 172RR CR2 - CDO		06/09/2021	Citigroup (SSB)		5,625,000	5,625,000	0
05684B-AB-3	BAIN CAPITAL SPECIALTY FINANCE INC		03/03/2021	GOLDMAN		16,863,320	17,000,000	0
05685A-AJ-7	BCC 214 C - CDO	C	08/12/2021	Jefferies		7,000,000	7,000,000	0
05723K-AF-7	BAKER HUGHES HOLDINGS LLC		08/03/2021	Various		60,015,699	51,367,000	235,541
06540D-AJ-4	BANK 2021-BNK36 D - CMBS		09/24/2021	BANC OF AMERICA/FIXED INCOME		4,657,028	5,250,000	2,188
06540D-BV-6	BANK 2021-BNK36 C - CMBS		09/24/2021	BANC OF AMERICA/FIXED INCOME		10,292,369	10,001,000	5,513
06760N-AQ-9	BMM 171R BR - CDO		11/12/2021	Bank of New York/Natixis, New		12,000,000	12,000,000	0
06760N-AS-5	BMM 171R CR - CDO		11/12/2021	Bank of New York/Natixis, New		5,500,000	5,500,000	0
06760Q-AN-9	BMM A1R - CDO		11/12/2021	Bank of New York/Natixis, New		5,000,000	5,000,000	0
06760Q-AS-8	BMM BR - CDO		11/12/2021	Bank of New York/Natixis, New		12,000,000	12,000,000	0
06760Q-AU-3	BMM CR - CDO		11/12/2021	Bank of New York/Natixis, New		5,500,000	5,500,000	0
06760W-AC-0	BARINGS MIDDLE MARKET CLO LIMITED 2021-I	C	06/30/2021	Bank of New York/Natixis, New		40,000,000	40,000,000	0
06762J-AC-7	BABSN 212 B - CDO	C	07/14/2021	MORGAN STANLEY & COMPANY		13,125,000	13,125,000	0
06762J-AE-3	BABSN 212 C - CDO	C	07/14/2021	MORGAN STANLEY & COMPANY		3,500,000	3,500,000	0

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06762J-AG-8	BABSN 212 D - CDO	C	07/14/2021	MORGAN STANLEY & COMPANY		13,000,000	13,000,000	0
06762L-AM-0	BABSN 20IR AR - CDO	C	09/22/2021	BANC OF AMERICA/FIXED INCOME		40,000,000	40,000,000	0
06762L-AN-8	BABSN 20IR BR - CDO	C	09/22/2021	BANC OF AMERICA/FIXED INCOME		6,500,000	6,500,000	0
06762T-AE-1	BABSN 213 C - CDO	C	11/17/2021	BARCLAYS CAPITAL INC FIXED INC		6,800,000	6,800,000	0
06762T-AG-6	BABSN 213 D - CDO	C	11/17/2021	BARCLAYS CAPITAL INC FIXED INC		10,000,000	10,000,000	0
06763A-A*-2	BARINGS PRIVATE CREDIT CORPORATION		07/29/2021	Direct		12,494,568	12,494,568	0
06763A-A@-0	BARINGS PRIVATE CREDIT CORPORATION		09/15/2021	Direct		5,986,528	5,986,528	0
06763B-AC-3	BARINGS LOAN PARTNERS CLO LTD 2 - CDO	C	12/02/2021	BANC OF AMERICA/FIXED INCOME		10,000,000	10,000,000	0
06763B-AE-9	BARINGS LOAN PARTNERS CLO LTD 2 - CDO	C	12/02/2021	BANC OF AMERICA/FIXED INCOME		30,000,000	30,000,000	0
06763C-AA-5	BARINGS LOAN PARTNERS CLO LTD 2 - CDO	C	12/02/2021	BANC OF AMERICA/FIXED INCOME		20,000,000	20,000,000	0
06763C-AC-1	BARINGS LOAN PARTNERS CLO LTD 2 - CDO	C	12/02/2021	BANC OF AMERICA/FIXED INCOME		12,010,999	16,900,000	0
06763C-AE-7	BARINGS LOAN PARTNERS CLO LTD 2 - CDO	C	12/02/2021	BANC OF AMERICA/FIXED INCOME		57,500,000	57,500,000	0
067901-AH-1	BARRICK GOLD CORP	C	08/02/2021	SEAPORT GROUP SECURITIES, LLC		5,000,000	5,000,000	89,688
06849R-AG-7	BARRICK NORTH AMERICA FINANCE LLC		06/09/2021	MERRILL LYNCH PROF CLRING CORP		6,763,400	5,000,000	8,708
06849R-AK-8	BARRICK NORTH AMERICA FINANCE LLC		07/13/2021	GOLDMAN		9,899,260	7,000,000	82,736
071734-AK-3	BAUSCH HEALTH COMPANIES INC	C	11/02/2021	Various		8,781,131	9,000,000	170,747
071813-BP-3	BAXTER INTERNATIONAL INC		02/25/2021	MORGAN STANLEY CO		5,364,282	5,100,000	7,933
07386X-AH-9	BALTA 2007-1 211 - CMO/RMBS		12/29/2021	Direct		1,171,538	1,678,553	3,981
073880-AD-8	BSARM 2007-1 2A1 - CMO/RMBS		12/29/2021	Direct		1,303,517	1,315,355	2,816
075887-BG-3	BECTON DICKINSON AND CO		08/03/2021	Various		24,362,619	19,671,000	186,541
087598-AE-8	BETHP 1 C - CDO	C	09/24/2021	BANC OF AMERICA/FIXED INCOME		3,600,000	3,600,000	0
088555-ZE-0	BIDTELLECT INC 10.00 06/30/2022		06/01/2021	Various		13,808	13,808	1
08888#-AA-4	BIDTELLECT, INC.		12/01/2021	Various		186,107	186,107	0
09069Z-ZF-1	Biowish Tech Intl TI 12.00 03/31/2022		04/01/2021	Various		459,652	460,785	21,196
09256B-AK-3	BLACKSTONE HOLDINGS FINANCE CO LLC		10/04/2021	GOLDMAN		6,268,970	5,350,000	2,378
09259E-AB-4	BLACKROCK TCP CAPITAL CORP		02/02/2021	Bank of America Merrill Lynch		9,959,400	10,000,000	0
09261H-A@-6	Blackstone Private Credit Fund		08/17/2021	Direct		22,500,000	22,500,000	0
09261M-AA-4	BLKMM 4 A - CDO	C	02/08/2021	BARCLAYS CAPITAL INC FIXED INC		50,000,000	50,000,000	0
09261X-AA-0	BLACKSTONE SECURED LENDING FUND		03/09/2021	CITIGROUP		7,409,325	7,500,000	0
09261X-AF-9	BLACKSTONE SECURED LENDING FUND		10/04/2021	BANC OF AMERICA/FIXED INCOME		9,986,100	10,000,000	4,750
09581J-AA-4	BLUE OWL FINANCE LLC		10/05/2021	BANC OF AMERICA/FIXED INCOME		9,935,300	10,000,000	101,563
09581J-AC-0	BLUE OWL FINANCE LLC		10/05/2021	J P MORGAN SECURITIES		9,802,400	10,000,000	0
097023-BL-8	BOEING CO		10/05/2021	Citigroup (SSB)		9,785,100	10,000,000	35,000
097023-CV-5	BOEING CO		10/05/2021	Citigroup (SSB)		6,413,000	5,000,000	123,608
10240#-AA-3	BOWHUNTER HOLDINGS, LLC		12/17/2021	Various		1,131,005	1,131,005	0
10922N-AF-0	BRIGHTHOUSE FINANCIAL INC		10/07/2021	BARCLAYS CAPITAL INC FIXED INC		8,469,040	7,500,000	105,097
10922N-AG-8	BRIGHTHOUSE FINANCIAL INC		10/04/2021	BARCLAYS CAPITAL INC FIXED INC		12,118,000	10,000,000	220,313
110122-DH-8	BRISTOL-MYERS SQUIBB CO		02/26/2021	JP Morgan		10,102,960	8,000,000	109,972
11135F-BF-7	BROADCOM INC		01/04/2021	BNP Paribas		11,972,640	12,000,000	0
11135F-BJ-9	BROADCOM INC		02/22/2021	Various		16,895,730	17,000,000	34,028
11135F-BL-4	BROADCOM INC		03/31/2021	EXCHANGE		9,060,198	8,961,000	0
12189L-AE-1	BURLINGTON NORTHERN SANTA FE LLC		02/26/2021	US BANCORP		4,029,720	3,000,000	40,950
12189L-AS-0	BURLINGTON NORTHERN SANTA FE LLC		02/25/2021	Various		10,509,730	8,155,000	163,921
12189L-AU-5	BURLINGTON NORTHERN SANTA FE LLC		04/29/2021	US BANCORP		5,580,461	4,601,000	36,054
12325J-AH-4	BUSINESS DEVELOPMENT CORPORATION OF AMER		03/24/2021	WELLS FARGO SECURITIES LLC		9,969,800	10,000,000	0
12477B-AG-9	CAMB 2021-CX2 MORTGAGE TRUST - CMBS/RMBS		10/22/2021	DEUTSCHE BANK SECURITIES, INC.		23,593,865	24,000,000	14,779
12477B-AJ-3	CAMB 2021-CX2 MORTGAGE TRUST - CMBS		10/22/2021	DEUTSCHE BANK SECURITIES, INC.		16,148,962	17,000,000	10,468
12510H-AN-0	CAUTO 211 A4 - ABS		07/27/2021	CREDIT SUISSE SECURITIES		4,498,825	4,500,000	0
12530M-AE-5	SORT 2021-1 A1 - ABS		03/10/2021	GOLDMAN		6,998,669	7,000,000	0
12543X-AD-8	CWHL 2006-19 1A4 - CMO/RMBS		06/01/2021	Direct		0	582	0
12544H-BF-6	CWHL 2007-HY7 A4 - CMO/RMBS		12/29/2021	Direct		20,243	16,194	38
125491-AN-0	CI FINANCIAL CORP	C	01/13/2021	Various		22,840,225	22,575,000	59,209
125523-BD-1	CIGNA CORP		06/08/2021	RAYMOND JAMES & ASSOCIATES		7,660,817	5,529,000	23,613
12555Q-AU-0	CIFC 2020-I CR - CDO	C	07/22/2021	BARCLAYS CAPITAL INC FIXED INC		4,700,000	4,700,000	0
12555Q-AW-6	CIFC 2020-I DR - CDO	C	07/22/2021	BARCLAYS CAPITAL INC FIXED INC		3,000,000	3,000,000	0
12564E-AA-0	CIM 21J2 A1 - CMO/RMBS		03/29/2021	Bank of America Merrill Lynch		40,450,000	40,000,000	83,333
12564K-AA-6	CIM 2021-J1 A1 - CMO/RMBS		03/01/2021	Bank of America Merrill Lynch		18,472,500	18,000,000	41,250
12565E-AE-1	CIFC 215 C - CDO	C	06/15/2021	Direct		7,000,000	7,000,000	0
12566U-AE-4	CMALT 2007-A2 1A5 - CMO/RMBS		12/29/2021	Direct		534,342	528,563	2,467
12566U-AN-4	CMALT 2007-A2 113 - CMO/RMBS		12/29/2021	Direct		744,540	745,706	3,335
12566X-AM-0	CMALT 2007-A7 2A3 - CMO/RMBS		12/29/2021	Direct		855,241	854,900	4,156
12575A-AB-3	CIMNL 211 A2 - ABS		07/22/2021	CREDIT SUISSE SECURITIES		9,995,651	10,000,000	0
12575A-AC-1	CIMNL 211 A3 - ABS		07/22/2021	CREDIT SUISSE SECURITIES		1,749,354	1,750,000	0
12575A-AD-9	CIMNL 211 A4 - ABS		07/22/2021	CREDIT SUISSE SECURITIES		1,999,037	2,000,000	0
12575A-AE-7	CIMNL 211 A5 - ABS		07/22/2021	CREDIT SUISSE SECURITIES		3,499,718	3,500,000	0

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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
12575A-AF-4	CIMNL 211 A6 - ABS		07/22/2021	CREDIT SUISSE SECURITIES		3,499,929	3,500,000	0
125896-BN-9	CMS ENERGY CORP		08/03/2021	J P MORGAN SECURITIES		18,310,324	13,708,000	285,869
12628L-AD-2	CSAB 2006-4 A2A - RMBS		12/29/2021	Direct		1,013,695	3,292,890	14,370
126307-BA-4	CSC HOLDINGS LLC		10/27/2021	Various		12,923,900	12,820,000	168,884
126307-BD-8	CSC HOLDINGS LLC		06/29/2021	MITSUBISHI UFJ SECURITIES		2,936,250	3,000,000	11,563
12638P-AB-5	CSMC 2007-3 A1A - RMBS		12/29/2021	Direct		768,190	2,159,638	9,804
126408-GS-6	CSX CORP		08/04/2021	Jefferies		7,534,100	5,000,000	82,933
12641P-AF-1	CSMC 2009-R A4 - CMO/RMBS		12/30/2021	CREDIT SUISSE SECURITIES		276,176	259,678	1,244
12641P-AG-9	CSMC 2009-R A5 - CMO/RMBS		12/30/2021	CREDIT SUISSE SECURITIES		862,581	800,000	3,833
12641P-AH-7	CSMC 2009-R A6 - CMO/RMBS		12/30/2021	CREDIT SUISSE SECURITIES		891,113	800,000	3,833
12641P-AN-4	CSMC 2009-R 2A3 - CMO/RMBS		12/30/2021	CREDIT SUISSE SECURITIES		266,750	255,158	1,169
12641P-AP-9	CSMC 2009-R 2A4 - CMO/RMBS		12/30/2021	CREDIT SUISSE SECURITIES		1,259,717	1,191,680	5,462
12641P-AQ-7	CSMC 2009-R 2A5 - CMO/RMBS		12/30/2021	CREDIT SUISSE SECURITIES		1,420,148	1,787,520	8,193
12641P-AR-5	CSMC 2009-R 2A6 - CMO/RMBS		12/30/2021	CREDIT SUISSE SECURITIES		442,728	904,103	4,083
12641P-BB-9	CSMC 2009-R 4A5 - CMO/RMBS		12/30/2021	CREDIT SUISSE SECURITIES		662,430	829,018	3,800
12641P-BC-7	CSMC 2009-R 4A6 - CMO/RMBS		12/30/2021	CREDIT SUISSE SECURITIES		73,652	139,812	640
12641P-BP-8	CSMC 2009-R 6A4 - CMO/RMBS		12/30/2021	CREDIT SUISSE SECURITIES		758,230	775,231	3,553
12641P-BQ-6	CSMC 2009-R 6A5 - CMO/RMBS		12/30/2021	CREDIT SUISSE SECURITIES		504,402	582,520	2,670
12641P-BR-4	CSMC 2009-R 6A6 - CMO/RMBS		12/30/2021	CREDIT SUISSE SECURITIES		253,697	443,627	2,030
12641P-CJ-1	CSMC 2009-R 9A4 - CMO/RMBS		12/30/2021	CREDIT SUISSE SECURITIES		9,683	9,862	23
12641P-CK-8	CSMC 2009-R 9A5 - CMO/RMBS		12/30/2021	CREDIT SUISSE SECURITIES		85,504	91,362	209
12641Q-AA-0	CSMC 2009-7R 3A3 - CMO/RMBS		12/30/2021	CREDIT SUISSE SECURITIES		103,196	142,339	712
12641Q-AF-9	CSMC 2009-7R 4A2 - CMO/RMBS		12/30/2021	CREDIT SUISSE SECURITIES		525,438	726,966	3,635
12641Q-AG-7	CSMC 2009-7R 4A3 - CMO/RMBS		12/30/2021	CREDIT SUISSE SECURITIES		496,063	910,850	4,554
12641Q-AH-5	CSMC 2009-7R 4A4 - CMO/RMBS		12/30/2021	CREDIT SUISSE SECURITIES		496,063	910,850	4,554
12641Q-AJ-1	CSMC 2009-7R 4A5 - CMO/RMBS		12/30/2021	CREDIT SUISSE SECURITIES		195,534	576,221	2,780
12641Q-AQ-5	CSMC 2009-7R 5A3 - CMO/RMBS		12/30/2021	CREDIT SUISSE SECURITIES		635,687	603,870	2,768
12641Q-AR-3	CSMC 2009-7R 5A4 - CMO/RMBS		12/30/2021	CREDIT SUISSE SECURITIES		756,552	1,020,000	4,675
12641Q-AS-1	CSMC 2009-7R 5A5 - CMO/RMBS		12/30/2021	CREDIT SUISSE SECURITIES		250,028	538,719	2,420
12641Q-AX-0	CSMC 2009-7R 6A2 - CMO/RMBS		12/30/2021	CREDIT SUISSE SECURITIES		1,765,847	1,648,895	7,557
12641Q-AY-8	CSMC 2009-7R 6A3 - CMO/RMBS		12/30/2021	CREDIT SUISSE SECURITIES		1,292,529	1,964,568	9,004
12641Q-BF-8	CSMC 2009-7R 7A4 - CMO/RMBS		12/30/2021	CREDIT SUISSE SECURITIES		1,224,114	1,966,448	8,705
12641Q-BQ-4	CSMC 2009-7R 8A6 - CMO/RMBS		12/30/2021	CREDIT SUISSE SECURITIES		244,063	508,464	849
12641Q-BX-9	CSMC 2009-7R 9A4 - CMO/RMBS		12/30/2021	CREDIT SUISSE SECURITIES		631,793	646,217	2,827
12641Q-CJ-9	CSMC 2009-7R 112 - CMO/RMBS		12/30/2021	CREDIT SUISSE SECURITIES		1,908,748	1,938,784	8,886
12641Q-CS-9	CSMC 2009-7R 125 - CMO/RMBS		12/30/2021	CREDIT SUISSE SECURITIES		629,854	976,518	4,679
12641Q-CX-8	CSMC 2009-7R 132 - CMO/RMBS		12/30/2021	CREDIT SUISSE SECURITIES		260,165	294,463	1,472
12641Q-CY-6	CSMC 2009-7R 133 - CMO/RMBS		12/30/2021	CREDIT SUISSE SECURITIES		175,122	268,340	1,342
12641Q-CZ-3	CSMC 2009-7R 134 - CMO/RMBS		12/30/2021	Various		167,334	380,860	1,874
12641Q-DN-9	CSMC 2009-7R 152 - CMO/RMBS		12/30/2021	CREDIT SUISSE SECURITIES		284,216	257,237	257
12641Q-DP-4	CSMC 2009-7R 153 - CMBS/RMBS		03/01/2021	Direct		0	5,020	0
12641Q-DP-4	CSMC 2009-7R 153 - CMO/RMBS		12/30/2021	CREDIT SUISSE SECURITIES		90,728	143,106	143
12641Q-EB-4	CSMC 2009-7R 172 - CMO/RMBS		12/30/2021	CREDIT SUISSE SECURITIES		499,178	510,612	14
12641Q-EC-2	CSMC 2009-7R 173 - CMO/RMBS		12/30/2021	CREDIT SUISSE SECURITIES		450,067	540,000	15
12641Q-ED-0	CSMC 2009-7R 174 - CMO/RMBS		12/30/2021	CREDIT SUISSE SECURITIES		14,155	540,000	15
12641Q-EE-8	CSMC 2009-7R 175 - CMO/RMBS		12/30/2021	CREDIT SUISSE SECURITIES		12,558	600,000	16
12641Q-EF-5	CSMC 2009-7R 176 - CMO/RMBS		12/30/2021	CREDIT SUISSE SECURITIES		25,115	1,200,000	32
12641Q-EL-2	CSMC 2009-7R 182 - CMO/RMBS		12/30/2021	CREDIT SUISSE SECURITIES		319,079	325,330	1,594
12641Q-EM-0	CSMC 2009-7R 183 - CMO/RMBS		12/30/2021	CREDIT SUISSE SECURITIES		437,472	540,000	2,646
12641Q-EN-8	CSMC 2009-7R 184 - CMO/RMBS		12/30/2021	CREDIT SUISSE SECURITIES		194,121	540,000	2,646
12641Q-EP-3	CSMC 2009-7R 185 - CMO/RMBS		12/30/2021	CREDIT SUISSE SECURITIES		113,849	600,000	2,940
12641Q-EQ-1	CSMC 2009-7R 186 - CMO/RMBS		12/30/2021	CREDIT SUISSE SECURITIES		97,822	1,200,000	5,880
12641Q-EW-8	CSMC 2009-7R 1A2 - CMO/RMBS		12/30/2021	CREDIT SUISSE SECURITIES		419,366	396,485	1,900
12641Q-EX-6	CSMC 2009-7R 1A3 - CMO/RMBS		12/30/2021	CREDIT SUISSE SECURITIES		388,566	361,350	1,731
12641Q-EY-4	CSMC 2009-7R 1A4 - CMO/RMBS		12/30/2021	CREDIT SUISSE SECURITIES		637,601	722,700	3,463
12662Q-AD-8	CSMC 2021-NQM7 TRUST - CMO		11/01/2021	CREDIT SUISSE SECURITIES		2,999,943	3,000,000	8,120
126650-CY-4	CVS HEALTH CORP		06/03/2021	Various		11,938,127	10,000,000	95,600
12668A-4C-6	CWALT 2005-IM1 A2 - RMBS		11/26/2021	Various		0	27,522	0
12668A-PC-3	CWALT 2005-54CB 110 - CMO/RMBS		12/29/2021	Direct		1,153,125	1,343,123	5,746
126694-2H-0	CWHL 2006-10 A11 - CMO/RMBS		12/29/2021	Direct		647,135	1,000,189	4,551
126694-4F-2	CWHL 2006-HYB3 31B - CMO/RMBS		12/29/2021	Direct		1,013,402	973,726	2,467
12733#-AA-3	BMO HARRIS BANK CTL 2.670 10/15/2043		02/17/2021	AFG Private Placement		12,827,000	12,827,000	0
12737*-AA-3	CGA Capital Series 2020-CTL-10		03/03/2021	CGA Capital		10,850,000	10,850,000	0
134999-ZD-6	CRANEMERE UK HLDGS	D	12/31/2021	Capitalized Interest		253,713	253,713	0
13876G-AL-2	CANYC 171R BR - CDO	C	08/03/2021	J P MORGAN SECURITIES		10,000,000	10,000,000	0

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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
13876N-AS-2	CANYC 202R CR - CDO	C	09/15/2021	CREDIT SUISSE SECURITIES		3,800,000	3,800,000	0
13877E-AG-7	CANYC 2021-1 C - CDO	C	09/01/2021	Citigroup (SSB)		3,994,800	4,000,000	11,534
13877P-AA-5	CANYC 214 A - CDO	C	08/23/2021	BANC OF AMERICA/FIXED INCOME		50,000,000	50,000,000	0
13887W-AN-0	CANYC 192R CR - CDO	C	10/22/2021	BARCLAYS CAPITAL INC FIXED INC		5,000,000	5,000,000	0
140501-AB-3	CAPITAL SOUTHWEST CORP		02/22/2021	RAYMOND JAMES & ASSOCIATES INC.		10,211,000	10,000,000	71,250
14149Y-BD-9	CARDINAL HEALTH INC		02/23/2021	JP Morgan		17,559,552	15,010,000	325,522
143122-AE-9	CARLYLE US CLO 2021-11 LTD. - CDO	C	12/03/2021	GOLDMAN		5,000,000	5,000,000	0
143133-AE-6	CGMS 216 B - CDO	C	06/30/2021	BARCLAYS CAPITAL INC FIXED INC		8,500,000	8,500,000	0
143133-AG-1	CGMS 216 C - CDO	C	06/30/2021	BARCLAYS CAPITAL INC FIXED INC		7,000,000	7,000,000	0
14315J-AU-3	CGMS 172R A2R - CDO	C	03/26/2021	CITIGROUP		13,300,000	13,300,000	0
14316E-AS-8	CGMS 192R BR - CDO		12/15/2021	BANC OF AMERICA/FIXED INCOME		5,000,000	5,000,000	0
14316W-AA-7	CGMS 217 A1 - CDO	C	08/11/2021	BNP Paribas		50,000,000	50,000,000	0
14316W-AC-3	CGMS 217 A2 - CDO	C	08/11/2021	BNP Paribas		10,000,000	10,000,000	0
14316W-AE-9	CGMS 217 B - CDO	C	08/11/2021	BNP Paribas		3,000,000	3,000,000	0
14448C-AR-5	CARRIER GLOBAL CORP		07/14/2021	Various		37,122,050	35,000,000	298,771
14856G-AA-8	CLAST 211 A - ABS		01/20/2021	GOLDMAN		4,999,860	5,000,000	0
15135U-AR-0	CENOVUS ENERGY INC	C	10/04/2021	Citigroup (SSB)		12,390,000	10,000,000	166,500
15137E-BN-2	CENT CLO 21 LIMITED - CDO		03/23/2021	JP Morgan		16,000,000	16,000,000	0
15186P-AA-6	CENTERBRIDGE CREDIT FUNDING 1, LTD. - CD	C	04/08/2021	GREENSLEDGE CAPITAL MARKETS LLC		10,000,000	10,000,000	0
156748-AA-9	CERBERUS SWC? II TL L+225 11/20/2026		12/27/2021	Various		13,035,000	13,035,000	0
15674L-AA-4	CERB 32 A - CDO	C	03/30/2021	WELLS FARGO SECURITIES LLC		17,000,000	17,000,000	0
15674P-AA-5	CERB 33 A - CDO	C	06/23/2021	WELLS FARGO SECURITIES LLC		45,000,000	45,000,000	0
16162Y-AL-9	CHASE 2006-S4 A11 - CMO/RMBS		12/29/2021	Direct		436,551	678,087	452
16165M-AG-3	CFLX 2006-2 A5 - RMBS		12/29/2021	Direct		2,262,751	2,312,035	10,772
165167-DG-9	CHESAPEAKE ENERGY CORP		09/14/2021	GOLDMAN		2,145,000	2,000,000	14,688
166756-AT-3	CHEVRON USA INC		07/14/2021	Various		26,267,944	17,795,000	384,083
170257-AE-9	CWHL 2006-16 3A1 - CMO/RMBS		12/29/2021	Direct		3,491,274	6,911,287	34,940
17259U-A*-6	CION INVESTMENT CORPORATION 4.50 SENIOR		02/11/2021	AFG Private Placement		15,000,000	15,000,000	0
17287H-AA-8	CITADEL FINANCE LLC		03/03/2021	UBS SECURITIES		12,939,030	13,000,000	0
17309V-AH-6	CMALT 2006-A4 1A8 - CMO/RMBS		12/29/2021	Direct		941,394	960,440	4,482
19260Q-AD-9	COINBASE GLOBAL INC		09/16/2021	Various		4,920,833	5,000,000	1,510
19424K-AB-9	CASL 21A A2 - ABS		02/09/2021	BARCLAYS CAPITAL INC FIXED INC		9,623,081	9,625,000	0
19425A-AD-6	CASL 21B C - ABS		06/23/2021	BARCLAYS CAPITAL INC		3,633,464	3,634,000	0
19425A-AE-4	CASL 21B D - ABS		06/23/2021	BARCLAYS CAPITAL INC		2,998,627	3,000,000	0
20030N-DH-1	COMCAST CORP		07/14/2021	Various		48,487,260	43,000,000	591,354
203372-AX-5	COMMSCOPE INC		08/11/2021	BANC OF AMERICA/FIXED INCOME		6,668,000	6,668,000	0
205768-AT-1	COMSTOCK RESOURCES INC		06/16/2021	Various		1,859,300	1,846,000	0
205887-CE-0	CONAGRA BRANDS INC		04/29/2021	JP Morgan		11,749,720	9,000,000	134,700
20727P-AG-9	CONGRESSIONAL BANCSHARES, INC.		12/15/2021	UMB Bank, N.A.		15,000,000	15,000,000	0
20825C-AQ-7	CONOCOPHILLIPS		07/14/2021	BARCLAYS CAPITAL INC FIXED INC		14,989,011	10,021,000	298,542
20825V-AB-8	BURLINGTON RESOURCES LLC		10/04/2021	BARCLAYS CAPITAL INC FIXED INC		13,855,100	10,000,000	282,625
219350-AX-3	CORNING INC		07/14/2021	Various		7,208,740	6,000,000	106,533
224044-BY-2	COX COMMUNICATIONS INC		10/07/2021	GOLDMAN		735,720	604,000	9,226
224044-CC-9	COX COMMUNICATIONS INC		08/02/2021	Various		10,411,738	8,561,000	31,851
224044-CF-2	COX COMMUNICATIONS INC		06/09/2021	BNY/SUNTRUST CAPITAL MARKETS		11,820,970	9,818,000	170,179
225458-2Y-3	CSFB 2005-8 914 - CMO/RMBS		12/29/2021	Direct		1,390,758	1,611,708	6,581
225470-Q8-9	CSMC 2006-3 5A5 - CMO/RMBS		12/29/2021	Direct		683,341	1,424,554	6,648
225470-VF-7	CSMC 2006-1 315 - CMO/RMBS		12/29/2021	Direct		1,680,552	2,634,167	11,781
225655-A@-8	CRESCENT CAPITAL BDC INC SERIES 2021A SE		02/17/2021	AFG Private Placement		5,000,000	5,000,000	0
23204G-AG-5	CUSTOMERS BANCORP INC		08/03/2021	STIFEL NICOLAUS & COMPANY		15,085,000	15,085,000	0
23802W-AA-9	COLO 211 A2 - ABS		02/24/2021	DEUTSCHE BANK SECURITIES, INC.		7,998,458	8,000,000	0
24381J-AD-9	DRMT 214 M1 - CMO/RMBS	C	11/19/2021	BARCLAYS CAPITAL INC FIXED INC		6,755,852	6,756,000	17,726
24703T-AJ-5	DELL INTERNATIONAL LLC		10/04/2021	HSBC SECURITIES		7,607,450	5,000,000	91,125
25255D-AA-8	DCLO 1R A1A - CDO	C	06/29/2021	J P MORGAN SECURITIES		45,875,000	45,875,000	0
25255D-AE-0	DCLO 1R A2 - CDO	C	06/29/2021	J P MORGAN SECURITIES		7,700,000	7,700,000	0
25402J-AA-7	DIGITALBRIDGE ISSUER LLC - ABS		06/30/2021	BARCLAYS CAPITAL INC FIXED INC		8,275,000	8,275,000	0
25461L-AA-0	DIRECTV FINANCING LLC		12/06/2021	CREDIT SUISSE SECURITIES		4,265,360	4,192,000	86,882
254687-EV-4	WALT DISNEY CO		04/29/2021	CREDIT SUISSE SECURITIES (USA)		4,996,120	4,000,000	25,333
254687-FR-2	WALT DISNEY CO		02/24/2021	CREDIT SUISSE SECURITIES (USA)		17,371,440	14,000,000	273,903
25470D-AJ-8	DISCOVERY COMMUNICATIONS LLC		06/02/2021	RBC CAPITAL MARKETS		1,154,870	1,000,000	8,531
25470X-BB-0	DISH DBS CORP		11/12/2021	Various		3,417,491	3,377,000	92,985
25470X-BE-4	DISH DBS CORP		11/10/2021	DEUTSCHE BANK SECURITIES, INC.		2,205,000	2,205,000	0
25470X-BF-1	DISH DBS CORP		11/10/2021	DEUTSCHE BANK SECURITIES, INC.		2,838,000	2,838,000	0
260543-CG-6	DOW CHEMICAL CO		07/16/2021	Various		61,425,973	52,041,000	608,259
26078J-AE-0	DUPONT DE NEMOURS INC		02/22/2021	GOLDMAN		49,965,260	38,000,000	533,969

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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
26113*-AA-7	DYAL CAP PARTNERS IV B SER B NT 3.65 02/		02/22/2021	AFG Private Placement		2,450,000	2,450,000	0
26113B-AA-5	DYAL CAP PARTNERS IV A SER A SR NT 3.65		02/22/2021	AFG Private Placement		4,550,000	4,550,000	0
26882P-BE-1	ERAC USA FINANCE LLC		08/02/2021	GOLDMAN		22,109,423	14,492,000	290,876
26884T-AE-2	ERAC USA FINANCE LLC		07/15/2021	Citigroup (SSB)		2,791,660	2,000,000	38,750
26884T-AN-2	ERAC USA FINANCE LLC		07/14/2021	Citigroup (SSB)		10,979,799	8,816,000	166,402
26884T-AS-1	ERAC USA FINANCE LLC		07/15/2021	Various		21,748,938	17,990,000	153,909
277432-AL-4	EASTMAN CHEMICAL CO		02/25/2021	BARCLAYS CAPITAL INC FIXED INC		16,127,884	13,251,000	192,523
277432-AP-5	EASTMAN CHEMICAL CO		04/27/2021	BARCLAYS CAPITAL INC FIXED INC		11,902,900	10,000,000	18,083
27829P-AS-5	EATON 2020-2 CR - CDO	C	12/01/2021	WELLS FARGO SECURITIES LLC		3,300,000	3,300,000	0
27830D-AJ-7	EATON 201R AR - CDO	C	08/13/2021	WELLS FARGO SECURITIES LLC		50,000,000	50,000,000	0
27830D-AQ-1	EATON 201R DR - CDO	C	08/13/2021	WELLS FARGO SECURITIES LLC		2,500,000	2,500,000	0
28851Q-AN-3	ECLO 1RR B2R - CDO		02/26/2021	CITIGROUP		20,600,000	20,600,000	0
28852L-AN-3	ELLINGTON CLO III, LTD. - CDO		03/23/2021	CITIGROUP		23,077,781	23,077,781	0
28853R-AL-3	ECLO 4R AR - CDO		05/19/2021	BARCLAYS CAPITAL INC FIXED INC		8,000,000	8,000,000	0
28853R-AN-9	ECLO 4R BR - CDO		05/19/2021	BARCLAYS CAPITAL INC FIXED INC		4,000,000	4,000,000	0
29002H-AQ-2	ELMW3 3R CR - CDO	C	09/10/2021	Direct		5,000,000	5,000,000	0
29002H-AS-8	ELMW3 3R DR - CDO	C	09/10/2021	MORGAN STANLEY & COMPANY		2,500,000	2,500,000	0
29002V-AE-8	ELM10 10 C - CDO	C	07/14/2021	GOLDMAN		5,000,000	5,000,000	0
29299A-WS-1	GCB ENERGY 7.42 150CT17 CONTRA DFLT		12/22/2021	INTERNAL ACCOUNT		0	500,000	0
29336U-AG-2	ENLINK MIDSTREAM PARTNERS LP		06/22/2021	BARCLAYS CAPITAL INC FIXED INC		2,534,400	2,880,000	10,028
29359U-AC-3	ENSTAR GROUP LTD	C	10/07/2021	Various		20,340,775	20,590,000	62,124
29379V-AV-5	ENTERPRISE PRODUCTS OPERATING LLC		07/16/2021	Amherst Pierpont Securities		1,438,141	1,043,000	25,597
29379V-BA-0	ENTERPRISE PRODUCTS OPERATING LLC		10/07/2021	Various		36,051,778	29,400,000	341,763
30070R-AC-6	XAN 20RS08 AS - CDO	C	01/14/2021	MORGAN STANLEY & COMPANY		7,218,244	7,198,000	1,261
30227F-AJ-9	ESA 21ESH D - CMBS		06/24/2021	J P MORGAN SECURITIES		15,000,000	15,000,000	0
30260G-AA-4	FCITL 211 A - ABS		04/06/2021	Amherst Securities Group LLC		16,999,255	17,000,000	0
30290Y-AJ-0	FS GLOBAL CREDIT OPPORTUNITIES FUND		10/29/2021	Direct		15,000,000	15,000,000	0
313747-AX-5	FEDERAL REALTY INVESTMENT TRUST		07/15/2021	WELLS FARGO SECURITIES LLC		10,725,500	10,000,000	169,167
31428X-AW-6	FEDEX CORP		07/14/2021	Various		18,500,360	14,252,000	86,953
31428X-BG-0	FEDEX CORP		08/03/2021	WELLS FARGO SECURITIES LLC		6,271,250	5,000,000	78,361
31428X-CE-4	FEDEX CORP		07/14/2021	Various		20,427,800	20,000,000	69,514
31573J-AD-2	EFMT 213 M1 - CMO/RMBS		10/01/2021	CREDIT SUISSE SECURITIES		4,281,871	4,282,000	10,833
31573J-AE-0	EFMT 213 B1 - CMO/RMBS		10/01/2021	CREDIT SUISSE SECURITIES		2,883,909	2,884,000	9,330
31620M-BU-9	FIDELITY NATIONAL INFORMATION SERVICES I		02/23/2021	JP Morgan		11,927,400	12,000,000	0
32051G-SQ-9	FHAMS 2005-AA7 2A1 - CMO/RMBS		12/29/2021	Direct		574,766	610,136	1,114
32051G-T7-0	FHAMS 2006-FA1 112 - CMO/RMBS		12/29/2021	Direct		803,996	1,299,893	6,066
32051H-AF-0	FHAMS 2006-FA3 A6 - CMO/RMBS		12/29/2021	Direct		319,530	514,742	2,402
335934-AL-9	FIRST QUANTUM MINERALS LTD	C	09/22/2021	RBC CAPITAL MARKETS		6,217,500	6,000,000	215,208
33616C-AB-6	FIRST REPUBLIC BANK		10/05/2021	Various		9,088,496	7,371,000	43,809
33835N-AE-1	MORGN 183R CR - CDO	C	06/25/2021	J P MORGAN SECURITIES		5,000,000	5,000,000	0
33836J-AG-4	522 FUNDING CLO 2017-1A LTD. - CDO	C	10/18/2021	MORGAN STANLEY & COMPANY		3,700,000	3,700,000	0
33938M-AA-7	FLX 211 A2 - ABS		11/23/2021	PERSHING DIV OF DLJ SEC LNDING		5,956,712	6,000,000	0
33938M-AB-5	FLX 2021-1A B - ABS		11/23/2021	PERSHING DIV OF DLJ SEC LNDING		6,974,074	7,000,000	0
34107B-AA-7	Senior Secured Notes		07/15/2021	PRIVATE PLACEMENT		28,000,000	28,000,000	0
341081-FF-9	FLORIDA POWER & LIGHT CO		06/08/2021	WELLS FARGO SECURITIES LLC		14,373,000	12,000,000	177,375
34417R-AA-4	FOCUS BRANDS FUNDING LLC - 2017-1 - CMO		04/01/2021	Adjustment		3,850,000	3,850,000	14,024
34960J-AS-4	FCO 6RR ATR - CDO		03/16/2021	WELLS FARGO SECURITIES LLC		34,009,520	34,000,000	98,783
34961W-AJ-4	FCO 11 BT - CDO		03/09/2021	CANTOR FITZGERALD + CO.		697,594	700,000	2,076
34962U-AC-2	FORTRESS CREDIT OPPORTUNITIES XV CLO LIM		03/05/2021	Natixis		15,000,000	15,000,000	0
35908M-AB-6	FRONTIER COMMUNICATIONS HOLDINGS LLC		11/15/2021	WELLS FARGO SECURITIES LLC		3,022,500	3,000,000	17,000
362341-SG-5	GSR 2005-AR6 B1 - CMO/RMBS		03/01/2021	Amherst Securities Group LLC		0	0	(301)
362480-AD-7	GSCC 2006-2 A1 - RMBS		12/27/2021	Direct		10,837	10,837	0
36262M-AG-3	GSMS 21IP D - CMBS		09/29/2021	GOLDMAN		4,250,000	4,250,000	0
36262M-AJ-7	GSMS 21IP E - CMBS		09/29/2021	GOLDMAN		2,858,000	2,858,000	0
36262M-AL-2	GSMS 21IP F - CMBS		09/29/2021	GOLDMAN		1,500,000	1,500,000	0
369604-BH-5	GENERAL ELECTRIC CO		08/03/2021	MORGAN STANLEY & COMPANY		12,562,200	10,000,000	180,000
369604-BX-0	GENERAL ELECTRIC CO		07/14/2021	GOLDMAN		11,728,800	10,000,000	88,542
370334-BJ-2	GENERAL MILLS INC		02/25/2021	GOLDMAN		2,654,280	2,000,000	22,800
37045V-AF-7	GENERAL MOTORS CO		10/05/2021	Various		27,564,300	20,000,000	222,222
375558-AS-2	GILEAD SCIENCES INC		02/24/2021	BARCLAYS CAPITAL INC FIXED INC		13,355,946	9,808,000	130,841
375558-AX-1	GILEAD SCIENCES INC		04/29/2021	Various		15,732,660	13,000,000	197,067
375558-BS-1	GILEAD SCIENCES INC		02/22/2021	Various		22,037,170	23,000,000	238,261
38136N-AU-0	GLM 8R CR - CDO	C	08/04/2021	MORGAN STANLEY & COMPANY		6,725,000	6,725,000	0
38138D-AS-5	GLM 5R CR - CDO	C	09/24/2021	BANC OF AMERICA/FIXED INCOME		5,000,000	5,000,000	0
38138T-AG-6	GLM 10 C - CDO	C	06/25/2021	MORGAN STANLEY & COMPANY		3,850,000	3,850,000	0

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38173M-AB-8	GOLUB CAPITAL BDC INC		02/17/2021	SMBC SECURITIES INC		9,969,900	10,000,000	0
38175B-AA-2	GOCAP 36 A - CDO	C	02/09/2021	CANTOR FITZGERALD + CO.		5,478,594	5,500,000	8,689
38175C-AA-0	GOCAP 21MR AR - CDO		01/04/2021	RAYMOND JAMES & ASSOCIATES INC.		2,390,400	2,400,000	8,087
38175N-AA-6	GOCAP 25MR AR - CDO	C	03/16/2021	Amherst Securities Group LLC		8,001,250	8,000,000	14,351
38177X-AA-2	GOLUB CAPITAL BDC 3 CLO 1 LLC - CDO		02/22/2021	DEUTSCHE BANK SECURITIES, INC.		13,000,000	13,000,000	0
38178E-AA-3	GOCAP 16RR 1R2 - CDO	C	06/08/2021	Bank of New York/Natixis, New		17,600,000	17,600,000	0
38178E-AC-9	GOCAP 16RR 2R2 - CDO	C	06/22/2021	Bank of New York/Natixis, New		13,000,000	13,000,000	0
389286-AA-3	GRAY ESCROW II INC		10/26/2021	WELLS FARGO SECURITIES LLC		2,396,000	2,396,000	0
39809L-AC-8	GSTNE 19FL2 B - CDO	C	01/08/2021	MORGAN STANLEY & COMPANY		5,014,063	5,000,000	6,839
40054#-AA-5	GRYPHON MEZZANINE PARTNERS II FEEDER FUN		12/17/2021	CALL		487,141	487,141	0
40256G-AC-5	GSM 6 A2 - CDO	C	09/27/2021	BARCLAYS CAPITAL INC FIXED INC		10,000,000	10,000,000	0
404119-BV-0	HCA INC		10/07/2021	Various		36,410,469	28,000,000	489,647
40485#-AA-4	HC2 STATION GRP 10.50 10/21/2021		10/21/2021	EXCHANGE		19,727,866	19,727,866	6,586,139
40440X-AE-1	HLM 2116 C - CDO	C	11/12/2021	NOMURA SECURITIES/FIXED INCOME		4,500,000	4,500,000	0
406216-AW-1	HALLIBURTON CO		07/16/2021	J P MORGAN SECURITIES		5,337,423	3,826,000	89,008
406216-BA-8	HALLIBURTON CO		07/16/2021	J P MORGAN SECURITIES		2,635,938	2,300,000	18,688
406216-BK-6	HALLIBURTON CO		08/02/2021	Various		36,346,350	30,000,000	214,583
406371-AC-8	HALSEYPOINT CLO 5, LTD. - CDO	C	11/19/2021	GOLDMAN		10,000,000	10,000,000	0
413875-AN-5	L3HARRIS TECHNOLOGIES INC		08/03/2021	Various		14,016,158	9,395,000	79,446
413875-AT-2	L3HARRIS TECHNOLOGIES INC		10/05/2021	Various		40,282,800	30,000,000	496,977
416515-AP-9	HARTFORD FINANCIAL SERVICES GROUP INC		07/14/2021	Various		17,000,060	11,858,000	194,991
416515-AS-3	HARTFORD FINANCIAL SERVICES GROUP INC		06/08/2021	RAYMOND JAMES & ASSOCIATES		6,339,420	4,652,000	42,288
416515-BA-1	HARTFORD FINANCIAL SERVICES GROUP INC		07/16/2021	GOLDMAN		5,119,595	3,378,000	68,381
416515-BB-9	HARTFORD FINANCIAL SERVICES GROUP INC		08/04/2021	WELLS FARGO SECURITIES LLC		2,541,097	2,045,000	27,113
42086N-AJ-7	HAYFN 11R BR - CDO	C	10/21/2021	GOLDMAN		6,130,000	6,130,000	0
42217K-BB-1	WELLTOWER INC		10/06/2021	Citigroup (SSB)		1,487,560	1,195,000	3,913
42234Q-AE-2	HEARTLAND FINANCIAL USA INC		08/31/2021	PERSHING DIV OF DLJ SEC LNDING		5,790,000	5,790,000	0
422704-AH-9	HECLA MINING CO		10/13/2021	BANC OF AMERICA/FIXED INCOME		9,552,324	8,864,000	94,718
431318-AS-3	HILCORP ENERGY I LP		10/15/2021	Citigroup (SSB)		7,503,200	7,232,000	206,593
43284M-AB-4	HILTON GRAND VACATIONS BORROWER ESCROW L		06/22/2021	Various		1,839,625	1,846,000	0
437076-BF-8	HOME DEPOT INC		06/03/2021	Jefferies		4,823,385	3,950,000	39,588
43741B-AA-7	HMBT 2007-1 1A1 - CMO/RMBS		12/29/2021	Direct		1,207,232	813,353	3,497
444859-BB-7	HUMANA INC		08/03/2021	WELLS FARGO SECURITIES LLC		3,201,528	2,522,000	20,736
444859-BE-1	HUMANA INC		08/04/2021	US BANCORP INVESTMENTS INC.		13,353,700	10,000,000	171,188
44932B-AQ-9	ICG 183R AR - CDO		03/24/2021	MORGAN STANLEY CO		19,000,000	19,000,000	0
45005*-AC-4	IRG INDUSTRIAL LLC		03/03/2021	AFG Private Placement		30,000,000	30,000,000	0
45074J-AA-2	ITT HOLDINGS LLC		12/02/2021	Various		5,594,678	5,591,000	27,823
451102-BZ-9	ICAHN ENTERPRISES LP		10/14/2021	Various		9,699,265	9,321,000	189,918
451102-CC-9	ICAHN ENTERPRISES LP		07/15/2021	BANC OF AMERICA/FIXED INCOME		1,985,000	2,000,000	39,132
45254N-NT-0	IMM 2005-3 M1 - RMBS		08/25/2021	Direct		0	2,481	0
45783N-AA-5	INSTAR LEASING III LLC - ABS		02/03/2021	CREDIT SUISSE SECURITIES (USA)		4,997,282	5,000,000	0
459200-KB-6	INTERNATIONAL BUSINESS MACHINES CORP		02/25/2021	BARCLAYS CAPITAL INC FIXED INC		10,384,470	9,000,000	109,975
459506-AR-2	INTERNATIONAL FLAVORS & FRAGRANCES INC		09/09/2021	Various		22,205,056	21,678,000	86,453
460146-CH-4	INTERNATIONAL PAPER CO		08/02/2021	Various		46,916,916	32,588,000	417,145
460146-CK-7	INTERNATIONAL PAPER CO		08/02/2021	Various		14,808,862	11,328,000	81,192
460690-BS-8	INTERPUBLIC GROUP OF COMPANIES INC		02/23/2021	MORGAN STANLEY CO		9,978,300	10,000,000	0
46627M-EJ-2	JPALT 2006-S1 112 - CMO/RMBS		12/29/2021	Direct		1,391,506	1,858,307	8,672
46630W-AB-6	JPMMT 2007-S2 1A2 - CMO/RMBS		12/29/2021	Direct		1,295,613	1,658,510	9,094
46631N-AA-7	JPMMT 2007-S3 1A1 - CMO/RMBS		12/29/2021	Direct		838,963	1,225,300	5,242
46631N-DT-3	JPMMT 2007-S3 A90 - CMO/RMBS		12/29/2021	Direct		8,057,750	11,392,173	62,024
46654B-AJ-6	JPMCC 211MEM D - CMBS		09/27/2021	J P MORGAN SECURITIES		3,862,560	4,000,000	3,961
46654B-AL-1	JPMCC 211MEM E - CMBS		09/27/2021	J P MORGAN SECURITIES		5,940,621	6,477,000	6,413
47048H-AQ-0	JTWN 10R A2R - CDO	C	04/23/2021	ROYAL BANK OF CANADA		4,000,000	4,000,000	4,080
472321-AH-1	JMAC 2008-R2 2A3 - CMO/RMBS		08/01/2021	Direct		0	12,933	0
472321-AK-4	JMAC 2008-R2 3A2 - CMO/RMBS		11/01/2021	Direct		0	139,395	0
47232A-AC-2	JMAC 2008-R3 1A3 - CMO/RMBS		06/01/2021	Direct		2,383	2,382	0
47232A-AH-1	JMAC 2008-R3 3A2 - CMO/RMBS		09/01/2021	JEFFRIES & CO		0	10,887	0
47232D-AL-6	JEFFERIES RESECURITIZATION TRUST 2009-R5		09/01/2021	Direct		0	13,194	0
47232D-AV-4	JEFFERIES RESECURITIZATION TRUST 2009-R5		08/01/2021	Direct		0	21,150	0
47232D-CT-7	JMAC 09R5 126 - CMO/RMBS		12/01/2021	Direct		0	2,666	0
47232D-CY-6	JEFFERIES RESECURITIZATION TRUST 2009-R5		08/01/2021	Direct		0	8,628	0
47232D-DB-5	JEFFERIES RESECURITIZATION TRUST 2009-R5		08/01/2021	Direct		0	3,578	0
47232D-DN-9	JMAC 09R5 165 - CMO/RMBS		12/01/2021	Direct		1,321	32,746	0
47232D-EA-6	JEFFERIES RESECURITIZATION TRUST 2009-R5		10/01/2021	Direct		0	5,530	0
47232D-EL-2	JEFFERIES RESECURITIZATION TRUST 2009-R5		08/01/2021	Direct		0	24,529	0

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47232D-ET-5	JMAC 09R5 215 - CMO/RMBS		12/01/2021	Direct		0	11,922	0
47232V-BQ-4	JMAC 09R4 8A4 - CMO/RMBS		10/01/2021	Direct		0	881	0
47232V-BY-7	JMAC 09R4 9A6 - CMO/RMBS		12/01/2021	JEFFRIES & CO		0	16,646	0
47232V-CP-5	JMAC 09R4 123 - CMO/RMBS		12/01/2021	Direct		194	11,056	0
47232V-CU-4	JEFFERIES RESECURITIZATION TRUST 2009-R4		07/01/2021	Direct		0	703	0
47232V-DB-5	JMAC 09R4 145 - CMO/RMBS		12/01/2021	Direct		5,997	33,596	0
47232V-DM-1	JMAC 09R4 165 - CMO/RMBS		12/01/2021	Direct		0	12,025	0
47232V-DQ-2	JEFFERIES RESECURITIZATION TRUST 2009-R4		01/01/2021	Direct		0	37,931	0
47232V-DY-5	JMAC 09R4 193 - CMO/RMBS		10/01/2021	Direct		0	957	0
47232V-EH-1	JMAC 09R4 216 - CMO/RMBS		10/01/2021	Direct		0	1,371	0
47232V-GA-4	JEFFERIES RESECURITIZATION TRUST 2009-R4		12/01/2021	Direct		6,018	9,683	0
47232V-GR-7	JEFFERIES RESECURITIZATION TRUST 2009-R4		09/01/2021	Direct		0	24,912	0
47233D-AB-7	JEFFERIES RESECURITIZATION TRUST 2009-R1		11/01/2021	Direct		0	513,475	0
48203R-AD-6	JUNIPER NETWORKS INC		10/05/2021	Various		41,219,600	30,000,000	499,139
48249D-AA-9	KKR GROUP FINANCE CO II LLC		10/07/2021	Amherst Pierpont Securities		3,808,774	2,878,000	31,218
48250A-AA-1	KKR GROUP FINANCE CO III LLC		07/16/2021	Amherst Pierpont Securities		2,687,731	2,016,000	14,063
48252R-AS-3	KKR 24R CR - CDO		07/06/2021	Citigroup (SSB)		5,500,000	5,500,000	0
48255A-AE-8	KKR 36 C - CDO	C	09/20/2021	J P MORGAN SECURITIES		4,800,000	4,800,000	0
485170-AS-3	KANSAS CITY SOUTHERN		02/26/2021	Various		33,357,582	27,216,000	50,347
49446R-AT-6	KIMCO REALTY CORP		08/03/2021	WELLS FARGO SECURITIES LLC		1,252,650	1,000,000	19,036
494550-AV-8	KINDER MORGAN ENERGY PARTNERS LP		06/08/2021	BAIRD, ROBERT W., & COMPANY IN		4,040,760	3,000,000	69,875
494550-AW-6	KINDER MORGAN ENERGY PARTNERS LP		06/07/2021	Citigroup (SSB)		1,966,434	1,395,000	38,781
494550-BF-2	KINDER MORGAN ENERGY PARTNERS LP		08/03/2021	MORGAN STANLEY & COMPANY		9,400,556	6,496,000	165,468
49456B-AG-6	KINDER MORGAN INC		06/03/2021	BARCLAYS CAPITAL INC		12,182,100	10,000,000	8,833
501044-CR-0	KROGER CO		08/04/2021	Various		13,199,878	10,304,000	122,865
501044-CT-6	KROGER CO		08/04/2021	Jefferies		6,729,750	5,000,000	3,576
501968-AA-5	LCN NORTH AMERICAN FUND III-D LP		10/28/2021	AFG Private Placement		896,101	896,101	0
50201D-AA-1	LCPR SENIOR SECURED FINANCING DAC	C	11/22/2021	Various		7,449,865	7,046,000	31,922
50201D-AD-5	LCPR SENIOR SECURED FINANCING DAC	C	10/26/2021	Various		2,862,032	2,820,000	41,350
50247V-AB-5	LYB INTERNATIONAL FINANCE BV	C	07/16/2021	Various		8,461,125	6,444,000	2,398
524901-AR-6	LEGG MASON INC		08/02/2021	Jefferies		5,801,640	4,000,000	11,875
53079E-AZ-7	LIBERTY MUTUAL GROUP INC		06/09/2021	Amherst Pierpont Securities		4,625,308	3,269,000	23,609
53079E-BJ-2	LIBERTY MUTUAL GROUP INC		10/05/2021	MORGAN STANLEY & COMPANY		11,216,900	10,000,000	188,770
534187-AW-9	LINCOLN NATIONAL CORP		08/03/2021	Amherst Pierpont Securities		2,236,898	1,538,000	31,221
534187-BA-6	LINCOLN NATIONAL CORP		07/13/2021	GOLDMAN		5,909,577	3,827,000	22,324
53948W-10-3	LOAN ASSET ISSUER LLC, SERIES 2021 NG-1		08/30/2021	Direct		4,977,864	11,768	0
53948W-AA-1	LOAN ASSET ISSUER LLC, SERIES 2021 NG-1		08/30/2021	US Bank		21,726,404	21,726,404	0
53948W-AB-9	LOAN ASSET ISSUER LLC, SERIES 2021 NG-1		08/30/2021	US Bank		13,880,758	13,880,758	0
53948W-AC-7	LOAN ASSET ISSUER LLC, SERIES 2021 NG-1		08/30/2021	US Bank		9,414,775	9,414,775	0
53950T-10-5	LOAN ASSET ISSUER LLC, SERIES 2021 M-2 -		11/04/2021	US Bank		1,500,000	150,000	0
53950T-AA-3	LOAN ASSET ISSUER LLC, SERIES 2021 M-2 -		11/04/2021	US Bank		50,000,000	50,000,000	0
53950T-AB-1	LOAN ASSET ISSUER LLC, SERIES 2021 M-2 -		11/04/2021	US Bank		20,000,000	20,000,000	0
53950T-AC-9	LOAN ASSET ISSUER LLC, SERIES 2021 M-2 -		11/04/2021	US Bank		10,000,000	10,000,000	0
53950T-AD-7	LOAN ASSET ISSUER LLC, SERIES 2021 M-2 -		11/04/2021	US Bank		8,000,000	8,000,000	0
53950T-AE-5	LOAN ASSET ISSUER LLC, SERIES 2021 M-2 -		11/04/2021	US Bank		8,000,000	8,000,000	0
53950T-AF-2	LOAN ASSET ISSUER LLC, SERIES 2021 M-2 -		11/04/2021	US Bank		3,500,000	3,500,000	0
55280H-AW-7	MCFCL 6R ARR - CDO		09/28/2021	WELLS FARGO SECURITIES LLC		41,237,500	41,237,500	0
55280Q-AU-1	MCFCL 5RR ARR - CDO		03/10/2021	WELLS FARGO SECURITIES LLC		14,625,000	14,625,000	0
55281F-AN-0	MCFCL 7R AR - CDO		05/26/2021	Natixis		14,000,000	14,000,000	0
55281F-AP-5	MCFCL 7R BR - CDO		05/26/2021	Natixis		2,750,000	2,750,000	0
55282X-AA-8	MF1 21FL5 A - CDO		03/05/2021	CREDIT SUISSE SECURITIES (USA)		38,612,000	38,612,000	0
55283A-AA-7	MCA FUND III HOLDING LLC - ABS		06/01/2021	BARCLAYS CAPITAL INC FIXED INC		0	0	(450)
55336V-AM-2	MPLX LP		08/03/2021	J P MORGAN SECURITIES		4,051,087	3,490,000	47,988
55819Y-AA-8	MDPK XXVI AR - CDO		02/01/2021	DEUTSCHE BANK SECURITIES, INC.		8,004,400	8,000,000	1,568
55820B-AL-1	MADISON PARK FUNDING XLV LTD. - CDO	C	06/16/2021	BANC OF AMERICA/FIXED INCOME		6,000,000	6,000,000	0
55821L-AE-4	MDPK 39 C - CDO	C	09/20/2021	J P MORGAN SECURITIES		3,900,000	3,900,000	0
55822A-AQ-0	MDPK XLVI CR - CDO	C	08/20/2021	J P MORGAN SECURITIES		3,870,000	3,870,000	0
559080-AG-1	MAGELLAN MIDSTREAM PARTNERS LP		08/03/2021	MORGAN STANLEY & COMPANY		8,904,778	6,932,000	109,083
55954N-AN-9	MAGNETITE XXIII, LIMITED - CDO	C	11/24/2021	RBC CAPITAL MARKETS		5,000,000	5,000,000	0
56035L-AE-4	MAIN STREET CAPITAL CORP		01/12/2021	RBC CAPITAL MARKETS		15,840,640	16,000,000	0
56577L-AA-6	MARANON LOAN FUNDING 2021-1 LTD. - CDO	C	04/27/2021	MORGAN STANLEY CO		8,500,000	8,500,000	0
56577L-AC-2	MARANON LOAN FUNDING 2021-1 LTD. - CDO	C	04/27/2021	MORGAN STANLEY CO		12,000,000	12,000,000	0
56577L-AJ-7	MARANON LOAN FUNDING 2021-1 LTD. - CDO	C	04/27/2021	MORGAN STANLEY CO		4,000,000	4,000,000	0
56585A-AM-4	MARATHON PETROLEUM CORP		10/07/2021	Citigroup (SSB)		11,264,629	8,732,000	166,017
570535-AQ-7	MARKEL CORP		08/03/2021	Various		8,017,080	6,000,000	100,000

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
571903-BH-5	MARRIOTT INTERNATIONAL INC		10/06/2021	DEUTSCHE BANK SECURITIES, INC.		14,769,650	15,000,000	17,569
573874-AG-9	MARVELL TECHNOLOGY INC		04/05/2021	JP Morgan		9,981,100	10,000,000	0
573874-AM-6	MARVELL TECHNOLOGY INC		05/04/2021	EXCHANGE		16,997,082	17,000,000	303,875
57430U-30-1	MDIBS 2006-1 A - ABS		04/10/2021	Direct		0	505,271	0
57701R-AM-4	MATTAMY GROUP CORP	C	06/22/2021	Jefferies		2,500,000	2,500,000	36,293
58013M-EV-2	MCDONALD'S CORP		08/03/2021	J P MORGAN SECURITIES		6,418,225	4,995,000	44,039
581557-BC-8	MCKESSON CORP		04/29/2021	JP Morgan		4,903,830	4,060,000	26,433
58403Y-AR-7	MED 21MDLN D - CMBS		10/29/2021	GOLDMAN		5,454,000	5,454,000	0
58403Y-AU-0	MED 21MDLN E - CMBS		10/29/2021	Direct		8,000,000	8,000,000	0
58403Y-AX-4	MED 21MDLN F - CMBS		10/29/2021	GOLDMAN		9,000,000	9,000,000	0
585495-AA-2	MELLO 21MTG1 A1 - CMO/RMBS		07/26/2021	Bank of America Merrill Lynch		45,553,122	45,000,000	65,625
58550L-AA-3	MWST 211 A - CMO/RMBS		01/29/2021	Jefferies		10,000,000	10,000,000	0
59182*-AD-8	METLIFE CORE PROPERTY HOLDINGS, LLC		12/13/2021	Direct		20,000,000	20,000,000	0
595633-ZK-7	MidCap Finl XXXVII Libor +350 11/04/2021		12/01/2021	NON-CASH BROKER		9,800,000	9,800,000	0
59565J-AA-9	MIDAS OPCO HOLDINGS LLC		08/12/2021	J P MORGAN SECURITIES		2,591,000	2,591,000	0
59567L-AA-2	MIDCAP FINANCIAL ISSUER TRUST		10/14/2021	Various		7,257,562	6,923,000	189,769
59590A-AA-7	MIDCAP FINANCIAL ISSUER TRUST		10/26/2021	Various		8,185,087	8,282,000	147,754
60871R-AD-2	MOLSON COORS BEVERAGE CO		04/27/2021	JP Morgan		43,273,799	36,775,000	693,472
60871R-AH-3	MOLSON COORS BEVERAGE CO		08/04/2021	Various		19,129,942	17,400,000	65,963
60935Y-AA-7	MONEYGRAM INTERNATIONAL INC		10/05/2021	BANC OF AMERICA/FIXED INCOME		1,518,750	1,500,000	17,021
610331-AA-8	MCAF 211 A2 - ABS	C	02/18/2021	MITSUBISHI UFJ SECURITIES		15,000,000	15,000,000	0
610335-AB-7	MONROE CAPITAL CORP		01/15/2021	RAYMOND JAMES & ASSOCIATES INC.		7,458,150	7,500,000	0
61033R-AJ-2	MONROE CAPITAL MML CLO 2017-1, LTD. - CD		04/22/2021	BNP Paribas		18,500,000	18,500,000	19,250
61773K-AE-2	MSEV 211 C - CDO	C	09/24/2021	WELLS FARGO SECURITIES LLC		4,000,000	4,000,000	0
61945C-AD-5	MOSAIC CO		10/06/2021	Various		6,365,372	5,070,000	109,758
61945C-AE-3	MOSAIC CO		02/24/2021	CREDIT SUISSE SECURITIES (USA)		3,718,024	2,907,000	45,876
62878Y-AA-2	NBC FUNDING LLC, SERIES 2021-1 - ABS		07/16/2021	BARCLAYS CAPITAL INC FIXED INC		5,000,000	5,000,000	0
62922L-AA-6	NGL ENERGY OPERATING LLC		06/17/2021	Various		2,591,250	2,500,000	68,390
62947A-AF-0	NPRL 2021-1A A1 - ABS		03/23/2021	Various		26,831,848	26,840,000	4,126
637071-AK-7	NOV INC		10/05/2021	Various		19,884,420	20,000,000	274,635
637417-AM-8	NATIONAL RETAIL PROPERTIES INC		06/03/2021	WELLS FARGO SECURITIES LLC		8,425,690	7,000,000	48,533
63946T-AA-9	NB Direct Access Ins SPB Senior 5.00 07/		11/04/2021	AFG Private Placement		2,820,300	2,820,300	0
64034Y-AC-5	NSLT 21D B - ABS		10/21/2021	MIZUHO SECURITIES USA INC.		6,298,819	6,300,000	0
64129U-BS-3	NEUB XVII AR2 - CDO	C	02/02/2021	MORGAN STANLEY CO		10,003,125	10,000,000	4,522
64133V-AC-1	NEUB 44 B - CDO	C	08/17/2021	BANC OF AMERICA/FIXED INCOME		13,000,000	13,000,000	0
647551-C*-9	NEW MOUNTAIN FINANCE CORPORATION		01/29/2021	AFG Private Placement		12,500,000	12,500,000	0
647558-AA-9	NEW MOUNTAIN GUARDIAN III BDC, L.L.C.		08/04/2021	Direct		11,600,000	11,600,000	0
64830Y-AC-1	NEW RESIDENTIAL MORTGAGE LLC - CMO		03/12/2021	CITIGROUP		7,999,912	8,000,000	0
64831J-AA-7	NRART 20T1 AT1 - RMBS		01/01/2021	Reclassification		29,999,965	30,000,000	0
649604-AE-5	NEW YORK MORTGAGE TRUST INC		04/27/2021	Direct		7,500,000	7,500,000	0
651587-AG-2	NEWMARKET CORP		03/04/2021	Bank of America Merrill Lynch		9,876,300	10,000,000	0
651639-AP-1	NEWMONT CORPORATION		07/13/2021	GOLDMAN		5,732,118	4,469,000	72,621
65473Q-AX-1	NISOURCE INC		08/03/2021	MORGAN STANLEY & COMPANY		4,829,405	3,320,000	27,436
65473Q-BB-8	NISOURCE INC		07/14/2021	BARCLAYS CAPITAL INC FIXED INC		6,617,550	5,000,000	110,104
65473Q-BD-4	NISOURCE INC		07/16/2021	Various		14,071,238	10,414,000	223,325
65473Q-BG-7	NISOURCE INC		10/04/2021	BNP Paribas		8,779,431	7,684,000	5,059
65535V-SJ-8	NAA 2006-AP1 A2 - RMBS		12/29/2021	Direct		1,445,844	3,509,577	15,054
655422-AV-5	GLENCORE CANADA CORP	C	06/04/2021	DEUTSCHE BANC ALEX. BROWN INST		8,710,953	6,733,000	200,606
655844-BM-9	NORFOLK SOUTHERN CORP		02/23/2021	SMBC SECURITIES INC		3,425,340	3,000,000	47,400
666807-BT-8	NORTHROP GRUMMAN CORP		02/25/2021	CITIGROUP		12,756,820	10,000,000	171,667
670001-AH-9	NOVELIS CORP		09/22/2021	BARCLAYS CAPITAL INC FIXED INC		5,028,000	5,000,000	23,142
67077M-AQ-1	NUTRIEN LTD	C	07/13/2021	GOLDMAN		3,595,076	2,494,000	0
67079B-AE-0	NUTRITION & BIOSCIENCES INC		04/27/2021	GOLDMAN		9,919,800	10,000,000	202,434
67097L-AM-8	OCP 1713R A2R - CDO		08/19/2021	CREDIT SUISSE SECURITIES		11,500,000	11,500,000	0
67098D-AW-3	OAKC 4R CR - CDO	C	10/01/2021	Citigroup (SSB)		4,200,000	4,200,000	0
671022-ZC-8	ORCC FINANCING II I+200 12/22/2028	C	11/08/2021	EXCHANGE		80,000,000	80,000,000	0
67108F-AN-6	OZLMF IV A1R - CDO		01/29/2021	CITIGROUP		16,686,519	16,679,847	7,504
67110N-AP-0	OAKC 13R BR - CDO		07/30/2021	Direct		5,000,000	5,000,000	0
67110N-AT-2	OAKC 13R CR - CDO		07/30/2021	Direct		4,250,000	4,250,000	0
67112C-AN-7	OZLM 19R 2AR - CDO	C	12/13/2021	Citigroup (SSB)		8,600,000	8,600,000	0
67113X-AB-6	OBX 21J1 A2 - CMO/RMBS		04/27/2021	Bank of America Merrill Lynch		49,695,315	50,000,000	80,556
67114*-AA-0	ORCC FINANCING IV LLC		09/21/2021	AFG Private Placement		12,400,000	12,400,000	0
67115L-AA-2	OHACP-16-A - CDO	C	08/18/2021	J P MORGAN SECURITIES		47,500,000	47,500,000	0
67115L-AC-8	OHACP-16-B - CDO	C	08/18/2021	J P MORGAN SECURITIES		13,600,000	13,600,000	0
67118A-AN-5	OPG 21PORT E - CMBS		09/30/2021	MORGAN STANLEY & COMPANY		24,792,053	25,000,000	0

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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
67118A-AQ-8	OPG 21PORT F - CMBS		09/30/2021	MORGAN STANLEY & COMPANY		9,962,928	9,988,000	0
67118A-AS-4	OPG 21PORT G - CMBS		09/30/2021	MORGAN STANLEY & COMPANY		9,959,223	9,984,000	0
67181D-AM-3	OAKIG 212 A4 - RMBS		11/19/2021	CREDIT SUISSE SECURITIES		2,999,810	3,000,000	0
67181D-AP-6	OAKIG 212 B2 - RMBS		11/19/2021	CREDIT SUISSE SECURITIES		4,499,160	4,500,000	0
67190A-AA-4	OAKIG 211 A1 - RMBS		01/20/2021	CREDIT SUISSE SECURITIES		5,999,070	6,000,000	0
67190A-AB-2	OAKIG 211 A2 - RMBS		01/20/2021	CREDIT SUISSE SECURITIES		5,499,258	5,500,000	0
674135-EM-6	OAK 1999-A M2 - ABS		12/01/2021	Direct		7,473	7,473	0
67590A-BR-2	OCT14 14RR ABR - CDO		03/02/2021	CREDIT SUISSE SECURITIES (USA)		20,000,000	20,000,000	0
67707L-AJ-7	OAKC 10 C - CDO	C	11/22/2021	BANC OF AMERICA/FIXED INCOME		5,000,000	5,000,000	0
681639-AA-8	OLYMPUS WATER US HOLDING CORP		10/20/2021	BANC OF AMERICA/FIXED INCOME		2,068,110	2,089,000	5,179
681919-BD-7	OMNICOM GROUP INC		04/28/2021	CITIGROUP		11,978,760	12,000,000	0
681936-BM-1	OMEGA HEALTHCARE INVESTORS INC		10/04/2021	Various		20,255,831	19,732,000	79,929
681936-BN-9	OMEGA HEALTHCARE INVESTORS INC		03/03/2021	JP Morgan		17,874,720	18,000,000	0
682691-AA-8	ONEMAIN FINANCE CORP		06/23/2021	RBC CAPITAL MARKETS		1,975,000	2,000,000	22,222
68389X-BW-4	ORACLE CORP		02/25/2021	Various		21,327,750	20,000,000	294,000
68389X-BZ-7	ORACLE CORP		06/03/2021	Various		23,516,360	23,000,000	131,704
69331C-AJ-7	PG&E CORP		06/23/2021	Various		3,879,163	3,885,000	98,200
69337B-AH-7	PHHAM 2007-1 21A - CMO/RMBS		12/29/2021	Direct		1,799,321	1,917,146	8,947
693436-AA-5	PLP 201 A - RMBS		10/31/2021	MESIROW FINANCIAL		724,948	724,948	0
693436-AA-5	PLP 201 A - RMBS		12/31/2021	Direct		145,118	145,118	0
69506Y-SC-4	PACIFIC WESTERN BANK		04/27/2021	PIPR		10,000,000	10,000,000	0
69702E-AA-3	PLMRS 214 A - CDO	C	08/19/2021	MORGAN STANLEY & COMPANY		50,000,000	50,000,000	0
698813-AA-0	PAPA JOHN'S INTERNATIONAL INC		09/08/2021	J P MORGAN SECURITIES		2,693,000	2,693,000	0
69916K-AC-7	PARL 212 A2 - CDO	C	10/26/2021	Citigroup (SSB)		9,450,000	9,450,000	0
70109H-AN-5	PARKER-HANNIFIN CORP		02/25/2021	BARCLAYS CAPITAL INC FIXED INC		7,785,729	6,490,000	80,224
704668-AA-6	PEACH STATE LABS, LLC		11/11/2021	Direct		2,176,655	2,176,655	11,440
704690-AL-3	PEAKS 1 A2R - CDO		01/19/2021	CANTOR FITZGERALD + CO.		1,435,060	1,437,756	5,645
70470M-AJ-4	PCEPK C - CDO	C	08/17/2021	BNP Paribas		4,200,000	4,200,000	0
707569-AV-1	PENN NATIONAL GAMING INC		06/24/2021	J P MORGAN SECURITIES		3,000,000	3,000,000	0
71367#-AA-4	PERENfra Laguna LLC		12/31/2021	Direct		15,000,000	15,000,000	0
714046-AH-2	PERKINELMER INC		03/04/2021	JP Morgan		9,996,500	10,000,000	0
71845J-AA-6	PHILLIPS EDISON GROCERY CENTER OPERATING		10/07/2021	PNC CAPITAL MKTS		5,931,540	6,000,000	2,625
72303#-AA-7	PINEBRIDGE PRIVATE CREDIT RATED FEEDER,		12/21/2021	Various		3,789,962	3,816,748	26,786
72650R-BN-1	PLAINS ALL AMERICAN PIPELINE LP		10/04/2021	SEAPORT GROUP SECURITIES, LLC		10,717,400	10,000,000	22,167
72703P-AC-7	PLNT 191 A2 - ABS		07/15/2021	BARCLAYS CAPITAL INC FIXED INC		4,074,206	3,940,000	18,578
74333W-AJ-1	PROG 21SR10 E1 - RMBS		11/19/2021	DEUTSCHE BANC ALEX. BROWN INST		9,999,623	10,000,000	0
743516-AA-6	PROJECT ARROW OAK CREEK WI SUBORDINATED		12/15/2021	Direct		458,191	458,191	0
74387Y-AD-5	PFMT 2021-1 A2A - CMO/RMBS		04/09/2021	Amherst Securities Group LLC		69,253,463	69,943,737	78,015
744448-CG-4	PUBLIC SERVICE COMPANY OF COLORADO		06/08/2021	WELLS FARGO SECURITIES LLC		4,764,677	4,298,000	36,533
745332-CB-0	PUGET SOUND ENERGY INC		08/02/2021	BARCLAYS CAPITAL INC FIXED INC		24,078,349	16,698,000	373,620
745332-CC-8	PUGET SOUND ENERGY INC		07/14/2021	BARCLAYS CAPITAL INC FIXED INC		16,669,680	12,000,000	1,921
74923H-AQ-4	RALI 2007-QS4 3A6 - CMO/RMBS		12/29/2021	Direct		673,164	702,035	3,276
74969P-AA-6	RP ESCROW ISSUER LLC		10/28/2021	J P MORGAN SECURITIES		5,025,000	5,000,000	99,167
75009P-AE-7	RAD CLO 12 LTD. - CDO	C	10/01/2021	Direct		4,500,000	4,500,000	0
750103-AE-3	RAD 15 C - CDO	C	11/23/2021	BANC OF AMERICA/FIXED INCOME		5,500,000	5,500,000	0
75115D-AA-3	RALI 2006-QS13 1A1 - CMO/RMBS		12/29/2021	Direct		245,159	333,239	16
75116C-ET-9	RALI 2007-QS6 114 - CMO/RMBS		12/29/2021	Direct		302,491	314,423	1,406
75116F-BH-1	RALI 2007-QS9 A33 - CMO/RMBS		12/29/2021	Direct		1,809,286	1,882,359	9,516
754730-AF-6	RAYMOND JAMES FINANCIAL INC		10/06/2021	Various		15,636,500	12,000,000	110,825
75574U-60-6	READY CAPITAL CORP		02/08/2021	Stifel, Nicolaus & Co., Inc.		10,000,000	10,000,000	0
75970E-AE-7	RENASANT CORP		11/17/2021	STIFEL NICOLAUS & COMPANY		11,625,000	11,625,000	0
761118-GS-1	RALI 2005-QS13 1A1 - CMO/RMBS		12/29/2021	Direct		1,376,322	1,667,739	93
761118-SC-3	RALI 2006-QS1 A4 - CMO/RMBS		12/29/2021	Direct		1,901,596	2,045,493	9,148
761118-UG-1	RALI 2006-QS2 1A1 - CMO/RMBS		12/29/2021	Direct		604,315	620,290	2,653
780153-BJ-0	ROYAL CARIBBEAN CRUISES LTD		08/11/2021	MORGAN STANLEY & COMPANY		4,043,000	4,043,000	0
78397N-AA-4	SCF PREFERRED EQUITY LLC		08/17/2021	RBC CAPITAL MARKETS		10,000,000	10,000,000	0
78449R-AL-9	SLG 210VA E - CMBS		06/15/2021	WELLS FARGO SECURITIES LLC		14,167,994	14,686,000	26,746
78449R-AN-5	SLG 210VA F - CMBS		07/15/2021	WELLS FARGO SECURITIES LLC		10,070,495	11,000,000	19,638
7846EL-AE-7	SPCM SA	C	09/09/2021	BANC OF AMERICA/FIXED INCOME		4,000,000	4,000,000	0
78485G-AN-4	SREIT 21FLWR E - CMBS		07/12/2021	MORGAN STANLEY & COMPANY		10,043,302	10,080,000	0
79588T-AD-2	SAMMONS FINANCIAL GROUP INC		07/14/2021	Various		16,734,214	16,240,000	113,364
80349B-BD-8	SARATOGA INVESTMENT CORP. CLO 2013-1 LTD		02/18/2021	GOLDMAN		37,000,000	37,000,000	0
805564-EM-9	SAST 1999-3 BFA - RMBS		12/01/2021	Direct		5,516	5,516	0
81761T-AG-0	SERV 211 A22 - RMBS		07/26/2021	BARCLAYS CAPITAL INC FIXED INC		23,000,000	23,000,000	0
828807-CL-9	SIMON PROPERTY GROUP LP		08/03/2021	J P MORGAN SECURITIES		3,883,931	3,020,000	55,786

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828807-CZ-8	SIMON PROPERTY GROUP LP		07/16/2021	Citigroup (SSB)		6,070,128	5,060,000	29,868
82967N-BG-2	SIRIUS XM RADIO INC		12/01/2021	J P MORGAN SECURITIES		2,958,750	3,000,000	52,250
83012A-AA-7	SIXTH STREET SPECIALTY LENDING INC		01/27/2021	Bank of America Merrill Lynch		12,408,500	12,500,000	0
83012Q-AE-4	SIXST 20 C - CDO	C	09/08/2021	GOLDMAN		3,400,000	3,400,000	0
83545G-BD-3	SONIC AUTOMOTIVE INC		10/15/2021	BANC OF AMERICA/FIXED INCOME		3,512,000	3,512,000	0
83545G-BE-1	SONIC AUTOMOTIVE INC		10/15/2021	BANC OF AMERICA/FIXED INCOME		1,965,000	1,965,000	0
83609Y-AC-0	SNDPT 4RR A - CDO	C	02/11/2021	DEUTSCHE BANK SECURITIES, INC.		33,596,871	33,587,000	25,111
83615P-AC-1	SNDPT 31 B - CDO	C	08/06/2021	BANC OF AMERICA/FIXED INCOME		11,000,000	11,000,000	0
83615P-AE-7	SNDPT 31 C - CDO	C	08/06/2021	BANC OF AMERICA/FIXED INCOME		5,000,000	5,000,000	0
84470P-AF-6	SOUTHSIDE BANCSHARES INC		03/08/2021	EXCHANGE		7,500,000	7,500,000	98,490
85571B-AU-9	STARWOOD PROPERTY TRUST INC		06/29/2021	J P MORGAN SECURITIES		1,991,000	1,991,000	0
85816B-DE-7	STCR 151RR BR2 - CDO		03/05/2021	BNP Paribas		11,237,500	11,237,500	15,856
862121-AC-4	STORE CAPITAL CORP		10/06/2021	WELLS FARGO SECURITIES LLC		7,043,330	7,000,000	74,861
86271P-AE-5	STRTA 2 B - CDO	C	09/20/2021	BANC OF AMERICA/FIXED INCOME		11,000,000	11,000,000	0
86271P-AG-0	STRTA 2 C - CDO	C	09/20/2021	BANC OF AMERICA/FIXED INCOME		10,000,000	10,000,000	0
86271P-AJ-4	STRTA 2 D - CDO	C	09/20/2021	BANC OF AMERICA/FIXED INCOME		8,910,000	9,000,000	0
86275#-AA-1	STRATEGIC CR OPP 4.25 04/01/2026		03/31/2021	AFG Private Placement		10,000,000	10,000,000	0
863579-UL-0	SARM 2005-15 1A1 - CMO/RMBS		10/01/2021	Direct		0	225	0
863579-XC-7	SARM 2005-18 3A1 - CMO/RMBS		12/29/2021	Direct		1,586,876	2,118,659	4,497
863579-XR-4	SARM 2005-18 8A1 - CMO/RMBS		10/01/2021	Direct		0	198	0
86363G-AF-1	SARM 2007-3 3A1 - CMO/RMBS		12/29/2021	Direct		1,977,284	3,345,944	8,022
863667-AG-6	STRYKER CORP		04/27/2021	BARCLAYS CAPITAL INC FIXED INC		5,980,550	5,000,000	99,653
87168B-AC-4	SYMP 28 A - CDO	C	08/03/2021	SG AMERICAS SECURITIES, LLC		50,000,000	50,000,000	0
87168B-AG-5	SYMP 28 C - CDO	C	08/03/2021	SG AMERICAS SECURITIES, LLC		7,000,000	7,000,000	0
87168G-AG-4	SYMP C - CDO	C	12/01/2021	GOLDMAN		3,700,000	3,700,000	0
872225-AD-9	TBW 2006-5 A3 - RMBS		12/29/2021	Direct		12,053,324	13,273,267	61,426
87264A-BE-4	T-MOBILE USA INC		02/12/2021	JP Morgan		33,723,000	30,000,000	393,958
87264A-BK-0	T-MOBILE USA INC		02/19/2021	Various		19,164,000	20,000,000	13,333
87267T-AD-3	TRK 21INV2 M1 - CMO/RMBS		11/01/2021	DEUTSCHE BANC ALEX. BROWN INST		3,999,985	4,000,000	12,027
87299Z-ZZ-5	TTGA SBIC Feeder Fund		11/16/2021	AFG Private Placement		1,009,954	1,009,954	0
875127-AV-4	TAMPA ELECTRIC CO		10/06/2021	MORGAN STANLEY & COMPANY		20,185,011	13,965,000	363,342
878742-AS-4	TECK RESOURCES LTD	C	08/04/2021	Various		13,203,310	10,000,000	283,833
878742-AW-5	TECK RESOURCES LTD	C	06/07/2021	J P MORGAN SECURITIES		19,527,900	15,000,000	375,000
878742-AZ-8	TECK RESOURCES LTD	C	10/06/2021	UBS SECURITIES LLC		12,339,100	10,000,000	100,500
88033G-DN-7	TENET HEALTHCARE CORP		11/16/2021	GOLDMAN		2,165,000	2,165,000	0
88156E-AB-2	TMTS 2006-17HE AB1 - RMBS		11/26/2021	Direct		0	21	0
88430@-AA-1	36TH STREET CAPITAL TERM LOAN CLASS A 2.		03/03/2021	AFG Private Placement		24,000,000	24,000,000	0
88522R-AB-0	TMST 2006-5 A2 - CMO/RMBS		07/25/2021	GREENWICH CAPITAL MARKETS, INC		10,918	10,918	0
892231-AB-7	TOWNSQUARE MEDIA INC		11/22/2021	BANC OF AMERICA/FIXED INCOME		4,225,788	4,015,000	86,643
894164-AA-0	TRAVEL + LEISURE CO		11/15/2021	J P MORGAN SECURITIES		8,249,000	8,249,000	0
89641U-AB-7	TRINITY ACQUISITION PLC	C	08/03/2021	Amherst Pierpont Securities		3,282,608	2,285,000	66,090
89641X-AL-9	TRINITAS CLO XV LTD. - CDO	C	03/25/2021	CREDIT SUISSE SECURITIES (USA)		23,000,000	23,000,000	0
896517-AB-5	TRINITY HEALTH CORP		06/04/2021	Various		8,225,056	8,539,000	4,370
89656G-AB-0	TRL 211 B - ABS		06/22/2021	WELLS FARGO SECURITIES LLC		3,499,514	3,500,000	0
89677Y-A@-9	TRIPLEPOINT VENTURE GROWTH BDC CORP.		03/01/2021	AFG Private Placement		12,500,000	12,500,000	0
89679E-AC-6	TRIUMPH BANCORP INC		08/26/2021	Direct		6,000,000	6,000,000	0
90265E-AR-1	UDR INC		10/07/2021	Citigroup (SSB)		7,781,128	7,441,000	35,345
90265E-AS-9	UDR INC		06/08/2021	Citigroup (SSB)		8,510,699	8,197,000	27,528
90319#-AA-1	UNIVERSITY OF ARKANSAS CTL 3.35 03/15/20		03/22/2021	Direct		11,943,250	11,825,000	0
90352W-AD-6	STEAM 211 A - RMBS		01/15/2021	CREDIT SUISSE SECURITIES		14,999,645	15,000,000	0
90378@-AA-1	U.S. DEPARTMENT OF AGRICULTURE FOREST SE		11/15/2021	Direct		11,653	11,653	0
911312-AJ-5	UNITED PARCEL SERVICE INC		02/23/2021	MORGAN STANLEY CO		17,370,840	12,000,000	82,667
911312-BV-7	UNITED PARCEL SERVICE INC		02/25/2021	US BANCORP		3,399,760	2,600,000	56,333
91324P-EE-8	UNITEDHEALTH GROUP INC		06/09/2021	Various		25,679,300	25,000,000	43,208
91529Y-AP-1	UNUM GROUP		10/04/2021	BARCLAYS CAPITAL INC FIXED INC		19,685,548	18,289,000	253,760
91533B-AE-0	VIATRIS INC		10/05/2021	Various		43,308,400	40,000,000	249,181
92277G-AB-3	VENTAS REALTY LP		10/05/2021	Various		15,586,222	11,731,000	44,091
92277G-AF-4	VENTAS REALTY LP		06/08/2021	GOLDMAN		4,551,335	4,081,000	63,978
92343V-BG-8	VERIZON COMMUNICATIONS INC		08/03/2021	MORGAN STANLEY & COMPANY		11,722,500	10,000,000	100,528
92343V-GJ-7	VERIZON COMMUNICATIONS INC		03/11/2021	MORGAN STANLEY CO		9,958,900	10,000,000	0
92556H-AD-9	VIACOMCBS INC		02/12/2021	JP Morgan		30,915,158	26,174,000	268,720
92580#-AA-9	VICOF II LCSS TL 5.50 08/16/2027 - ABS		01/29/2021	AFG Private Placement		5,000,000	5,000,000	0
92852L-AB-5	VITERRA FINANCE BV	C	10/07/2021	Various		39,539,416	39,328,000	297,602
92857W-BL-3	VODAFONE GROUP PLC	C	07/15/2021	Various		56,704,360	45,000,000	190,278
92858R-AB-6	VMED O2 UK FINANCING I PLC	C	06/22/2021	J P MORGAN SECURITIES		1,667,000	1,667,000	0

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92890H-AD-4	WEA FINANCE LLC		10/07/2021	Various		31,670,001	28,001,000	428,855
929089-AC-4	VOYA FINANCIAL INC		10/05/2021	Various		44,586,186	34,456,000	345,027
92918Q-AE-0	VOYA 211 B - CDO	C	07/01/2021	MORGAN STANLEY & COMPANY		10,650,000	10,650,000	0
92925V-AP-5	WAMU 2007-HY1 5A1 - CMO/RMBS		12/29/2021	Direct		1,478,552	1,697,609	4,096
92928Q-AD-0	WEA FINANCE LLC		10/06/2021	Citigroup (SSB)		4,067,526	3,801,000	8,790
92933B-AT-1	WMG ACQUISITION CORP		11/17/2021	CREDIT SUISSE SECURITIES		2,478,625	2,500,000	0
92936U-AH-2	WP CAREY INC		06/08/2021	Various		26,118,336	27,652,000	178,216
92943G-AA-9	W R GRACE HOLDINGS LLC		10/27/2021	BNP Paribas		3,037,500	3,000,000	30,000
92990G-AD-5	WAMU 2007-HY5 2A2 - CMO/RMBS		12/29/2021	Direct		1,653,068	1,727,291	3,733
933636-AL-6	WAMU 2007-HY4 5A1 - CMO/RMBS		12/29/2021	Direct		3,610,504	3,616,851	7,192
933638-AA-6	WAMU 2006-AR19 1A - CMO/RMBS		12/29/2021	Direct		1,431,075	1,480,524	947
93364F-AH-4	WAMU 2007-HY7 3A2 - CMO/RMBS		12/29/2021	Direct		1,548,538	1,533,382	3,545
93934F-KP-6	WMALT 2006-1 3A2 - CMO/RMBS		12/29/2021	Direct		484,976	483,570	2,163
93934F-MD-1	WMALT 2006-2 2CB - CMO/RMBS		12/29/2021	Direct		6,635,830	2,587,055	44,468
93934N-AC-9	WMALT 2006-5 1A3 - CMO/RMBS		12/29/2021	Direct		590,780	633,959	2,958
93936N-AA-1	WMALT 2007-4 1A1 - CMO/RMBS		12/29/2021	Direct		754,290	729,892	3,122
94949J-AA-3	WELF 2018-2 A1 - CDO		01/29/2021	MORGAN STANLEY CO		15,009,375	15,000,000	7,713
94950A-AS-9	WELF 2020-2 CR - CDO	C	08/11/2021	CREDIT SUISSE SECURITIES		3,825,000	3,825,000	0
94950N-AS-1	WELF 191R BR - CDO		11/10/2021	Citigroup (SSB)		5,500,000	5,500,000	0
94950N-AU-6	WELF 191R CR - CDO		11/10/2021	Citigroup (SSB)		9,000,000	9,000,000	0
94973V-BF-3	ANTHEM INC		08/03/2021	Various		10,556,265	7,760,000	21,987
94986C-AA-2	WFMBS 2007-AR4 A1 - CMO/RMBS		12/29/2021	Direct		416,254	437,092	906
95023A-AA-8	WELF 212 A1 - CDO	C	07/01/2021	BARCLAYS CAPITAL INC FIXED INC		47,000,000	47,000,000	0
95023A-AC-4	WELF 212 B - CDO	C	07/01/2021	BARCLAYS CAPITAL INC FIXED INC		5,650,000	5,650,000	0
95023A-AE-0	WELF 212 C - CDO	C	07/01/2021	BARCLAYS CAPITAL INC FIXED INC		4,400,000	4,400,000	0
95040Q-AM-6	WELLTOWER INC		03/16/2021	JP Morgan		17,913,420	18,000,000	0
95058X-AL-2	WEN 211 A2I - RMBS		06/15/2021	PERSHING DIV OF DLJ SEC LNDING		6,000,000	6,000,000	0
97314D-AE-8	KVK 162RR BR2 - CDO	C	09/24/2021	CREDIT SUISSE SECURITIES		4,700,000	4,700,000	0
97314D-AG-3	KVK 162RR CR2 - CDO	C	09/24/2021	CREDIT SUISSE SECURITIES		4,500,000	4,500,000	0
97316D-AA-4	WINDR 213 A - CDO	C	07/01/2021	MORGAN STANLEY & COMPANY		21,000,000	21,000,000	0
97316D-AC-0	WINDR 213 B1 - CDO	C	07/01/2021	MORGAN STANLEY & COMPANY		15,000,000	15,000,000	0
97316D-AG-1	WINDR 213 C - CDO	C	07/01/2021	MORGAN STANLEY & COMPANY		5,000,000	5,000,000	0
97988P-BA-3	WDMNT 171RR A1R - CDO		09/24/2021	DEUTSCHE BANK SECURITIES, INC.		17,500,000	17,500,000	0
97988Q-AL-8	WDMNT 172R A1R - CDO		02/05/2021	CITIGROUP		29,000,000	29,000,000	0
97988Q-AQ-7	WDMNT 172R BR - CDO		02/05/2021	CITIGROUP		5,000,000	5,000,000	0
98417E-AC-4	GLENCORE FINANCE CANADA LTD	C	06/07/2021	Citigroup (SSB)		2,922,497	2,103,000	9,674
98887T-AQ-1	ZAIS CLO 6, LIMITED - CDO	C	04/23/2021	Jefferies		45,000,000	45,000,000	0
98955R-AG-4	OR 2R AFR - CDO	C	03/10/2021	DEUTSCHE BANK SECURITIES, INC.		10,000,000	10,000,000	0
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						7,577,558,050	7,149,258,149	36,682,219
404201-AB-3	HSBC BANK USA NA		10/05/2021	Citigroup (SSB)		12,802,700	10,000,000	81,250
654579-AH-4	NIPPON LIFE INSURANCE CO	C	01/13/2021	J P MORGAN SECURITIES		23,000,000	23,000,000	0
808513-BJ-3	CHARLES SCHWAB CORP		01/01/2021	CREDIT SUISSE SECURITIES (USA)		(10,000,000)	(10,000,000)	0
4899999. Subtotal - Bonds - Hybrid Securities						25,802,700	23,000,000	81,250
809636-ZZ-9	HCSS Term Loan		11/16/2021	Direct		4,470,175	4,561,404	0
805853-VV-7	Scaled Agile Inc Delayed Draw Term Loan		12/16/2021	Direct		815,729	832,377	0
805853-WX-2	Scaled Agile Inc Unitranche Term Loan		12/16/2021	Direct		3,426,062	3,495,982	0
41049#-WW-9	Hanley Wood LLC Dec-21 DDTL		12/17/2021	Direct		1,014,493	1,035,197	0
41049#-TT-0	Hanley Wood LLC Dec-21 Incremental		12/17/2021	Direct		3,885,507	3,964,803	0
810242-WW-3	Narda-MITEQ (JFL-Narda Partners LLC) Inc		12/28/2021	Direct		815,776	830,306	0
053300-RR-2	Crash Champions LLC Delayed Draw Term Lo		12/29/2021	Direct		1,591,088	1,591,088	0
00216C-AF-0	AQ SUNSHINE, INC. - TERM LOAN B		06/28/2021	Direct		319,781	320,779	0
00216C-AH-6	AQ SUNSHINE, INC. - TRANCHE C TERM LOAN		12/30/2021	DIRECT		180,645	180,900	0
00228*-AB-2	ATI RESTORATION, LLC - INITIAL DDTL		12/29/2021	DIRECT		772,277	772,277	0
00452#-AA-7	Accommodations Plus Technologies LLC/Ter		12/31/2021	CAPITALIZED INTEREST		132,433	132,433	0
00843@-AB-5	AFFINIPAY MIDCO, LLC - INCREMENTAL TERM		01/28/2021	DIRECT		75,705	75,705	0
00843@-AC-3	AFFINIPAY MIDCO, LLC - 2ND AMENDMENT TL		06/04/2021	DIRECT		187,500	187,500	0
009100-TT-5	Air Comm Corporation Incremental DDTL		11/29/2021	Direct		4,425,057	4,425,057	0
032670-ZZ-7	Amtech Software First Lien Term Loan		11/02/2021	Direct		2,727,273	2,727,273	0
03272*-AA-3	ANAQUA PARENT HOLDINGS, INC. - TERM LOAN		06/23/2021	DIRECT		148,707	148,707	0
05365@-AE-6	AVETTA, LLC - THIRD AMENDMENT TRANCHE B		07/14/2021	DIRECT		209,072	209,072	0
06683@-AB-5	BANYAN SOFTWARE HOLDINGS, LLC - DELAYED		12/07/2021	DIRECT		113,680	113,680	0
06763A-A#-8	BARINGS PRIVATE CREDIT CORPORATION		10/28/2021	Direct		6,518,905	6,518,905	0
10483*-AC-9	BRAGG LIVE FOOD PRODUCTS LLC - TERM LOAN		01/01/2021	EXCHANGE		3,898,005	3,898,005	0
109400-ZZ-7	BrightSign Term Loan		10/14/2021	Direct		2,209,692	2,232,013	0

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11523*-AA-3	BROWN ADVISORY MANAGEMENT, LLC		11/15/2021	Direct		14,000,000	14,000,000	0
12721#-AA-7	CVP Holdco, Inc./Delayed Draw Term Loan		11/01/2021	DIRECT		170,919	170,919	0
12721#-AC-3	CVP HOLDCO, INC. - DELAYED DRAW TERM LOA		12/13/2021	DIRECT		325,544	325,544	0
14845Q-YY-9	Cash Flow Management (OSP Hamilton) Term		12/28/2021	Direct		4,308,780	4,396,714	0
14845Q-YY-9	Term Loan		11/23/2021	Direct		12,500,000	4,396,714	0
14886M-AN-1	Checkout Holding Dip - Catalina Last Out		12/29/2021	PAYMENT IN KIND		25,727	25,727	0
14890Q-XX-6	Beyond Risk DDTL		12/22/2021	Direct		722,419	722,419	0
14890Q-ZZ-9	Beyond Risk First Lien TL		10/08/2021	Direct		1,568,249	1,600,254	0
15031I-RR-1	BDP International Inc. (BDP Buyer LLC) T		12/23/2021	Direct		1,075,519	1,091,897	0
15031I-RR-1	Tranche B-4 Term Loan		11/15/2021	Direct		545,816	1,091,897	0
15644G-A#-1	CENTRIC BRANDS 1LEXIT TL L+1000 10/09/20		10/12/2021	Various		486,078	496,918	0
15644G-B*-4	CENTRIC BRANDS INC. - REVOLVING LOAN (FI		09/21/2021	DIRECT		240,966	209,933	0
15677Z-ZZ-0	Cerberus Loan		12/16/2021	Direct		2,225,000	2,225,000	0
19076*-AA-7	COBALT BUYER SUB, INC. - CLOSING DATE TE		09/30/2021	DIRECT		281,250	281,250	0
19089Q-ZZ-9	Cobham Slip Rings Unitranche USD		10/28/2021	Direct		2,685,958	2,754,829	0
21079#-AA-6	CONTINENTAL ACQUISITION HOLDINGS,INC. -		01/19/2021	DIRECT		610,417	610,417	0
21079#-AB-4	CONTINENTAL ACQUISITION HOLDINGS,INC. -		12/22/2021	DIRECT		223,320	223,320	0
23344U-AC-4	DS ADMIRAL BIDCO, LLC - TERM LOAN		03/15/2021	Ares Capital Management		2,250,000	2,250,000	0
23363#-AC-3	DRS HOLDINGS III, INC. - 2021 TERM LOAN		05/28/2021	DIRECT		476,999	476,999	0
24360@-AC-6	DECOPAC, INC. - TERM B LOAN		12/31/2021	Various		858,688	858,688	0
24823@-AA-1	DENALI HOLDCO LLC		09/15/2021	DIRECT		375,000	375,000	0
25403#-AR-7	DILIGENT CORPORATION (FKA DIAMOND MERGER		07/30/2021	DIRECT		38,880	38,880	0
25403#-AT-3	DILIGENT CORPORATION (FKA DIAMOND MERGER		03/04/2021	DIRECT		185,625	187,500	0
25403#-AU-0	DILIGENT CORPORATION (FKA DIAMOND MERGER		03/30/2021	DIRECT		187,500	187,500	0
25500Q-ZZ-7	DistroKid Senior Term Loan		10/01/2021	Direct		6,826,117	6,965,426	0
26887@-AB-7	EP WEALTH ADVISORS, LLC - DELAYED DRAW T		11/17/2021	DIRECT		407,959	407,959	0
26888*-AA-0	EPS NASS PARENT, INC. - INITIAL TERM LOA		04/16/2021	Ares Capital Management		456,952	456,952	0
26907Q-XX-1	eShipping DDTL		11/05/2021	Direct		609,964	622,412	0
26907Q-ZZ-4	eShipping Term Loan		11/05/2021	Direct		2,624,878	2,678,447	0
27380Q-YY-2	Portfolio Group DDTL		12/30/2021	Direct		564,798	564,798	0
27380Q-ZZ-8	Portfolio Group Agency 1L Term Loan		11/15/2021	Direct		1,373,028	1,401,049	0
28619*-AD-6	ELEMICA PARENT, INC. - AMENDMENT NO. 1 D		03/02/2021	DIRECT		343,293	343,293	0
28622@-AB-3	ELEVATION SERVICES PARENT HOLDINGS, LLC		04/30/2021	DIRECT		240,183	240,183	0
28888Z-ZA-1	ELM TL L+575 03/06/2025		09/17/2021	EXCHANGE		858,601	858,601	0
29359@-AB-0	ENTACT ENVIRONMENTAL SERVICES,INC. - INI		02/08/2021	Direct		2,500,000	2,500,000	0
29668#-AB-4	ESSENTIAL SERVICES HOLDING CORPORATION -		12/15/2021	Ares Capital Management		649,399	649,399	0
29668#-AC-2	ESSENTIAL SERVICES HOLDING CORPORATION -		12/15/2021	DIRECT		1,046,080	1,046,080	0
34433Z-ZZ-3	First Lien Term Loan		08/31/2021	Direct		7,303,950	7,453,011	0
35042#-AC-6	FOUNDATION CONSUMER BRANDS, LLC - TERM L		02/11/2021	DIRECT		518,211	518,211	0
36226G-XX-1	Delayed Draw		06/01/2021	Direct		58,800,000	58,800,000	0
36440*-AA-0	Senior Secured Notes		12/23/2021	Direct		2,181,552	2,181,552	0
36457W-AD-3	GALWAY BORROWER LLC		12/23/2021	DIRECT		319,836	325,935	0
36850@-AB-9	Gehl Foods, LLC/Term Loan 1/18		10/01/2021	CAPITALIZED INTEREST		72,824	72,824	0
38136*-AA-5	FHA/VA Residential Whole Loans Lakeview		07/01/2021	Direct		20,000,000	20,000,000	0
38242#-AD-6	GOODMAN NORTH AMERICAN PARTNERSHIP HOLDI		10/28/2021	Direct		15,000,000	15,000,000	0
38866S-QQ-7	GraphPad Software Inc. DDTL		11/26/2021	Direct		1,721,739	1,739,130	0
38866S-RR-4	GraphPad Software Inc. ProteinMetrics In		11/26/2021	Direct		3,228,261	3,260,870	0
40348#-AA-1	GUTTER BUYER INC		12/30/2021	Direct		301,681	858,601	0
40348#-AA-1	Term Loan Tranche A		11/15/2021	Direct		1,362,520	856,438	0
40348#-AA-1	Gutter Buyer Inc. Term Loan Tranche A		12/09/2021	Direct		845,722	858,601	0
40481#-AA-8	HH - STELLA, INC. - INITIAL TERM LOAN		04/20/2021	Direct		481,443	481,443	0
40481#-AB-6	HH - STELLA, INC. - DELAYED DRAW TERM LO		12/23/2021	Direct		24,265	24,265	0
41049#-TT-0	Dec-21 Incremental		12/17/2021	Direct		3,875,155	3,964,803	0
41049#-WW-9	Dec-21 DDTL		12/17/2021	Direct		1,035,197	1,035,197	0
42981#-AA-9	HIGH STREET BUYER, INC. - DELAYED DRAW T		12/23/2021	Direct		315,563	315,563	0
42983#-AA-7	HIGH STREET BUYER, INC. - TERM LOAN B		04/15/2021	Direct		279,882	279,882	0
42983#-AB-5	HIGH STREET BUYER, INC. - DELAYED DRAW T		07/01/2021	Direct		162,037	162,037	0
42983#-AC-3	HIGH STREET BUYER, INC. - DELAYED DRAW T		10/01/2021	Direct		368,266	368,266	0
44914@-AB-7	HYPERTHERM INC.		12/30/2021	Direct		4,190,068	4,190,068	0
44914@-AC-5	HYPERTHERM INC.		12/30/2021	Direct		5,447,088	5,447,088	0
44914@-AD-3	HYPERTHERM INC.		12/30/2021	Direct		2,514,041	2,514,041	0
45266Z-ZA-7	INFRASTRIPE LLC DDTL L+600 09/30/2024		06/30/2021	AFG Private Placement		2,000,000	2,000,000	0
45511S-XX-8	Term Loan		12/20/2021	Direct		1,267,054	1,294,799	0
45686@-XX-7	Term Loan		05/31/2021	Direct		2,905,750	2,955,000	0
46126#-AB-4	INTRAPAC PARENT INC. - FIRST AMENDMENT T		08/03/2021	Direct		187,500	187,500	0

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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
46618#-ZZ-9	Henderson Park Real Estate Fund Entities		10/20/2021	Direct		50,000,000	50,000,000	0
46618#-ZZ-9	Senior Secured Term Loan		10/20/2021	Direct		25,000,000	25,000,000	0
48121@-AP-6	JRD HOLDINGS LLC		10/14/2021	Direct		7,000,000	7,000,000	0
48773#-AC-4	KELLERMEYER BERGENSONS SERVICES, LLC - 2		10/29/2021	Direct		727,675	727,675	0
48773#-AD-2	KELLERMEYER BERGENSONS SERVICES, LLC - A		07/13/2021	Direct		1,995,434	2,036,157	0
50177W-A*-2	LBC TANK TERMINALS HOLDING NETHERLANDS B	C	10/25/2021	Direct		12,000,000	12,000,000	0
50541#-AD-9	LABORATORIES BIDCO LLC - TL		07/21/2021	Direct		2,178,191	2,178,191	0
51206#-AA-9	LAKERS BUYER, INC. - TERM LOAN		03/18/2021	Direct		470,758	470,758	0
51206#-AB-7	LAKERS BUYER, INC. - INITIAL DELAYED DRA		10/29/2021	Direct		168,884	168,884	0
53173#-AA-4	LIDO ADVISORS, LLC - INITIAL TERM LOAN		06/14/2021	Direct		223,321	223,321	0
53609#-ZZ-6	LendingClub Bank LendingClub Delayed Dra		12/20/2021	Direct		16,997,415	16,997,415	0
53609#-ZZ-6	LendingClub Delayed Draw Facility		10/08/2021	Direct		20,338,225	20,000,000	0
55371*-AU-9	MRI Software LLC/Term Loan 2/20		12/28/2021	Direct		19,569	19,569	0
55371*-AV-7	MRI Software LLC/Delayed Draw Term Loan		12/28/2021	Direct		1,432	1,432	0
55371*-AY-1	MRI SOFTWARE LLC - SECOND AMENMENT TERM		12/28/2021	Ares Capital Management		46,459	46,459	0
55371*-AZ-8	MRI SOFTWARE LLC - TRANCHE 3 DELAYED DRA		12/31/2021	Direct		4,234	4,234	0
55410@-AA-4	MMIT HOLDINGS LLC		09/15/2021	Direct		375,000	375,000	0
56629@-AA-9	MARCONE YELLOWSTONE BUYER INC. - TERM LO		06/23/2021	Direct		320,025	326,556	0
56629@-AB-7	MARCONE YELLOWSTONE BUYER INC. - DELAYED		12/31/2021	Direct		107,952	107,952	0
57780@-AA-2	MAVERICK ACQUISITION, INC. - TERM LOAN		06/01/2021	Direct		312,136	312,136	0
57780@-AB-0	MAVERICK ACQUISITION, INC. - DELAYED DRA		11/05/2021	Direct		70,788	70,788	0
60081H-A#-5	MILLIKEN AND CO.		10/18/2021	Direct		5,000,000	5,000,000	0
60081H-A@-7	MILLIKEN & COMPANY, INC.		10/18/2021	Direct		5,000,000	5,000,000	0
60937@-AA-8	MONICA HOLDCO (US), INC. - TERM LOAN		01/07/2021	Ares Capital Management		1,583,147	1,583,147	0
61554@-AA-8	MOON VALLEY NURSERY OF ARIZONA RETAIL, L		10/07/2021	Ares Capital Management		302,885	302,885	0
61554@-AB-6	MOON VALLEY NURSERY OF ARIZONA RETAIL, L		10/15/2021	Direct		11,538	11,538	0
62900*-AA-9	NCWS INTERMEDIATE, INC. - DELAYED DRAW T		11/04/2021	Direct		86,250	86,250	0
62929#-AA-2	NM GRC Holdco, LLC/Term Loan 1/18		11/30/2021	Various		39,634	39,634	0
62929#-AB-0	NM GRC Holdco, LLC/Delayed Draw Term Loa		12/31/2021	PAYMENT IN KIND		12,068	12,068	0
63600@-VV-0	National Auto Care Corp		12/31/2021	Direct		894,000	894,000	0
64755@-AB-7	NEW MOUNTAIN GUARDIAN III BDC, L.L.C.		12/21/2021	Direct		4,400,000	4,400,000	0
65658#-AA-2	NORTH HAVEN FALCON BUYER, LLC - TERM LOA		05/18/2021	Direct		283,313	283,313	0
65658#-AB-0	NORTH HAVEN FALCON BUYER, LLC - DELAYED		12/30/2021	Direct		5,501	5,501	0
65716*-AB-4	NORTH AMERICAN SCIENCE ASSOCIATES, INC.		02/24/2021	Ares Capital Management		49,607	49,607	0
66704@-ZZ-4	Northstar Recycling Senior Term Loan		10/01/2021	Direct		1,266,954	1,292,810	0
67096@-AC-6	OMH-HEALTHEDGE HOLDINGS, LLC - FIRST AME		03/08/2021	Direct		199,886	199,886	0
67114@-ZZ-9	Delayed Draw		06/29/2021	Direct		12,400,000	12,400,000	0
68144#-AA-8	OLYMPIA ACQUISITION, INC. - PIK TERM LOA		12/31/2021	PAYMENT IN KIND		11,639	11,639	0
68542@-ZZ-3	Promise Homes SFR		12/23/2021	Direct		37,830,788	40,000,000	0
69329@-XX-0	PDQ DDTL		12/30/2021	Direct		3,038,585	3,038,585	0
69329@-ZZ-3	First Lien Term Loan		08/27/2021	Direct		4,437,299	4,437,299	0
69511#-YY-3	Opendoor Property Trust I DDTL Term Loan		12/09/2021	Direct		15,000,000	15,000,000	0
69511#-ZZ-9	Opendoor Property Trust I Revolving Cred		12/09/2021	Direct		20,000,000	20,000,000	0
69511#-ZZ-9	Revolving Credit Facility		12/07/2021	Direct		6,120,380	10,000,000	0
70480@-ZZ-7	Renovation Brands (Renovation Parent Hol		11/15/2021	Direct		4,733,010	4,854,369	0
70488@-YY-1	Policy Services Company LLC, 1L Toggle DDTL		12/31/2021	Direct		2,206,371	2,206,371	0
70499@-ZZ-4	Policy Services Company LLC, 1L Toggle TL		12/31/2021	Direct		6,177,839	6,177,839	0
71571E-AD-1	PES HOLDINGS LLC PHIENE PIK-TERM C-EXIT		11/30/2021	PAYMENT IN KIND		59,922	59,922	0
74066*-AA-4	PREMIER SPECIALTIES, INC. - TERM LOAN		08/20/2021	Direct		294,872	294,872	0
74142X-WW-7	First lien term loan		09/22/2021	Direct		588,854	591,813	0
74273J-XX-6	Pro Mach Inc. First Lien Term Loan B		08/13/2021	Direct		1,776,208	1,785,134	0
74273J-YY-3	Pro Mach Group DD T/L (8/21)		08/13/2021	Direct		288,345	289,794	0
74273J-YY-3	Delayed Draw Term Loan		11/08/2021	Direct		57,959	57,959	0
74309#-AA-7	PRODUCTION RESOURCE GROUP, L.L.C. - DELA		10/15/2021	CAPITALIZED INTEREST		224,938	224,938	0
74309#-AB-5	PRG 9/20 Last Out		10/15/2021	Various		123,368	123,368	0
74309#-AC-3	PRODUCTION RESOURCE GROUP, L.L.C. - DELA		12/22/2021	Various		31,155	31,155	0
74309#-AD-1	PRODUCTION RESOURCE GROUP, L.L.C. - SECOND AMENDME		12/22/2021	Various		185,008	185,008	0
74354#-AA-1	PROJECT ESSENTIAL BIDCO, LLC - TERM LOAN		04/19/2021	Direct		375,000	375,000	0
74719#-AA-1	Pyramid Management Advisors, LLC/Term Lo		12/31/2021	Various		20,906	20,906	0
74719#-AB-9	Pyramid Management Advisors, LLC/Delayed		12/31/2021	Various		7,909	7,909	0
74719#-AC-7	Pyramid Management Advisors, LLC/Delayed		12/31/2021	Various		1,800	1,800	0
75003@-AA-5	RSP HI SOLAR HOLDINGS LLC		12/10/2021	Direct		16,389,171	7,778,343	0
75734@-AC-7	Reddy Ice Holdings, Inc./Delayed Draw Te		03/31/2021	Direct		132,400	132,400	0
76028@-AA-4	REPAIRIFY, INC. - INITIAL TERM LOAN		06/11/2021	Direct		375,000	375,000	0
76252@-AB-9	RIALTO MANAGEMENT GROUP, LLC - TERM LOAN		04/29/2021	Direct		653,017	653,017	0

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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
78415#-AA-9	DDTL Term Loan		12/21/2021	Direct		23,723,389	25,000,000	0
78416#-ZZ-6	SFR 3-020 LLCDDTL Term Loan		12/22/2021	Direct		3,831,450	3,831,450	0
78444@-AA-6	Senior Secured Notes		12/29/2021	Direct		12,495,000	12,495,000	0
78488C-BB-5	TL B due 2028		08/13/2021	Direct		2,970,000	3,000,000	0
78642#-AB-2	SAFE HOME SECURITY INC. - DELAYED DRAW T		11/18/2021	Direct		17,999	17,999	0
79400@-AC-2	SALDON HOLDINGS, INC. - SECOND AMENMENT		06/24/2021	Direct		187,500	187,500	0
80631@-ZZ-7	CAi Software Term Loan		12/13/2021	Direct		7,740,781	7,898,756	0
80900@-XX-5	Standard Elevator Systems DDTL		12/10/2021	Direct		2,378,475	2,420,508	0
80900@-XX-5	DDTL		12/02/2021	Direct		2,101,695	2,101,695	0
80900@-ZZ-8	Standard Elevator Systems 1L Term Loan		12/02/2021	Direct		2,425,085	2,474,576	0
80900@-ZZ-8	1L Term Loan		12/02/2021	Direct		2,404,068	2,474,576	0
80904@-ZZ-9	CIP VIII Holdings SPV L.P. Term Loan		12/03/2021	Direct		39,840,000	40,000,000	0
81007@-ZZ-2	Bitly Term Loan B		11/18/2021	Direct		1,255,545	1,274,665	0
81047@-ZZ-5	Senior Secured Term Loan Facility Partic		12/20/2021	Direct		25,153,647	25,000,000	0
81091@-ZZ-9	Woodland Foods Inc. Term Loan		12/03/2021	Direct		1,837,172	1,874,666	0
81225@-ZZ-3	Polara (VSC Polara LLC) 1L Term Loan		12/03/2021	Direct		1,424,427	1,453,497	0
81225@-ZZ-3	1L Term Loan		11/23/2021	Direct		1,424,427	1,453,497	0
81630@-AA-1	SelectQuote, Inc./Term Loan 10/19		12/22/2021	Direct		446,590	446,590	0
82018@-ZZ-4	EFI Productivity Software Term Loan		12/30/2021	Direct		4,542,243	4,634,941	0
82565#-AA-9	SHUR-CO ACQUISITION, INC. - TERM LOAN		06/28/2021	Direct		1,687,500	1,687,500	0
82808#-AA-6	SILVER POINT SPECIALTY CREDIT FUND, L.P		11/04/2021	Direct		5,000,000	5,000,000	0
83168@-ZZ-9	Smartling Inc. Term Loan		11/03/2021	Direct		3,034,425	3,034,425	0
84967#-AB-7	SPRING INSURANCE SOLUTIONS, LLC - DELAYE		08/13/2021	Direct		16,250	16,250	0
85780#-YY-3	DDTL		12/20/2021	Direct		402,959	402,959	0
85780#-ZZ-9	Senior Term Loan		12/20/2021	Direct		2,447,929	2,495,119	0
85789#-AA-2	STEALTH HOLDING LLC - U.S. INITIAL TERM		05/26/2021	Ares Capital Management		228,898	228,898	0
85789#-AB-0	STEALTH HOLDING LLC - DELAYED DRAW TERM		12/27/2021	Direct		65,400	65,400	0
86106#-YY-8	Stockbridge More Communities BTR		11/23/2021	Direct		34,431,649	34,537,163	0
86662#-AA-2	SUN ACQUIRER CORP		09/03/2021	Direct		993,600	993,600	0
86662#-AB-0	SUN ACQUIRER CORP		12/30/2021	Direct		391,230	391,230	0
87300*-AE-4	THG ACQUISITION, LLC - DELAYED TERM LOAN		12/31/2021	Ares Capital Management		565,980	565,980	0
87304@-AB-4	TCP HAWKER INTERMEDIATE LLC - DELAYED DR		10/19/2021	Direct		167,245	167,245	0
87326#-AA-8	TA/WEG HOLDINGS, LLC - DELAYED DRAW INCR		07/29/2021	Ares Capital Management		766,020	766,020	0
87326#-AB-6	TA/WEG HOLDINGS, LLC - 2021 DELAYED DRAW		11/29/2021	Direct		289,745	289,745	0
87326#-AC-4	TA/WEG HOLDINGS, LLC - AUGUST 2021 DELAY		12/29/2021	Direct		99,773	99,773	0
87840@-ZZ-6	Straive Senior Term Loan		10/25/2021	Direct		4,925,000	5,000,000	0
90212T-AD-3	2U, INC. - INITIAL TERM LOAN		06/28/2021	Direct		368,438	375,000	0
90229*-AA-4	2015 ESA PROJECT COMPANY, LLC		11/04/2021	Direct		12,500,000	12,500,000	0
90380@-AA-7	US SALT INVESTORS, LLC - INITIAL TERM LO		07/16/2021	Direct		3,375,000	3,375,000	0
91830@-AJ-2	VLS RECOVERY SERVICES, LLC - DELAYED DRA		08/30/2021	Direct		602,192	602,192	0
91839*-AE-6	VPROP OPERATING, LLC - TRANCHE A		12/01/2021	CAPITALIZED INTEREST		39,251	39,251	0
91839*-AF-3	VPROP OPERATING, LLC - TRANCHE B LOAN		12/01/2021	PAYMENT IN KIND		14,127	14,127	0
91839*-AG-1	VPROP OPERATING, LLC - TRANCHE C LOAN		12/01/2021	PAYMENT IN KIND		68,360	68,360	0
92345@-XX-4	Veritas Bermuda Ltd Inc USD TLB (Aug 21)		08/13/2021	Direct		1,188,000	1,193,970	0
92345@-XX-4	Incremental USD TLB (Aug'21) due 2025		08/13/2021	Direct		1,194,000	1,200,000	0
92840@-AC-3	VistaPharm, Inc./Term B-1 Loans 10/17		01/29/2021	CAPITALIZED INTEREST		41,927	41,927	0
92843@-A*-4	Visual Edge Technology, Inc./Term Loan D		08/30/2021	CAPITALIZED INTEREST		25,481	25,481	0
92843@-A@-2	Visual Edge Technology, Inc./Delayed Dra		08/30/2021	CAPITALIZED INTEREST		28,342	28,342	0
92943H-JJ-9	W.R. Grace & Co. TL B		10/01/2021	Direct		695,930	696,802	0
92974*-AB-5	WSHP FC ACQUISITION LLC - SECOND AMENDMENT DDTL		05/11/2021	Direct		436,902	436,902	0
92975@-AB-2	TA/WEG Holdings, LLC/Initial Delayed Dra		05/28/2021	Ares Capital Management		136,681	136,681	0
94184#-AA-5	WATERMILL EXPRESS, LLC - TERM LOAN FACIL		04/19/2021	Direct		342,392	342,392	0
94689@-AG-4	WBI ENERGY TRANSMISSION, INC.		12/23/2021	Direct		15,000,000	15,000,000	0
94979@-AA-6	WELLNESS ACQUISITIONCO, INC. - TERM LOAN		01/19/2021	Direct		428,624	428,624	0
96811*-AB-3	Wildcat BuyerCo, Inc./Delayed Draw Term		11/18/2021	Direct		82,031	82,031	0
97166@-ZZ-1	Syntax Systems Ltd Senior Term Loan		10/28/2021	Direct		1,335,538	1,349,028	0
97383*-AA-1	WINEBOW HOLDINGS, INC. (VINTNER GROUP, I		04/16/2021	Direct		375,000	375,000	0
A5495#-XX-9	Avant Credit Card Master Trust		12/27/2021	Direct		12,000,000	12,000,000	0
A5495#-YY-6	Avant Credit Card Master Trust		12/27/2021	Direct		1,500,000	1,500,000	0
A5495#-ZZ-2	Avant Credit Card Master Trust		12/27/2021	Direct		900,000	900,000	0
B3R9ZH-XX-1	EHE (Life Extension Institute Inc.) Term		11/17/2021	Direct		1,510,611	1,510,611	0
80904@-ZZ-9	CIP VIII Holdings SPV L.P. Term Loan		12/31/2021	Direct		64,880,000	64,880,000	0
67078S-YY-4	Office Ally Bank Loan		12/31/2021	Direct		3,669,669	3,669,669	0
C9300#-AA-9	STEALTH HOLDING LLC - CANADIAN INITIAL T		03/05/2021	Ares Capital Management		278,609	281,181	0
G2962@-AA-1	Super Senior Notes	C	12/17/2021	Direct		6,350,106	6,277,004	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
G29628-AB-9	Senior Notes	C	12/17/2021	Direct		3,686,494	3,686,494	0
G7219W-XX-7	PREMIUM FUND LIMITED	C	09/09/2021	Direct		2,892,352	2,951,379	0
P4900*-AA-4	GRAN AMERICAS USME PROVISION SAS	C	08/25/2021	Direct		9,184,208	9,183,325	0
P4900*-AB-2	GRAN AMERICAS USME PROVISION SAS	C	08/25/2021	Direct		816,675	816,675	0
30301*-AA-1	FS CREIT FINANCE MM-1 LLC - Secured Term		11/23/2021	BANK LOANS BABSON CA		28,925,000	28,925,000	0
36831F-AA-3	GCM GROSVENOR DIVERSIFIED ALTERNATIVES I		11/08/2021	BANK LOANS BABSON CA		20,000,000	20,000,000	0
515095-MM-6	Landmark Equity Partners XVI-D, LLC		12/15/2021	BANK LOANS BABSON CA		65,000,000	65,000,000	0
67101@-AA-3	OR TECH FING I LLC Term Loan		11/05/2021	BANK LOANS BABSON CA		54,777,778	54,777,778	0
G7740#-AA-7	SCL XL I FUND L.P. - Senior Secured Revo		12/21/2021	BANK LOANS BABSON CA		31,198,494	31,198,494	0
8299999. Subtotal - Bonds - Unaffiliated Bank Loans						1,068,112,402	1,061,123,050	0
8399997. Total - Bonds - Part 3						9,344,516,571	8,886,684,796	37,541,951
8399998. Total - Bonds - Part 5						693,941,430	230,211,148	1,047,647
8399999. Total - Bonds						10,038,458,001	9,116,895,943	38,589,598
009522-ZA-4	AIRWAY THERAPEUTICS C		01/01/2021	AFG Private Placement	183,009.000	2	0.00	0
009522-ZB-2	AIRWAY THERAPEUTICS INC (SAFE)		03/15/2021	AFG Private Placement	500,000.000	500,000	0.00	0
23281#-12-4	CYPRIUM PARALLEL INVESTORS V LP		12/07/2021	Various	7,921.670	3,961,830	0.00	0
29402T-2#-5	ENVEN ENERGY CORPORATION		03/31/2021	Capitalized Interest	29,321.000	361,821	0.00	0
65341T-MM-6	NEXBANK CAPITAL, INC.		09/01/2021	Direct	49,993.500	49,993,500	0.00	0
808513-BJ-3	CHARLES SCHWAB CORP		01/01/2021	CREDIT SUISSE SECURITIES (USA)	10,000,000.000	10,000,000	0.00	0
88429Z-ZZ-6	THIRD POLE SERIES B TRANCHE 1 - MBS		12/01/2021	Direct	282.000	9,306	0.00	0
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						64,826,459	XXX	0
8999997. Total - Preferred Stocks - Part 3						64,826,459	XXX	0
8999998. Total - Preferred Stocks - Part 5						261,972	XXX	0
8999999. Total - Preferred Stocks						65,088,431	XXX	0
05591L-10-7	BM TECHNOLOGIES ORD		01/05/2021	CORPORATE ACTION	51,263.000	663,343		0
09062W-20-4	BIOLIFE SOLUTIONS ORD		05/03/2021	EXCHANGE	91,316.000	3,202,452		0
23130Q-10-7	CURIOSITYSTREAM CL A ORD		10/18/2021	Direct	681.000	7,287		0
29415C-10-1	EOS ENERGY ENTERPRISES CL A ORD		12/29/2021	AFG Private Placement	383,874.000	4,265,010		0
60938K-10-6	Moneylion Inc CL A		09/22/2021	AFG Private Placement	1,109,495.000	11,094,950		0
BA2620-NA-2	class A Preferred - 12/31/3999		12/28/2021	Direct	32,457.690	32,458		0
BA2620-NB-0	Class B Common - 12/31/3999		12/28/2021	Direct	3,606.410	3,606		0
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						19,269,107	XXX	0
156440-ZZ-5	Centric Brands Inc.		06/21/2021	Direct	369.000	369		0
404129-ZM-3	HC2 BROADCASTING $130 08/07/2024		10/21/2021	EXCHANGE	12,495.000	754,073		0
404129-ZN-1	HC2 BROADCASTING $130 10/24/2025		10/21/2021	EXCHANGE	30,000.000	2,092,500		0
404129-YZ-5	HC2 Broadcasting $130 08/31/2026		10/21/2021	EXCHANGE	45,000.000	3,384,450		0
9199999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						6,231,392	XXX	0
563138-10-2	MANHATTAN NATIONAL HOLDING CORPORATION		04/23/2021	CAPITAL CONTRIBUTION		5,000,000		
389850-ZZ-3	GAA, INC		12/31/2021	CAPITAL CONTRIBUTION		1,271,839		
9399999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other						6,271,839	XXX	0
9799997. Total - Common Stocks - Part 3						31,772,338	XXX	0
9799998. Total - Common Stocks - Part 5						4,990,550	XXX	0
9799999. Total - Common Stocks						36,762,888	XXX	0
9899999. Total - Preferred and Common Stocks						101,851,319	XXX	0
9999999 - Totals						10,140,309,320	XXX	38,589,598

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
312931-A6-5	FH A84529 - RMBS		12/01/2021	Paydown		13,430	13,430	13,608	13,514	0	(84)	0	(84)	0	13,430	0	0	0	303	02/01/2039
31371K-LU-3	FN 254239 - RMBS		12/01/2021	Paydown		902	902	1,044	988	0	(86)	0	(86)	0	902	0	0	0	32	03/01/2032
31388T-QZ-9	FN 614372 - RMBS		12/01/2021	Paydown		1,477	1,477	1,690	1,608	0	(132)	0	(132)	0	1,477	0	0	0	57	01/01/2032
31416K-WP-9	FN AA2453 - RMBS		12/01/2021	Paydown		2,164	2,164	2,194	2,188	0	(24)	0	(24)	0	2,164	0	0	0	55	02/01/2039
36296J-FT-7	GN 692378 - RMBS		12/01/2021	Paydown		6,449	6,449	6,529	6,485	0	(35)	0	(35)	0	6,449	0	0	0	160	02/15/2039
36296T-DP-5	GN 700410 - RMBS		12/01/2021	Paydown		1,147	1,147	1,178	1,171	0	(23)	0	(23)	0	1,147	0	0	0	23	03/15/2039
478045-AA-5	JOHN SEVIER COMBINED CYCLE GENERATION LL		07/15/2021	Paydown		74,714	74,714	74,714	74,716	0	(1)	0	(1)	0	74,714	0	0	0	2,602	01/15/2042
64908P-AA-1	NEW VALLEY GENERATION III - ABS		01/15/2021	Various		450,592	450,592	450,592	450,605	0	(13)	0	(13)	0	450,592	0	0	0	11,560	01/15/2021
690353-RX-7	US INTERNATIONAL DEVELOPMENT FINANCE COR		08/27/2021	Paydown		185,751	185,751	185,751	185,790	0	(39)	0	(39)	0	185,751	0	0	0	6,223	02/27/2027
690353-XM-4	US INTERNATIONAL DEVELOPMENT FINANCE COR		12/15/2021	Paydown		457,143	457,143	457,143	457,145	0	(2)	0	(2)	0	457,143	0	0	0	7,180	12/15/2030
83190A-AB-9	SBA 523402 - MBS		12/02/2021	Paydown		839,574	839,350	933,383	898,559	0	(58,986)	0	(58,986)	0	839,574	0	0	0	33,489	09/20/2034
841215-AA-4	SOUTHAVEN COMBINED CYCLE GENERATION LLC		08/15/2021	Paydown		434,625	434,625	434,625	434,639	0	(14)	0	(14)	0	434,625	0	0	0	12,577	08/15/2033
0599999. Subtotal - Bonds - U.S. Governments						2,467,969	2,467,745	2,562,451	2,527,408	0	(59,439)	0	(59,439)	0	2,467,969	0	0	0	74,260	XXX
373384-TK-2	GEORGIA ST		07/01/2021	Maturity @ 100.00		5,800,000	5,800,000	5,800,000	5,800,000	0	0	0	0	0	5,800,000	0	0	0	219,240	07/01/2021
57582P-R4-4	MASSACHUSETTS (COMMONWEALTH OF)		08/01/2021	Call @ 100.00		5,185,000	5,185,000	4,813,028	4,921,538	0	10,234	0	10,234	0	4,931,771	0	253,229	253,229	207,400	08/01/2032
57582P-WK-2	MASSACHUSETTS (COMMONWEALTH OF)		12/01/2021	Maturity @ 100.00		5,000,000	5,000,000	5,043,750	5,004,485	0	(4,485)	0	(4,485)	0	5,000,000	0	0	0	210,000	12/01/2021
605580-5Q-8	MISSISSIPPI ST		10/06/2021	Call @ 100.00		1,274,000	1,274,000	1,418,370	1,366,098	0	(6,670)	0	(6,670)	0	1,359,429	0	(85,429)	(85,429)	70,567	10/01/2029
605580-6J-3	MISSISSIPPI ST		11/01/2021	Maturity @ 100.00		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	117,930	11/01/2021
605580-6S-3	MISSISSIPPI ST		10/01/2021	Maturity @ 100.00		3,500,000	3,500,000	3,500,000	3,500,000	0	0	0	0	0	3,500,000	0	0	0	113,505	10/01/2021
677521-SX-5	OHIO		12/10/2021	Call @ 100.00		3,500,000	3,500,000	3,300,500	3,366,625	0	10,080	0	10,080	0	3,376,705	0	123,295	123,295	190,167	02/01/2031
686053-GG-8	OREGON SCH BRDS ASSN		06/30/2021	Paydown		2,088,809	2,088,809	2,311,142	2,225,367	0	(136,558)	0	(136,558)	0	2,088,809	0	0	0	49,703	06/30/2028
70914P-LZ-3	PENNSYLVANIA (COMMONWEALTH OF)		02/15/2021	Maturity @ 100.00		6,000,000	6,000,000	6,001,860	6,000,046	0	(46)	0	(46)	0	6,000,000	0	0	0	136,500	02/15/2021
93974C-QZ-6	WASHINGTON ST		08/01/2021	Maturity @ 100.00		13,590,000	13,590,000	13,554,392	13,587,766	0	2,234	0	2,234	0	13,590,000	0	0	0	580,157	08/01/2021
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						48,937,809	48,937,809	48,743,042	48,771,925	0	(125,211)	0	(125,211)	0	48,646,714	0	291,095	291,095	1,895,169	XXX
013595-QD-8	ALBUQUERQUE N MEX MUN SCH DIST NO 012		04/19/2021	Call @ 100.00		2,000,000	2,000,000	1,997,820	1,999,325	0	52	0	52	0	1,999,377	0	623	623	59,483	08/01/2024
057507-HU-2	BAKERSFIELD CALIF CITY SCH DIST		05/03/2021	Direct		205,000	205,000	205,000	205,000	0	0	0	0	0	205,000	0	0	0	4,500	05/01/2026
084154-TW-3	BERKELEY CALIF UNI SCH DIST		08/01/2021	Maturity @ 100.00		1,010,000	1,010,000	1,021,928	1,010,876	0	(876)	0	(876)	0	1,010,000	0	0	0	51,510	08/01/2021
142665-DH-8	CARLSBAD CALIF UNI SCH DIST		08/01/2021	Maturity @ 100.00		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	183,360	08/01/2021
214489-BE-5	COOK CNTY ILL SCH DIST NO 105		01/15/2021	Direct		190,000	190,000	190,000	190,000	0	0	0	0	0	190,000	0	0	0	5,615	01/15/2023
215723-JV-0	COOK CNTY ILL CMNTY HIGH SCH DIST NO 219		01/04/2021	Call @ 100.00		965,000	965,000	965,000	965,000	0	0	0	0	0	965,000	0	0	0	4,544	12/01/2021
215723-JW-8	COOK CNTY ILL CMNTY HIGH SCH DIST NO 219		01/04/2021	Call @ 100.00		1,050,000	1,050,000	1,050,000	1,050,000	0	0	0	0	0	1,050,000	0	0	0	5,075	12/01/2022
215723-KU-0	COOK CNTY ILL CMNTY HIGH SCH DIST NO 219		01/04/2021	Call @ 100.00		1,415,000	1,415,000	1,415,000	1,415,000	0	0	0	0	0	1,415,000	0	0	0	6,662	12/01/2021
235308-QL-0	DALLAS TEX INDPT SCH DIST		02/15/2021	Maturity @ 100.00		4,000,000	4,000,000	4,050,000	4,000,755	0	(755)	0	(755)	0	4,000,000	0	0	0	92,000	02/15/2021
25476F-LH-9	DISTRICT COLUMBIA		06/01/2021	Maturity @ 100.00		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	54,700	06/01/2021
442331-QM-9	HOUSTON TEX		03/01/2021	Call @ 100.00		915,000	915,000	1,136,421	1,078,839	0	(1,867)	0	(1,867)	0	1,076,972	0	(161,972)	(161,972)	28,777	03/01/2032
602245-UM-2	MILWAUKEE CNTY WIS		12/01/2021	Paydown		176,063	176,080	244,056	214,625	0	(38,562)	0	(38,562)	0	176,063	0	0	0	12,044	12/01/2028
631294-3V-5	NASHUA N H		01/15/2021	Maturity @ 100.00		1,450,000	1,450,000	1,450,000	1,450,000	0	0	0	0	0	1,450,000	0	0	0	20,858	01/15/2021
64966H-4J-6	NEW YORK N Y		10/01/2021	Maturity @ 100.00		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	214,850	10/01/2021
64966H-HA-1	NEW YORK N Y		03/01/2021	Maturity @ 100.00		395,000	395,000	430,021	395,673	0	(673)	0	(673)	0	395,000	0	0	0	12,820	03/01/2021
64966H-TS-9	NEW YORK N Y		12/01/2021	Maturity @ 100.00		10,480,000	10,480,000	10,245,562	10,456,571	0	23,429	0	23,429	0	10,480,000	0	0	0	529,135	12/01/2021
662523-WZ-8	NORTH SLOPE BORO ALASKA		06/30/2021	Maturity @ 100.00		2,500,000	2,500,000	2,575,000	2,504,468	0	(4,468)	0	(4,468)	0	2,500,000	0	0	0	65,325	06/30/2021
68583R-BR-2	OREGON CMNTY COLLEGE DISTS - MBS		06/30/2021	Paydown		2,100,323	2,100,323	2,519,169	2,210,160	0	(109,837)	0	(109,837)	0	2,100,323	0	0	0	57,129	06/30/2023
68666P-AA-4	ORLEANS PARISH LA SCH BRD REV		02/01/2021	Maturity @ 100.00		9,000,000	9,000,000	9,184,300	9,002,067	0	(2,067)	0	(2,067)	0	9,000,000	0	0	0	198,000	02/01/2021
791451-HS-9	ST LOUIS CNTY MO SCH DIST R 7 KIRKWOOD		02/15/2021	Maturity @ 100.00		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	46,920	02/15/2021
971039-PK-2	WILLOUGHBY EASTLAKE OHIO CITY SCH DIST L		03/01/2021	Maturity @ 100.00		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	52,940	03/01/2021
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						52,851,386	52,851,403	53,679,277	53,148,359	0	(135,624)	0	(135,624)	0	53,012,735	0	(161,349)	(161,349)	1,706,247	XXX
04048R-DM-5	ARIZONA BRD REGENTS ARIZ ST UNIV SYS REV		07/01/2021	Maturity @ 100.00		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	52,980	07/01/2021
041083-VB-9	ARKANSAS ST DEV FIN AUTH SINGLE FAMILY M		12/01/2021	Paydown		663,109	663,109	663,109	663,109	0	0	0	0	0	663,109	0	0	0	10,130	07/01/2043
13034P-UH-8	CALIFORNIA HSG FIN AGY REV		09/22/2021	Call @ 100.00		3,635,000	3,635,000	3,635,000	3,634,902	0	(6)	0	(6)	0	3,634,896	0	104	104	139,228	08/01/2025
130795-Z6-7	CALIFORNIA STATEWIDE CMNTYS DEV AUTH REV		05/17/2021	Direct		265,000	265,000	366,694	266,032	0	(1,032)	0	(1,032)	0	265,000	0	0	0	10,004	05/15/2040
155751-CS-7	CENTRAL VALLEY SUPPORT SVCS JT PWRS AGY		09/01/2021	Maturity @ 100.00		2,800,000	2,800,000	2,800,000	2,800,000	0	0	0	0	0	2,800,000	0	0	0	143,528	09/01/2021
167725-AE-0	CHICAGO ILL TRAN AUTH SALES & TRANSFER T		12/01/2021	Various		300,000	300,000	313,500	301,512	0	(1,512)	0	(1,512)	0	300,000	0	0	0	18,900	12/01/2021
196479-F9-5	COLORADO HSG & FIN AUTH - MBS		12/01/2021	Paydown		3,224,649	3,224,649	3,320,679	3,296,069	0	(71,420)	0	(71,420)	0	3,224,649	0	0	0	68,700	03/01/2048
196479-V4-8	COLORADO HSG & FIN AUTH - MBS		12/01/2021	Paydown		4,761,333	4,761,333	4,901,078	4,872,015	0	(110,682)	0	(110,682)	0	4,761,333	0	0	0	103,327	11/01/2048
196479-XM-6	COLORADO HSG & FIN AUTH		11/01/2021	Call @ 100.00		300,000	300,000	300,000	300,001	0	(1)	0	(1)	0	300,000	0	0	0	3,718	11/01/2027
196480-EX-1	COLORADO HSG & FIN AUTH		12/01/2021	Paydown		3,295,230	3,295,230	3,295,230	3,295,230	0	0	0	0	0	3,295,230	0	0	0	55,904	01/01/2050
196480-GC-5	COLORADO HSG & FIN AUTH		09/01/2021	Call @ 100.00		945,000	945,000	945,000	945,000	0	0	0	0	0	945,000	0	0	0	20,023	11/01/2033

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 Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
196480-GD-3	COLORADO HSG & FIN AUTH		09/01/2021	Call @ 100.00		1,025,000	1,025,000	1,025,000	1,025,000	0	0	0	0	0	1,025,000	0	0	0	24,323	11/01/2036
20281P-BQ-4	COMMONWEALTH FING AUTH PA REV		06/01/2021	Call @ 100.00		500,000	500,000	582,835	542,634	0	(2,422)	0	(2,422)	0	540,212	0	(40,212)	(40,212)	14,350	06/01/2027
20775C-YE-8	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN		08/18/2021	Call @ 100.00		2,765,000	2,765,000	2,765,000	2,764,942	0	0	0	0	0	2,764,942	0	58	58	60,223	05/15/2033
20775C-YF-5	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN		10/25/2021	Call @ 100.00		175,000	175,000	175,000	174,998	0	1	0	1	0	175,000	0	0	0	3,178	05/15/2035
249218-AJ-7	DENVER COLO PUB SCHS CTFS PARTN		12/15/2021	Paydown		285,059	285,060	285,060	285,068	0	(10)	0	(10)	0	285,059	0	0	0	17,723	12/15/2026
25477P-NF-8	DISTRICT COLUMBIA HSG FIN AGY MULTIFAMIL		12/15/2021	Paydown		1,644,704	1,644,703	1,644,703	1,644,703	0	1	0	1	0	1,644,704	0	0	0	8,023	06/15/2045
28888Z-ZB-9	ELM L+575 03/06/2025		12/31/2021	CALL		20,000	20,000	19,800	19,918	0	17	0	17	0	19,935	0	65	65	733	03/06/2025
296122-UT-9	ESCAMBIA CNTY FLA HSG FIN AUTH SINGLE FA		12/01/2021	Call @ 100.00		747,126	747,128	747,128	747,128	0	0	0	0	0	747,128	0	(2)	(2)	12,212	11/01/2038
312909-3W-2	FHR 1250 J - CMO/RMBS		12/01/2021	Paydown		835	835	857	830	0	5	0	5	0	835	0	0	0	23	05/15/2022
312915-QG-9	FHR 1491 I - CMO/RMBS		12/01/2021	Paydown		10,488	10,488	11,120	10,520	0	(32)	0	(32)	0	10,488	0	0	0	411	04/15/2023
313398-P7-8	FHR 2334F TD - CMO/RMBS		12/01/2021	Paydown		5,984	5,984	6,260	6,061	0	(77)	0	(77)	0	5,984	0	0	0	217	07/15/2031
31339D-2V-9	FHR 2418 MB - CMO/RMBS		12/01/2021	Paydown		15,018	15,018	15,991	15,039	0	(20)	0	(20)	0	15,018	0	0	0	415	02/15/2022
31339D-QZ-4	FHR 2416D PG - CMO/RMBS		12/01/2021	Paydown		64,620	64,619	69,340	64,699	0	(79)	0	(79)	0	64,620	0	0	0	1,860	02/15/2022
3133JL-UE-7	FH QU7781 - RMBS		12/01/2021	Paydown		2,390,089	2,390,089	2,408,761	0	0	(18,241)	0	(18,241)	0	2,390,089	0	0	0	13,752	03/01/2051
3133N3-U9-3	FH RE6008 - RMBS		12/01/2021	Paydown		9,713,722	9,713,722	9,875,472	9,839,021	0	(125,300)	0	(125,300)	0	9,713,722	0	0	0	159,283	11/01/2049
3133N3-VG-6	FH RE6015 - RMBS		12/01/2021	Paydown		5,829,280	5,829,280	5,913,987	5,894,940	0	(65,660)	0	(65,660)	0	5,829,280	0	0	0	87,652	09/01/2049
3133N3-X2-5	FH RE6097 - RMBS		12/01/2021	Paydown		6,127,297	6,127,297	6,114,726	0	0	12,510	0	12,510	0	6,127,297	0	0	0	33,968	05/01/2051
3133N3-X3-3	FH RE6098 - RMBS		12/01/2021	Paydown		4,071,894	4,071,894	4,169,874	0	0	(95,797)	0	(95,797)	0	4,071,894	0	0	0	25,506	05/01/2051
3133N3-XX-7	FH RE6094 - RMBS		12/01/2021	Paydown		7,301,036	7,301,036	7,244,799	0	0	55,655	0	55,655	0	7,301,036	0	0	0	49,793	04/01/2051
3133T3-BU-1	FHR 1644 K - CMO/RMBS		12/01/2021	Paydown		8,678	8,678	9,490	8,753	0	(75)	0	(75)	0	8,678	0	0	0	297	12/15/2023
3133TB-4G-2	FHR 1991 PG - CMO/RMBS		12/01/2021	Paydown		19,475	19,475	20,194	19,601	0	(126)	0	(126)	0	19,475	0	0	0	679	09/15/2027
3133TC-HE-1	FHR 2018 PG - CMO/RMBS		12/01/2021	Paydown		7,284	7,284	7,686	7,398	0	(114)	0	(114)	0	7,284	0	0	0	299	01/15/2028
3133TD-3A-2	FHR 2037 HB - CMO/RMBS		12/01/2021	Paydown		10,969	10,969	11,997	11,305	0	(336)	0	(336)	0	10,969	0	0	0	517	03/15/2028
3133TH-S8-1	FHR 2118 PE - CMO/RMBS		12/01/2021	Paydown		44,284	44,284	46,494	45,015	0	(731)	0	(731)	0	44,284	0	0	0	1,635	01/15/2029
3133TS-F2-4	FHR 2303 CK - CMO/RMBS		12/01/2021	Paydown		16,405	16,405	16,941	16,606	0	(201)	0	(201)	0	16,405	0	0	0	629	04/15/2031
3133TU-S7-4	FHR 2357B QH - CMO/RMBS		12/01/2021	Paydown		21,927	21,927	22,995	22,391	0	(463)	0	(463)	0	21,927	0	0	0	839	09/15/2031
31358F-M5-5	FNR 1991-12 H - CMO/RMBS		02/25/2021	Paydown		9	9	9	8	0	1	0	1	0	9	0	0	0	0	02/25/2021
31358G-5J-2	FNR 9165 Z - CMO/RMBS		04/26/2021	Paydown		273	273	297	272	0	1	0	1	0	273	0	0	0	2	06/25/2021
31358N-H3-9	FNR G9229 J - CMO/RMBS		12/01/2021	Paydown		7,142	7,142	7,225	7,106	0	35	0	35	0	7,142	0	0	0	197	07/25/2022
31358N-M5-8	FNR 92119 Z - CMO/RMBS		12/01/2021	Paydown		8,331	8,331	8,403	8,487	0	(156)	0	(156)	0	8,331	0	0	0	331	07/25/2022
31358P-EE-3	FNR 92117 M - CMO/RMBS		12/01/2021	Paydown		9,131	9,131	9,798	9,038	0	93	0	93	0	9,131	0	0	0	310	07/25/2022
31358Q-ZE-8	FNR G9259 D - CMO/RMBS		12/01/2021	Paydown		1,011	1,011	1,081	1,011	0	0	0	0	0	1,011	0	0	0	24	10/25/2022
31358R-Y7-2	FNR 1992-G66 KB - CMO/RMBS		12/01/2021	Paydown		15,718	15,718	17,057	15,720	0	(2)	0	(2)	0	15,718	0	0	0	527	12/25/2022
31359D-H5-5	FNR 93155 PJ - CMO/RMBS		12/01/2021	Paydown		39,625	39,625	43,869	39,909	0	(284)	0	(284)	0	39,625	0	0	0	1,341	09/25/2023
31359H-NW-0	FNR 1994-63 PK - CMO/RMBS		12/01/2021	Paydown		9,046	9,046	9,995	9,132	0	(86)	0	(86)	0	9,046	0	0	0	336	04/25/2024
31359H-QP-2	FNR 9476 KA - CMO/RMBS		12/01/2021	Paydown		3,121	3,121	3,147	2,981	0	140	0	140	0	3,121	0	0	0	84	04/25/2024
31359L-ZF-5	FNR 9519 ED - CMO/RMBS		12/01/2021	Paydown		2,915	2,915	3,116	2,910	0	6	0	6	0	2,915	0	0	0	74	01/25/2022
31359N-2W-0	FNR 9719A PG - CMO/RMBS		12/01/2021	Paydown		12,195	12,195	13,140	12,286	0	(92)	0	(92)	0	12,195	0	0	0	452	04/18/2027
31359V-GF-4	FNR 1999-1 PJ - CMO/RMBS		12/01/2021	Paydown		53,093	53,093	56,463	54,143	0	(1,050)	0	(1,050)	0	53,093	0	0	0	1,676	02/25/2029
3137BL-AR-9	FMMV M-036 A - CMBS		12/15/2021	Call @ 100.00		520,000	520,000	534,300	526,443	0	(344)	0	(344)	0	526,099	0	(6,099)	(6,099)	13,573	12/15/2029
313921-JK-5	FNR 0157B PD - CMO/RMBS		12/01/2021	Paydown		15,698	15,698	16,554	16,059	0	(360)	0	(360)	0	15,698	0	0	0	492	10/25/2031
31392B-SC-1	FNR 026D L - CMO/RMBS		12/01/2021	Paydown		5,138	5,138	5,343	5,207	0	(69)	0	(69)	0	5,138	0	0	0	176	01/25/2032
31392C-EM-2	FNW 2002-W2 AF5 - CMO/RMBS		12/01/2021	Paydown		26,225	26,225	25,186	25,113	0	1,113	0	1,113	0	26,225	0	0	0	829	06/25/2032
31392E-PC-8	FNR 0258F PG - CMO/RMBS		12/01/2021	Paydown		76,365	76,365	80,486	78,037	0	(1,672)	0	(1,672)	0	76,365	0	0	0	2,264	09/25/2032
31392H-FC-2	FNR 0297E SR - CMO/RMBS		12/30/2021	Direct		0	0	424,429	(10,819)	0	0	0	0	0	(10,819)	0	10,819	10,819	0	01/25/2033
31392K-5C-6	FHR 2455 GK - CMO/RMBS		12/01/2021	Paydown		63,862	63,862	67,912	65,617	0	(1,755)	0	(1,755)	0	63,862	0	0	0	1,819	05/15/2032
31392K-LR-5	FHR 2450A PH - CMO/RMBS		12/01/2021	Paydown		152,326	152,326	162,565	152,568	0	(242)	0	(242)	0	152,326	0	0	0	4,509	05/15/2022
31392M-5R-9	FHR 2448R TX - CMO/RMBS		12/01/2021	Paydown		62,106	62,106	65,238	63,384	0	(1,278)	0	(1,278)	0	62,106	0	0	0	2,108	05/15/2032
31393X-VH-7	FNW 2004-W3 A6 - CMO/RMBS		03/25/2021	Paydown		75,076	75,076	71,932	74,657	0	419	0	419	0	75,076	0	0	0	547	05/25/2034
3140HN-LY-6	FN BK8442 - RMBS		12/01/2021	Paydown		2,790,502	2,790,502	2,797,478	0	0	(6,777)	0	(6,777)	0	2,790,502	0	0	0	14,538	01/01/2051
3140JS-EP-0	FN BN9141 - RMBS		12/01/2021	Paydown		1,700,976	1,700,976	1,695,129	0	0	5,771	0	5,771	0	1,700,976	0	0	0	8,060	04/01/2051
3140JX-EE-4	FN BO2832 - RMBS		12/01/2021	Paydown		2,592,967	2,592,967	2,648,068	2,643,178	0	(50,211)	0	(50,211)	0	2,592,967	0	0	0	27,930	09/01/2049
3140K0-EL-8	FN BO4638 - RMBS		12/01/2021	Paydown		2,583,499	2,583,499	2,587,940	2,586,783	0	(3,284)	0	(3,284)	0	2,583,499	0	0	0	34,038	11/01/2049
3140K2-LK-8	FN BO6629 - RMBS		12/01/2021	Paydown		1,164,005	1,164,005	1,169,643	0	0	(5,572)	0	(5,572)	0	1,164,005	0	0	0	6,133	04/01/2051
3140K2-PV-0	FN BO6735 - RMBS		12/01/2021	Paydown		2,046,537	2,046,537	2,051,174	0	0	(4,532)	0	(4,532)	0	2,046,537	0	0	0	10,289	05/01/2051
3140QB-N5-3	FN CA4011 - RMBS		12/01/2021	Paydown		4,426,968	4,426,968	4,496,760	4,480,237	0	(53,268)	0	(53,268)	0	4,426,968	0	0	0	60,074	08/01/2049
3140QC-DT-0	FN CA4613 - RMBS		12/01/2021	Paydown		5,958,718	5,958,718	6,053,064	6,030,727	0	(72,009)	0	(72,009)	0	5,958,718	0	0	0	88,588	11/01/2049
3140QC-PN-0	FN CA4928 - RMBS		12/01/2021	Paydown		5,243,457	5,243,457	5,358,157	5,346,953	0	(103,497)	0	(103,497)	0	5,243,457	0	0	0	59,417	01/01/2050

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31400H-NJ-0	FN CA9392 - RMBS		12/01/2021	Paydown		4,214,955	4,214,955	4,255,787	0	0	(40,192)	0	(40,192)	0	4,214,955	0	0	0	27,578	03/01/2051
31418D-JW-3	FN MA3876 - RMBS		12/01/2021	Paydown		5,050,163	5,050,163	5,062,788	5,059,956	0	(9,794)	0	(9,794)	0	5,050,163	0	0	0	62,303	12/01/2049
31418D-YR-7	FN MA4319 - RMBS		12/01/2021	Paydown		5,620,756	5,620,756	5,599,804	0	0	20,749	0	20,749	0	5,620,756	0	0	0	34,243	04/01/2051
31418D-YS-5	FN MA4320 - RMBS		12/01/2021	Paydown		1,956,203	1,956,203	1,994,104	0	0	(37,184)	0	(37,184)	0	1,956,203	0	0	0	17,297	04/01/2051
34074M-KA-8	FLORIDA HSG FIN CORP REV		07/01/2021	Direct		325,000	325,000	325,000	325,000	0	0	0	0	0	325,000	0	0	0	9,000	07/01/2027
34074M-LW-9	FLORIDA HSG FIN CORP REV		10/01/2021	Direct		435,000	435,000	435,000	435,000	0	0	0	0	0	435,000	0	0	0	9,895	07/01/2030
34074M-ND-9	FLORIDA HSG FIN CORP REV - MBS		12/01/2021	Paydown		1,434,218	1,434,218	1,434,218	1,434,218	0	0	0	0	0	1,434,218	0	0	0	26,461	07/01/2037
34074M-PF-2	FLORIDA HSG FIN CORP REV - MBS		12/01/2021	Paydown		1,108,759	1,108,759	1,108,759	1,108,816	0	(57)	0	(57)	0	1,108,759	0	0	0	12,532	01/01/2043
40348#-AC-7	GUTTER BUYER/ENGLERT L 625 03/06/2025		06/30/2021	CALL		20,000	20,000	19,800	19,919	0	12	0	12	0	19,931	0	69	69	558	03/06/2025
41980U-AB-7	HAWAII ST DEPT BUSINESS ECONOMIC DEV & T		07/01/2021	Paydown		405,259	405,259	405,238	405,259	0	0	0	0	0	405,259	0	0	0	9,880	01/01/2031
443730-FT-8	HUDSON CNTY N J IMPT AUTH LEASE REV		02/01/2021	Direct		145,000	145,000	152,134	145,054	0	(54)	0	(54)	0	145,000	0	0	0	4,814	02/01/2024
45201L-VF-9	ILLINOIS HSG DEV AUTH		09/13/2021	Call @ 100.00		550,000	550,000	550,000	550,000	0	0	0	0	0	550,000	0	0	0	29,304	07/01/2033
45201L-VP-7	ILLINOIS HSG DEV AUTH		09/23/2021	Call @ 100.00		1,705,000	1,705,000	1,705,000	1,705,000	0	0	0	0	0	1,705,000	0	0	0	82,071	07/01/2027
45201Y-E8-6	ILLINOIS HSG DEV AUTH REV		11/01/2021	Call @ 100.00		1,205,000	1,205,000	1,205,000	1,205,000	0	0	0	0	0	1,205,000	0	0	0	27,168	02/01/2026
45201Y-E9-4	ILLINOIS HSG DEV AUTH REV		11/01/2021	Call @ 100.00		845,000	845,000	845,000	845,000	0	0	0	0	0	845,000	0	0	0	19,453	08/01/2026
45201Y-X6-9	ILLINOIS HSG DEV AUTH REV		07/01/2021	Call @ 100.00		1,135,000	1,135,000	1,135,000	1,135,008	0	(4)	0	(4)	0	1,135,003	0	(3)	(3)	24,390	10/01/2038
45201Y-YL-5	ILLINOIS HSG DEV AUTH REV - MBS		12/01/2021	Paydown		592,263	592,263	573,899	576,321	0	15,943	0	15,943	0	592,263	0	0	0	8,570	06/01/2043
45203L-CT-8	ILLINOIS HSG DEV AUTH MULTIFAMILY HSG RE		12/01/2021	Paydown		121,060	117,421	117,421	105,755	0	15,305	0	15,305	0	121,060	0	0	0	2,014	09/01/2034
454624-U5-4	INDIANA BD BK REV		07/15/2021	Call @ 100.00		2,915,000	2,915,000	2,980,500	2,927,296	0	(3,669)	0	(3,669)	0	2,923,626	0	(8,626)	(8,626)	122,290	01/15/2024
462467-NW-7	IOWA FIN AUTH SINGLE FAMILY MTG REV		07/01/2021	Call @ 100.00		2,595,000	2,595,000	2,566,181	2,571,522	0	402	0	402	0	2,571,924	0	23,076	23,076	39,368	02/01/2042
49130T-PD-2	KENTUCKY HSG CORP HSG REV		11/02/2021	Call @ 100.00		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	23,836	01/01/2022
49130T-PP-5	KENTUCKY HSG CORP HSG REV		11/02/2021	Call @ 100.00		890,000	890,000	890,000	890,000	0	0	0	0	0	890,000	0	0	0	43,023	07/01/2022
49130T-PR-1	KENTUCKY HSG CORP HSG REV		11/02/2021	Call @ 100.00		460,000	460,000	480,930	461,358	0	(1,358)	0	(1,358)	0	460,000	0	0	0	21,747	07/01/2033
49130T-UQ-7	KENTUCKY HSG CORP HSG REV		09/03/2021	Call @ 100.00		20,000	20,000	20,000	20,002	0	0	0	0	0	20,001	0	(1)	(1)	778	01/01/2034
499815-JK-5	KNOXVILLE TENN WASTE WTR SYS REV		04/19/2021	Call @ 100.00		1,650,000	1,650,000	1,650,000	1,650,000	0	0	0	0	0	1,650,000	0	0	0	41,927	04/01/2022
499815-JL-3	KNOXVILLE TENN WASTE WTR SYS REV		04/19/2021	Call @ 100.00		1,750,000	1,750,000	1,750,000	1,750,000	0	0	0	0	0	1,750,000	0	0	0	46,393	04/01/2023
54473E-NQ-3	LOS ANGELES CNTY CALIF PUB WKS FING AUTH		08/01/2021	Maturity @ 100.00		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	116,820	08/01/2021
56045R-AL-3	MAINE MUN BD BK		09/01/2021	Maturity @ 100.00		1,985,000	1,985,000	1,985,000	1,985,000	0	0	0	0	0	1,985,000	0	0	0	100,719	09/01/2021
56052E-5W-4	MAINE ST HSG AUTH MTG PUR		04/12/2021	Call @ 100.00		4,750,000	4,750,000	4,750,000	4,750,000	0	0	0	0	0	4,750,000	0	0	0	59,991	11/15/2023
56052E-5X-2	MAINE ST HSG AUTH MTG PUR		04/12/2021	Direct		1,145,000	1,145,000	1,145,000	1,145,000	0	0	0	0	0	1,145,000	0	0	0	17,968	11/15/2027
56052E-5Y-0	MAINE ST HSG AUTH MTG PUR		04/12/2021	Direct		435,000	435,000	435,000	435,000	0	0	0	0	0	435,000	0	0	0	7,672	11/15/2030
56052F-BC-8	MAINE ST HSG AUTH MTG PUR		05/20/2021	Direct		10,040,000	10,040,000	10,040,000	10,040,005	0	(5)	0	(5)	0	10,040,000	0	0	0	184,033	11/15/2030
57419R-D6-9	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C		08/25/2021	Call @ 100.00		1,145,000	1,145,000	1,185,659	1,152,986	0	(2,095)	0	(2,095)	0	1,150,891	0	(5,891)	(5,891)	13,771	09/01/2047
57419R-L7-8	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C		08/25/2021	Call @ 100.00		6,560,000	6,560,000	6,560,000	6,560,000	0	0	0	0	0	6,560,000	0	0	0	132,558	09/01/2037
57419R-PL-3	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C		08/25/2021	Call @ 100.00		795,000	795,000	795,000	795,000	0	0	0	0	0	795,000	0	0	0	8,693	09/01/2040
57419R-YY-5	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C		08/25/2021	Call @ 100.00		3,415,000	3,415,000	3,415,000	3,414,960	0	12	0	12	0	3,414,972	0	28	28	111,769	09/01/2032
57429L-AL-0	MARYLAND ST TRANSN AUTH LTD OBLIG REV		07/01/2021	Call @ 100.00		965,000	965,000	1,054,765	977,305	0	(3,996)	0	(3,996)	0	973,308	0	(8,308)	(8,308)	62,532	07/01/2022
575579-WY-9	MASSACHUSETTS BAY TRANSN AUTH MASS SALE		07/01/2021	Maturity @ 100.00		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	90,920	07/01/2021
575832-P4-6	MASSACHUSETTS ST COLLEGE BLDG AUTH PROJ		05/03/2021	Direct		385,000	385,000	385,000	385,000	0	0	0	0	0	385,000	0	0	0	11,142	05/01/2025
57583P-ET-2	MASSACHUSETTS (COMMONWEALTH OF)		12/15/2021	Maturity @ 100.00		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	193,400	12/15/2021
57586N-MT-5	MASSACHUSETTS ST HSG FIN AGY		03/01/2021	Call @ 100.00		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	4	06/01/2023
57586N-MU-2	MASSACHUSETTS ST HSG FIN AGY		03/01/2021	Call @ 100.00		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	4	12/01/2023
57586N-MW-8	MASSACHUSETTS ST HSG FIN AGY		03/01/2021	Call @ 100.00		20,000	20,000	20,000	20,000	0	0	0	0	0	20,000	0	0	0	18	12/01/2027
57586N-RP-8	MASSACHUSETTS ST HSG FIN AGY		08/16/2021	Call @ 100.00		260,000	260,000	260,000	260,000	0	0	0	0	0	260,000	0	0	0	6,437	12/01/2023
57586N-RQ-6	MASSACHUSETTS ST HSG FIN AGY		08/16/2021	Call @ 100.00		925,000	925,000	925,000	925,000	0	0	0	0	0	925,000	0	0	0	27,158	12/01/2027
57586N-RR-4	MASSACHUSETTS ST HSG FIN AGY		08/16/2021	Call @ 100.00		180,000	180,000	180,000	180,000	0	0	0	0	0	180,000	0	0	0	6,102	12/01/2032
57586N-UR-0	MASSACHUSETTS ST HSG FIN AGY - MBS		04/15/2021	Paydown		6,140,318	6,140,304	6,164,204	6,157,364	0	(17,046)	0	(17,046)	0	6,140,318	0	0	0	68,472	01/15/2046
57604P-5P-5	MASSACHUSETTS ST WTR POLLUTN ABATEMENT T		08/02/2021	Call @ 100.00		60,000	60,000	71,694	69,986	0	(201)	0	(201)	0	69,785	0	(9,785)	(9,785)	3,115	08/01/2040
58607E-BW-3	MEMPHIS CTR CITY REV FIN CORP TENN REV		11/01/2021	Maturity @ 100.00		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	42,300	11/01/2021
58607E-BX-1	MEMPHIS CTR CITY REV FIN CORP TENN REV		11/01/2021	Call @ 100.00		1,500,000	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	0	0	67,200	11/01/2022
59334H-FU-4	MIAMI-DADE CNTY FLA HSG FIN AUTH MULTIFA		12/01/2021	Paydown		157,556	157,556	157,556	157,556	0	0	0	0	0	157,556	0	0	0	1,902	11/01/2038
59447P-CR-0	MICHIGAN FIN AUTH REV		09/01/2021	Maturity @ 100.00		11,000,000	11,000,000	11,000,000	11,000,000	0	0	0	0	0	11,000,000	0	0	0	632,060	09/01/2021
59465M-C8-6	MICHIGAN ST HSG DEV AUTH RENTAL HSG REV		10/01/2021	Call @ 100.00		195,000	195,000	195,000	195,000	0	0	0	0	0	195,000	0	0	0	10,475	10/01/2028
59465M-D2-8	MICHIGAN ST HSG DEV AUTH RENTAL HSG REV		04/01/2021	Maturity @ 100.00		155,000	155,000	155,000	155,000	0	0	0	0	0	155,000	0	0	0	3,175	04/01/2021
59465M-W9-2	MICHIGAN ST HSG DEV AUTH RENTAL HSG REV		10/01/2021	Call @ 100.00		295,000	295,000	295,000	295,002	0	(2)	0	(2)	0	295,000	0	0	0	9,620	10/01/2033
604160-FW-9	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		12/01/2021	Paydown		553,843	553,843	539,997	541,817	0	12,027	0	12,027	0	553,843	0	0	0	7,051	09/01/2041
604160-GK-4	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		12/01/2021	Paydown		809,060	809,060	809,060	809,060	0	0	0	0	0	809,060	0	0	0	11,366	08/01/2046
604160-GM-0	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		12/01/2021	Paydown		268,443	268,443	234,082	235,065	0	33,378	0	33,378	0	268,443	0	0	0	2,367	10/01/2046

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
604160-HA-5	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		12/01/2021	Paydown		3,471,882	3,471,882	3,471,882	3,471,882	0	0	0	0	0	3,471,882	0	0	0	60,745	03/01/2048
604160-HE-7	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		12/01/2021	Paydown		3,604,281	3,604,281	3,592,624	3,593,145	0	11,136	0	11,136	0	3,604,281	0	0	0	61,769	09/01/2048
604160-HG-2	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		12/01/2021	Paydown		3,273,320	3,273,320	3,273,320	3,273,320	0	0	0	0	0	3,273,320	0	0	0	64,613	11/01/2048
604160-HJ-6	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		12/01/2021	Paydown		1,896,909	1,896,909	1,896,909	1,896,909	0	0	0	0	0	1,896,909	0	0	0	36,924	01/01/2049
604160-HL-1	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		12/01/2021	Paydown		2,591,341	2,591,341	2,591,341	2,591,341	0	0	0	0	0	2,591,341	0	0	0	45,444	03/01/2049
604160-HN-7	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		12/01/2021	Various		554,768	554,768	554,768	554,768	0	0	0	0	0	554,768	0	0	0	7,938	06/01/2049
604160-HS-6	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		12/01/2021	Paydown		2,416,510	2,416,510	2,416,510	2,416,510	0	0	0	0	0	2,416,510	0	0	0	37,315	12/01/2049
60416S-5C-0	MINNESOTA ST HSG FIN AGY		12/01/2021	Direct		375,000	375,000	375,000	375,000	0	0	0	0	0	375,000	0	0	0	8,127	01/01/2035
606092-EQ-3	MISSOURI JT MUN ELEC UTIL COMMN PWR PROJ		01/01/2021	Maturity @ 100.00		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	57,780	01/01/2021
60636Y-HL-8	MISSOURI ST HSG DEV COMMN MULTIFAMILY HS		04/05/2021	Direct		1,085,000	1,085,000	1,085,000	1,085,000	0	0	0	0	0	1,085,000	0	0	0	25,652	07/01/2028
60636Y-HM-6	MISSOURI ST HSG DEV COMMN MULTIFAMILY HS		04/05/2021	Direct		1,090,000	1,090,000	1,090,000	1,090,000	0	0	0	0	0	1,090,000	0	0	0	29,799	07/01/2033
60636Y-MJ-7	MISSOURI ST HSG DEV COMMN MULTIFAMILY HS		12/01/2021	Paydown		621,334	621,334	621,334	621,334	0	0	0	0	0	621,334	0	0	0	20,979	01/01/2040
60636Y-ML-2	MISSOURI ST HSG DEV COMMN MULTIFAMILY HS		12/01/2021	Paydown		1,054,088	1,054,088	1,054,088	1,054,088	0	0	0	0	0	1,054,088	0	0	0	10,943	10/01/2036
60637B-FA-3	MISSOURI ST HSG DEV COMMN SINGLE FAMILY		12/01/2021	Paydown		214,402	214,402	214,402	214,402	0	0	0	0	0	214,402	0	0	0	3,196	08/01/2036
60637B-ML-1	MISSOURI ST HSG DEV COMMN SINGLE FAMILY		12/01/2021	Paydown		2,450,141	2,450,141	2,370,511	2,379,558	0	70,583	0	70,583	0	2,450,141	0	0	0	29,566	06/01/2044
613549-KM-5	MONTGOMERY CNTY OHIO REV		05/03/2021	Direct		85,000	85,000	87,062	85,107	0	(107)	0	(107)	0	85,000	0	0	0	2,231	05/01/2029
613741-CB-1	MONTGOMERY CNTY VA ECONOMIC DEV AUTH REV		06/01/2021	Call @ 100.00		1,260,000	1,260,000	1,260,000	1,260,000	0	0	0	0	0	1,260,000	0	0	0	22,951	06/01/2023
64469N-AB-5	NEW HAMPSHIRE ST FED HWY		09/01/2021	Maturity @ 100.00		7,000,000	7,000,000	7,000,000	7,000,000	0	0	0	0	0	7,000,000	0	0	0	289,380	09/01/2021
64613A-BC-5	NEW JERSEY ST HSG & MTG FIN AGY REV		10/01/2021	Call @ 100.00		290,000	290,000	290,000	290,006	0	(1)	0	(1)	0	290,005	0	(5)	(5)	8,075	10/01/2032
647200-2G-8	NEW MEXICO MTG FIN AUTH - MBS		12/01/2021	Paydown		375,061	375,061	375,062	375,061	0	0	0	0	0	375,061	0	0	0	4,554	08/01/2035
647200-4S-0	NEW MEXICO MTG FIN AUTH		12/01/2021	Call @ 100.00		855,000	855,000	855,000	855,000	0	0	0	0	0	855,000	0	0	0	10,855	09/01/2040
64966N-AA-5	NEW YORK N Y CITY HSG DEV CORP MILITARY		12/01/2021	Various		445,000	445,000	464,834	446,290	0	(1,290)	0	(1,290)	0	445,000	0	0	0	18,760	12/01/2021
649710-GW-7	NEW YORK N Y CITY TRANSITIONAL FIN AUTH		05/01/2021	Maturity @ 100.00		8,245,000	8,245,000	8,265,613	8,245,848	0	(848)	0	(848)	0	8,245,000	0	0	0	142,226	05/01/2021
649710-RA-3	NEW YORK N Y CITY TRANSITIONAL FIN AUTH		11/01/2021	Maturity @ 100.00		3,000,000	3,000,000	2,921,010	2,992,385	0	7,615	0	7,615	0	3,000,000	0	0	0	87,000	11/01/2021
64972B-SX-4	NEW YORK N Y CITY HSG DEV CORP MULTIFAMI		11/01/2021	Call @ 100.00		440,000	440,000	440,000	440,000	0	0	0	0	0	440,000	0	0	0	14,608	05/01/2022
64972B-SY-2	NEW YORK N Y CITY HSG DEV CORP MULTIFAMI		11/01/2021	Call @ 100.00		650,000	650,000	650,000	650,000	0	0	0	0	0	650,000	0	0	0	23,010	05/01/2023
64972B-SZ-9	NEW YORK N Y CITY HSG DEV CORP MULTIFAMI		11/01/2021	Call @ 100.00		750,000	750,000	750,000	750,000	0	0	0	0	0	750,000	0	0	0	28,200	05/01/2024
64972B-TC-9	NEW YORK N Y CITY HSG DEV CORP MULTIFAMI		11/01/2021	Maturity @ 100.00		665,000	665,000	665,000	665,000	0	0	0	0	0	665,000	0	0	0	20,283	11/01/2021
64972B-TE-5	NEW YORK N Y CITY HSG DEV CORP MULTIFAMI		11/01/2021	Call @ 100.00		785,000	785,000	785,000	785,000	0	0	0	0	0	785,000	0	0	0	27,789	11/01/2023
64972C-BD-4	NEW YORK N Y CITY HSG DEV CORP MULTIFAMI		12/15/2021	Paydown		36,820	36,820	36,820	36,820	0	0	0	0	0	36,820	0	0	0	615	06/15/2036
64972C-FS-7	NEW YORK N Y CITY HSG DEV CORP MULTIFAMI		10/12/2021	Call @ 100.00		4,730,000	4,730,000	4,767,840	4,743,778	0	(7,013)	0	(7,013)	0	4,736,765	0	(6,765)	(6,765)	163,027	11/01/2035
64972C-M6-7	NEW YORK N Y CITY HSG DEV CORP MULTIFAMI		12/01/2021	Paydown		1,771,584	1,771,584	1,771,584	1,773,784	0	(2,200)	0	(2,200)	0	1,771,584	0	0	0	19,655	10/01/2046
64972H-QY-1	NEW YORK N Y CITY TRANSITIONAL FIN AUTH		07/15/2021	Maturity @ 100.00		2,500,000	2,500,000	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	0	0	135,100	07/15/2021
649883-QE-8	NEW YORK ST MTG AGY HOMEOWNER MTG REV		04/01/2021	Maturity @ 100.00		5,880,000	5,880,000	5,907,345	5,880,900	0	(900)	0	(900)	0	5,880,000	0	0	0	117,571	04/01/2021
649883-TM-7	NEW YORK ST MTG AGY HOMEOWNER MTG REV		10/01/2021	Call @ 100.00		8,165,000	8,165,000	8,200,459	8,168,523	0	(3,523)	0	(3,523)	0	8,165,000	0	0	0	343,175	10/01/2027
649883-UK-9	NEW YORK ST MTG AGY HOMEOWNER MTG REV		04/01/2021	Direct		3,015,000	3,015,000	3,015,000	3,015,000	0	0	0	0	0	3,015,000	0	0	0	62,049	04/01/2028
650035-UZ-9	NEW YORK ST URBAN DEV CORP REV		03/15/2021	Maturity @ 100.00		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	72,150	03/15/2021
658207-MA-0	NORTH CAROLINA HSG FIN AGY HOMEOWNERSHIP		07/01/2021	Call @ 100.00		1,560,000	1,560,000	1,560,000	1,560,000	0	0	0	0	0	1,560,000	0	0	0	59,483	01/01/2030
658207-NZ-4	NORTH CAROLINA HSG FIN AGY HOMEOWNERSHIP		06/01/2021	Call @ 100.00		1,710,000	1,710,000	1,710,000	1,710,000	0	0	0	0	0	1,710,000	0	0	0	36,050	01/01/2026
658909-SU-1	NORTH DAKOTA ST HSG FIN AGY		11/04/2021	Call @ 100.00		3,535,000	3,535,000	3,525,102	3,528,084	0	1,971	0	1,971	0	3,530,055	0	4,945	4,945	115,839	07/01/2038
67178K-AA-8	OAK RIDGE TENN INDL DEV BRD LEASE REV		12/15/2021	Paydown		77,948	77,948	73,130	74,687	0	3,260	0	3,260	0	77,948	0	0	0	2,253	12/15/2032
677377-2P-7	OHIO HSG FIN AGY SINGLE FAMILY MTG REV		12/01/2021	Call @ 100.00		2,980,000	2,980,000	2,980,000	2,980,000	0	0	0	0	0	2,980,000	0	0	0	42,254	11/01/2041
67756A-2N-1	OHIO ST HIGHER EDL FAC COMMN REV		01/01/2021	Maturity @ 100.00		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	36,790	01/01/2021
67756Q-XK-8	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV		12/01/2021	Call @ 100.00		680,000	680,000	680,000	680,011	0	(3)	0	(3)	0	680,008	0	(8)	(8)	20,488	09/01/2038
68607D-NB-7	OREGON ST DEPT TRANSN HWY USER TAX REV		11/15/2021	Maturity @ 100.00		2,890,000	2,890,000	2,890,000	2,890,000	0	0	0	0	0	2,890,000	0	0	0	136,784	11/15/2021
686087-MP-9	OREGON ST HSG & CMNTY SVCS DEPT MTG REV		10/01/2021	Direct		1,440,000	1,440,000	1,440,000	1,440,000	0	0	0	0	0	1,440,000	0	0	0	32,835	07/01/2033
686087-ZL-4	OREGON ST HSG & CMNTY SVCS DEPT MTG REV		10/01/2021	Call @ 100.00		1,460,000	1,460,000	1,460,000	1,459,975	0	4	0	4	0	1,459,979	0	21	21	44,701	07/01/2038
70869P-FP-7	PENNSYLVANIA ECONOMIC DEV FING AUTH REV		06/15/2021	Maturity @ 100.00		1,775,000	1,775,000	1,775,000	1,775,000	0	0	0	0	0	1,775,000	0	0	0	47,046	06/15/2021
708797-AN-5	PENNSYLVANIA HSG FIN AGY SPL LTD OBLIG M		12/01/2021	Paydown		100,417	100,417	100,417	100,367	0	50	0	50	0	100,417	0	0	0	1,989	08/01/2035
708790-CC-5	PENNSYLVANIA HSG FIN AGY SINGLE FAMILY M		07/01/2021	Call @ 100.00		3,980,000	3,980,000	3,980,000	3,980,060	0	(16)	0	(16)	0	3,980,044	0	(44)	(44)	115,330	10/01/2038
70917R-A8-8	PENNSYLVANIA ST HIGHER EDL FACS AUTH REV		04/01/2021	Maturity @ 100.00		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	26,090	04/01/2021
71884A-VQ-9	PHOENIX ARIZ CIVIC IMPT CORP EXCISE TAX		07/01/2021	Maturity @ 100.00		1,255,000	1,255,000	1,255,000	1,255,000	0	0	0	0	0	1,255,000	0	0	0	53,425	07/01/2021
76221R-QZ-9	RHODE ISLAND HSG & MTG FIN CORP		10/01/2021	Call @ 100.00		4,000,000	4,000,000	3,728,000	3,849,060	0	14,711	0	14,711	0	3,863,771	0	136,229	136,229	140,000	10/01/2027
76221R-UB-7	RHODE ISLAND HSG & MTG FIN CORP		04/01/2021	Call @ 100.00		1,040,000	1,040,000	1,040,000	1,040,000	0	0	0	0	0	1,040,000	0	0	0	15,434	04/01/2022
76221R-UC-5	RHODE ISLAND HSG & MTG FIN CORP		04/01/2021	Call @ 100.00		825,000	825,000	825,000	825,000	0	0	0	0	0	825,000	0	0	0	12,656	10/01/2022
76221R-UD-3	RHODE ISLAND HSG & MTG FIN CORP		04/01/2021	Call @ 100.00		1,120,000	1,120,000	1,120,000	1,120,000	0	0	0	0	0	1,120,000	0	0	0	17,461	04/01/2023
76221R-UE-1	RHODE ISLAND HSG & MTG FIN CORP		04/01/2021	Call @ 100.00		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	8,045	10/01/2023
76221R-UF-8	RHODE ISLAND HSG & MTG FIN CORP		04/01/2021	Direct		1,470,000	1,470,000	1,470,000	1,470,000	0	0	0	0	0	1,470,000	0	0	0	27,695	10/01/2027

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
76221T-AN-9	RHODE ISLAND HSG & MTG FIN CORP REV		10/01/2021	Call @ 100.00		2,130,000	2,130,000	2,130,000	2,130,000	0	0	0	0	0	2,130,000	0	0	0	63,300	10/01/2023
76221T-DH-9	RHODE ISLAND HSG & MTG FIN CORP REV		10/01/2021	Direct		245,000	245,000	245,000	245,000	0	0	0	0	0	245,000	0	0	0	5,343	10/01/2039
768874-SD-2	RIVERSIDE CALIF ELEC REV		10/01/2021	Maturity @ 100.00		1,390,000	1,390,000	1,390,000	1,390,000	0	0	0	0	0	1,390,000	0	0	0	87,084	10/01/2021
783186-NF-2	RUTGERS ST UNIV N J		05/01/2021	Maturity @ 100.00		1,250,000	1,250,000	1,250,000	1,250,000	0	0	0	0	0	1,250,000	0	0	0	25,788	05/01/2021
786106-GN-8	SACRAMENTO CNTY CALIF		08/16/2021	Maturity @ 100.00		4,340,000	4,340,000	4,772,568	4,362,398	0	(22,398)	0	(22,398)	0	4,340,000	0	0	0	333,312	08/15/2021
835574-BT-0	SONOMA CNTY CALIF PENSION OBLIG		12/01/2021	Direct		405,000	405,000	433,860	407,888	0	(2,888)	0	(2,888)	0	405,000	0	0	0	20,534	12/01/2022
835574-CB-8	SONOMA CNTY CALIF PENSION OBLIG		11/02/2021	Call @ 100.00		500,000	500,000	537,775	523,275	0	(1,759)	0	(1,759)	0	521,516	0	(21,516)	(21,516)	15,000	12/01/2029
837545-GC-0	SOUTH DAKOTA CONSERVANCY DIST REV		08/01/2021	Maturity @ 100.00		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	87,680	08/01/2021
83755N-EY-4	SOUTH DAKOTA HSG DEV AUTH SINGLE FAMILY		08/04/2021	Call @ 100.00		305,000	305,000	305,000	305,000	0	0	0	0	0	305,000	0	0	0	5,551	11/01/2031
83755N-FY-3	SOUTH DAKOTA HSG DEV AUTH SINGLE FAMILY		02/11/2021	Direct		425,000	425,000	425,000	425,015	0	(15)	0	(15)	0	425,000	0	0	0	4,451	11/01/2035
83756C-HW-8	SOUTH DAKOTA HSG DEV AUTH		08/04/2021	Call @ 100.00		3,455,000	3,455,000	3,455,000	3,455,000	0	0	0	0	0	3,455,000	0	0	0	104,697	05/01/2029
870000-HJ-8	SWARTHMORE BORO AUTH PA COLLEGE REV		09/15/2021	Maturity @ 100.00		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	124,000	09/15/2021
882750-NE-8	TEXAS ST DEPT HSG & CMNTY AFFAIRS RESIDE		05/03/2021	Call @ 100.00		2,705,000	2,705,000	2,702,246	2,702,772	0	2,228	0	2,228	0	2,705,000	0	0	0	64,438	07/01/2041
88275F-NU-9	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE		12/01/2021	Call @ 100.00		390,000	390,000	390,000	390,549	0	(66)	0	(66)	0	390,484	0	(484)	(484)	7,811	09/01/2039
88275F-PA-1	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE		12/01/2021	Paydown		250,513	250,513	236,265	237,219	0	13,293	0	13,293	0	250,513	0	0	0	3,714	09/01/2047
88275F-PY-9	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE		06/01/2021	Call @ 100.00		1,525,000	1,525,000	1,525,000	1,520,004	0	2,675	0	2,675	0	1,522,679	0	2,321	2,321	29,075	09/01/2033
882806-CR-1	TEXAS TECH UNIV REVS IAM COML PAPER NTS		08/15/2021	Call @ 100.00		760,000	760,000	760,000	760,000	0	0	0	0	0	760,000	0	0	0	30,704	08/15/2027
89602N-VD-3	TRIBOROUGH BRDG & TUNL AUTH N Y REVS		11/15/2021	Maturity @ 100.00		2,000,000	2,000,000	2,133,850	2,013,960	0	(13,960)	0	(13,960)	0	2,000,000	0	0	0	81,000	11/15/2021
913366-DG-2	UNIV CALIF REGTS MED CTR POOLED REV		05/17/2021	Direct		265,000	265,000	328,523	266,407	0	(1,407)	0	(1,407)	0	265,000	0	0	0	8,557	05/15/2029
914119-WW-8	UNIVERSITY CINCINNATI OHIO GEN RCPTS		06/23/2021	EXCHANGE		3,737,465	4,000,000	3,603,000	3,727,780	0	9,684	0	9,684	0	3,737,465	0	0	0	89,778	06/01/2031
914440-KY-7	UNIVERSITY MASS BLDG AUTH PROJ REV		11/01/2021	Maturity @ 100.00		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	190,000	11/01/2021
914714-CH-1	UNIVERSITY N C CHAPEL HILL UNIV N C HOSP		02/01/2021	Maturity @ 100.00		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	24,120	02/01/2021
91528N-AA-9	UNM SANDOVAL REGL MED CTR INC COLO REV		01/20/2021	Direct		8,235,000	8,235,000	8,235,000	8,235,000	0	0	0	0	0	8,235,000	0	0	0	185,288	07/20/2036
91743P-DD-4	UTAH HSG CORP		12/22/2021	Call @ 100.00		2,056,420	2,056,420	2,146,697	2,145,189	0	(844)	0	(844)	0	2,144,345	0	(87,925)	(87,925)	34,486	02/21/2050
91743P-DE-2	UTAH HSG CORP		01/21/2021	Paydown		64,298	64,298	66,679	66,646	0	(2,348)	0	(2,348)	0	64,298	0	0	0	188	03/21/2050
91743P-DE-2	UTAH HSG CORP		10/21/2021	Paydown		(64,298)	(64,298)	(66,679)	(66,646)	0	2,348	0	2,348	0	(64,298)	0	0	0	(188)	03/21/2050
928075-FR-6	VIRGINIA PORT AUTH COMWLTH PORT FD REV		07/01/2021	Maturity @ 100.00		5,190,000	5,190,000	5,190,000	5,190,000	0	0	0	0	0	5,190,000	0	0	0	151,548	07/01/2021
92812Q-U7-0	VIRGINIA ST HSG DEV AUTH		01/01/2021	Maturity @ 100.00		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	17,895	01/01/2021
92812U-K4-9	VIRGINIA ST HSG DEV AUTH COMWLTH MTG		04/01/2021	Direct		5,710,000	5,710,000	4,995,385	5,131,662	0	578,338	0	578,338	0	5,710,000	0	0	0	165,947	01/01/2038
92812U-Q3-5	VIRGINIA ST HSG DEV AUTH COMWLTH MTG - M		12/01/2021	Paydown		1,665,380	1,665,380	1,665,380	1,664,228	0	1,152	0	1,152	0	1,665,380	0	0	0	33,390	12/25/2043
92812U-Q4-3	VIRGINIA ST HSG DEV AUTH COMWLTH MTG - M		12/01/2021	Paydown		2,252,931	2,252,931	2,252,931	2,252,931	0	0	0	0	0	2,252,931	0	0	0	38,359	10/25/2037
92812U-Q6-8	VIRGINIA ST HSG DEV AUTH COMWLTH MTG - M		12/01/2021	Paydown		1,226,346	1,226,346	1,226,346	1,226,183	0	163	0	163	0	1,226,346	0	0	0	18,570	06/25/2041
92812U-Q7-6	VIRGINIA ST HSG DEV AUTH COMWLTH MTG		12/25/2021	Paydown		4,095,432	4,095,432	4,095,432	4,095,432	0	0	0	0	0	4,095,432	0	0	0	56,879	10/25/2049
92812U-Q8-4	VIRGINIA ST HSG DEV AUTH COMWLTH MTG		12/31/2021	Call @ 100.00		6,083,370	6,083,370	6,083,370	6,083,370	0	0	0	0	0	6,083,370	0	0	0	82,055	12/25/2049
92812U-XA-1	VIRGINIA ST HSG DEV AUTH COMWLTH MTG		12/01/2021	Paydown		419,357	419,357	451,857	443,089	0	(23,731)	0	(23,731)	0	419,357	0	0	0	13,605	03/25/2038
92812U-XB-9	VIRGINIA ST HSG DEV AUTH COMWLTH MTG - R		12/01/2021	Paydown		325,360	325,360	350,575	343,685	0	(18,325)	0	(18,325)	0	325,360	0	0	0	9,959	03/25/2038
92813T-EE-6	VIRGINIA ST HSG DEV AUTH HOMEOWNERSHIP M		12/01/2021	Paydown		2,700,308	2,700,308	2,699,211	2,697,953	0	2,356	0	2,356	0	2,700,308	0	0	0	48,348	08/25/2042
93730P-AA-4	WASHINGTON BIOMEDICAL RESH FACS 3 WASH L		07/01/2021	Maturity @ 100.00		4,445,000	4,445,000	4,445,000	4,445,000	0	0	0	0	0	4,445,000	0	0	0	232,518	07/01/2021
93978T-B8-1	WASHINGTON ST HSG FIN COMMN		06/01/2021	Call @ 100.00		1,705,000	1,705,000	1,705,000	1,704,950	0	16	0	16	0	1,704,966	0	34	34	27,075	06/01/2037
93978X-EQ-9	WASHINGTON ST HSG FIN COMMN HOMEOWNERSHI		12/01/2021	Call @ 100.00		1,510,000	1,510,000	1,510,000	1,499,734	0	171	0	171	0	1,499,905	0	10,095	10,095	23,875	09/01/2040
93978X-ER-7	WASHINGTON ST HSG FIN COMMN HOMEOWNERSHI		12/01/2021	Call @ 100.00		2,500,000	2,500,000	2,488,750	2,500,000	0	0	0	0	0	2,500,000	0	0	0	49,245	05/01/2041
95662M-G7-9	WEST VIRGINIA ST HSG DEV FD		05/01/2021	Maturity @ 100.00		1,285,000	1,285,000	1,285,000	1,285,000	0	0	0	0	0	1,285,000	0	0	0	22,629	05/01/2021
95662M-G8-7	WEST VIRGINIA ST HSG DEV FD		11/01/2021	Maturity @ 100.00		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	36,220	11/01/2021
97689Q-EL-6	WISCONSIN HSG & ECONOMIC DEV AUTH HOME O		09/01/2021	Call @ 100.00		575,000	575,000	569,254	569,323	0	56	0	56	0	569,379	0	5,621	5,621	14,963	09/01/2046
3199999. Subtotal - Bonds - U.S. Special Revenues						402,573,074	402,831,959	404,010,585	363,202,177	0	(124,772)	0	(124,772)	0	402,575,263	0	(2,189)	(2,189)	10,018,912	XXX
000366-AA-2	AASET 2017-1 A - ABS		12/16/2021	Paydown		785,101	785,102	785,098	785,102	0	(504)	0	(504)	0	785,101	0	0	0	23,788	05/16/2042
00038A-AB-9	ABB TREASURY CENTER (USA) INC		06/15/2021	Maturity @ 100.00		23,000,000	23,000,000	23,065,180	23,004,370	0	(4,370)	0	(4,370)	0	23,000,000	0	0	0	460,000	06/15/2021
00038R-AA-4	AASET 2019-2 A - ABS		12/16/2021	Paydown		774,902	774,902	774,897	774,908	0	(6)	0	(6)	0	774,902	0	0	0	10,434	10/16/2039
00077B-4W-0	AMAC 2002-9 A30 - CMO/RMBS		12/01/2021	Paydown		780	780	787	754	0	26	0	26	0	780	0	0	0	25	12/25/2032
000780-NL-6	AMAC 2003-12 2A - CMO/RMBS		12/01/2021	Paydown		2,303	2,303	2,334	2,259	0	44	0	44	0	2,303	0	0	0	19	12/25/2033
000823-AA-2	ABPCI II A1 - CDO	C	03/18/2021	Paydown		32,000,000	32,000,000	31,927,500	31,932,664	0	67,336	0	67,336	0	32,000,000	0	0	0	264,959	07/20/2029
000823-AC-8	ABPCI II A2 - CDO	C	03/18/2021	Paydown		5,000,000	5,000,000	5,000,000	4,996,702	0	3,298	0	3,298	0	5,000,000	0	0	0	53,196	07/20/2029
00085K-AA-1	ABPCI 7 A1A - CDO		11/24/2021	Paydown		10,000,000	10,000,000	9,187,500	9,298,815	0	701,185	0	701,185	0	10,000,000	0	0	0	217,985	10/20/2031
00085U-AA-9	ABPCI 4 A1A - CDO	C	10/20/2021	Paydown		32,000,000	32,000,000	31,328,750	31,477,925	0	522,075	0	522,075	0	32,000,000	0	0	0	558,385	01/20/2030
00085U-AC-5	ABPCI 4 A2 - CDO	C	10/20/2021	Paydown		12,000,000	12,000,000	12,000,000	11,992,569	0	7,431	0	7,431	0	12,000,000	0	0	0	260,494	01/20/2030
00085U-AJ-0	ABPCI 4 A1B - CDO	C	10/20/2021	Paydown		13,000,000	13,000,000	13,000,000	13,001,447	0	(1,447)	0	(1,447)	0	13,000,000	0	0	0	494,000	01/20/2030
00102D-AC-2	ACIS 145 A2 - CDO		05/10/2021	Paydown		1,454,764	1,454,764	1,454,764	1,454,764	0	0	0	0	0	1,454,764	0	0	0	17,750	11/02/2026

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 Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
001055-AL-6	AFLAC INC		05/10/2021	Call @ 100.00		25,630,571	24,000,000	23,999,330	23,999,822	0	25	0	25	0	23,999,847	0	153	153	1,980,988	06/15/2023
001406-AA-5	DCAL 2015 A1 - ABS	D	12/15/2021	Paydown		34,832	34,832	34,818	34,829	0	3	0	3	0	34,832	0	0	0	1,253	02/15/2040
00164T-AA-6	AMCEST 2007 A A28 - RMBS		07/15/2021	Paydown		487,125	487,125	510,928	500,397	0	(13,273)	0	(13,273)	0	487,125	0	0	0	21,072	01/15/2028
00175L-AJ-1	AMMC XIV A2R - CDO		01/25/2021	Call @ 100.00		1,453,000	1,453,000	1,453,000	1,452,323	0	34	0	34	0	1,452,358	0	642	642	7,033	07/25/2029
00175L-AL-6	AMMC XIV A3R - CDO		01/27/2021	Paydown		581,000	581,000	581,000	580,684	0	316	0	316	0	581,000	0	0	0	3,840	07/25/2029
00176C-AL-5	AMMC XII X - CDO		02/11/2021	Paydown		17,500	17,500	17,500	17,457	0	43	0	43	0	17,500	0	0	0	38	11/10/2030
00176C-AN-1	AMMC XII AR - CDO		07/13/2021	Paydown		12,174,000	12,174,000	11,551,500	11,543,464	0	630,536	0	630,536	0	12,174,000	0	0	0	110,146	11/10/2030
00176D-AG-4	AMMC 13R A1R - CDO		04/26/2021	Paydown		5,998,437	5,998,437	5,998,437	5,995,512	0	2,925	0	2,925	0	5,998,437	0	0	0	44,768	07/24/2029
00176D-AL-3	AMMC 13R A3R - CDO		04/27/2021	Paydown		503,000	503,000	503,000	502,920	0	80	0	80	0	503,000	0	0	0	6,780	07/24/2029
00176J-AK-2	AMMC 16 AR - CDO		01/21/2021	Paydown		20,000,000	20,000,000	19,125,000	19,125,000	0	875,000	0	875,000	0	20,000,000	0	0	0	76,098	04/16/2029
00176J-AM-8	AMMC 16 BR - CDO		01/19/2021	Paydown		1,936,000	1,936,000	1,936,000	2,347,108	0	(411,108)	0	(411,108)	0	1,936,000	0	0	0	9,048	04/16/2029
00176J-AP-1	AMMC 16 CR - CDO		01/19/2021	Paydown		1,050,000	1,050,000	1,050,000	1,050,849	0	(849)	0	(849)	0	1,050,000	0	0	0	6,920	04/16/2029
00176J-AR-7	AMMC 16 DR - CDO		01/28/2021	Paydown		1,050,000	1,050,000	1,050,000	1,050,174	0	(174)	0	(174)	0	1,050,000	0	0	0	10,140	04/16/2029
00184@-AA-4	AMAZON (EUCLID OH) CONTROL PASS-THRU TRU		12/28/2021	Paydown		113,731	113,731	113,731	113,669	0	62	0	62	0	113,731	0	0	0	2,240	06/30/2039
00190Y-AV-7	ARES XXVII CR - CDO		10/20/2021	Paydown		5,000,000	5,000,000	5,000,000	4,999,374	0	626	0	626	0	5,000,000	0	0	0	128,432	07/30/2029
00190Y-AZ-8	ARES XXVII AR2 - CDO		10/20/2021	Call @ 100.00		13,000,000	13,000,000	13,000,000	12,998,336	0	321	0	321	0	12,998,657	0	1,343	1,343	201,785	07/30/2029
00191#-AA-3	AMAZON (TUCSON AZ) CONTROL PASS-THRU TRU		12/31/2021	Paydown		124,626	124,626	124,626	124,507	0	119	0	119	0	124,626	0	0	0	3,156	08/31/2039
00191@-AA-5	AMAZON (OKLAHOMA CITY OK) CONTROL PASS-T		12/28/2021	Paydown		235,361	235,361	235,361	235,328	0	33	0	33	0	235,361	0	0	0	5,483	09/30/2039
00192J-AA-4	APS 2016-1 1A - CMO/RMBS		12/01/2021	Paydown		1,407,749	1,407,749	1,254,656	1,353,647	0	54,102	0	54,102	0	1,407,749	0	0	0	1,531	07/27/2057
00193*-AA-5	AMAZON (TULSA OK) CONTROL PASS-THRU TRUS		12/31/2021	Paydown		246,084	246,087	246,087	246,073	0	11	0	11	0	246,084	0	0	0	6,580	09/30/2039
00195#-AA-9	AMAZON (TOLEDO OH) CONTROL PASS-THRU TR		12/31/2021	Paydown		416,328	416,328	416,328	416,328	0	0	0	0	0	416,328	0	0	0	8,033	10/31/2040
00203Q-AB-3	AP MOELLER - MAERSK A/S	C	12/03/2021	Call @ 107.46		5,373,158	5,000,000	4,983,050	4,993,090	0	1,665	0	1,665	0	4,994,754	0	378,404	378,404	226,042	09/22/2024
00214M-AA-1	ARLFR 1406 A1 - RMBS		07/15/2021	Paydown		6,058,342	6,058,342	5,917,759	6,058,342	0	0	0	0	0	6,058,342	0	0	0	95,801	06/15/2044
00214M-AB-9	ARLFR 1406 A2 - RMBS		07/15/2021	Paydown		33,540,000	33,540,000	33,522,128	33,500,373	0	39,627	0	39,627	0	33,540,000	0	0	0	776,730	06/15/2044
00225#-AA-3	AMAZON (GRAND RAPIDS, MI) CONTROL PASS		12/28/2021	Paydown		116,188	116,188	116,188	116,090	0	98	0	98	0	116,188	0	0	0	2,414	09/30/2039
00255U-AA-3	AASET 2020-1 A - ABS		12/15/2021	Paydown		1,404,260	1,404,260	1,404,236	1,404,249	0	11	0	11	0	1,404,260	0	0	0	39,326	01/17/2040
00256D-AA-0	AASET 2019-1 A - ABS		12/15/2021	Paydown		928,728	928,728	928,726	928,746	0	(18)	0	(18)	0	928,728	0	0	0	19,846	05/15/2039
00432C-CW-9	ACCSS 2005-B A3 - ABS		10/25/2021	Paydown		502,301	502,301	463,372	474,223	0	28,077	0	28,077	0	502,301	0	0	0	1,447	07/25/2035
00436M-AA-3	AALLC 181 A - RMBS		12/02/2021	Paydown		951,329	951,329	951,088	951,139	0	190	0	190	0	951,329	0	0	0	19,542	12/02/2033
004375-FG-1	ACCR 2006-1 A4 - RMBS		12/27/2021	Paydown		6,957,401	6,957,401	5,963,891	6,604,086	0	353,315	0	353,315	0	6,957,401	0	0	0	25,550	04/25/2036
004421-HR-7	ACE 2004-HE3 M2 - RMBS		07/26/2021	Paydown		290,949	290,949	234,976	242,387	0	48,561	0	48,561	0	290,949	0	0	0	672	11/25/2034
00452P-AD-9	ACIS 2015-6 A2 - CDO		05/10/2021	Paydown		3,207,981	3,207,981	3,207,981	3,207,981	0	0	0	0	0	3,207,981	0	0	0	39,836	05/03/2027
006346-AS-9	ADMSO 181 A - ABS		12/15/2021	Paydown		640,562	640,562	641,640	641,372	0	(811)	0	(811)	0	640,562	0	0	0	17,112	11/16/2048
007036-GS-9	ARMT 2005-2 2A1 - CMO/RMBS		12/01/2021	Paydown		353,636	353,637	330,871	327,424	0	26,212	0	26,212	0	353,636	0	0	0	4,567	06/25/2035
007036-SE-7	ARMT 2005-9 5A1 - CMO/RMBS		12/27/2021	Paydown		330,653	330,653	230,658	266,021	0	64,631	0	64,631	0	330,653	0	0	0	1,201	11/25/2035
00703Q-AD-4	ARMT 2006-3 A11 - RMBS		12/27/2021	Paydown		894,762	894,763	540,795	891,067	0	3,696	0	3,696	0	894,762	0	0	0	4,240	08/25/2036
009088-AA-3	AIR CANADA 2015-2 PASS THROUGH TRUSTS -	C	12/15/2021	Paydown		337,549	337,549	337,549	337,632	0	(83)	0	(83)	0	337,549	0	0	0	9,493	06/15/2029
009088-AB-1	AIR CANADA 2015-2 PASS THROUGH TRUSTS -	C	12/15/2021	Paydown		216,995	216,995	216,996	217,060	0	(65)	0	(65)	0	216,995	0	0	0	6,713	06/15/2029
009089-AA-1	AIR CANADA 2013-1 PASS THROUGH TRUST - A	C	11/15/2021	Paydown		143,083	143,083	143,083	143,126	0	(43)	0	(43)	0	143,083	0	0	0	4,427	11/15/2026
009090-AA-9	AIR CANADA 2015-1 PASS THROUGH TRUST - A	C	09/15/2021	Paydown		651,362	651,362	651,362	651,517	0	(155)	0	(155)	0	651,362	0	0	0	17,587	09/15/2028
009090-AB-7	AIR CANADA 2015-1 PASS THROUGH TRUST - A	C	09/15/2021	Paydown		207,543	207,543	207,543	207,593	0	(50)	0	(50)	0	207,543	0	0	0	6,032	09/15/2024
009098-A*-5	CTL - AMAZON FORT WORTH FUNDED		12/10/2021	Paydown		84,472	84,472	84,472	84,472	0	0	0	0	0	84,472	0	0	0	2,029	11/10/2039
00910G-A*-4	AMAZON AIR CARGO (SAN BERNARDINO, CA)		12/10/2021	Paydown		342,679	342,679	342,679	342,679	0	0	0	0	0	342,679	0	0	0	6,459	02/10/2041
00912X-AM-6	AIR LEASE CORP		03/02/2021	Call @ 100.00		8,000,000	8,000,000	7,984,160	7,999,422	0	385	0	385	0	7,999,807	0	193	193	130,028	04/01/2021
009818-AA-9	CHILDREN'S HOSPITAL MEDICAL CENTER OF AK		12/15/2021	Paydown		96,030	96,030	96,990	96,970	0	(939)	0	(939)	0	96,030	0	0	0	2,075	08/15/2050
01273P-AB-8	ALBEMARLE WODGINA PTY LTD	C	03/16/2021	Tender Offer		7,438,340	7,000,000	6,980,120	6,982,189	0	352	0	352	0	6,982,541	0	17,459	17,459	519,511	11/15/2029
01446U-AA-1	ALERUS FINL CORP		01/29/2021	Call @ 100.00		9,500,000	9,500,000	9,500,000	9,500,000	0	0	0	0	0	9,500,000	0	0	0	34,518	12/30/2025
01447Y-AB-0	ALESC 1 A2 - CDO		10/15/2021	Paydown		1,571,420	1,571,420	1,194,964	1,476,564	0	94,856	0	94,856	0	1,571,420	0	0	0	11,435	10/15/2033
01448Q-AA-8	ALESC IV A1 - CDO		11/01/2021	Paydown		11,122,405	11,122,405	10,458,929	10,916,160	0	206,245	0	206,245	0	11,122,405	0	0	0	48,830	07/30/2034
01448T-AA-2	ALESC V A1 - CDO	C	12/23/2021	Paydown		109,139	109,139	93,277	101,831	0	7,308	0	7,308	0	109,139	0	0	0	513	12/23/2034
01448X-AA-3	ALESC 6 A1 - CDO		09/23/2021	Paydown		147,381	147,381	132,984	143,749	0	3,632	0	3,632	0	147,381	0	0	0	639	03/23/2035
01448Y-AB-9	ALESC VII A1B - CDO		07/21/2021	Paydown		2,692,801	2,692,801	2,421,557	2,496,576	0	196,225	0	196,225	0	2,692,801	0	0	0	9,566	07/23/2035
014495-AB-1	ALESC XIII A1 - CDO		09/23/2021	Paydown		197,767	197,767	152,281	194,112	0	3,655	0	3,655	0	197,767	0	0	0	574	09/23/2037
01449B-AB-5	ALESC XIV A1 - CDO		12/23/2021	Paydown		6,318,720	6,318,720	4,483,629	6,203,633	0	115,087	0	115,087	0	6,318,720	0	0	0	12,525	09/23/2037
01449C-AA-8	ALESC VIII A1A - CDO		12/23/2021	Paydown		3,549,015	3,549,015	2,710,560	3,367,739	0	181,276	0	181,276	0	3,549,015	0	0	0	13,385	12/23/2035
01449C-AB-6	ALESC VIII A1B - CDO		12/23/2021	Paydown		6,099,870	6,099,870	4,843,158	5,721,363	0	378,507	0	378,507	0	6,099,870	0	0	0	23,409	12/23/2035
01449T-AA-1	ALESC 9 A1 - CDO		12/23/2021	Paydown		18,691,966	18,691,965	13,645,288	18,210,802	0	481,164	0	481,164	0	18,691,966	0	0	0	54,513	06/23/2036
01449W-AA-4	ALESC X A1 - CDO		12/23/2021	Paydown		5,729,489	5,729,489	5,097,200	5,635,883	0	93,607	0	93,607	0	5,729,489	0	0	0	19,925	09/23/2036

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
01450A-AA-8	ALESC XI A1A - CDO		09/23/2021	Paydown		1,435,714	1,435,714	1,080,375	1,368,514	0	67,200	0	67,200	0	1,435,714	0	0	0	4,509	12/23/2036
01450B-AA-6	ALESC XV A1 - CDO		12/23/2021	Paydown		2,909,518	2,909,518	2,662,972	2,890,252	0	19,266	0	19,266	0	2,909,518	0	0	0	5,637	12/23/2037
01741R-AF-9	ALLEGHENY TECHNOLOGIES INC		10/14/2021	Call @ 112.89		4,120,536	3,650,000	3,651,344	3,650,979	0	(282)	0	(282)	0	3,650,697	0	469,839	469,839	334,545	08/15/2023
01749P-AN-8	ALLEG I II CN - CDO	C	10/25/2021	Paydown		2,758,854	2,758,854	2,070,202	2,070,184	0	(2,070,184)	0	(2,070,184)	0	2,758,854	0	0	0	54,333	07/26/2027
01749P-AU-2	ALLEG I II B2R - CDO	C	10/25/2021	Paydown		3,224,635	3,224,635	3,224,635	3,224,848	0	(212)	0	(212)	0	3,224,635	0	0	0	117,377	07/26/2027
02146P-AF-2	CWALT 2006-HY12 A5 - CMO/RMBS		12/01/2021	Paydown		702,358	702,358	450,533	462,079	0	240,280	0	240,280	0	702,358	0	0	0	10,547	08/25/2036
02146T-AL-1	CWALT 2006-24CB A11 - CMO/RMBS		12/01/2021	Paydown		110,670	111,415	67,228	109,465	0	1,205	0	1,205	0	110,670	0	0	0	3,265	08/25/2036
02147X-AR-8	CWALT 2006-32CB A16 - CMO/RMBS		12/29/2021	EXCHANGE		0	0	0	0	0	0	0	0	0	243,700	0	(243,700)	(243,700)	0	11/25/2036
02150V-AA-3	CWALT 2007-HY7C A1 - RMBS		12/27/2021	Paydown		158,127	149,522	120,815	154,724	0	3,403	0	3,403	0	158,127	0	0	0	199	08/25/2037
02152A-AS-8	CWALT 2007-16CB 4A1 - CMO/RMBS		12/25/2021	Paydown		719,431	718,394	456,180	698,962	0	20,469	0	20,469	0	719,431	0	0	0	2,066	08/25/2037
02315Q-AA-6	AMBAC LSNI LLC		07/15/2021	Paydown		60,770	60,770	60,922	60,770	0	0	0	0	0	60,770	0	0	0	1,875	02/12/2023
02376X-AA-7	AMERICAN AIRLINES PASS THROUGH TRUST SER		10/01/2021	Paydown		203,998	203,998	203,998	204,062	0	(65)	0	(65)	0	203,998	0	0	0	6,660	04/01/2024
02377A-AA-6	AMERICAN AIRLINES PASS THROUGH TRUST SER		10/01/2021	Paydown		465,167	465,167	465,167	465,283	0	(116)	0	(116)	0	465,167	0	0	0	12,866	04/01/2028
02377U-AB-0	AMERICAN AIRLINES 2013-2 PASS THROUGH TR		07/15/2021	Paydown		1,588,586	1,588,586	1,588,586	1,589,058	0	(472)	0	(472)	0	1,588,586	0	0	0	74,955	07/15/2024
02660L-AA-8	AHMA 2006-4 A11 - RMBS		12/27/2021	Paydown		94,383	94,383	62,666	92,548	0	1,835	0	1,835	0	94,383	0	0	0	160	10/25/2046
02660T-AR-4	AHM 2004-1 4A - RMBS		12/01/2021	Paydown		433,522	433,522	428,645	423,885	0	9,637	0	9,637	0	433,522	0	0	0	4,771	04/25/2044
02660T-CS-0	AHM 2004-4 4A - RMBS		12/01/2021	Paydown		513,330	513,330	439,218	465,803	0	47,527	0	47,527	0	513,330	0	0	0	6,173	02/25/2045
02660T-DH-3	AHM 2005-1 6A - RMBS		12/01/2021	Paydown		246,524	246,524	214,784	228,406	0	18,118	0	18,118	0	246,524	0	0	0	3,021	06/25/2045
02660T-EK-5	AHM 2005-2B 1A1 - RMBS		12/27/2021	Paydown		594,310	594,310	556,237	590,279	0	4,031	0	4,031	0	594,310	0	0	0	2,115	09/25/2045
02660T-EQ-2	AHM 2005-2B 4A1 - RMBS		12/01/2021	Paydown		177,625	177,625	152,344	162,258	0	15,367	0	15,367	0	177,625	0	0	0	1,511	09/25/2045
02660V-AE-8	AHMA 2005-1 311 - RMBS		12/27/2021	Paydown		26,268	26,268	21,425	22,715	0	3,553	0	3,553	0	26,268	0	0	0	118	11/25/2035
02665U-AA-3	AH4R 2014-SFR2 A - RMBS		12/01/2021	Paydown		441,914	441,914	445,548	442,988	0	(1,074)	0	(1,074)	0	441,914	0	0	0	8,244	10/17/2036
02665X-AA-7	AH4R 2014-SFR3 A - RMBS		12/01/2021	Paydown		714,536	714,537	721,933	717,019	0	(2,483)	0	(2,483)	0	714,536	0	0	0	11,184	12/18/2036
02666A-AA-6	AH4R 2015-SFR1 A - RMBS		12/01/2021	Paydown		857,626	857,626	864,945	860,348	0	(2,722)	0	(2,722)	0	857,626	0	0	0	11,950	04/17/2052
02666B-AA-4	AH4R 2015-SFR2 A - RMBS		12/01/2021	Paydown		165,206	165,206	165,201	165,103	0	103	0	103	0	165,206	0	0	0	2,470	10/17/2052
02666Q-J7-9	AMERICAN HONDA FINANCE CORP		09/20/2021	Maturity @ 100.00		10,000,000	10,000,000	10,204,200	10,017,832	0	(17,832)	0	(17,832)	0	10,000,000	0	0	0	380,000	09/20/2021
02692G-AA-7	AHM 2006-3 111 - RMBS		12/27/2021	Paydown		532,323	532,323	417,208	523,255	0	9,068	0	9,068	0	532,323	0	0	0	1,339	12/25/2046
03027X-AA-8	AMERICAN TOWER CORP		10/18/2021	Call @ 100.00		4,069,080	4,000,000	3,992,400	3,998,994	0	657	0	657	0	3,999,652	0	348	348	274,313	03/15/2022
030506-AA-7	AMERICAN WOODMARK CORP		04/26/2021	Call @ 100.00		6,146,280	6,000,000	5,730,000	5,760,569	0	12,589	0	12,589	0	5,773,159	0	226,841	226,841	325,843	03/15/2026
03072S-RC-1	AMSI 2004-FR1 A6 - RMBS		12/01/2021	Paydown		265,027	265,027	257,076	259,457	0	5,570	0	5,570	0	265,027	0	0	0	6,403	05/25/2034
03215P-BN-8	AMRES 1997-1 A7 - RMBS		04/26/2021	Paydown		20,028	20,028	20,007	20,028	0	0	0	0	0	20,028	0	0	0	227	03/25/2027
03215P-DM-8	AMRES 1998-1 A5 - RMBS		12/01/2021	Paydown		345,119	345,119	345,335	344,039	0	1,081	0	1,081	0	345,119	0	0	0	16,259	10/25/2027
03235T-AA-5	ACEF 2014-1 A - CMO		12/20/2021	Paydown		27,721	27,721	8,433	8,433	0	19,288	0	19,288	0	27,721	0	0	0	1,542	12/20/2024
032654-AJ-4	ANALOG DEVICES INC		10/20/2021	Call @ 100.00		11,038,100	10,000,000	9,977,000	9,987,615	0	1,858	0	1,858	0	9,989,474	0	10,526	10,526	1,368,517	12/15/2025
03330P-AJ-8	ANCHF 5R BR - CDO		08/25/2021	Paydown		8,000,000	8,000,000	8,000,000	8,000,000	0	0	0	0	0	8,000,000	0	0	0	224,667	04/25/2036
034863-AV-2	ANGLO AMERICAN CAPITAL PLC	C	06/03/2021	Tender Offer		15,029,560	13,000,000	12,988,170	12,989,760	0	911	0	911	0	12,990,671	0	9,329	9,329	2,499,275	04/01/2025
03665A-AA-5	ANTR 2017-2 A - CDO		10/20/2021	Paydown		22,000,000	22,000,000	21,646,875	21,651,905	0	348,095	0	348,095	0	22,000,000	0	0	0	383,889	01/22/2030
03665J-AA-6	ANTR 2017-1 A - CDO	C	03/22/2021	Paydown		27,000,000	27,000,000	25,950,000	26,240,922	0	759,078	0	759,078	0	27,000,000	0	0	0	217,413	07/20/2028
03666L-AA-0	ANTR 2020-1 A1 - CDO	C	11/30/2021	Paydown		8,000,000	8,000,000	8,000,000	8,000,000	0	0	0	0	0	8,000,000	0	0	0	183,106	10/23/2031
03674X-AC-0	ANTERO RESOURCES CORP		02/10/2021	Call @ 100.00		5,500,000	5,500,000	2,970,000	2,970,000	0	0	0	0	0	2,970,000	0	2,530,000	2,530,000	44,070	12/01/2022
03759C-AL-4	APID XXIV AFR - CDO		03/11/2021	Paydown		4,800,000	4,800,000	4,800,000	4,798,421	0	1,579	0	1,579	0	4,800,000	0	0	0	83,848	10/21/2030
03789X-AD-0	DIN 2019-1 A21 - RMBS		09/05/2021	Paydown		165,000	165,000	165,059	165,043	0	(43)	0	(43)	0	165,000	0	0	0	3,460	06/07/2049
03789X-AE-8	DIN 2019-1 A22 - RMBS		09/05/2021	Paydown		31,875	31,875	31,875	31,875	0	0	0	0	0	31,875	0	0	0	753	06/07/2049
03835V-AD-8	APTIV PLC	C	11/24/2021	Call @ 111.33		11,132,700	10,000,000	9,994,200	9,997,424	0	640	0	640	0	9,998,064	0	1,134,636	1,134,636	577,292	01/15/2026
038370-AA-0	AQFIT 19A A - ABS		12/15/2021	Paydown		2,623,066	2,623,066	2,622,659	2,622,701	0	365	0	365	0	2,623,066	0	0	0	44,651	07/16/2040
038413-AA-8	AQFIT 2020-A A - ABS		12/17/2021	Paydown		2,744,833	2,744,833	2,744,326	2,744,343	0	490	0	490	0	2,744,833	0	0	0	20,815	07/17/2046
03879Y-AA-5	ARCLO 2019-FL1 A - CDO	C	12/15/2021	Paydown		3,500,000	3,500,000	3,502,188	3,502,153	0	(2,153)	0	(2,153)	0	3,500,000	0	0	0	44,481	05/15/2037
042498-AD-3	THE ARMY & AIR FORCE EXCHANGE SERVICE		12/15/2021	Paydown		160,133	160,133	160,133	160,134	0	0	0	0	0	160,133	0	0	0	4,326	10/15/2024
045054-AD-5	ASHTEAD CAPITAL INC		08/18/2021	Call @ 100.00		8,777,418	8,600,000	8,299,500	8,380,905	0	26,987	0	26,987	0	8,407,892	0	192,108	192,108	535,124	08/15/2025
045054-AH-6	ASHTEAD CAPITAL INC		08/13/2021	Call @ 100.00		2,078,760	2,000,000	2,000,000	2,000,078	0	(12)	0	(12)	0	2,000,066	0	(66)	(66)	187,260	08/01/2026
04544P-AD-1	ABSHE 2006-HE5 A4 - RMBS		12/27/2021	Paydown		1,644,622	1,644,622	1,068,693	1,384,317	0	260,305	0	260,305	0	1,644,622	0	0	0	2,128	07/25/2036
04621W-AC-4	ASSURED GUARANTY US HOLDINGS INC		09/24/2021	Call @ 100.00		2,270,581	2,040,000	2,035,818	2,038,316	0	332	0	332	0	2,038,648	0	1,352	1,352	188,682	07/01/2024
04621X-AF-5	ASSURANT INC		07/12/2021	Call @ 100.00		5,282,936	5,000,000	4,981,750	4,995,438	0	1,052	0	1,052	0	4,996,490	0	3,510	3,510	447,936	03/15/2023
048303-CE-9	ATLANTIC CITY ELECTRIC CO		04/01/2021	Maturity @ 100.00		2,000,000	2,000,000	1,996,960	1,999,921	0	79	0	79	0	2,000,000	0	0	0	43,500	04/01/2021
048677-AA-6	ATLANTIC MARINE CORPS CMNTYS LLC		12/01/2021	Direct		166,500	166,500	181,485	168,353	0	(1,853)	0	(1,853)	0	166,500	0	0	0	6,936	06/01/2022
05178T-AA-9	AURMIL 2011A I1 - RMBS		01/15/2021	Paydown		15,320	15,320	15,320	15,320	0	0	0	0	0	15,320	0	0	0	446	07/15/2034
05178T-AA-9	AURMIL 2011A I1 - RMBS		07/15/2021	Paydown		18,918	18,918	18,918	18,919	0	(1)	0	(1)	0	18,918	0	0	0	1,101	07/15/2034
05252A-BK-6	AUSTRALIA AND NEW ZEALAND BANKING GROUP	C	01/12/2021	Maturity @ 100.00		9,000,000	9,000,000	8,978,130	8,999,921	0	79	0	79	0	9,000,000	0	0	0	219,375	01/12/2021

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 Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
052798-AA-9	AUTOLIV CONTROL LEASE-BACKED PASS-THRU T		12/15/2021	Paydown		233,305	233,305	233,305	233,305	0	0	0	0	0	233,305	0	0	0	5,243	05/15/2034
05352G-AA-5	AVANA BONHON, LLC		12/15/2021	Paydown		16,000,000	16,000,000	16,000,000	16,000,000	0	0	0	0	0	16,000,000	0	0	0	733,534	09/15/2024
05492A-AJ-0	BFNS AR - CDO	C	01/25/2021	Paydown		501,199	501,199	501,199	501,199	0	0	0	0	0	501,199	0	0	0	4,072	01/25/2029
05492K-AA-7	BDS 2019-FL4 A - CDO	C	10/18/2021	Paydown		9,662,620	9,662,620	9,544,896	7,826,004	0	78,678	0	78,678	0	9,662,620	0	0	0	91,843	08/15/2036
05492X-AA-9	BDS 2020-FL6 A - CDO	C	09/17/2021	Paydown		1,285,124	1,285,124	1,287,132	1,287,126	0	(2,001)	0	(2,001)	0	1,285,124	0	0	0	10,067	09/18/2035
054968-AB-8	BFNS 191 A - CDO	C	07/12/2021	Paydown		35,847,092	35,847,092	35,667,857	35,629,894	0	217,198	0	217,198	0	35,847,092	0	0	0	813,489	03/25/2030
05523R-AB-3	BAE SYSTEMS PLC	C	10/11/2021	Maturity @ 100.00		11,000,000	11,000,000	10,988,780	10,999,154	0	847	0	847	0	11,000,000	0	0	0	522,500	10/11/2021
05532E-CE-3	BCAP 2009-RR10 9A2 - CMO/RMBS		12/01/2021	Paydown		234,054	253,506	72,927	215,305	0	18,749	0	18,749	0	234,054	0	0	0	7,764	06/26/2037
05532M-AG-2	BCAP 2009-RR15 4A2 - CMO/RMBS	C	12/01/2021	Paydown		543,102	509,325	275,804	544,230	0	(1,128)	0	(1,128)	0	543,102	0	0	0	19,047	05/27/2036
05532T-AF-9	BCAP 2010-RR1 2A2 - CMO/RMBS		12/01/2021	Paydown		2,225,780	2,225,780	968,214	1,736,746	0	489,034	0	489,034	0	2,225,780	0	0	0	27,272	06/27/2045
05533N-AJ-3	BCAP 2010-RR12 1A9 - CMO/RMBS	C	12/01/2021	Paydown		476,087	466,261	408,495	471,220	0	4,867	0	4,867	0	476,087	0	0	0	6,498	06/26/2037
05535D-BG-8	BCF 1997-R2 3B1 - CMO/RMBS		02/01/2021	Paydown		119,933	119,933	99,824	119,200	0	733	0	733	0	119,933	0	0	0	3,852	05/25/2027
05541D-AU-0	BCAP 2012-RR8 4A3 - CMO/RMBS		12/20/2021	Paydown		2,058,255	2,058,256	1,700,634	1,933,106	0	125,149	0	125,149	0	2,058,255	0	0	0	2,873	11/26/2036
05545J-AJ-8	BCAP 15RR3 4A1 - CMO/RMBS		12/26/2021	Paydown		1,049,100	1,049,100	936,322	1,021,672	0	27,428	0	27,428	0	1,049,100	0	0	0	1,590	02/25/2037
05550G-AA-5	BMMC 2019-1 A1 - CDO	C	12/06/2021	Paydown		5,500,000	5,500,000	5,066,875	5,125,548	0	374,452	0	374,452	0	5,500,000	0	0	0	118,590	10/15/2031
05565Q-BU-1	BP CAPITAL MARKETS PLC	C	01/22/2021	Call @ 100.00		4,100,960	4,000,000	4,085,985	4,008,654	0	(599)	0	(599)	0	4,008,055	0	(8,055)	(8,055)	133,009	11/01/2021
05567Y-AA-7	BNSF RAILWAY COMPANY 2005-4 PASS THROUGH		10/01/2021	Paydown		243,819	243,819	243,819	243,941	0	(122)	0	(122)	0	243,819	0	0	0	6,079	04/01/2023
05568D-AA-2	BNSF 2006-3 CTF - ABS		10/01/2021	Paydown		207,831	207,831	200,890	201,340	0	6,491	0	6,491	0	207,831	0	0	0	5,558	04/01/2024
05580M-40-5	B RILEY FINANCIAL INC		07/26/2021	Call @ 25.00		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	716,944	12/31/2027
05580M-50-4	B RILEY FINANCIAL INC		09/07/2021	Call @ 25.00		21,342,177	21,026,775	21,017,712	21,019,120	0	1,769	0	1,769	0	21,020,889	0	5,886	5,886	1,624,902	05/31/2023
05580M-60-3	B RILEY FINANCIAL INC		10/22/2021	Call @ 25.00		12,120,000	12,000,000	12,000,000	11,915,774	0	23,162	0	23,162	0	11,938,937	0	61,063	61,063	1,132,915	09/30/2023
05584B-AA-9	BGS HUNTSVILLE 2016 CONTROL PASS-THRU TR		02/01/2021	EXCHANGE		0	0	0	0	0	0	0	0	0	0	0	0	0	18,099	08/15/2035
05584A-AA-8	HGVGI 17A A - RMBS		12/25/2021	Paydown		461,961	461,961	461,844	461,881	0	80	0	80	0	461,961	0	0	0	4,868	05/25/2029
05586*-AA-9	BGS SPARTANBURG 2017 CONTROL PASS-THRU T		12/15/2021	Paydown		387,457	387,457	387,457	387,457	0	0	0	0	0	387,457	0	0	0	8,459	07/15/2032
05586A-AA-6	BSPRT 2018-FL4 A - CMBS		12/15/2021	Paydown		1,980,500	1,980,500	1,969,360	1,970,892	0	9,608	0	9,608	0	1,980,500	0	0	0	11,799	09/17/2035
05586A-AA-6	BSPRT 2018-FL4 A - CDO/CMBS		03/15/2021	Paydown		148,993	148,993	148,155	148,190	0	803	0	803	0	148,993	0	0	0	395	09/17/2035
05587*-AA-8	PVTPL FEDEX SPARKS - ABS		12/15/2021	Paydown		340,175	340,175	340,175	340,185	0	(10)	0	(10)	0	340,175	0	0	0	7,901	03/15/2037
05587T-AA-4	BSPRT 2019-FL5 A - CMBS		12/15/2021	Paydown		5,810,219	5,810,219	5,813,850	5,812,965	0	(2,746)	0	(2,746)	0	5,810,219	0	0	0	32,923	05/15/2029
05588*-AA-7	BGS HUNTERSVILLE 2017 CONTROL PASS-THRU		12/15/2021	Paydown		301,444	301,444	301,444	301,444	0	0	0	0	0	301,444	0	0	0	7,369	05/15/2038
05590#-AA-9	BPHQ 2017 CONTROL PASS-THROUGH TRUST		12/15/2021	Paydown		176,173	176,173	176,173	176,173	0	0	0	0	0	176,173	0	0	0	3,404	11/15/2032
05596*-AA-7	BTC HOLDINGS FUND I, LLC - CDO		08/30/2021	Various		40,000,000	40,000,000	40,000,000	40,000,000	0	0	0	0	0	40,000,000	0	0	0	791,048	03/25/2027
05607M-AA-5	HEATHROW FUNDING LTD	C	07/15/2021	Maturity @ 100.00		10,000,000	10,000,000	9,919,000	9,994,648	0	5,352	0	5,352	0	10,000,000	0	0	0	487,500	07/15/2023
05607Y-AC-5	B2R 2015 - 1 A2 - RMBS		12/01/2021	Paydown		4,580,507	4,580,507	4,592,907	4,581,026	0	(519)	0	(519)	0	4,580,507	0	0	0	128,679	05/15/2048
05682Q-AE-6	BCC 2017-1 A2 - CDO	C	05/20/2021	Call @ 100.00		3,525,000	3,525,000	3,525,000	3,497,828	0	2,178	0	2,178	0	3,500,006	0	24,994	24,994	32,518	07/22/2030
058927-AG-9	BAFC 2006-A 3A2 - CMO/RMBS		12/01/2021	Paydown		126,806	141,967	123,937	124,358	0	2,447	0	2,447	0	126,806	0	0	0	2,246	02/20/2036
05893I-AD-8	BAFC 2006-3 2A1 - CMO/RMBS		12/01/2021	Paydown		832,982	852,098	694,938	821,531	0	11,450	0	11,450	0	832,982	0	0	0	18,527	03/25/2036
05893I-BL-9	BAFC 2006-3 5A8 - CMO/RMBS		12/01/2021	Paydown		33,353	34,465	34,983	33,223	0	130	0	130	0	33,353	0	0	0	829	03/25/2036
058933-AN-2	BAFC 2006-D 5A1 - CMO/RMBS		12/01/2021	Paydown		555,020	534,424	512,379	552,271	0	2,749	0	2,749	0	555,020	0	0	0	10,245	05/20/2036
05946X-XP-3	BAFC 2005-E 3A1 - CMO/RMBS		12/01/2021	Paydown		143,228	153,225	147,864	143,270	0	(42)	0	(42)	0	143,228	0	0	0	1,808	05/20/2035
05946X-Y7-2	BAFC 2005-8 2A8 - CMO/RMBS		12/01/2021	Paydown		983,483	1,004,654	1,009,132	983,133	0	351	0	351	0	983,483	0	0	0	36,653	01/25/2036
05946X-YV-9	BAFC 2005-F 2A1 - CMO/RMBS		12/01/2021	Paydown		420,798	425,224	396,249	418,770	0	2,027	0	2,027	0	420,798	0	0	0	6,435	09/20/2035
05948X-T2-7	BOAMS 2004-A 2A2 - CMO/RMBS		12/01/2021	Paydown		156,168	156,169	153,826	155,824	0	345	0	345	0	156,168	0	0	0	1,565	02/25/2034
05949A-H8-6	BOAMS 2005-A 2A1 - CMO/RMBS		12/01/2021	Paydown		340,553	340,553	329,272	327,635	0	12,917	0	12,917	0	340,553	0	0	0	5,563	02/25/2035
05949A-H9-4	BOAMS 2005-A 2A2 - CMO/RMBS		12/01/2021	Paydown		425,290	425,290	414,126	416,270	0	9,020	0	9,020	0	425,290	0	0	0	6,947	02/25/2035
05949C-GW-0	BOAMS 2005-8 A9 - CMO/RMBS		12/01/2021	Paydown		283,288	331,067	269,339	282,592	0	696	0	696	0	283,288	0	0	0	5,933	09/25/2035
05949C-HM-1	BOAMS 2005-I 1A1 - CMO/RMBS		12/01/2021	Paydown		426,198	433,466	394,875	417,482	0	8,716	0	8,716	0	426,198	0	0	0	5,064	10/25/2035
05949C-KS-4	BOAMS 2005-J 2A3 - CMO/RMBS		12/01/2021	Paydown		7,147	7,341	7,172	7,137	0	10	0	10	0	7,147	0	0	0	73	11/25/2035
05949C-KX-3	BOAMS 2005-J 4A1 - CMO/RMBS		12/01/2021	Paydown		85,172	86,289	77,660	77,373	0	7,799	0	7,799	0	85,172	0	0	0	1,283	11/25/2035
05949C-PP-5	BOAMS 2005-L 4A1 - CMO/RMBS		12/01/2021	Paydown		1,124,540	1,125,926	1,065,407	1,060,675	0	63,865	0	63,865	0	1,124,540	0	0	0	17,155	01/25/2036
05950M-AJ-9	BAFC 2006-G 3A3 - CMO/RMBS		12/01/2021	Paydown		1,428,248	1,428,249	1,369,333	1,283,813	0	144,435	0	144,435	0	1,428,248	0	0	0	15,973	07/20/2036
05950P-AF-0	BAFC 2006-H 2A3 - CMO/RMBS		12/01/2021	Paydown		878,133	870,760	762,751	856,000	0	22,132	0	22,132	0	878,133	0	0	0	18,963	09/20/2046
05950T-AC-9	BOAMS 2006-B 2A1 - CMO/RMBS		12/01/2021	Paydown		259,146	247,644	148,781	254,303	0	4,843	0	4,843	0	259,146	0	0	0	4,328	11/20/2036
05951F-AB-0	BAFC 2007-1 T1B - RMBS		12/01/2021	Paydown		15,581	15,759	13,760	15,348	0	233	0	233	0	15,581	0	0	0	443	01/25/2037
05951K-AN-3	BAFC 2006-7 A12 - CMO/RMBS		12/01/2021	Paydown		296,371	305,504	296,408	295,484	0	887	0	887	0	296,371	0	0	0	10,739	09/25/2036
05951U-AC-5	BAFC 2006-8T2 A2 - CMO/RMBS		12/01/2021	Paydown		4,016	4,016	3,077	3,960	0	56	0	56	0	4,016	0	0	0	90	10/25/2036
05951V-AV-1	BAFC 2006-I 6A1 - CMO/RMBS		12/20/2021	Paydown		425,316	418,707	345,206	414,442	0	10,874	0	10,874	0	425,316	0	0	0	1,157	12/20/2046
059522-AA-0	BAFC 2007-C 6A1 - RMBS		12/20/2021	Paydown		408,896	408,896	351,650	372,495	0	36,401	0	36,401	0	408,896	0	0	0	1,070	05/20/2047
059522-AU-6	BAFC 2007-C 1A2 - CMO/RMBS		12/01/2021	Paydown		1,105,048	1,137,978	1,040,625	1,098,235	0	6,813	0	6,813	0	1,105,048	0	0	0	19,990	05/20/2036

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
059523-AX-8	BAFC 2007-5 7A1 - CMO/RMBS		12/01/2021	Paydown		481,027	775,566	453,939	479,013	0	2,015	0	2,015	0	481,027	0	0	0	3,501	07/25/2047
05952G-AT-8	BAFC 2007-D 3A1 - CMO/RMBS		12/01/2021	Paydown		141,236	144,019	141,138	140,883	0	353	0	353	0	141,236	0	0	0	2,140	06/20/2037
05952G-AV-3	BAFC 2007-D 3A3 - CMO/RMBS		12/01/2021	Paydown		203,231	207,235	203,090	202,723	0	507	0	507	0	203,231	0	0	0	3,079	06/20/2037
05953Y-AH-4	BAFC 2007-4 A1B - RMBS		12/01/2021	Paydown		83,243	82,163	27,086	82,103	0	1,140	0	1,140	0	83,243	0	0	0	1,860	05/26/2037
05954D-AL-0	BAFC 2007-E 6A1 - CMO/RMBS		12/01/2021	Paydown		2,454	3,483	389	2,399	0	55	0	55	0	2,454	0	0	0	74	07/22/2047
05956E-AB-8	BAFC 2010-R6 1A2 - CMO/RMBS		12/01/2021	Paydown		440,183	440,183	433,580	439,779	0	404	0	404	0	440,183	0	0	0	11,455	02/27/2035
05973B-AA-5	BANC 2019-CRE6 A - CMBS		12/17/2021	Paydown		11,946,711	11,946,711	11,115,872	11,423,225	0	523,486	0	523,486	0	11,946,711	0	0	0	68,987	09/17/2036
05990E-AD-2	BAFC 2012-R6 2A2 - CMO/RMBS		12/27/2021	Paydown		896,933	868,346	755,686	879,434	0	17,499	0	17,499	0	896,933	0	0	0	2,401	07/28/2036
05990H-AH-6	BAFC 2010-R2 1A3 - CMO/RMBS		12/01/2021	Paydown		625,705	637,854	403,586	617,827	0	7,879	0	7,879	0	625,705	0	0	0	20,069	08/26/2037
05990H-AQ-6	BAFC 2010-R2 3A4 - CMO/RMBS		12/01/2021	Paydown		881,496	881,496	856,980	842,382	0	39,115	0	39,115	0	881,496	0	0	0	12,389	07/26/2035
05990H-AT-0	BAFC 2010-R2 4A3 - CMO/RMBS		12/01/2021	Paydown		312,085	365,177	305,827	310,631	0	1,454	0	1,454	0	312,085	0	0	0	11,948	08/26/2037
063904-AA-4	BANK OZK		07/01/2021	Call @ 100.00		17,000,000	17,000,000	17,000,000	17,000,036	0	(36)	0	(36)	0	17,000,000	0	0	0	935,000	07/01/2026
064248-AA-1	BANK OF TEXAS (HOUSTON, TX)		12/15/2021	Paydown		343,137	343,137	345,245	345,025	0	(1,888)	0	(1,888)	0	343,137	0	0	0	6,381	12/31/2029
06654A-AB-9	BANKWELL FINANCIAL GROUP INC		11/18/2021	Various		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	231,127	08/15/2025
066836-AA-5	BAPTIST HEALTH SOUTH FLORIDA INC		08/15/2021	Maturity @ 100.00		5,000,000	5,000,000	5,011,320	5,000,859	0	(859)	0	(859)	0	5,000,000	0	0	0	229,500	08/15/2021
06760N-AA-4	BMM 171 A1 - CDO		11/30/2021	Paydown		5,000,000	5,000,000	4,756,250	4,811,629	0	188,371	0	188,371	0	5,000,000	0	0	0	100,959	01/15/2030
07090A-AC-7	BATLN XIV A2 - CDO	C	11/30/2021	Paydown		14,000,000	14,000,000	13,860,000	13,892,750	0	107,250	0	107,250	0	14,000,000	0	0	0	648,667	04/20/2032
07132L-AE-9	BATLN XI B - CDO		04/26/2021	Paydown		3,540,000	3,540,000	3,493,201	3,507,782	0	32,218	0	32,218	0	3,540,000	0	0	0	35,189	10/24/2029
07325D-AF-1	BAYV 2006-C 1A5 - RMBS		12/01/2021	Paydown		189,075	189,075	190,841	188,309	0	766	0	766	0	189,075	0	0	0	3,337	11/28/2036
07384M-4K-5	BSARM 2004-10 231 - CMO/RMBS		12/01/2021	Paydown		714,135	714,135	665,931	668,154	0	45,981	0	45,981	0	714,135	0	0	0	13,856	01/25/2035
07384M-Q8-8	BSARM 2004-3 2A - CMO/RMBS		12/01/2021	Paydown		197,302	197,302	197,921	197,307	0	(6)	0	(6)	0	197,302	0	0	0	2,015	07/25/2034
07384M-S7-8	BSARM 2004-5 2A - CMO/RMBS		12/01/2021	Paydown		240,731	240,731	241,781	240,663	0	67	0	67	0	240,731	0	0	0	3,842	07/25/2034
07384M-S8-6	BSARM 2004-5 3A - CMO/RMBS		09/27/2021	Paydown		284,976	284,976	288,799	286,413	0	(1,437)	0	(1,437)	0	284,976	0	0	0	9,039	07/25/2034
07384Y-KF-2	BSABS 2003-AC4 A - RMBS		12/01/2021	Paydown		500,255	500,255	505,571	500,669	0	(414)	0	(414)	0	500,255	0	0	0	14,222	09/25/2033
07384Y-TL-0	BSABS 2004-SD2 4A - CMO/RMBS		12/01/2021	Paydown		115,770	115,771	117,073	115,843	0	(73)	0	(73)	0	115,770	0	0	0	1,989	03/25/2044
07386H-PD-7	BALTA 2004-12 2A1 - CMO/RMBS		12/01/2021	Paydown		89,194	89,194	81,835	80,634	0	8,559	0	8,559	0	89,194	0	0	0	872	01/25/2035
07386H-QZ-7	BALTA 2005-2 2A3 - CMO/RMBS		12/01/2021	Paydown		315,104	304,129	260,704	312,140	0	2,964	0	2,964	0	315,104	0	0	0	5,112	04/25/2035
07386H-UG-4	BALTA 2005-5 2A1 - CMO/RMBS		12/01/2021	Paydown		6,145	6,145	5,592	5,594	0	551	0	551	0	6,145	0	0	0	74	07/25/2035
07386Y-AE-4	BSARM 2007-5 3A1 - CMO/RMBS		12/01/2021	Paydown		1,202,181	1,167,387	1,126,529	1,201,430	0	751	0	751	0	1,202,181	0	0	0	23,823	08/25/2047
073870-AG-2	BALTA 2007-2 2A1 - CMO/RMBS		12/01/2021	Paydown		16,845	17,766	5,877	16,335	0	510	0	510	0	16,845	0	0	0	224	04/25/2037
073877-CS-9	BSABS 2005-SD3 1M1 - RMBS		12/27/2021	Paydown		3,502,776	3,502,776	2,815,904	3,471,189	0	31,587	0	31,587	0	3,502,776	0	0	0	14,090	07/25/2035
073879-GN-2	BSABS 2004-AC5 A2 - RMBS		12/25/2021	Paydown		99,143	99,143	74,110	98,002	0	1,142	0	1,142	0	99,143	0	0	0	1	10/25/2034
073880-AG-1	BSARM 2007-1 3A1 - CMO/RMBS		12/01/2021	Paydown		461,211	446,765	376,560	447,266	0	13,945	0	13,945	0	461,211	0	0	0	8,458	02/25/2047
07389N-AC-9	BSABS 2006-SD4 2A1 - CMO/RMBS		12/01/2021	Paydown		185,107	185,107	147,994	182,857	0	2,250	0	2,250	0	185,107	0	0	0	3,298	10/25/2036
07401C-AS-2	BSARM 2007-4 211 - CMO/RMBS		12/01/2021	Paydown		1,435,521	1,401,163	1,331,100	1,432,479	0	3,041	0	3,041	0	1,435,521	0	0	0	35,724	06/25/2047
081437-AR-6	AMCOR FLEXIBLES NORTH AMERICA INC		07/15/2021	Call @ 100.00		4,000,000	4,000,000	3,974,120	3,997,555	0	1,657	0	1,657	0	3,999,211	0	789	789	135,000	10/15/2021
08181V-AL-9	BSP 16 A1B - CDO		06/17/2021	Paydown		4,800,000	4,800,000	4,800,000	4,801,122	0	(1,122)	0	(1,122)	0	4,800,000	0	0	0	131,381	01/19/2032
08888#-AA-4	BIDTELLECT, INC.		06/25/2021	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	91,813	06/30/2022
09069Z-ZF-1	Biowish Tech Intl Tl 12.00 03/31/2022		12/07/2021	Various		42,246	42,246	41,832	0	0	28	0	28	0	42,249	0	(3)	(3)	2,089	03/31/2022
09774X-AU-6	BCM 1999-A A3 - ABS		12/01/2021	Paydown		22,708	22,708	21,762	22,645	0	63	0	63	0	22,708	0	0	0	743	03/15/2029
10112R-AS-3	BOSTON PROPERTIES LP		02/16/2021	Call @ 100.00		6,000,000	6,000,000	5,955,600	5,998,126	0	643	0	643	0	5,998,769	0	1,231	1,231	61,188	05/15/2021
110122-DB-1	BRISTOL-MYERS SQUIBB CO		02/23/2021	Tender Offer		10,969,000	10,000,000	9,965,900	9,987,685	0	505	0	505	0	9,988,190	0	11,810	11,810	1,067,681	05/15/2024
110122-DC-9	BRISTOL-MYERS SQUIBB CO		02/23/2021	Call @ 100.00		8,374,833	7,405,000	7,320,747	7,359,081	0	1,306	0	1,306	0	7,360,387	0	44,613	44,613	659,817	08/15/2025
11042A-AA-2	BRITISH AIRWAYS PASS THROUGH TRUST 2013-	C	12/20/2021	Paydown		1,609,336	1,609,336	1,611,193	1,610,291	0	(955)	0	(955)	0	1,609,336	0	0	0	46,787	12/20/2025
11044M-AA-4	BRITISH AIRWAYS PASS THROUGH CERTIFICATE		08/15/2021	Paydown		1,666,259	1,666,259	1,666,259	1,666,259	0	0	0	0	0	1,666,259	0	0	0	21,303	11/15/2032
11044M-AA-4	BRITISH AIRWAYS PASS THROUGH CERTIFICATE		11/15/2021	Paydown		36,987	36,987	36,987	36,987	0	0	0	0	0	36,987	0	0	0	1,628	11/15/2032
11134L-AH-2	BROADCOM CORP		03/31/2021	EXCHANGE		9,937,928	8,961,000	8,921,392	8,935,322	0	933	0	933	0	8,936,255	0	1,001,674	1,001,674	285,566	01/15/2027
121579-AH-9	BURLINGTON COAT FACTORY WAREHOUSE CORP		06/11/2021	Call @ 107.91		1,618,606	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	118,606	118,606	61,458	04/15/2025
12189P-AJ-1	BNSF RAILWAY CO PASS THROUGH TRUST - ABS		07/15/2021	Paydown		57,355	57,355	67,560	63,090	0	(5,735)	0	(5,735)	0	57,355	0	0	0	3,858	07/15/2022
12189P-AL-6	BNSF RAILWAY CO PASS THROUGH TRUST - ABS		01/15/2021	Paydown		20,941	20,941	20,941	21,537	0	(596)	0	(596)	0	20,941	0	0	0	622	01/15/2022
12326Q-AA-2	BJETS 191 A - ABS		12/15/2021	Paydown		3,274,109	3,274,109	3,273,995	3,274,088	0	20	0	20	0	3,274,109	0	0	0	89,752	07/15/2034
12326R-AA-0	BJETS 182 A - ABS		03/15/2021	Paydown		8,847,769	8,847,769	8,847,617	8,847,903	0	(135)	0	(135)	0	8,847,769	0	0	0	163,112	06/15/2033
12327F-AA-5	BJETS 2020-1 A - ABS		12/15/2021	Paydown		2,211,134	2,211,134	2,211,102	2,211,103	0	32	0	32	0	2,211,134	0	0	0	33,314	11/15/2035
12479R-AB-3	CAUTO 2014-1 A - ABS		08/16/2021	Paydown		5,541,852	5,541,852	5,538,520	5,541,499	0	353	0	353	0	5,541,852	0	0	0	135,052	10/17/2044
12479R-AD-9	CAUTO 2017-1 A1 - ABS		12/15/2021	Paydown		119,442	119,442	119,407	119,434	0	8	0	8	0	119,442	0	0	0	2,832	04/15/2047
12479R-AE-7	CAUTO 2017-1 A2 - ABS		12/15/2021	Paydown		87,491	87,491	87,706	87,622	0	(131)	0	(131)	0	87,491	0	0	0	2,257	04/15/2047
12489W-EL-4	CBASS 2002-CB1 B1 - RMBS		12/27/2021	Paydown		76,041	76,041	66,916	76,596	0	(555)	0	(555)	0	76,041	0	0	0	1,358	08/25/2030
12489W-JQ-8	CBASS 2004-CB4 A6 - RMBS		12/01/2021	Paydown		9,114	9,114	9,091	9,029	0	85	0	85	0	9,114	0	0	0	200	05/25/2034

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
12510H-AB-6	CAUTO 2020-1 A2 - ABS		12/15/2021	Paydown		199,118	176,687	176,658	176,660	0	22,458	0	22,458	0	199,118	0	0	0	3,396	02/15/2050
12510H-AC-4	CAUTO 2020-1 A3 - ABS		12/15/2021	Paydown		184,049	184,049	183,920	183,924	0	126	0	126	0	184,049	0	0	0	3,718	02/15/2050
12527E-AD-0	CFCRE 2011-C1 A4 - CMBS		01/15/2021	Paydown		2,091,729	2,091,729	2,143,008	2,092,446	0	(716)	0	(716)	0	2,091,729	0	0	0	8,648	04/15/2044
12529E-AA-4	CFMT 20HB2 A - CMO/RMBS		06/25/2021	Paydown		7,917,967	7,917,967	7,917,958	7,913,087	0	4,879	0	4,879	0	7,917,967	0	0	0	131,486	04/25/2030
12529F-AA-1	CFMT 20HB3 A - RMBS		06/25/2021	Paydown		9,044,965	9,044,965	9,044,953	9,044,994	0	(29)	0	(29)	0	9,044,965	0	0	0	124,587	05/25/2030
12529L-AA-8	CFMT 2020-HB4 A - RMBS		12/25/2021	Paydown		13,680,516	13,680,516	13,680,509	13,669,245	0	11,271	0	11,271	0	13,680,516	0	0	0	45,128	12/26/2030
12530M-AA-3	SORT 2020-1 A1 - ABS		12/15/2021	Paydown		338,753	338,753	338,707	338,700	0	53	0	53	0	338,753	0	0	0	3,496	07/15/2060
12530M-AB-1	SORT 2020-1 A2 - ABS		12/15/2021	Paydown		428,851	428,851	428,651	428,651	0	200	0	200	0	428,851	0	0	0	4,814	07/15/2060
12530M-AE-5	SORT 2021-1 A1 - ABS		12/15/2021	Paydown		248,463	248,463	248,415	0	0	47	0	47	0	248,463	0	0	0	1,532	03/15/2061
12531W-BA-9	CFCRE 2016-C3 A2 - CMBS		11/01/2021	Paydown		482,111	482,111	486,926	484,453	0	(2,342)	0	(2,342)	0	482,111	0	0	0	15,836	01/10/2048
125431-AH-9	CWHL 2006-HYB4 2A1 - CMO/RMBS		12/01/2021	Paydown		167,357	167,105	39,083	166,039	0	1,319	0	1,319	0	167,357	0	0	0	1,345	06/20/2036
12543X-AD-8	CWHL 2006-19 1A4 - CMO/RMBS		12/01/2021	Paydown		502,191	487,678	448,594	500,063	0	2,128	0	2,128	0	502,191	0	0	0	15,208	01/25/2037
12544B-AE-3	CWHL 2007-HY5 3A1 - CMO/RMBS		12/01/2021	Paydown		198,208	205,705	160,097	195,215	0	2,992	0	2,992	0	198,208	0	0	0	2,479	09/25/2037
12551J-AE-6	CIFC 2017-IV A2 - CDO		06/17/2021	Paydown		4,900,000	4,900,000	4,828,031	4,847,169	0	52,831	0	52,831	0	4,900,000	0	0	0	60,746	10/24/2030
125585-AF-6	CIT 951 A5 - ABS		12/15/2021	Paydown		20,545	20,545	0	13,464	0	7,080	0	7,080	0	20,545	0	0	0	930	08/15/2022
12558M-AG-7	CITHE 2002-1 AF6 - RMBS		12/01/2021	Paydown		67,120	67,120	68,714	66,264	0	857	0	857	0	67,120	0	0	0	2,229	02/25/2030
12563L-AS-6	CLIF 203 A - ABS		12/18/2021	Paydown		456,667	456,667	456,573	456,574	0	93	0	93	0	456,667	0	0	0	3,853	10/18/2045
12564E-AA-0	CIM 2021-J2 A1 - CMO/RMBS		12/01/2021	Paydown		6,217,084	6,217,084	6,287,026	0	0	(69,811)	0	(69,811)	0	6,217,084	0	0	0	53,489	04/25/2051
12564K-AA-6	CIM 2021-J1 A1 - CMO/RMBS		12/01/2021	Paydown		2,469,922	2,469,922	2,534,758	0	0	(64,521)	0	(64,521)	0	2,469,922	0	0	0	20,712	03/25/2051
12566U-AN-4	CMALT 2007-A2 113 - CMO/RMBS		12/01/2021	Paydown		21,275	22,729	17,087	20,911	0	364	0	364	0	21,275	0	0	0	743	02/25/2037
12566V-AE-2	CMALT 2007-A4 1A5 - CMO/RMBS		12/01/2021	Paydown		178,383	203,739	177,980	175,255	0	3,128	0	3,128	0	178,383	0	0	0	6,274	04/25/2037
12575A-AB-3	CIMNL 211 A2 - ABS		12/20/2021	Paydown		88,115	88,115	88,076	0	0	38	0	38	0	88,115	0	0	0	516	07/20/2051
12585B-AA-4	CHP (FRESNO CA) CONTROL PASS-THRU TRUST		12/15/2021	Paydown		1,459,748	1,459,748	1,459,748	1,459,749	0	(1)	0	(1)	0	1,459,748	0	0	0	25,372	02/15/2028
12591K-AD-7	COMM 2013-CCRE12 A3 - CMBS		12/01/2021	Paydown		311,085	311,085	314,182	311,761	0	(675)	0	(675)	0	311,085	0	0	0	11,712	10/15/2046
12593F-BC-7	COMM 2015-LC21 A3 - CMBS		12/01/2021	Paydown		82,873	82,873	83,413	83,104	0	(232)	0	(232)	0	82,873	0	0	0	1,453	07/10/2048
12626G-AF-0	COMM 2013-LC13 A5 - CMBS		05/01/2021	Paydown		28,047	28,047	28,941	28,292	0	(245)	0	(245)	0	28,047	0	0	0	426	08/10/2046
12626P-AL-7	CRH AMERICA INC		01/15/2021	Maturity @ 100.00		4,000,000	4,000,000	4,195,800	4,000,975	0	(975)	0	(975)	0	4,000,000	0	0	0	115,000	01/15/2021
12632Q-AW-3	COMM 2014-CCRE18 A4 - CMBS		09/01/2021	Paydown		976,017	976,017	985,734	978,536	0	(2,519)	0	(2,519)	0	976,017	0	0	0	12,391	07/17/2047
12640W-AC-4	CSMC 2008-3R 1A2 - CMO/RMBS		12/01/2021	Paydown		509,001	480,621	422,206	502,646	0	6,355	0	6,355	0	509,001	0	0	0	10,273	07/28/2037
12641P-AE-4	CSMC 2009-R A3 - CMO/RMBS		04/27/2021	Paydown		231,274	231,274	231,274	230,042	0	1,232	0	1,232	0	231,274	0	0	0	3,496	10/26/2038
12641P-AF-1	CSMC 2009-R A4 - CMO/RMBS		12/28/2021	Various		1,016,498	1,000,000	147,764	675,962	0	61,771	0	61,771	0	737,733	0	278,765	278,765	36,813	10/26/2038
12641P-AG-9	CSMC 2009-R A5 - CMO/RMBS		12/28/2021	CREDIT SUISSE SECURITIES		862,581	800,000	39,948	23,215	0	(36,034)	0	(36,034)	0	(12,819)	0	875,399	875,399	49,429	10/26/2038
12641P-AH-7	CSMC 2009-R A6 - CMO/RMBS		12/28/2021	CREDIT SUISSE SECURITIES		891,113	800,000	51,647	0	0	0	0	0	0	0	0	891,113	891,113	49,429	10/26/2038
12641P-AN-4	CSMC 2009-R 2A3 - CMO/RMBS		12/28/2021	Various		1,242,373	1,230,781	1,230,781	1,224,627	0	3,890	0	3,890	0	1,228,517	0	13,857	13,857	42,091	05/29/2035
12641P-AP-9	CSMC 2009-R 2A4 - CMO/RMBS		12/28/2021	CREDIT SUISSE SECURITIES		1,259,717	1,191,680	1,132,096	1,173,639	0	4,444	0	4,444	0	1,178,083	0	81,634	81,634	70,580	05/29/2035
12641P-AQ-7	CSMC 2009-R 2A5 - CMO/RMBS		12/28/2021	CREDIT SUISSE SECURITIES		1,420,148	1,787,520	558,732	715,441	0	29,319	0	29,319	0	744,760	0	675,389	675,389	105,871	05/29/2035
12641P-AR-5	CSMC 2009-R 2A6 - CMO/RMBS		12/28/2021	Various		442,729	905,213	(37,882)	0	0	0	0	0	0	0	0	442,728	442,728	52,700	05/29/2035
12641P-BA-1	CSMC 2009-R 4A4 - CMO/RMBS		08/26/2021	Paydown		228,745	228,745	172,529	209,171	0	19,574	0	19,574	0	228,745	0	0	0	5,286	11/26/2035
12641P-BB-9	CSMC 2009-R 4A5 - CMO/RMBS		12/28/2021	Various		688,142	854,730	118,250	350,594	0	13,569	0	13,569	0	364,163	0	323,979	323,979	49,757	11/26/2035
12641P-BC-7	CSMC 2009-R 4A6 - CMO/RMBS		12/28/2021	Various		73,652	141,939	0	73,265	12,328	897,629	0	909,957	0	983,221	0	(909,569)	(909,569)	8,287	11/26/2035
12641P-BN-3	CSMC 2009-R 6A3 - CMO/RMBS		11/29/2021	Paydown		365,013	365,013	358,302	362,384	0	2,629	0	2,629	0	365,013	0	0	0	7,083	09/27/2038
12641P-BP-8	CSMC 2009-R 6A4 - CMO/RMBS		12/28/2021	Various		856,779	873,780	728,856	806,738	0	13,038	0	13,038	0	819,776	0	37,003	37,003	51,287	09/27/2038
12641P-BQ-6	CSMC 2009-R 6A5 - CMO/RMBS		12/28/2021	CREDIT SUISSE SECURITIES		504,402	582,520	148,463	141,016	0	2,517	0	2,517	0	143,532	0	360,869	360,869	34,528	09/27/2038
12641P-BR-4	CSMC 2009-R 6A6 - CMO/RMBS		12/28/2021	Various		253,697	463,327	(857)	52,348	16,473	(6,950)	0	9,523	0	61,871	0	191,826	191,826	26,640	09/27/2038
12641P-CJ-1	CSMC 2009-R 9A4 - CMO/RMBS		12/28/2021	Various		54,175	54,355	26,858	42,176	0	3,133	0	3,133	0	45,309	0	8,867	8,867	991	09/27/2038
12641P-CK-8	CSMC 2009-R 9A5 - CMO/RMBS		12/28/2021	Various		85,504	91,425	(28,715)	0	0	0	0	0	0	0	0	85,504	85,504	2,784	09/27/2038
12641Q-AA-0	CSMC 2009-7R 3A3 - CMO/RMBS		12/28/2021	Various		124,127	163,624	89,001	78,615	0	3,183	0	3,183	0	81,798	0	42,329	42,329	9,511	09/26/2037
12641Q-AF-9	CSMC 2009-7R 4A2 - CMO/RMBS		12/28/2021	Various		818,596	1,020,125	742,294	771,528	0	53,923	0	53,923	0	825,450	0	(6,854)	(6,854)	55,439	07/26/2037
12641Q-AG-7	CSMC 2009-7R 4A3 - CMO/RMBS		12/28/2021	CREDIT SUISSE SECURITIES		496,063	910,850	317,595	252,277	0	(13,707)	0	(13,707)	0	238,570	0	257,493	257,493	60,487	07/26/2037
12641Q-AH-5	CSMC 2009-7R 4A4 - CMO/RMBS		12/28/2021	CREDIT SUISSE SECURITIES		496,063	910,850	103,003	92,582	0	(14,241)	0	(14,241)	0	78,342	0	417,721	417,721	60,487	07/26/2037
12641Q-AJ-1	CSMC 2009-7R 4A5 - CMO/RMBS		12/28/2021	Various		195,534	558,633	0	115,720	0	3,643	0	3,643	0	119,363	0	76,171	76,171	36,285	07/26/2037

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 Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
12641Q-AP-7	CSMC 2009-7R 5A2 - CMO/RMBS		10/26/2021	Paydown		526,168	526,168	526,168	523,359	0	2,810	0	2,810	0	526,168	0	0	0	10,928	11/26/2035
12641Q-AQ-5	CSMC 2009-7R 5A3 - CMO/RMBS		12/28/2021	Various		711,818	680,000	680,000	676,133	0	(301)	0	(301)	0	675,832	0	35,986	35,986	39,681	11/26/2035
12641Q-AR-3	CSMC 2009-7R 5A4 - CMO/RMBS		12/28/2021	CREDIT SUISSE SECURITIES		756,552	1,020,000	348,269	335,494	0	8,102	0	8,102	0	343,596	0	412,956	412,956	60,463	11/26/2035
12641Q-AS-1	CSMC 2009-7R 5A5 - CMO/RMBS		12/28/2021	Various		249,374	532,247	(12,240)	654	0	(29,241)	0	(29,241)	0	(28,587)	0	277,962	277,962	31,711	11/26/2035
12641Q-AW-2	CSMC 2009-7R 6A1 - CMO/RMBS		12/28/2021	Paydown		905,443	905,443	905,443	901,172	0	4,271	0	4,271	0	905,443	0	0	0	25,176	09/26/2035
12641Q-AX-0	CSMC 2009-7R 6A2 - CMO/RMBS		12/28/2021	Various		1,769,052	1,652,100	1,415,574	1,577,235	0	14,705	0	14,705	0	1,591,940	0	177,113	177,113	97,919	09/26/2035
12641Q-AY-8	CSMC 2009-7R 6A3 - CMO/RMBS		12/28/2021	Various		1,292,529	1,985,069	291,894	446,354	0	9,522	0	9,522	0	455,875	0	836,654	836,654	117,211	09/26/2035
12641Q-BF-8	CSMC 2009-7R 7A4 - CMO/RMBS		12/28/2021	Various		1,590,089	2,333,685	413,798	556,022	0	95,098	0	95,098	0	651,121	0	938,968	938,968	137,081	12/26/2036
12641Q-BQ-4	CSMC 2009-7R 8A6 - CMO/RMBS		12/28/2021	Various		297,181	561,582	0	180,339	0	16,003	0	16,003	0	196,341	0	100,840	100,840	13,206	05/26/2036
12641Q-BX-9	CSMC 2009-7R 9A4 - CMO/RMBS		12/28/2021	Various		933,287	947,758	819,306	947,758	0	(7,238)	35,564	(42,802)	0	904,955	0	28,331	28,331	44,546	08/26/2035
12641Q-CH-3	CSMC 2009-7R 111 - CMO/RMBS		11/29/2021	Paydown		715,711	715,711	715,711	712,244	0	3,467	0	3,467	0	715,711	0	0	0	18,634	02/26/2035
12641Q-CJ-9	CSMC 2009-7R 112 - CMO/RMBS		12/28/2021	Various		1,969,965	2,000,000	1,381,381	1,709,774	0	40,991	0	40,991	0	1,750,765	0	219,200	219,200	118,199	02/26/2035
12641Q-CR-1	CSMC 2009-7R 124 - CMO/RMBS		08/26/2021	Paydown		120,009	120,009	120,009	119,438	0	572	0	572	0	120,009	0	0	0	2,714	01/25/2036
12641Q-CS-9	CSMC 2009-7R 125 - CMO/RMBS		12/28/2021	Various		714,311	1,057,311	519,777	521,581	0	8,113	0	8,113	0	529,694	0	184,617	184,617	64,796	01/26/2036
12641Q-CX-8	CSMC 2009-7R 132 - CMO/RMBS		12/28/2021	Various		396,492	430,790	411,886	375,380	0	(7,908)	0	(7,908)	0	367,472	0	29,020	29,020	24,011	06/26/2037
12641Q-CY-6	CSMC 2009-7R 133 - CMO/RMBS		12/28/2021	CREDIT SUISSE SECURITIES		175,122	268,340	119,281	101,944	0	(4,621)	0	(4,621)	0	97,323	0	77,798	77,798	17,353	06/26/2037
12641Q-CZ-3	CSMC 2009-7R 134 - CMO/RMBS		12/28/2021	Various		167,334	375,875	74,105	69,405	0	(42)	0	(42)	0	69,362	0	97,971	97,971	23,991	06/26/2037
12641Q-DM-1	CSMC 2009-7R 151 - CMO/RMBS		01/25/2021	Paydown		28,366	28,366	25,248	25,753	0	2,613	0	2,613	0	28,366	0	0	0	175	04/26/2037
12641Q-DN-9	CSMC 2009-7R 152 - CMO/RMBS		12/28/2021	Various		378,118	351,139	120,982	218,266	0	30,328	0	30,328	0	248,594	0	129,524	129,524	19,069	04/26/2037
12641Q-DP-4	CSMC 2009-7R 153 - CMBS/RMBS		06/01/2021	Paydown		0	4,157	1,121	(28)	0	28	0	28	0	0	0	0	0	79	04/27/2037
12641Q-DP-4	CSMC 2009-7R 153 - CMO/RMBS		12/28/2021	Various		92,735	149,569	39,868	68,886	0	4,327	0	4,327	0	73,212	0	19,522	19,522	8,906	04/27/2037
12641Q-EB-4	CSMC 2009-7R 172 - CMO/RMBS		12/28/2021	Various		787,319	798,752	29,511	385,430	0	104,280	0	104,280	0	489,710	0	297,609	297,609	628	03/25/2037
12641Q-EC-2	CSMC 2009-7R 173 - CMO/RMBS		12/28/2021	CREDIT SUISSE SECURITIES		450,067	540,000	0	36,312	0	14,601	0	14,601	0	50,913	0	399,155	399,155	437	03/25/2037
12641Q-ED-0	CSMC 2009-7R 174 - CMO/RMBS		12/28/2021	CREDIT SUISSE SECURITIES		14,155	540,000	0	7,964	0	15,358	0	15,358	0	23,322	0	(9,167)	(9,167)	486	03/25/2037
12641Q-EE-8	CSMC 2009-7R 175 - CMO/RMBS		12/28/2021	CREDIT SUISSE SECURITIES		12,558	600,000	517	58	0	(407)	0	(407)	0	(349)	0	12,906	12,906	540	03/25/2037
12641Q-EF-5	CSMC 2009-7R 176 - CMO/RMBS		12/28/2021	CREDIT SUISSE SECURITIES		25,115	1,200,000	12,707	3,046	0	0	0	0	0	3,046	0	22,069	22,069	1,079	03/25/2037
12641Q-EL-2	CSMC 2009-7R 182 - CMO/RMBS		12/28/2021	Various		627,679	633,930	633,930	629,961	0	5,068	0	5,068	0	635,029	0	(7,349)	(7,349)	9,146	03/26/2037
12641Q-EM-0	CSMC 2009-7R 183 - CMO/RMBS		12/28/2021	CREDIT SUISSE SECURITIES		437,472	540,000	374,369	389,707	0	21,664	0	21,664	0	411,371	0	26,101	26,101	10,347	03/26/2037
12641Q-EN-8	CSMC 2009-7R 184 - CMO/RMBS		12/28/2021	CREDIT SUISSE SECURITIES		194,121	540,000	102,928	56,677	0	4,966	0	4,966	0	61,644	0	132,477	132,477	10,347	03/26/2037
12641Q-EP-3	CSMC 2009-7R 185 - CMO/RMBS		12/28/2021	CREDIT SUISSE SECURITIES		113,849	600,000	74,273	21,825	0	(1,145)	0	(1,145)	0	20,680	0	93,169	93,169	11,497	03/26/2037
12641Q-EQ-1	CSMC 2009-7R 186 - CMO/RMBS		12/28/2021	CREDIT SUISSE SECURITIES		97,822	1,200,000	30,772	0	0	0	0	0	0	0	0	97,822	97,822	22,994	03/26/2037
12641Q-EV-0	CSMC 2009-7R 1A1 - CMO/RMBS		08/26/2021	Paydown		606,212	606,212	606,212	602,871	0	3,340	0	3,340	0	606,212	0	0	0	14,452	03/01/2036
12641Q-EW-8	CSMC 2009-7R 1A2 - CMO/RMBS		12/28/2021	Various		745,581	722,700	722,700	719,091	0	840	0	840	0	719,931	0	25,649	25,649	39,229	03/26/2036
12641Q-EX-6	CSMC 2009-7R 1A3 - CMO/RMBS		12/28/2021	CREDIT SUISSE SECURITIES		388,566	361,350	62,414	106,466	0	10,303	0	10,303	0	116,770	0	271,796	271,796	22,338	03/26/2036
12641Q-EY-4	CSMC 2009-7R 1A4 - CMO/RMBS		12/28/2021	CREDIT SUISSE SECURITIES		637,601	722,700	28,594	0	0	(41,098)	0	(41,098)	0	(41,098)	0	678,699	678,699	44,676	03/26/2036
12641Q-FE-7	CSMC 2009-7R 2A3 - CMO/RMBS		04/27/2021	Paydown		153,986	153,986	101,430	156,340	0	1,842	0	1,842	0	158,181	0	(4,195)	(4,195)	2,571	08/27/2035
12641T-AB-2	CSMC 2009-5R 1A2 - CMO/RMBS		12/01/2021	Paydown		1,898,087	1,876,485	1,430,542	1,408,682	0	489,405	0	489,405	0	1,898,087	0	0	0	31,377	06/26/2036
12646U-AK-4	CSMC 2013-IVR1 A2 - CMO/RMBS		12/01/2021	Paydown		1,899,394	1,899,394	1,775,933	1,797,212	0	102,182	0	102,182	0	1,899,394	0	0	0	23,852	03/25/2043
12646W-AH-7	CSMC 2013-IVR2 A2 - CMO/RMBS		12/01/2021	Paydown		2,039,996	2,039,996	1,906,121	1,927,811	0	112,185	0	112,185	0	2,039,996	0	0	0	26,264	04/27/2043
12646X-AJ-1	CSMC 2013-IVR3 A2 - CMO/RMBS		12/01/2021	Paydown		3,144,873	3,144,873	2,977,802	3,000,475	0	144,398	0	144,398	0	3,144,873	0	0	0	40,962	05/25/2043
12647G-BZ-0	CSMC 2013-IVR4 A2D - CMO/RMBS		12/01/2021	Paydown		373,637	373,637	364,938	366,364	0	7,273	0	7,273	0	373,637	0	0	0	6,117	07/27/2043
12647H-BC-9	CSMC 2013-8R 4A2 - CMO/RMBS		12/27/2021	Paydown		2,480,950	2,448,179	1,776,915	2,411,630	0	69,320	0	69,320	0	2,480,950	0	0	0	4,269	12/30/2036
12647P-AK-4	CSMC 2013-7 A6 - CMO/RMBS		12/01/2021	Paydown		3,029,990	3,029,990	2,920,153	2,928,443	0	101,547	0	101,547	0	3,029,990	0	0	0	43,280	08/25/2043
12648H-BB-0	CSMC 14IVR2 B1 - CMO/RMBS		12/25/2021	Paydown		909,848	909,848	891,651	891,968	0	17,880	0	17,880	0	909,848	0	0	0	17,485	04/25/2044
12648T-AQ-2	CSMC 2014-IVR3 B1 - CMO/RMBS		12/01/2021	Paydown		1,011,068	1,011,068	1,005,380	1,005,589	0	5,479	0	5,479	0	1,011,068	0	0	0	21,329	07/25/2044
126650-AN-0	CVS HEALTH CORP - ABS		12/10/2021	Paydown		333,068	333,068	340,654	334,523	0	(1,455)	0	(1,455)	0	333,068	0	0	0	11,299	10/10/2025

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 Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
126650-AW-0	CVSPAS NOTES CTF - CMBS		10/10/2021	Paydown		198,845	198,845	198,845	198,852	0	(7)	0	(7)	0	198,845	0	0	0	4,860	01/11/2027
126650-AW-0	CVSPAS NOTES CTF - CMBS		12/10/2021	Paydown		40,831	40,831	40,831	40,832	0	(2)	0	(2)	0	40,831	0	0	0	2,073	01/11/2027
126650-BQ-2	CVSPAS 2007 CTF - CMBS		10/10/2021	Paydown		283,861	283,862	333,313	315,040	0	(31,178)	0	(31,178)	0	283,861	0	0	0	9,111	01/10/2030
126650-BQ-2	CVSPAS 2007 CTF - CMBS		12/10/2021	Paydown		58,764	58,764	69,001	65,218	0	(6,454)	0	(6,454)	0	58,764	0	0	0	3,910	01/10/2030
126650-BV-1	CVSPAS 2010 CTF - ABS		12/10/2021	Paydown		35,066	35,066	35,919	35,508	0	(442)	0	(442)	0	35,066	0	0	0	253	01/10/2033
126650-BV-1	CVSPAS 2010 CTF - ABS		10/10/2021	Paydown		170,369	170,369	174,514	172,742	0	(2,373)	0	(2,373)	0	170,369	0	0	0	4,540	01/10/2033
126650-BY-5	CVSPAS 2011 CTF - CMBS		10/10/2021	Paydown		416,683	416,683	422,510	420,622	0	(3,939)	0	(3,939)	0	416,683	0	0	0	11,401	01/10/2034
126650-BY-5	CVSPAS 2011 CTF - CMBS		12/10/2021	Paydown		85,828	85,828	87,028	86,640	0	(812)	0	(812)	0	85,828	0	0	0	962	01/10/2034
12665V-AA-0	CVSPAS 14 A2 - CMBS		12/10/2021	Paydown		50,097	50,097	50,097	50,097	0	0	0	0	0	50,097	0	0	0	261	08/11/2036
12665V-AA-0	CVSPAS 14 A2 - CMBS		10/10/2021	Paydown		245,347	245,347	245,347	245,352	0	(6)	0	(6)	0	245,347	0	0	0	4,706	08/11/2036
12667D-CJ-5	CWL 2005-11 AF4 - RMBS		05/25/2021	Paydown		336,434	336,434	184,727	327,875	0	8,559	0	8,559	0	336,434	0	0	0	3,756	03/27/2034
12667Q-JP-4	CWHL 2005-HYB9 1A1 - CMO/RMBS		12/01/2021	Paydown		238,949	242,117	211,155	236,236	0	2,713	0	2,713	0	238,949	0	0	0	2,542	02/20/2036
12667Q-NY-0	CWL 2005-16 2A3 - RMBS		12/01/2021	Paydown		104,714	104,714	5,013	97,424	0	7,291	0	7,291	0	104,714	0	0	0	2,419	07/25/2034
12667F-4N-2	CWALT 2005-7CB 2A3 - CMO/RMBS		12/01/2021	Paydown		421,466	423,932	374,728	419,365	0	2,101	0	2,101	0	421,466	0	0	0	13,086	04/25/2035
12667F-5E-1	CWALT 2005-6CB 1A3 - CMO/RMBS		12/01/2021	Paydown		345,409	353,500	324,247	343,270	0	2,139	0	2,139	0	345,409	0	0	0	9,219	04/25/2035
12667F-EG-6	CWALT 2004-J2 3A3 - CMO/RMBS		12/01/2021	Paydown		184,602	184,602	183,305	183,877	0	725	0	725	0	184,602	0	0	0	5,647	04/25/2034
12667F-RE-7	CWALT 2004-J6 1A1 - CMO/RMBS		12/01/2021	Paydown		267,527	267,527	271,540	268,140	0	(613)	0	(613)	0	267,527	0	0	0	7,318	08/25/2024
12667F-RG-2	CWALT 2004-J6 2A1 - CMO/RMBS		12/01/2021	Paydown		36,231	36,231	36,412	36,274	0	(43)	0	(43)	0	36,231	0	0	0	1,661	11/25/2031
12667F-VN-2	CWALT 2004-24CB 1A1 - CMO/RMBS		12/01/2021	Paydown		2,382,396	2,382,397	2,380,899	2,372,873	0	9,522	0	9,522	0	2,382,396	0	0	0	70,951	11/25/2034
12667G-AA-1	CWALT 2005-13CB A1 - CMO/RMBS		12/25/2021	Paydown		1,882,517	1,908,225	1,527,725	1,851,508	0	31,010	0	31,010	0	1,882,517	0	0	0	6,245	05/25/2035
12667G-AC-7	CWALT 2005-13CB A3 - CMO/RMBS		12/01/2021	Paydown		257,961	261,484	222,282	252,667	0	5,294	0	5,294	0	257,961	0	0	0	7,682	05/25/2035
12668A-4C-6	CWALT 2005-IM1 A2 - RMBS		12/27/2021	Paydown		46,465	42,742	0	43,404	0	3,061	0	3,061	0	46,465	0	0	0	338	01/25/2036
12668A-XL-4	CWALT 2005-63 5A1 - CMO/RMBS		12/01/2021	Paydown		320,678	318,848	290,351	308,196	0	12,483	0	12,483	0	320,678	0	0	0	5,100	12/25/2035
12668B-YA-5	CWALT 2006-7CB 1A9 - CMO/RMBS		12/01/2021	Paydown		31,012	36,361	6,464	30,447	0	565	0	565	0	31,012	0	0	0	1,099	05/25/2036
126694-4F-2	CWHL 2006-HYB3 31B - CMO/RMBS		12/29/2021	EXCHANGE		0	0	0	0	0	0	0	0	0	78,275	0	(78,275)	(78,275)	0	05/20/2036
126694-BE-7	CWHL 2005-HYB6 1A1 - CMO/RMBS		12/01/2021	Paydown		36,335	41,053	36,288	35,855	0	480	0	480	0	36,335	0	0	0	760	10/22/2035
126694-D5-4	CWHL 2006-HYB2 3A1 - CMO/RMBS		12/01/2021	Paydown		558,142	572,488	501,369	537,665	0	20,477	0	20,477	0	558,142	0	0	0	9,937	04/22/2036
126694-D7-0	CWHL 2006-HYB2 4A1 - CMO/RMBS		12/01/2021	Paydown		163,844	166,318	151,788	156,153	0	7,691	0	7,691	0	163,844	0	0	0	3,887	04/22/2036
126694-HP-6	CWHL 2005-25 A10 - CMO/RMBS		11/01/2021	Paydown		26,793	27,017	22,499	26,757	0	36	0	36	0	26,793	0	0	0	667	11/25/2035
126694-MH-8	CWHL 2005-HYB7 6A1 - CMO/RMBS		12/01/2021	Paydown		712,101	950,429	760,343	767,221	0	(55,120)	0	(55,120)	0	712,101	0	0	0	12,753	11/20/2035
126694-QJ-0	CWHL 2005-HYB8 4A1 - CMO/RMBS		12/01/2021	Paydown		1,432,222	1,348,350	1,224,057	1,421,229	0	10,993	0	10,993	0	1,432,222	0	0	0	21,289	12/20/2035
126694-UJ-5	CWHL 2005-31 1A1 - CMO/RMBS		12/01/2021	Paydown		271,290	295,500	255,719	265,445	0	5,845	0	5,845	0	271,290	0	0	0	5,395	01/25/2036
126694-UM-8	CWHL 2005-31 2A2 - CMO/RMBS		12/01/2021	Paydown		208,763	205,334	197,570	191,486	0	17,277	0	17,277	0	208,763	0	0	0	2,620	01/25/2036
126694-UN-6	CWHL 2005-31 2A3 - CMO/RMBS		12/01/2021	Paydown		322,447	317,150	305,158	295,762	0	26,685	0	26,685	0	322,447	0	0	0	4,046	01/25/2036
12669D-US-5	CWHL 2002-39 A18 - CMO/RMBS		12/01/2021	Paydown		163,208	220,372	220,062	163,361	0	(154)	0	(154)	0	163,208	0	0	0	5,903	02/25/2033
12669F-A8-6	CWHL 2004-11 2A1 - CMO/RMBS		12/01/2021	Paydown		1,113,024	1,113,025	901,550	1,084,457	0	28,567	0	28,567	0	1,113,024	0	0	0	18,046	07/25/2034
12669F-V8-3	CWHL 2004-HYB4 3A - CMO/RMBS		12/01/2021	Paydown		728,177	728,177	729,300	723,002	0	5,175	0	5,175	0	728,177	0	0	0	13,415	09/20/2034
12669F-VH-3	CWHL 2004-6 2A1 - CMO/RMBS		12/01/2021	Paydown		489,763	489,763	490,671	481,864	0	7,899	0	7,899	0	489,763	0	0	0	7,162	05/25/2034
12669G-A5-0	CWHL 2005-HYB3 1A1 - CMO/RMBS		12/01/2021	Paydown		505,131	505,131	459,669	440,389	0	64,742	0	64,742	0	505,131	0	0	0	5,752	06/20/2035
12669G-BY-6	CWHL 2004-HYB7 1A1 - CMO/RMBS		12/01/2021	Paydown		243,996	243,997	245,061	232,900	0	11,097	0	11,097	0	243,996	0	0	0	2,447	11/20/2034
12669G-BZ-3	CWHL 2004-HYB7 1A2 - CMO/RMBS		12/01/2021	Paydown		710,669	710,670	713,769	676,405	0	34,264	0	34,264	0	710,669	0	0	0	7,126	11/20/2034
12669G-GH-8	CWHL 2004-HYB8 8A1 - CMO/RMBS		12/01/2021	Paydown		833,887	833,888	681,703	817,160	0	16,727	0	16,727	0	833,887	0	0	0	15,037	01/20/2035
12669G-R4-5	CWHL 2005-15 A8 - CMO/RMBS		12/01/2021	Paydown		407,356	404,465	330,206	408,318	0	(962)	0	(962)	0	407,356	0	0	0	11,241	08/25/2035
12673P-AE-5	CA INC		01/20/2021	Tender Offer		16,549,500	15,000,000	14,923,740	14,976,950	0	425	0	425	0	14,977,375	0	22,625	22,625	1,840,125	08/15/2023
12694*-AA-4	CVS CONTROL PASS-THROUGH TRUST		12/15/2021	Paydown		163,115	163,115	163,115	163,116	0	0	0	0	0	163,115	0	0	0	4,577	01/15/2041
12697#-AA-7	PVTPL THORNTONS - CMO		12/15/2021	Paydown		117,235	117,235	117,235	117,236	0	(1)	0	(1)	0	117,235	0	0	0	2,955	03/15/2042
12707*-AA-9	CVS (NC SC PENNSYLVANIA & VIRGINIA) CON		12/15/2021	Paydown		408,628	408,628	408,628	408,629	0	(1)	0	(1)	0	408,628	0	0	0	10,861	01/15/2044
127240-AA-6	CVS (CLAWSON & RICHMOND MI) CONTROL PASS		12/15/2021	Paydown		452,334	452,334	456,690	456,505	0	(4,171)	0	(4,171)	0	452,334	0	0	0	9,984	01/15/2035
12733#-AA-3	BMO HARRIS BANK CTL 2.670 10/15/2043		12/15/2021	Paydown		205,566	205,566	205,566	0	0	0	0	0	0	205,566	0	0	0	2,520	10/15/2043
12737*-AA-3	CGA Capital Series 2020-CTL-10		12/10/2021	Paydown		723,113	723,113	723,113	0	0	0	0	0	0	723,113	0	0	0	7,864	03/10/2031
12803P-AB-4	CAJUN 2017-1 A2 - RMBS		09/24/2021	Paydown		9,845,000	9,845,000	9,768,654	9,817,458	0	27,542	0	27,542	0	9,845,000	0	0	0	520,977	08/20/2047
13177*-AA-8	CAMARGO INVESTMENTS I LLC		12/20/2021	Direct		2,231,026	2,231,026	2,231,026	2,231,026	0	0	0	0	0	2,231,026	0	0	0	74,371	05/31/2023
13875E-AN-4	CANYC 2014-2 AJ - CDO	C	04/14/2021	Call @ 100.00		4,600,000	4,600,000	4,600,000	4,599,408	0	59	0	59	0	4,599,467	0	533	533	36,751	04/16/2029
14040H-AY-1	CAPITAL ONE FINANCIAL CORP		07/15/2021	Maturity @ 100.00		10,000,000	10,000,000	9,944,790	9,996,354	0	3,646	0	3,646	0	10,000,000	0	0	0	475,000	07/15/2021
140501-20-6	CAPITAL SOUTHWEST CORP		01/21/2021	Call @ 25.00		2,407,200	2,407,200	2,407,200	2,407,200	0	0	0	0	0	2,407,200	0	0	0	14,328	12/15/2022
141781-G#-5	CARGILL, INCORPORATED		06/30/2021	Paydown		394,737	394,737	462,261	407,350	0	(12,613)	0	(12,613)	0	394,737	0	0	0	14,368	06/30/2023
14309U-AA-0	CARLYLE HOLDINGS FINANCE LLC		11/22/2021	Call @ 100.00		5,665,716	5,451,000	5,338,395	5,422,584	0	11,866	0	11,866	0	5,434,451	0	16,549	16,549	491,070	02/01/2023
14315J-AN-9	CGMS 172 A2B - CDO	C	04/20/2021	Call @ 100.00		9,600,000	9,600,000	9,600,000	9,598,222	0	262	0	262	0	9,598,484	0	1,516	1,516	127,622	07/21/2031

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 Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
14576A-AA-0	CARM 201 A1 - RMBS		12/15/2021	Paydown		140,000	140,000	139,942	139,942	0	58	0	58	0	140,000	0	0	0	1,115	12/15/2050
14576A-AB-8	CARM 201 A2 - RMBS		12/15/2021	Paydown		15,000	15,000	14,991	14,991	0	9	0	9	0	15,000	0	0	0	145	12/15/2050
14576A-AC-6	CARM 201 A3 - RMBS		12/15/2021	Paydown		11,250	11,250	11,243	11,243	0	7	0	7	0	11,250	0	0	0	184	12/15/2050
14855J-AB-1	CLAST 161 A - ABS		12/15/2021	Paydown		2,166,054	1,931,649	1,929,494	1,929,959	0	236,094	0	236,094	0	2,166,054	0	0	0	33,781	08/15/2041
14855L-AB-6	CLAST 171 A - ABS		08/05/2021	Paydown		14,894,473	14,894,473	14,894,334	14,893,293	0	785	0	785	0	14,894,473	0	0	0	347,030	07/15/2042
14855M-AA-6	CLAST 2019-1 A - ABS		12/15/2021	Paydown		615,275	615,275	615,274	615,284	0	(9)	0	(9)	0	615,275	0	0	0	14,541	04/15/2039
14856G-AA-8	CLAST 2021-1 A - ABS		12/15/2021	Paydown		1,191,345	1,191,345	1,191,312	0	0	33	0	33	0	1,191,345	0	0	0	19,403	01/15/2046
15137E-BL-6	CECLO 21 ARB - CDO		03/26/2021	Call @ 100.00		16,000,000	16,000,000	16,000,000	16,000,671	0	196	0	196	0	16,000,867	0	(867)	(867)	266,400	07/29/2030
15137K-AN-9	CECLO 24R B2R - CDO		02/18/2021	Call @ 100.00		14,500,000	14,500,000	14,500,000	14,500,000	0	0	0	0	0	14,500,000	0	0	0	237,086	10/15/2026
152314-KJ-8	CXHE 2004-C AF5 - RMBS		12/01/2021	Paydown		459,690	459,690	458,541	458,544	0	1,146	0	1,146	0	459,690	0	0	0	13,249	06/25/2034
15672A-AA-0	CERB XVIII A - CDO		07/15/2021	Paydown		8,660,145	8,660,145	8,660,145	8,657,300	0	2,845	0	2,845	0	8,660,145	0	0	0	61,359	04/15/2027
15673G-AA-6	CERB 19 A1 - CDO		08/02/2021	Paydown		32,000,000	32,000,000	32,000,000	32,003,292	0	(3,292)	0	(3,292)	0	32,000,000	0	0	0	491,543	07/16/2029
15673G-AE-8	CERB 19 B - CDO		08/02/2021	Paydown		5,400,000	5,400,000	5,400,000	5,400,000	0	0	0	0	0	5,400,000	0	0	0	106,130	07/16/2029
15673K-AA-7	CERB 20 A - CDO	C	09/22/2021	Call @ 100.00		13,700,000	13,700,000	13,689,080	13,692,558	0	3,493	0	3,493	0	13,696,051	0	3,949	3,949	234,472	10/15/2029
15673L-AA-5	CERB XXI A - CDO	C	10/15/2021	Paydown		9,797,500	9,797,500	9,797,500	9,793,313	0	4,187	0	4,187	0	9,797,500	0	0	0	80,687	10/15/2027
15673L-AC-1	CERB XXI B - CDO	C	12/01/2021	Paydown		2,000,000	2,000,000	2,000,000	2,000,111	0	(111)	0	(111)	0	2,000,000	0	0	0	45,939	10/15/2027
15673Q-AA-4	CERB XXIII A - CDO	C	08/23/2021	Paydown		5,269,744	5,269,744	5,190,698	5,197,972	0	71,773	0	71,773	0	5,269,744	0	0	0	33,046	04/15/2028
15674B-AA-9	CERBERUS SWC? II TL L+225 11/20/2026		12/30/2021	CALL		5,740,000	5,740,000	5,735,708	1,148,642	0	2,122	0	2,122	0	5,740,000	0	0	0	51,373	11/20/2026
161546-CW-4	CFAB 2002-3 IA5 - RMBS		12/01/2021	Paydown		364,177	364,177	360,551	361,621	0	2,556	0	2,556	0	364,177	0	0	0	12,180	06/25/2032
16159W-AC-8	CHASE 2019-1 A3 - CMO/RMBS		12/01/2021	Paydown		2,709,874	2,709,874	2,774,233	2,771,396	0	(61,523)	0	(61,523)	0	2,709,874	0	0	0	41,950	03/25/2050
16162W-PV-5	CHASE 2005-A2 1A1 - CMO/RMBS		12/01/2021	Paydown		47,482	46,390	34,681	46,549	0	933	0	933	0	47,482	0	0	0	614	01/25/2036
16162X-AD-9	CHASE 2006-S3 1A4 - CMO/RMBS		12/25/2021	Paydown		92,586	92,586	66,967	93,579	0	(994)	0	(994)	0	92,586	0	0	0	2,404	11/25/2036
161630-BA-5	CHASE 2007-A1 101 - CMO/RMBS		12/01/2021	Paydown		123,011	123,011	119,090	121,697	0	1,314	0	1,314	0	123,011	0	0	0	1,982	02/25/2037
16877#-AA-0	CHILDRESS KLIEN-CAMBRIDGE HEALTHCARE SOL		12/05/2021	Paydown		661,987	661,987	662,816	662,619	0	(632)	0	(632)	0	661,987	0	0	0	13,088	01/05/2036
17025R-AA-3	CWHL 2007-HY4 1A1 - CMO/RMBS		12/01/2021	Paydown		776,093	781,006	647,259	639,994	0	136,099	0	136,099	0	776,093	0	0	0	14,448	09/25/2047
17181C-AA-6	CIMLT 181 A - RMBS		12/20/2021	Paydown		1,202,078	1,202,078	1,202,078	1,202,029	0	49	0	49	0	1,202,078	0	0	0	5,991	03/20/2043
17307G-E8-7	CMLTI 2005-8 14A - CMO/RMBS		12/01/2021	Paydown		2,133,716	2,060,374	1,746,408	2,095,207	0	38,509	0	38,509	0	2,133,716	0	0	0	36,684	10/25/2035
17307G-ED-6	CMLTI 2004-HYB2 3A - CMO/RMBS		12/01/2021	Paydown		856,424	856,424	814,586	852,198	0	4,225	0	4,225	0	856,424	0	0	0	9,531	03/27/2034
17307G-RE-0	CMLTI 2005-2 1A4 - CMO/RMBS		12/01/2021	Paydown		171,030	171,030	159,218	158,701	0	12,328	0	12,328	0	171,030	0	0	0	2,690	05/25/2035
17307G-TY-4	CMLTI 2005-3 4A1 - CMO/RMBS		12/01/2021	Paydown		912,004	932,610	823,681	911,954	0	50	0	50	0	912,004	0	0	0	10,617	08/25/2035
17307G-U2-2	CMLTI 2005-10 15A - CMO/RMBS		12/01/2021	Paydown		220,216	226,192	194,732	211,554	0	8,662	0	8,662	0	220,216	0	0	0	3,086	12/25/2035
17307G-VN-5	CMLTI 2005-WF2 AF7 - RMBS		12/01/2021	Paydown		2,936	2,936	2,444	2,851	0	85	0	85	0	2,936	0	0	0	50	08/25/2035
17307G-W9-5	CMLTI 2005-11 A3 - CMO/RMBS		12/01/2021	Paydown		74,982	74,982	72,569	71,928	0	3,054	0	3,054	0	74,982	0	0	0	1,132	11/26/2035
17309A-AD-1	CMALT 2006-A1 1A4 - CMO/RMBS		12/01/2021	Paydown		487,106	503,319	478,548	484,087	0	3,019	0	3,019	0	487,106	0	0	0	14,683	04/25/2036
17309A-AF-6	CMALT 2006-A1 1A6 - CMO/RMBS		12/01/2021	Paydown		672,016	694,384	658,231	664,100	0	7,916	0	7,916	0	672,016	0	0	0	21,138	04/25/2036
17312H-AF-6	CRMSI 2007-2 A6 - RMBS		12/01/2021	Paydown		71,539	71,539	68,862	69,168	0	2,371	0	2,371	0	71,539	0	0	0	1,662	06/25/2037
17312V-AA-6	CMLTI 2007-6 11A - CMO/RMBS		12/01/2021	Paydown		20,616	21,949	7,659	19,643	0	972	0	972	0	20,616	0	0	0	241	03/25/2037
17314Q-AD-9	CMLTI 2009-11 2A2 - CMO/RMBS		12/01/2021	Paydown		231,677	231,677	78,770	224,101	0	7,576	0	7,576	0	231,677	0	0	0	6,722	01/25/2036
17315N-AD-5	CMLTI 2009-8 2A1 - CMO/RMBS		05/25/2021	Paydown		221,480	221,480	221,480	220,541	0	939	0	939	0	221,480	0	0	0	3,382	04/25/2037
17315X-AF-8	CMLTI 2009-9 2A3 - CMO/RMBS		12/01/2021	Paydown		961,497	932,241	706,204	937,196	0	24,301	0	24,301	0	961,497	0	0	0	16,591	11/25/2035
17316A-AQ-3	CMLTI 2009-10 4A1 - CMO/RMBS		04/26/2021	Paydown		263,356	263,356	259,406	261,992	0	1,365	0	1,365	0	263,356	0	0	0	3,381	05/26/2037
17322N-AA-2	CMLTI 2014-J1 A1 - CMO/RMBS		12/01/2021	Paydown		1,509,416	1,509,416	1,515,548	1,509,767	0	(351)	0	(351)	0	1,509,416	0	0	0	17,770	05/25/2044
17322N-AD-6	CMLTI 2014-J1 A2 - CMO/RMBS		12/01/2021	Paydown		494,000	494,000	491,067	492,725	0	1,275	0	1,275	0	494,000	0	0	0	7,149	05/25/2044
17323M-AE-5	CMLTI 2015-A B3 - CMO/RMBS		12/01/2021	Paydown		1,912,899	1,912,899	1,738,347	1,898,878	0	14,021	0	14,021	0	1,912,899	0	0	0	47,934	06/25/2058
193051-AA-7	COLD 2020-ICE5 A - CMBS		02/15/2021	Paydown		212,618	212,618	212,618	212,618	0	0	0	0	0	212,618	0	0	0	382	11/16/2037
19421U-AA-2	CASL 2019-A A1 - ABS		12/27/2021	Paydown		2,289,471	2,289,471	2,283,578	2,283,709	0	5,762	0	5,762	0	2,289,471	0	0	0	11,899	12/28/2048
19421U-AB-0	CASL 2019-A A2 - ABS		12/25/2021	Paydown		899,435	899,435	899,106	899,131	0	304	0	304	0	899,435	0	0	0	13,849	12/28/2048
19423D-AB-6	CASL 2018-A A2 - ABS		12/25/2021	Paydown		1,163,477	1,163,477	1,162,956	1,163,078	0	399	0	399	0	1,163,477	0	0	0	17,038	12/26/2047
19424K-AB-9	CASL 21A A2 - ABS		12/25/2021	Paydown		2,000,642	2,000,641	2,000,242	0	0	395	0	395	0	2,000,642	0	0	0	9,966	07/25/2051
19687Y-AA-3	COLT 2020-RPL1 A1 - RMBS		12/01/2021	Paydown		6,361,267	6,361,267	6,361,259	6,361,238	0	29	0	29	0	6,361,267	0	0	0	36,300	01/26/2065
20048E-AY-7	COMM 2013-LC6 A4 - CMBS		11/01/2021	Paydown		1,333,308	1,333,308	1,238,635	1,310,435	0	22,873	0	22,873	0	1,333,308	0	0	0	26,931	01/12/2046
20267U-AA-7	CBSLT 2016-B A1 - ABS		12/25/2021	Paydown		871,013	871,013	870,776	870,841	0	172	0	172	0	871,013	0	0	0	7,358	10/25/2040
2027A0-HR-3	COMMONWEALTH BANK OF AUSTRALIA	C	03/11/2021	Tender Offer		40,223,400	35,000,000	34,869,400	34,928,839	0	2,458	0	2,458	0	34,931,297	0	68,703	68,703	5,625,900	12/09/2025
20786W-AC-1	CONNECTONE BANCORP INC		01/04/2021	Call @ 100.00		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	53,093	07/01/2025
21075W-CJ-2	CONHE 1996-1 A7 - RMBS		12/01/2021	Paydown		11,605	11,605	2,159	11,221	0	385	0	385	0	11,605	0	0	0	571	03/15/2027
210795-QB-9	UNITED AIRLINES 2012-2 PASS THROUGH TRUS		10/29/2021	Paydown		491,310	491,310	494,995	493,463	0	(2,153)	0	(2,153)	0	491,310	0	0	0	14,670	04/29/2026
21079N-AA-9	UAL 2007-1 A - ABS		10/19/2021	Paydown		2,948,565	2,948,565	2,916,315	2,944,166	0	4,399	0	4,399	0	2,948,565	0	0	0	138,147	04/19/2022
212168-AA-6	CONTINENTAL WIND LLC		08/31/2021	Paydown		574,055	574,055	574,055	574,055	0	0	0	0	0	574,055	0	0	0	25,237	02/28/2033

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 Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
21872F-AA-5	CAFL 2019-1 A - CMBS		12/01/2021	Paydown		1,463,535	1,463,535	1,463,469	1,462,775	0	760	0	760	0	1,463,535	0	0	0	38,319	03/15/2052
21872M-AA-0	CAFL 182 A - CMBS		12/01/2021	Paydown		3,365,612	3,365,612	3,365,587	3,365,387	0	225	0	225	0	3,365,612	0	0	0	129,981	11/15/2052
21872N-AA-8	CAFL 2019-3 A - CMBS		12/01/2021	Paydown		72,056	72,056	72,054	72,051	0	4	0	4	0	72,056	0	0	0	227	10/17/2052
21872N-AA-8	CAFL 2019-3 A - CMBS		10/01/2021	Paydown		1,668,610	1,668,610	1,668,567	1,668,531	0	78	0	78	0	1,668,610	0	0	0	35,776	10/17/2052
22003B-AK-2	CORPORATE OFFICE PROPERTIES LP		11/18/2021	Call @ 100.00		3,364,474	3,000,000	2,985,300	2,992,481	0	1,343	0	1,343	0	2,993,824	0	6,176	6,176	571,557	07/01/2025
221608-AA-6	COSTCO (MONTEREY PARK CA) CONTROL PASS		12/15/2021	Paydown		115,090	115,090	115,090	115,077	0	12	0	12	0	115,090	0	0	0	2,080	06/20/2043
22163#-AA-1	COSTCO (OCEANSIDE NY) LEASE-BACKED PASS-		12/15/2021	Paydown		287,775	287,775	287,775	287,775	0	0	0	0	0	287,775	0	0	0	4,918	11/30/2041
22541Q-CZ-3	CSFB 2003-AR15 4M2 - RMBS		12/27/2021	Paydown		201,406	201,406	201,406	202,492	0	(1,086)	0	(1,086)	0	201,406	0	0	0	3,752	06/25/2033
22541Q-FV-9	CSFB 2003-17 1A4 - CMO/RMBS		12/01/2021	Paydown		305,473	305,473	308,316	305,724	0	(251)	0	(251)	0	305,473	0	0	0	13,033	06/25/2033
22541Q-XS-6	CSFB 2003-23 DB1 - CMO/RMBS		12/01/2021	Paydown		99,815	99,815	99,878	99,868	0	(53)	0	(53)	0	99,815	0	0	0	3,247	09/25/2033
22541S-PJ-1	CSFB 2004-AR6 CB1 - CMO/RMBS		11/26/2021	Paydown		331,417	331,417	263,477	282,747	0	48,671	0	48,671	0	331,417	0	0	0	1,653	10/25/2034
225458-LD-8	CSFB 2005-3 6A1 - CMO/RMBS		12/01/2021	Paydown		572,222	572,222	504,986	516,068	0	56,154	0	56,154	0	572,222	0	0	0	21,379	07/25/2035
22549N-AA-9	CREDIT SUISSE ABS REPACKAGING TRUST 2018	D	07/26/2021	Paydown		6,483,458	6,483,458	6,288,954	6,321,512	0	161,946	0	161,946	0	6,483,458	0	0	0	86,677	01/01/2037
2254W0-FJ-9	CSFB 2003-1 1A1 - CMO/RMBS		12/01/2021	Paydown		61,431	61,431	63,658	62,653	0	(1,223)	0	(1,223)	0	61,431	0	0	0	2,637	02/25/2033
22942M-BF-2	CSMC 2006-8 5A1 - CMO/RMBS		12/01/2021	Paydown		104,373	104,504	101,892	104,057	0	316	0	316	0	104,373	0	0	0	1,516	10/25/2026
22944P-AA-5	CSMC 2013-TH1 A1 - CMO/RMBS		12/01/2021	Paydown		1,115,546	1,115,546	1,001,725	1,001,398	0	114,148	0	114,148	0	1,115,546	0	0	0	8,277	02/25/2043
22960*-AA-0	PVTPL OCHSNER CLINIC FOUNDATION - CMO		12/15/2021	Paydown		844,780	844,780	844,780	844,792	0	(12)	0	(12)	0	844,780	0	0	0	24,262	12/15/2028
229658-AA-3	WAG (EDINA, MINNESOTA) CONTROL PASS-THRU		12/15/2021	Paydown		171,638	171,638	173,354	172,993	0	(1,355)	0	(1,355)	0	171,638	0	0	0	4,297	07/15/2037
22969*-AA-1	WAL-MART (GREENVILLE PENNSYLVANIA) CONTR		12/15/2021	Paydown		487,700	487,700	492,577	490,862	0	(3,163)	0	(3,163)	0	487,700	0	0	0	9,349	12/15/2029
22970*-AA-8	BNSF (DAYTON, TEXAS) CONTROL PASS-THRU T		12/15/2021	Paydown		562,199	562,199	562,199	562,213	0	(14)	0	(14)	0	562,199	0	0	0	12,633	05/15/2034
229738-AA-3	PVTPL GREAT WEST CASUALTY		12/15/2021	Paydown		253,983	253,984	253,984	253,984	0	(1)	0	(1)	0	253,983	0	0	0	6,394	12/15/2037
229778-AA-9	CRIC BLUE BELL LLC - CONTROL PASS THRU T		12/15/2021	Paydown		252,365	252,365	252,365	252,365	0	0	0	0	0	252,365	0	0	0	5,321	12/15/2038
23242L-AB-9	CWHEL 2006-F 2A1 - RMBS		12/15/2021	Paydown		114,334	114,334	79,891	113,886	0	449	0	449	0	114,334	0	0	0	117	07/15/2036
23248A-AJ-0	CWL 2007-SEA1 2A1 - RMBS		12/27/2021	Paydown		209,852	209,852	130,108	157,657	0	52,195	0	52,195	0	209,852	0	0	0	635	05/25/2037
233046-AE-1	DNKN 2017-1 A2I - RMBS		10/29/2021	Paydown		17,505,000	17,505,000	17,505,000	17,505,000	0	0	0	0	0	17,505,000	0	0	0	625,092	11/20/2047
233046-AF-8	DNKN 2017-1 A II - RMBS		11/20/2021	Paydown		210,000	210,000	210,000	210,000	0	0	0	0	0	210,000	0	0	0	5,289	11/20/2047
233046-AH-4	DNKN 2017-1 A II - RMBS		11/20/2021	Paydown		120,000	120,000	119,944	119,963	0	37	0	37	0	120,000	0	0	0	2,263	11/20/2047
233046-AM-3	DNKN 2019-1 A23 - RMBS		11/20/2021	Paydown		180,000	180,000	181,922	181,634	0	(1,634)	0	(1,634)	0	180,000	0	0	0	4,502	05/20/2049
23305U-AA-5	DBRR 2011-LC2 A4A - CMBS		04/14/2021	Paydown		28,219,153	28,219,153	29,723,807	28,227,962	0	(8,809)	0	(8,809)	0	28,219,153	0	0	0	167,763	07/14/2044
23305Y-AJ-8	DBUBS 2011-LC3 AM - CMBS		04/12/2021	Paydown		11,109,000	11,109,000	10,802,892	11,078,993	0	30,007	0	30,007	0	11,109,000	0	0	0	194,860	08/12/2044
23316#-AA-5	DEA (NASHVILLE TN) CTL 3.228 08/05/2040		12/05/2021	Paydown		334,797	334,798	334,798	334,798	0	(1)	0	(1)	0	334,797	0	0	0	5,883	08/05/2040
23332U-AD-6	DSLA 2004-AR1 A2B - CMO/RMBS		12/20/2021	Paydown		517,366	517,367	453,828	459,323	0	58,043	0	58,043	0	517,366	0	0	0	2,339	09/19/2044
23341B-AC-9	DRB 2016-B A2 - ABS		09/27/2021	Paydown		1,412,267	1,412,268	1,411,838	1,412,002	0	265	0	265	0	1,412,267	0	0	0	21,900	06/25/2040
23355L-AA-4	DXC TECHNOLOGY CO		03/23/2021	Tender Offer		6,343,620	6,000,000	5,980,860	5,996,287	0	470	0	470	0	5,996,757	0	3,243	3,243	483,053	09/18/2022
23355L-AD-8	DXC TECHNOLOGY CO		09/20/2021	Call @ 118.53		37,077,122	31,280,000	31,714,299	31,572,568	0	(30,917)	0	(30,917)	0	31,541,651	0	5,535,471	5,535,471	1,382,619	04/15/2027
23355L-AK-2	DXC TECHNOLOGY CO		09/20/2021	Call @ 100.00		11,090,300	10,000,000	9,979,100	9,981,720	0	2,837	0	2,837	0	9,984,557	0	15,443	15,443	1,474,154	04/15/2025
233599-ZC-6	DTV AMERICA 14.00 PIK 06/18/2021		08/30/2021	Maturity @ 100.00		1,352,438	1,352,438	1,352,438	1,352,438	0	0	0	0	0	1,352,438	0	0	0	144,613	08/30/2021
233851-AF-1	DAIMLER FINANCE NORTH AMERICA LLC		09/15/2021	Maturity @ 100.00		14,000,000	14,000,000	14,133,490	14,011,802	0	(11,802)	0	(11,802)	0	14,000,000	0	0	0	542,500	09/15/2021
24023#-AA-7	WASHINGTON STATE DEPARTMENT OF CORRECTIO		12/15/2021	Paydown		278,296	274,585	274,585	278,759	0	(463)	0	(463)	0	278,296	0	0	0	6,890	03/15/2033
24703T-AA-4	DELL INTERNATIONAL LLC		12/07/2021	Various		9,366,346	8,798,000	8,794,217	8,796,770	0	501	0	501	0	8,797,271	0	321,475	321,475	507,732	06/15/2023
247367-BH-7	DELTA AIR LINES INC - ABS		06/09/2021	Various		1,943,553	1,832,578	1,832,582	1,833,771	0	10	0	10	0	1,833,781	0	109,772	109,772	100,488	02/10/2024
24736X-AA-6	DELTA AIR LINES 2015-1 PASS THROUGH TRUS		07/30/2021	Paydown		306,818	306,818	306,818	306,882	0	(64)	0	(64)	0	306,818	0	0	0	8,342	01/30/2029
24736Y-AA-4	DELTA AIR LINES 2015-1 PASS THROUGH TRUS		07/30/2021	Paydown		153,411	153,411	153,411	153,312	0	98	0	98	0	153,411	0	0	0	4,459	01/30/2029
24763L-FN-5	DELHE 1999-2 A7F - RMBS		12/01/2021	Paydown		54,907	54,907	53,097	37,732	0	17,175	0	17,175	0	54,907	0	0	0	1,058	08/15/2030
25150M-AC-0	DBALT 2007-RAMP1 A2 - RMBS		12/27/2021	Paydown		425,836	425,836	335,346	369,321	0	56,515	0	56,515	0	425,836	0	0	0	5,379	12/25/2036
25150N-AB-0	DBALT 2006-AR5 1A2 - RMBS		12/27/2021	Paydown		454,154	454,154	184,160	450,581	0	3,573	0	3,573	0	454,154	0	0	0	2,498	10/25/2036
251510-CV-3	DBALT 2005-1 1A1 - CMO/RMBS		12/25/2021	Paydown		346,209	346,209	251,435	252,805	0	93,404	0	93,404	0	346,209	0	0	0	1,206	02/25/2035
251510-EP-4	DBALT 2005-3 5A1 - CMO/RMBS		12/25/2021	Paydown		552,369	552,370	336,170	538,191	0	14,179	0	14,179	0	552,369	0	0	0	1,019	06/25/2035
251510-LM-3	DBALT 2006-AR1 5A1 - CMO/RMBS		12/01/2021	Paydown		249,913	224,963	201,977	233,515	0	16,398	0	16,398	0	249,913	0	0	0	3,288	02/25/2036
251510-MD-2	DBALT 2006-AB1 A1A - RMBS		12/01/2021	Paydown		99,773	99,467	1,163	97,911	0	1,862	0	1,862	0	99,773	0	0	0	2,700	02/25/2036
25216A-AA-2	DEXT 2020-1 A - ABS		12/15/2021	Paydown		1,293,555	1,293,555	1,293,527	1,293,529	0	26	0	26	0	1,293,555	0	0	0	7,547	02/16/2027
25755T-AE-0	DPABS 2015-1 A2 - RMBS		10/25/2021	Paydown		120,000	120,000	120,000	120,000	0	0	0	0	0	120,000	0	0	0	4,027	10/25/2045
25755T-AH-3	DPABS 2017-1 A23 - RMBS		10/25/2021	Paydown		157,500	157,500	157,500	157,500	0	0	0	0	0	157,500	0	0	0	4,864	07/25/2047
25755T-AJ-9	DPABS 2018-1 A21 - RMBS		10/25/2021	Paydown		52,500	52,500	52,500	52,506	0	(6)	0	(6)	0	52,500	0	0	0	1,621	07/27/2048
25755T-AK-6	DPABS 2018-1 A22 - RMBS		10/25/2021	Paydown		26,250	26,250	26,242	26,247	0	3	0	3	0	26,250	0	0	0	852	07/27/2048
25755T-AL-4	DPABS 2019-1 A2 - RMBS		10/25/2021	Paydown		56,250	56,250	56,250	56,250	0	0	0	0	0	56,250	0	0	0	1,547	10/25/2049
25755T-AM-2	DPABS 2019-1 A2 - RMBS		10/25/2021	Paydown		161,250	161,250	161,332	161,338	0	(88)	0	(88)	0	161,250	0	0	0	3,886	10/25/2049
258258-AA-0	DORIC NIMROD AIR FINANCE ALPHA LTD - ABS	C	06/23/2021	Various		986,160	982,431	982,431	982,404	0	(127)	0	(127)	0	982,277	0	3,883	3,883	27,829	11/30/2024

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
26067*-AA-3	DOW (MIDLAND MI) CONTROL PASS-THRU TRUST		12/15/2021	Paydown		485,777	485,599	487,784	487,165	0	(1,388)	0	(1,388)	0	485,777	0	0	0	13,376	03/15/2034
26208L-AC-2	HONK 2018-1 A2 - RMBS		10/20/2021	Paydown		70,000	70,000	70,000	70,010	0	(10)	0	(10)	0	70,000	0	0	0	2,073	04/20/2048
26209X-AC-5	HONK 2020-2 A2 - RMBS		10/20/2021	Paydown		37,500	37,500	37,500	37,500	0	0	0	0	0	37,500	0	0	0	728	01/20/2051
26224H-AE-7	DRUGC 2017-1 A2 - ABS	C	07/15/2021	Paydown		1,158,751	1,158,751	1,158,558	1,158,750	0	1	0	1	0	1,158,751	0	0	0	17,611	04/15/2027
26443@-AA-6	DULLES DISCOVERY 1 CONTROL PASS-THROUGH		12/05/2021	Paydown		545,396	545,396	545,396	545,396	0	0	0	0	0	545,396	0	0	0	8,767	06/05/2037
26827E-AC-9	ECAF I A2 - ABS	D	12/15/2021	Paydown		373,598	373,598	373,598	368,306	0	5,292	0	5,292	0	373,598	0	0	0	13,038	06/15/2040
26847@-AA-8	EDX/GE INVENTORY SUPPLY AGREEMENTS BACKE		10/15/2021	Paydown		1,290,337	1,290,337	1,290,337	1,290,350	0	(13)	0	(13)	0	1,290,337	0	0	0	24,777	04/15/2028
26848#-AA-5	EDX/GE INVENTORY SUPPLY AGREEMENT BACKED		10/15/2021	Paydown		868,635	868,635	868,635	868,653	0	(19)	0	(19)	0	868,635	0	0	0	22,343	01/15/2029
26848*-AA-9	EDX/GE VII CTL 3.29 01/15/2030		10/15/2021	Paydown		782,692	782,692	782,692	782,692	0	0	0	0	0	782,692	0	0	0	13,793	01/15/2030
26884A-AZ-6	ERP OPERATING LP		09/15/2021	Call @ 100.00		1,792,000	1,792,000	1,785,172	1,791,220	0	574	0	574	0	1,791,794	0	206	206	62,160	12/15/2021
26884T-AD-4	ERAC USA FINANCE LLC		08/16/2021	Maturity @ 100.00		8,000,000	8,000,000	7,962,880	7,997,276	0	2,724	0	2,724	0	8,000,000	0	0	0	360,000	08/16/2021
26894B-AB-2	EAGLE BANCORP INC		08/02/2021	Call @ 100.00		9,000,000	9,000,000	9,000,000	9,000,010	0	(10)	0	(10)	0	9,000,000	0	0	0	450,000	08/01/2026
28851Q-AE-3	ECLO 1R AR - CDO		04/15/2021	Paydown		565,056	565,056	565,056	565,039	0	17	0	17	0	565,056	0	0	0	2,821	10/15/2029
28851Q-AG-8	ECLO 1R BR - CDO		03/05/2021	Call @ 100.00		20,600,000	20,600,000	20,600,000	20,601,134	0	215	0	215	0	20,601,349	0	(1,349)	(1,349)	397,271	10/15/2029
28852E-AA-7	ECLO II A - CDO		11/15/2021	Paydown		3,626,796	3,626,796	3,626,796	3,624,701	0	2,094	0	2,094	0	3,626,796	0	0	0	55,172	02/15/2029
28852L-AA-1	ECLO III A1 - CDO		04/20/2021	Paydown		501,609	501,609	501,609	501,648	0	(39)	0	(39)	0	501,609	0	0	0	3,465	07/22/2030
28852L-AE-3	ECLO III A2 - CDO		04/06/2021	Paydown		23,441,976	23,441,976	23,441,976	23,438,970	0	3,006	0	3,006	0	23,441,976	0	0	0	487,791	07/22/2030
28852L-AN-3	ECLO 2018-3A A2R - CDO		04/20/2021	Paydown		304,617	304,617	304,617	0	0	0	0	0	0	304,617	0	0	0	230	07/22/2030
28853R-AA-7	ECLO 4 A - CDO		06/17/2021	Paydown		8,000,000	8,000,000	8,000,000	8,000,000	0	0	0	0	0	8,000,000	0	0	0	112,418	04/15/2029
28853R-AC-3	ECLO 4 B - CDO		06/17/2021	Paydown		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	74,176	04/15/2029
28853R-AL-3	ECLO 4R AR - CDO		10/15/2021	Paydown		1,813,924	1,813,924	1,813,924	0	0	(78,133)	0	(78,133)	0	1,813,924	0	0	0	10,250	04/15/2029
28932M-AA-3	ELM ROAD GENERATING STATION SUPERCRITICA		08/11/2021	Paydown		363,671	363,671	363,671	363,689	0	(18)	0	(18)	0	363,671	0	0	0	14,268	02/11/2030
292505-AJ-3	OVINTIV INC		08/16/2021	Call @ 100.00		8,500,000	8,500,000	8,043,250	8,427,810	0	51,463	0	51,463	0	8,479,273	0	20,727	20,727	249,546	11/15/2021
29250R-AU-0	ENBRIDGE ENERGY PARTNERS LP		06/15/2021	Call @ 100.00		3,000,000	3,000,000	2,993,940	2,999,531	0	301	0	301	0	2,999,832	0	168	168	94,500	09/15/2021
292689-AC-0	ENERGY GROUP OVERSEAS BV	C	12/22/2021	EXCHANGE		0	500,000	0	0	12,888	0	12,888	0	0	0	0	0	0	2,459	10/15/2017
29273D-AA-8	ENDO DAC	C	06/23/2021	JANE STREET EXECUTION SERVICES LLC		197,444	200,000	200,000	200,007	0	(2)	0	(2)	0	200,004	0	(2,560)	(2,560)	8,160	10/15/2024
29364D-AQ-3	ENTERGY ARKANSAS LLC		02/15/2021	Maturity @ 100.00		2,000,000	2,000,000	1,999,420	1,999,994	0	6	0	6	0	2,000,000	0	0	0	37,500	02/15/2021
29364W-AN-8	ENTERGY LOUISIANA LLC		05/01/2021	Maturity @ 100.00		5,000,000	5,000,000	4,991,350	4,999,708	0	292	0	292	0	5,000,000	0	0	0	120,000	05/01/2021
29977A-A*-6	EVERCORE INC.		03/26/2021	Maturity @ 100.00		7,500,000	7,500,000	7,500,000	7,500,000	0	0	0	0	0	7,500,000	0	0	0	183,000	03/30/2021
30069L-AA-6	XAN 2019-RS07 A - CDO/CMBS	C	03/17/2021	Paydown		914,072	914,072	914,072	914,072	0	0	0	0	0	914,072	0	0	0	2,111	04/17/2036
30069L-AA-6	XAN 2019-RS07 A - CDO	C	05/20/2021	Paydown		1,903,830	1,903,830	1,903,830	1,903,830	0	0	0	0	0	1,903,830	0	0	0	8,961	04/17/2036
30069L-AC-2	XAN 2019-RS07 AS - CDO	C	05/20/2021	Paydown		1,000,000	1,000,000	989,688	991,226	0	8,774	0	8,774	0	1,000,000	0	0	0	6,804	04/17/2036
30227F-AJ-9	ESA 21ESH D - CMBS		09/15/2021	Paydown		77,632	77,632	77,632	0	0	0	0	0	0	77,632	0	0	0	349	07/15/2038
30251B-AA-6	FMR LLC		11/15/2021	Maturity @ 100.00		26,000,000	26,000,000	25,766,480	25,977,901	0	22,099	0	22,099	0	26,000,000	0	0	0	1,391,000	11/15/2021
30256W-AA-5	FDF 1 A - CDO	C	02/18/2021	Paydown		6,000,000	6,000,000	6,000,000	6,000,000	0	0	0	0	0	6,000,000	0	0	0	70,400	11/12/2030
30256W-AB-3	FDF 1 B - CDO	C	02/18/2021	Call @ 100.00		6,000,000	6,000,000	6,000,000	6,000,000	0	0	0	0	0	6,000,000	0	0	0	88,000	11/12/2030
30258B-AA-9	FDF 2 A - CDO	C	06/10/2021	Paydown		8,500,000	8,500,000	8,491,500	8,500,000	0	0	0	0	0	8,500,000	0	0	0	210,441	05/12/2031
30260G-AA-4	FCITL 211 A - ABS		10/15/2021	Paydown		3,609,027	3,609,027	3,608,869	0	0	158	0	158	0	3,609,027	0	0	0	7,178	03/31/2033
30263Z-AA-1	FSKMM 1 A1 - CDO		01/14/2021	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	54,878	07/15/2030
30292*-AA-2	CTL - FBI BRONX TRUST 2018		12/15/2021	Paydown		502,961	502,961	502,961	502,961	0	0	0	0	0	502,961	0	0	0	10,360	07/15/2033
307000-AA-7	FAMILY DOLLAR STORES INC		01/20/2021	Call @ 100.00		4,006,069	4,000,000	3,979,760	3,999,794	0	126	0	126	0	3,999,920	0	80	80	99,402	02/01/2021
31307#-AA-9	FDL-CC LLC		12/15/2021	Paydown		143,683	122,901	122,920	122,915	0	20,769	0	20,769	0	143,683	0	0	0	3,237	02/15/2035
31307#-AC-5	FDL-CC LLC		12/15/2021	Paydown		82,275	70,390	70,393	70,392	0	11,883	0	11,883	0	82,275	0	0	0	8,525	06/15/2037
31429#-AA-2	FEDEX CHINO CONTROL PASS-THRU TRUST,SERI		12/15/2021	Paydown		575,249	575,249	575,249	575,249	0	0	0	0	0	575,249	0	0	0	11,088	10/15/2035
31620M-AM-8	FIDELITY NATIONAL INFORMATION SERVICES I		03/03/2021	Tender Offer		1,797,526	1,625,000	1,618,858	1,622,650	0	108	0	108	0	1,622,758	0	2,242	2,242	187,919	06/05/2024
31620M-BJ-4	FIDELITY NATIONAL INFORMATION SERVICES I		03/10/2021	Tender Offer		10,166,040	9,000,000	8,984,340	8,986,489	0	259	0	259	0	8,986,748	0	13,252	13,252	1,268,228	05/21/2029
31737V-AA-4	FAHB 20HB2 A - CMO/RMBS		12/25/2021	Paydown		963,133	963,133	955,459	955,947	0	7,186	0	7,186	0	963,133	0	0	0	5,482	07/25/2030
31737V-AA-4	FINANCE AMERICA HECM BUYOUT 2020-HB2 - A		05/01/2021	Paydown		533,052	533,052	528,805	528,980	0	4,072	0	4,072	0	533,052	0	0	0	2,626	07/25/2030
317579-AA-8	FINS 2015-1 A - ABS		04/30/2021	Paydown		1,572,152	1,572,152	1,572,152	1,572,491	0	(339)	0	(339)	0	1,572,152	0	0	0	29,217	07/30/2026
32027L-AE-5	FFML 2006-FF14 A5 - RMBS		12/27/2021	Paydown		474,873	474,873	415,737	443,057	0	31,816	0	31,816	0	474,873	0	0	0	730	10/25/2036
32051G-SQ-9	FHAMS 2005-AA7 2A1 - CMO/RMBS		12/01/2021	Paydown		805,821	828,803	748,028	798,642	0	7,179	0	7,179	0	805,821	0	0	0	10,762	09/25/2035
32051G-XQ-3	FHASI 2005-AR5 2A1 - CMO/RMBS		12/01/2021	Paydown		641,612	636,202	601,878	617,349	0	24,263	0	24,263	0	641,612	0	0	0	6,000	11/25/2035
32051G-XV-2	FHASI 2005-AR5 4A1 - CMO/RMBS		12/01/2021	Paydown		283,502	283,909	279,851	281,023	0	2,479	0	2,479	0	283,502	0	0	0	3,836	11/25/2035
32052E-AA-7	FHASI 2006-AR3 1A1 - CMO/RMBS		12/01/2021	Paydown		35,573	33,251	27,930	35,278	0	295	0	295	0	35,573	0	0	0	466	11/25/2036
32056J-AA-2	FHASI 2007-AR3 1A1 - CMO/RMBS		12/01/2021	Paydown		835,465	893,177	600,972	818,389	0	17,077	0	17,077	0	835,465	0	0	0	12,415	11/25/2037
33582V-AC-2	KEYCORP		12/15/2021	Maturity @ 100.00		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	362,500	12/15/2021
33773B-AL-2	FISERV INC		06/15/2021	Maturity @ 100.00		5,000,000	5,000,000	4,983,050	4,999,069	0	931	0	931	0	5,000,000	0	0	0	118,750	06/15/2021

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 Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
337930-AC-5	FLAGSTAR BANCORP INC		01/22/2021	Call @ 100.00		14,371,000	14,000,000	13,999,860	14,000,105	0	(11)	0	(11)	0	14,000,094	0	(94)	(94)	816,424	07/15/2021
33803W-AA-7	FISHERS LANE ASSOCIATES LLC		12/05/2021	Paydown		923,553	923,553	923,553	923,554	0	0	0	0	0	923,553	0	0	0	13,662	08/05/2030
33972P-AA-7	FLNG LIQUEFACTION 2 LLC		09/30/2021	Paydown		173,000	173,000	173,000	172,983	0	17	0	17	0	173,000	0	0	0	5,404	03/31/2038
343873-AA-3	FLUSHING FINANCIAL CORP		12/15/2021	Call @ 100.00		10,000,000	10,000,000	10,000,000	10,000,105	0	(105)	0	(105)	0	10,000,000	0	0	0	525,000	12/15/2026
34417M-AA-5	FOCUS 2017-1 A21 - RMBS		03/23/2021	Paydown		3,860,000	3,860,000	3,860,000	3,860,000	0	0	0	0	0	3,860,000	0	0	0	80,120	04/30/2047
34417M-AB-3	FOCUS 2017-1 A22 - RMBS		10/30/2021	Paydown		60,000	60,000	60,000	60,000	0	0	0	0	0	60,000	0	0	0	1,720	04/30/2047
34417Q-AA-6	FOCUS 2018-1 A2 - RMBS		10/30/2021	Paydown		120,000	120,000	120,000	120,020	0	(20)	0	(20)	0	120,000	0	0	0	3,888	10/30/2048
34417Q-AB-4	FOCUS BRANDS FUNDING LLC - ABS		10/30/2021	Paydown		65,000	65,000	68,534	68,450	0	(3,450)	0	(3,450)	0	65,000	0	0	0	1,801	10/30/2048
34417R-AA-4	FOCUS BRANDS FUNDING LLC - 2017-1 - CMO		10/30/2021	Paydown		30,000	30,000	30,000	0	0	0	0	0	0	30,000	0	0	0	0	04/30/2047
345397-WK-5	FORD MOTOR CREDIT COMPANY LLC		12/16/2021	BANC OF AMERICA/FIXED INCOME		5,193,750	5,000,000	4,953,300	4,985,929	0	5,011	0	5,011	0	4,990,939	0	202,811	202,811	298,351	08/06/2023
347466-AE-4	FORT IRWIN LAND LLC		12/15/2021	Paydown		394,196	394,196	370,715	378,358	0	15,837	0	15,837	0	394,196	0	0	0	15,739	12/15/2035
34955Y-AL-3	FOBSL VI B2R - CDO		02/01/2021	Call @ 100.00		0	0	0	0	0	0	0	0	0	0	0	0	0	(2,180)	07/23/2031
34960Y-AE-2	FCO VII A1F - CDO		10/29/2021	Paydown		7,000,000	7,000,000	7,000,000	7,000,544	0	(544)	0	(544)	0	7,000,000	0	0	0	182,430	12/15/2028
34961J-AC-8	FCO IX A1T - CDO		10/12/2021	Paydown		28,800,000	28,800,000	28,111,200	28,279,172	0	520,828	0	520,828	0	28,800,000	0	0	0	456,452	11/15/2029
34961J-AG-9	FCO IX B - CDO		10/12/2021	Paydown		14,000,000	14,000,000	14,013,500	14,000,859	0	(859)	0	(859)	0	14,000,000	0	0	0	273,220	11/15/2029
34961J-AS-3	FCO IX FR2 - CDO		10/12/2021	Paydown		36,000,000	36,000,000	36,000,000	36,000,000	0	0	0	0	0	36,000,000	0	0	0	824,780	11/15/2029
35040U-AA-9	FFIN 2017-1 A - ABS		12/15/2021	Paydown		2,754,881	2,754,881	2,754,482	2,754,752	0	129	0	129	0	2,754,881	0	0	0	48,278	07/15/2033
35041J-AA-3	FFIN 2019-1 A - ABS		12/15/2021	Paydown		1,565,972	1,565,972	1,565,729	1,552,492	0	13,479	0	13,479	0	1,565,972	0	0	0	32,737	11/15/2034
35352P-AA-2	FB FINANCIAL CORP		03/30/2021	Call @ 100.00		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	171,875	03/30/2026
35352P-AB-0	FB FINANCIAL CORP		11/15/2021	Direct		5,000,000	5,000,000	5,000,000	5,000,165	0	(165)	0	(165)	0	5,000,000	0	0	0	350,000	07/01/2026
35824#-AA-4	FRESNO COUNTY (ROWELL BUILDING) CONTROL		12/15/2021	Paydown		13,980	13,952	14,080	14,077	0	(97)	0	(97)	0	13,980	0	0	0	239	05/15/2040
358268-AA-4	FRESNO COUNTY CALIFORNIA - ABS		12/15/2021	Paydown		331,693	331,693	335,003	334,717	0	(3,024)	0	(3,024)	0	331,693	0	0	0	8,172	06/15/2038
35952F-AB-6	FT HUACHUCA YPG CMNTYS II LLC		12/15/2021	Paydown		365,304	365,304	393,250	376,464	0	(11,159)	0	(11,159)	0	365,304	0	0	0	29,208	12/15/2026
360271-AJ-9	FULTON FINANCIAL CORP		03/30/2021	Tender Offer		16,524,689	14,680,000	14,637,134	14,660,893	0	1,105	0	1,105	0	14,661,998	0	18,002	18,002	1,097,023	11/15/2024
361438-AB-0	GAMCO INVESTORS INC		06/01/2021	Maturity @ 100.00		8,000,000	8,000,000	8,000,000	8,000,000	0	0	0	0	0	8,000,000	0	0	0	235,000	06/01/2021
361448-AL-7	GATX CORP		04/01/2021	Call @ 100.00		5,037,700	5,000,000	4,991,750	4,999,612	0	231	0	231	0	4,999,843	0	157	157	118,533	06/01/2021
36157N-FL-3	GECMS 1997 HE4 A6 - RMBS		12/01/2021	Paydown		8,135	8,135	8,111	7,023	1,255	(8)	136	1,112	0	8,135	0	0	0	282	11/25/2027
36185M-AJ-1	GMACM 2005-AF1 A2 - CMO/RMBS		06/25/2021	Paydown		1,110,849	1,127,011	835,212	847,781	0	263,069	0	263,069	0	1,110,849	0	0	0	3,811	07/25/2035
36185N-6N-5	GMACM 2005-AR2 2A - CMO/RMBS		12/01/2021	Paydown		1,394,577	1,394,578	1,263,194	1,253,465	0	141,112	0	141,112	0	1,394,577	0	0	0	29,151	05/25/2035
36198#-AA-0	GE HUNTSVILLE 2020A LEASE-BACKED PASS-TH		12/15/2021	Paydown		209,485	209,485	209,485	0	0	0	0	0	0	209,485	0	0	0	7,296	04/15/2046
36200#-AA-8	GE HUNTSVILLE 2020B LEASE-BACKED PASS-TH		12/15/2021	Paydown		49,443	49,443	49,443	49,443	0	0	0	0	0	49,443	0	0	0	1,105	04/15/2046
36228F-UJ-3	GSR 2003-7F 4A1 - CMO/RMBS		12/01/2021	Paydown		31,813	31,813	31,028	30,926	0	887	0	887	0	31,813	0	0	0	587	10/25/2032
3622EA-AA-8	GSAA 2007-3 1AA - RMBS		12/27/2021	Paydown		1,173,801	1,173,802	778,643	1,142,811	0	30,991	0	30,991	0	1,173,801	0	0	0	2,532	03/25/2037
362341-4A-4	GSR 2006-AR1 2A1 - CMO/RMBS		12/01/2021	Paydown		102,640	99,931	95,611	102,042	0	598	0	598	0	102,640	0	0	0	1,549	01/25/2036
362341-4F-3	GSR 2006-AR1 3A1 - CMO/RMBS		12/01/2021	Paydown		219,119	218,296	214,748	214,511	0	4,608	0	4,608	0	219,119	0	0	0	2,120	01/25/2036
362341-DP-1	GSR 2005-6F 1A5 - CMO/RMBS		12/01/2021	Paydown		354,833	354,833	356,163	356,195	0	(1,362)	0	(1,362)	0	354,833	0	0	0	7,569	07/25/2035
362341-FN-4	GSR 2005-AR4 3A5 - CMO/RMBS		12/01/2021	Paydown		390,012	377,892	321,175	386,503	0	3,509	0	3,509	0	390,012	0	0	0	5,969	07/25/2035
362341-SG-5	GSR 2005-AR6 B1 - CMO/RMBS		12/01/2021	Paydown		710,809	959,892	869,899	870,317	0	(159,507)	0	(159,507)	0	710,809	0	0	0	15,099	09/25/2035
362341-XC-8	GSR 2005-AR7 4A1 - CMO/RMBS		12/01/2021	Paydown		166,971	169,945	136,222	166,772	0	199	0	199	0	166,971	0	0	0	2,413	11/25/2035
362341-XE-4	GSR 2005-AR7 5A1 - CMO/RMBS		12/01/2021	Paydown		446,745	443,997	379,275	442,198	0	4,547	0	4,547	0	446,745	0	0	0	6,661	11/25/2035
362341-XG-9	GSR 2005-AR7 6A1 - CMO/RMBS		12/01/2021	Paydown		245,867	245,867	233,821	232,821	0	13,046	0	13,046	0	245,867	0	0	0	3,833	11/25/2035
36242D-4W-0	GSR 2005-AR3 6A1 - CMO/RMBS		12/01/2021	Paydown		196,910	196,910	185,022	175,874	0	21,036	0	21,036	0	196,910	0	0	0	2,711	05/25/2035
36242D-BZ-5	GSR 2004-9 B1 - CMO/RMBS		12/01/2021	Paydown		548,134	548,134	532,376	534,626	0	13,509	0	13,509	0	548,134	0	0	0	8,906	08/25/2034
36242D-FS-7	GSR 2004-11 2A1 - CMO/RMBS		12/01/2021	Paydown		291,953	291,953	293,498	290,447	0	1,506	0	1,506	0	291,953	0	0	0	4,364	09/25/2034
36242D-FX-6	GSR 2004-11 3A1 - CMO/RMBS		12/01/2021	Paydown		15,896	15,896	15,923	15,855	0	41	0	41	0	15,896	0	0	0	208	09/25/2034
36242D-H4-8	GSR 2005-AR2 1A1 - CMO/RMBS		12/01/2021	Paydown		389,254	389,255	357,141	353,492	0	35,762	0	35,762	0	389,254	0	0	0	5,530	04/25/2035
36242D-H9-7	GSR 2005-AR2 4A1 - CMO/RMBS		12/01/2021	Paydown		500,258	500,258	486,189	483,102	0	17,156	0	17,156	0	500,258	0	0	0	11,690	04/25/2035
36242D-QY-2	GSR 2004-15F 2A2 - CMO/RMBS		12/01/2021	Paydown		83,927	83,927	82,779	84,126	0	(199)	0	(199)	0	83,927	0	0	0	1,819	12/25/2034
36242D-T6-0	GSMPS 2005-RP2 1AS - CMO/RMBS		05/21/2021	Amherst Securities Group LLC		4,589,876	0	11,900,894	2,426,497	0	(246,145)	0	(246,145)	0	2,180,352	0	2,409,525	2,409,525	695,305	03/25/2035
36244S-AD-0	GSAA 2006-13 AF4 - RMBS		12/01/2021	Paydown		807,933	807,933	557,474	804,902	0	3,031	0	3,031	0	807,933	0	0	0	7,992	07/25/2036
36248#-AA-0	GSA (ANCHORAGE AK) CONTROL PASS-THROUGH		12/15/2021	Paydown		1,300,803	1,300,803	1,312,510	1,308,988	0	(8,185)	0	(8,185)	0	1,300,803	0	0	0	24,793	11/15/2030
36248D-AD-7	GSCC 2006-2 A1 - RMBS		11/26/2021	Paydown		351,115	338,837	261,432	341,876	0	9,240	0	9,240	0	351,115	0	0	0	766	05/25/2036
36248F-AG-7	GSMS 2011-GC3 A4 - CMBS		01/07/2021	Paydown		0	0	(1,379)	0	0	0	0	0	0	0	0	0	0	(8,483)	03/10/2044
36249#-AA-1	GSA GTH I U S GOVERNMENT LEASE-BACKEDD P		12/15/2021	Paydown		306,133	306,133	306,133	306,136	0	(3)	0	(3)	0	306,133	0	0	0	7,614	05/15/2038
36255#-AA-0	GSO FACULITY REV L+200 10/11/2023		01/25/2021	EXCHANGE		16,711,477	16,744,875	16,692,093	16,710,691	0	786	0	786	0	16,711,477	0	0	0	174,311	11/11/2023
362669-AV-5	GSR 2007-4F 6A1 - CMO/RMBS		12/01/2021	Paydown		119,589	106,279	72,261	(77,038)	126,379	70,249	0	196,627	0	119,589	0	0	0	3,333	06/25/2027

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36298G-AA-7	GSPALO 2006-1 CTF - CMBS		10/09/2021	Paydown		599,968	599,968	608,365	604,357	0	(4,388)	0	(4,388)	0	599,968	0	0	0	17,804	10/09/2029
36298G-AA-7	GSPALO 2006-1 CTF - CMBS		12/09/2021	Paydown		130,214	130,214	132,036	131,166	0	(952)	0	(952)	0	130,214	0	0	0	8,016	10/09/2029
36655L-AB-1	GRMML 182 ATR - CDO		02/22/2021	Paydown		9,907,881	9,907,881	9,907,881	9,907,906	0	(25)	0	(25)	0	9,907,881	0	0	0	46,664	11/20/2029
36655Y-AB-3	MTLOG 2018-1 A1T - CDO		12/20/2021	Paydown		7,682,187	7,682,187	7,637,631	7,657,610	0	24,577	0	24,577	0	7,682,187	0	0	0	91,985	03/22/2027
36655Y-AC-1	MTLOG 2018-1 A2 - CDO		12/14/2021	Call @ 100.00		8,000,000	8,000,000	8,000,000	7,999,539	0	(53)	0	(53)	0	7,999,486	0	514	514	155,342	03/22/2027
36656A-AG-3	SIX10 181 A3 - CDO	C	10/18/2021	Paydown		9,296,647	9,296,647	9,296,647	9,298,029	0	(1,382)	0	(1,382)	0	9,296,647	0	0	0	287,142	07/17/2028
36828Q-QH-2	GECMC 2005-C4 AJ - CMBS		02/11/2021	Paydown		295,955	1,309,865	1,246,937	1,305,229	0	4,636	0	4,636	0	1,309,865	0	(1,013,910)	(1,013,910)	72,443	11/10/2045
36850#-AA-9	JENKS TOWNSHIP PENNSYLVANIA		12/15/2021	Paydown		460,321	460,321	460,321	460,321	0	0	0	0	0	460,321	0	0	0	8,401	12/15/2033
36962G-3P-7	GENERAL ELECTRIC CO		06/09/2021	Tender Offer		12,908,000	10,000,000	12,613,150	12,217,132	0	(40,155)	0	(40,155)	0	12,176,977	0	731,023	731,023	1,030,382	01/14/2038
36962G-4B-7	GENERAL ELECTRIC CO		06/09/2021	Tender Offer		367,469	249,000	297,964	288,778	0	(579)	0	(579)	0	288,199	0	(39,199)	(39,199)	117,490	01/10/2039
381362-AL-6	GTCOP 121R A2R - CDO	C	12/15/2021	Paydown		9,827,586	9,827,586	9,827,349	9,827,586	0	0	0	0	0	9,827,586	0	0	0	452,462	06/15/2034
38172X-AG-4	GOCAP 16 A1R - CDO	C	06/24/2021	Paydown		18,000,000	18,000,000	18,000,000	18,000,387	0	(387)	0	(387)	0	18,000,000	0	0	0	229,713	07/25/2029
38172X-AJ-8	GOCAP 16 A2R - CDO	C	06/24/2021	Paydown		18,500,000	18,500,000	18,500,000	18,499,824	0	176	0	176	0	18,500,000	0	0	0	254,671	07/25/2029
38172X-AL-3	GOCAP 16 BR - CDO	C	06/24/2021	Paydown		1,000,000	1,000,000	996,500	997,081	0	2,919	0	2,919	0	1,000,000	0	0	0	16,444	07/25/2029
381741-AC-1	GCBDC 4 A1 - CDO		09/02/2021	Paydown		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	258,042	11/05/2032
38177K-AA-0	GOCAP 49 A1 - CDO	C	09/02/2021	Paydown		26,000,000	26,000,000	26,000,000	26,000,000	0	0	0	0	0	26,000,000	0	0	0	799,401	07/20/2032
38522H-AA-9	GACM 2020-FL2 A - CDO/CMBS	C	03/16/2021	Paydown		3,057,214	3,057,214	3,057,214	3,057,214	0	0	0	0	0	3,057,214	0	0	0	17,152	03/16/2035
38522H-AA-9	GACM 2020-FL2 A - CMBS	C	09/16/2021	Paydown		5,941,923	5,941,923	5,941,923	5,941,923	0	0	0	0	0	5,941,923	0	0	0	57,339	03/16/2035
39678W-AA-6	GCSP 51 A		10/01/2021	Paydown		16,170	16,170	16,089	16,256	0	(87)	0	(87)	0	16,170	0	0	0	537	09/25/2034
39678W-AA-6	GCSP 51 A - MBS		12/25/2021	Paydown		124,412	124,412	123,790	124,694	0	(283)	0	(283)	0	124,412	0	0	0	2,948	09/25/2034
40054#-AA-5	GRYPHON MEZZANINE PARTNERS II FEEDER FUN		12/17/2021	Adjustment		390,162	390,162	390,162	390,162	0	0	0	0	0	390,162	0	0	0	20,945	12/14/2028
40075T-AA-0	INDEPENDENT BANK GROUP INC		07/20/2021	Call @ 100.00		8,000,000	8,000,000	8,000,000	8,000,075	0	(75)	0	(75)	0	8,000,000	0	0	0	460,000	07/20/2026
40414L-AJ-8	HEALTHPEAK PROPERTIES INC		01/28/2021	Tender Offer		125,102	114,000	113,476	113,829	0	4	0	4	0	113,834	0	166	166	12,085	11/15/2023
40414L-AL-3	HEALTHPEAK PROPERTIES INC		01/28/2021	Tender Offer		6,673,200	6,000,000	5,977,800	5,991,096	0	167	0	167	0	5,991,263	0	8,737	8,737	778,471	08/15/2024
40537Y-AJ-2	HLA 2013-2 C - CDO		11/01/2021	Paydown		4,800,000	4,800,000	4,788,000	4,800,000	0	0	0	0	0	4,800,000	0	0	0	110,572	08/01/2025
40538C-AU-4	HLA 2014-1 B2R - CDO	C	07/30/2021	Paydown		9,688,454	9,688,454	9,688,454	9,689,131	0	(677)	0	(677)	0	9,688,454	0	0	0	154,552	04/18/2026
41161G-AC-7	HVMLT 2006-8 A1A - RMBS		06/21/2021	Paydown		20,093	26,187	7,340	27,122	0	(7,030)	0	(7,030)	0	20,093	0	0	0	33	07/21/2036
41161P-CX-9	HVMLT 2004-1 1A - CMO/RMBS		12/19/2021	Paydown		405,719	405,720	386,955	381,695	0	24,025	0	24,025	0	405,719	0	0	0	2,048	04/19/2034
41161P-EX-7	HVMLT 2004-5 2A6 - CMO/RMBS		12/01/2021	Paydown		133,558	133,558	107,181	123,224	0	10,335	0	10,335	0	133,558	0	0	0	1,986	06/19/2034
41161P-EZ-2	HVMLT 2004-5 3A - CMO/RMBS		12/01/2021	Paydown		105,241	105,241	104,779	104,553	0	688	0	688	0	105,241	0	0	0	1,510	06/19/2034
41161P-FV-0	HVMLT 2004-6 5A - CMO/RMBS		12/01/2021	Paydown		30,847	30,847	31,271	31,247	0	(400)	0	(400)	0	30,847	0	0	0	525	08/19/2034
41161P-MV-2	HVMLT 2005-4 1A - CMO/RMBS		12/01/2021	Paydown		25,808	25,808	23,414	24,649	0	1,159	0	1,159	0	25,808	0	0	0	400	07/19/2035
41161P-TN-3	HVMLT 2005-10 2AA - CMO/RMBS		12/20/2021	Paydown		326,988	326,988	205,955	316,811	0	10,177	0	10,177	0	326,988	0	0	0	1,367	11/19/2035
41161P-UK-7	HVMLT 2005-11 2A - CMO/RMBS		12/20/2021	Paydown		188,050	188,050	132,626	149,026	0	39,023	0	39,023	0	188,050	0	0	0	745	08/19/2045
41161V-AC-4	HVMLT 2006-7 2AA - RMBS		12/20/2021	Paydown		64,628	69,871	43,502	61,157	0	3,471	0	3,471	0	64,628	0	0	0	188	09/19/2036
41162G-AA-0	HVMLT 2006-11 A1A - RMBS		12/20/2021	Paydown		506,551	496,688	447,795	501,183	0	5,368	0	5,368	0	506,551	0	0	0	1,194	12/19/2036
411707-AD-4	HNGRY 2018-1 A2 - RMBS		12/20/2021	Paydown		140,000	140,000	140,000	140,000	0	0	0	0	0	140,000	0	0	0	4,339	06/22/2048
411707-AH-5	HNGRY 201 A - RMBS		12/20/2021	Paydown		120,000	120,000	120,000	120,000	0	0	0	0	0	120,000	0	0	0	2,972	12/20/2050
419838-AA-5	HAWAIIAN AIRLINES 2013-1 PASS THROUGH TR		07/15/2021	Paydown		283,092	283,092	283,092	283,162	0	(70)	0	(70)	0	283,092	0	0	0	8,931	07/15/2027
42249#-AA-7	HEALTHPARTNERS, INC.		05/15/2021	Paydown		665,459	665,459	665,459	665,488	0	(29)	0	(29)	0	665,459	0	0	0	15,339	05/15/2030
423452-AC-5	HELMERICH AND PAYNE INC		10/27/2021	Call @ 111.58		7,252,824	6,500,000	6,640,660	6,597,271	0	(18,750)	0	(18,750)	0	6,578,521	0	674,303	674,303	337,513	03/15/2025
42770Q-AA-0	HERO 2014-2 A - ABS		09/20/2021	Paydown		485,179	485,179	484,849	484,987	0	192	0	192	0	485,179	0	0	0	15,161	09/21/2040
42770R-AA-8	HERO FDG TR 2014-1 - ABS		09/20/2021	Paydown		374,287	374,287	374,283	374,287	0	0	0	0	0	374,287	0	0	0	13,762	09/20/2038
42806D-CH-0	HERTZ 192 A - ABS		07/02/2021	Paydown		2,511,112	2,511,112	2,510,372	2,510,586	0	526	0	526	0	2,511,112	0	0	0	32,729	05/25/2025
42824C-BF-5	HEWLETT PACKARD ENTERPRISE CO		10/29/2021	Call @ 100.00		7,663,968	7,000,000	6,987,190	6,989,039	0	2,249	0	2,249	0	6,991,288	0	8,712	8,712	1,014,784	10/01/2024
431116-AB-8	HIGHMARK INC		05/15/2021	Maturity @ 100.00		4,000,000	4,000,000	3,983,840	3,999,297	0	703	0	703	0	4,000,000	0	0	0	95,000	05/15/2021
43132A-AA-6	HILDENE COLL MGMT CO LLC		12/28/2021	Various		6,348,834	6,348,834	6,348,834	6,350,008	0	(14)	0	(14)	0	6,349,995	0	(1,160)	(1,160)	340,110	12/28/2042
43133A-AA-5	HITR 2018-1 A1 - CDO	C	10/12/2021	Paydown		7,261,776	7,261,776	7,116,540	7,136,703	0	125,072	0	125,072	0	7,261,776	0	0	0	93,432	10/11/2038
43133J-AA-6	HITR 2019-2 A1 - CDO	C	11/22/2021	Paydown		707,879	707,879	705,402	705,011	0	2,869	0	2,869	0	707,879	0	0	0	13,807	05/23/2039
43133K-AA-3	HCOMF 1R AR - CDO	C	11/24/2021	Paydown		30,000,000	30,000,000	30,000,000	30,000,000	0	0	0	0	0	30,000,000	0	0	0	1,034,583	11/01/2035
43133W-AA-7	HITR A - CDO	C	08/26/2021	Paydown		40,000,000	40,000,000	40,000,000	40,000,000	0	0	0	0	0	40,000,000	0	0	0	1,224,509	02/01/2038
43285H-AA-6	HGVT 2020-A A - RMBS		12/25/2021	Paydown		479,622	479,622	479,591	479,593	0	29	0	29	0	479,622	0	0	0	4,127	02/25/2039
433674-AA-6	NZES 20PLS1 A - RMBS		10/25/2021	Paydown		1,876,568	1,876,568	1,876,563	1,876,561	0	7	0	7	0	1,876,568	0	0	0	30,879	12/25/2025
433674-AA-6	NZES 20PLS1 A - RMBS		12/25/2021	Paydown		304,446	304,446	304,445	304,445	0	1	0	1	0	304,446	0	0	0	11,318	12/25/2025
43722#-AA-1	HOME DEPOT (MONTEREY PARK, CA) CONTROL		12/15/2021	Paydown		200,407	200,407	200,407	200,407	0	0	0	0	0	200,407	0	0	0	4,050	06/15/2038
43722*-AA-5	HOME DEPOT SOUTH WINDSOR CTL 3.37 11/15/		12/15/2021	Paydown		172,516	172,516	172,516	172,516	0	0	0	0	0	172,516	0	0	0	3,188	10/15/2040
43739E-AP-2	HMBT 2005-1 A1 - RMBS		12/27/2021	Paydown		268,287	268,287	235,744	266,123	0	2,164	0	2,164	0	268,287	0	0	0	851	03/25/2035
43739E-CL-9	HMBT 2006-1 1A1 - RMBS		12/01/2021	Paydown		69,139	68,124	59,446	68,268	0	871	0	871	0	69,139	0	0	0	606	04/25/2037

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 Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
43739H-AA-8	HMBT 2006-2 A1 - RMBS		12/27/2021	Paydown		2,678,741	2,678,742	2,342,819	2,464,918	0	213,823	0	213,823	0	2,678,741	0	0	0	7,136	12/25/2036
43741B-AA-7	HMBT 2007-1 1A1 - CMO/RMBS		12/29/2021	EXCHANGE		0	0	0	0	0	0	0	0	0	399,331	(399,331)	(399,331)	0	0	04/25/2047
440405-AE-8	HORZN 181 A - ABS		09/15/2021	Paydown		851,098	851,098	851,080	851,113	0	(15)	0	(15)	0	851,098	0	0	0	21,405	12/15/2038
44040H-AA-0	HORZN 2019 A - ABS		12/15/2021	Paydown		434,505	434,505	434,503	434,514	0	(8)	0	(8)	0	434,505	0	0	0	7,215	07/15/2039
44329H-AG-9	HP CMNTYS LLC		09/15/2021	Paydown		641,522	641,522	628,485	639,212	0	2,310	0	2,310	0	641,522	0	0	0	24,252	03/15/2023
44329H-AS-3	HP CMNTYS LLC		09/15/2021	Paydown		108,108	108,108	106,346	107,807	0	302	0	302	0	108,108	0	0	0	4,314	03/15/2023
44932B-AN-6	ICG 183 A2 - CDO		04/07/2021	Various		19,000,000	19,000,000	19,000,000	19,000,142	0	(142)	0	(142)	0	19,000,000	0	0	0	381,963	01/26/2032
449786-AP-7	ING BANK NV	C	06/09/2021	Maturity @ 100.00		5,000,000	5,000,000	4,980,550	4,998,966	0	1,034	0	1,034	0	5,000,000	0	0	0	125,000	06/09/2021
451102-BJ-5	ICAHN ENTERPRISES LP		04/12/2021	Call @ 100.00		11,900,000	11,900,000	12,152,406	11,910,275	0	(10,275)	0	(10,275)	0	11,900,000	0	0	0	427,270	02/01/2022
451102-CC-9	ICAHN ENTERPRISES LP		07/15/2021	Adjustment		0	0	0	0	0	502	0	502	0	0	0	0	0	46,667	02/01/2029
45112A-AA-5	ICONX 2012-1 A2 - ABS		07/25/2021	Paydown		52,486	52,486	52,486	52,486	0	0	0	0	0	52,486	0	0	0	888	01/26/2043
45254N-JB-4	IMM 2004-4 2A1 - CMO/RMBS		12/01/2021	Paydown		143,777	143,777	138,337	132,793	0	10,985	0	10,985	0	143,777	0	0	0	3,542	09/25/2034
45254N-KX-4	IMM 2004-9 1A1 - CMO/RMBS		12/27/2021	Paydown		62,953	62,953	57,602	62,113	0	840	0	840	0	62,953	0	0	0	298	01/25/2035
45254N-MZ-7	IMM 2005-2 1A2 - RMBS		12/27/2021	Paydown		522,709	522,709	424,697	455,446	0	67,263	0	67,263	0	522,709	0	0	0	1,853	04/25/2035
45254N-NT-0	IMM 2005-3 M1 - RMBS		12/27/2021	Paydown		40,328	40,328	0	31,423	0	8,905	0	8,905	0	40,328	0	0	0	538	08/25/2035
45254T-TN-4	IMSA 2006-1 2A1 - RMBS		12/27/2021	Paydown		25,824	25,824	18,077	22,020	0	3,804	0	3,804	0	25,824	0	0	0	50	05/25/2036
45660K-AA-9	INDX 2006-AR39 A1 - RMBS		12/27/2021	Paydown		887,990	842,404	678,660	869,640	0	18,350	0	18,350	0	887,990	0	0	0	1,266	02/25/2037
45660L-CK-3	INDX 2005-AR2 1A1 - CMO/RMBS		12/27/2021	Paydown		773,268	736,494	543,153	757,695	0	15,573	0	15,573	0	773,268	0	0	0	2,663	02/25/2035
45660L-DB-2	INDX 2005-AR1 1A1 - CMO/RMBS		12/01/2021	Paydown		16,151	16,151	16,030	16,044	0	107	0	107	0	16,151	0	0	0	217	03/25/2035
45660L-V9-7	INDX 2005-AR31 1A1 - CMO/RMBS		12/01/2021	Paydown		62,754	62,754	56,176	61,768	0	986	0	986	0	62,754	0	0	0	882	01/25/2036
45660N-X9-1	INDX 2004-AR6 5A2 - CMO/RMBS		12/01/2021	Paydown		44,446	44,446	36,445	37,467	0	6,978	0	6,978	0	44,446	0	0	0	1,071	10/25/2034
456618-AF-4	INDX 2006-AR8 A3A - RMBS		12/27/2021	Paydown		261,855	261,855	232,004	257,451	0	4,404	0	4,404	0	261,855	0	0	0	573	07/25/2046
45661X-AB-8	INDX 2006-AR13 A2 - CMO/RMBS		12/25/2021	Paydown		611,513	611,513	366,525	603,571	0	7,941	0	7,941	0	611,513	0	0	0	841	07/25/2036
45669A-AD-6	INDA 2007-AR1 2A1 - CMO/RMBS		12/01/2021	Paydown		1,355,064	1,339,962	1,153,774	1,337,832	0	17,232	0	17,232	0	1,355,064	0	0	0	28,292	03/25/2037
45686@-AB-0	INFRASTRIPE LLC		12/31/2021	Call @ 100.00		22,500	22,500	22,125	22,384	0	41	0	41	0	22,425	0	75	75	842	09/30/2024
457153-AG-9	INGRAM MICRO INC		08/02/2021	Call @ 100.00		5,766,050	5,000,000	4,982,450	4,992,046	0	1,073	0	1,073	0	4,993,119	0	6,881	6,881	937,876	12/15/2024
45780K-AD-8	INTOW 161 A - ABS		02/08/2021	Paydown		7,289,225	7,000,000	7,000,000	7,000,102	0	289,123	0	289,123	0	7,289,225	0	0	0	16,818	11/15/2046
45780K-AE-6	INTOW 161 B - ABS		01/15/2021	Paydown		1,714,924	1,600,000	1,600,000	1,600,060	0	114,864	0	114,864	0	1,714,924	0	0	0	6,076	11/15/2046
45780K-AG-1	INTOW 2018-1 A - ABS		01/15/2021	Paydown		10,431,940	9,400,000	9,400,000	9,400,221	0	1,031,719	0	1,031,719	0	10,431,940	0	0	0	32,140	12/15/2048
45783N-AA-5	INSTR 2021-1 A - RMBS		12/15/2021	Paydown		217,445	217,445	217,327	0	0	118	0	118	0	217,445	0	0	0	1,727	02/16/2054
460146-CL-5	INTERNATIONAL PAPER CO		10/28/2021	Call @ 110.90		2,892,246	2,608,000	2,596,760	2,602,217	0	879	0	879	0	2,603,096	0	289,150	289,150	127,459	01/15/2026
46187V-AA-7	IHSFR 18SFR3 A - RMBS		12/17/2021	Paydown		3,018,305	3,018,305	2,588,197	2,863,512	0	154,794	0	154,794	0	3,018,305	0	0	0	30,722	07/17/2037
46187X-AA-3	IHSFR 2018-SFR4 A - RMBS		12/17/2021	Paydown		267,965	267,965	242,509	266,427	0	1,538	0	1,538	0	267,965	0	0	0	1,014	01/19/2038
46591K-AC-7	JPMMT 198 A3 - CMO/RMBS		12/01/2021	Paydown		5,933,544	5,933,544	6,010,495	5,955,943	0	(22,399)	0	(22,399)	0	5,933,544	0	0	0	92,153	03/25/2050
46602A-AJ-1	IVYH 7R AR - CDO		11/10/2021	Paydown		15,000,000	15,000,000	15,000,000	15,001,463	0	(1,463)	0	(1,463)	0	15,000,000	0	0	0	272,127	10/22/2029
46616M-AA-8	HENDR 2010-3 A - RMBS		12/15/2021	Paydown		200,905	200,905	200,865	199,811	0	1,095	0	1,095	0	200,905	0	0	0	4,205	12/15/2048
46616M-AB-6	HENDR 2010-3 B - RMBS		12/15/2021	Paydown		77,552	77,552	77,550	77,558	0	(6)	0	(6)	0	77,552	0	0	0	2,911	12/15/2050
46616P-AA-1	HENDR 2011-1 A - RMBS		12/15/2021	Paydown		365,445	365,445	365,350	365,338	0	107	0	107	0	365,445	0	0	0	9,506	10/15/2056
46616Q-AA-9	HENDR 2011-2 A - RMBS		12/15/2021	Paydown		380,405	380,405	380,187	380,172	0	234	0	234	0	380,405	0	0	0	10,114	09/15/2056
46616V-AA-8	HENDR 2012-1 A - RMBS		12/15/2021	Paydown		250,543	250,543	250,486	252,606	0	(2,063)	0	(2,063)	0	250,543	0	0	0	5,122	02/16/2065
46617A-AA-3	HENDR 123 A - RMBS		12/15/2021	Paydown		462,892	462,892	458,253	458,676	0	4,216	0	4,216	0	462,892	0	0	0	8,228	09/15/2065
46617F-AA-2	HENDR 2013-1 A - RMBS		12/01/2021	Paydown		342,330	342,330	341,343	341,374	0	955	0	955	0	342,330	0	0	0	6,185	04/15/2067
46617J-AA-4	HENDR 2013-2 A - RMBS		12/15/2021	Paydown		454,189	454,189	454,082	454,203	0	(15)	0	(15)	0	454,189	0	0	0	9,713	03/15/2062
46617L-AA-9	HENDR 133 A - RMBS		12/15/2021	Paydown		629,067	629,067	628,558	628,590	0	477	0	477	0	629,067	0	0	0	12,217	01/17/2073
46617N-AS-6	JFIN 142R 1BR - CDO	C	04/20/2021	Paydown		3,151,257	3,151,257	3,151,257	3,151,463	0	(206)	0	(206)	0	3,151,257	0	0	0	29,466	07/20/2026
46617N-AW-7	JFIN 142R 2BR - CDO	C	11/04/2021	Paydown		6,000,000	6,000,000	6,000,000	6,000,000	0	0	0	0	0	6,000,000	0	0	0	147,709	07/20/2026
46617T-AA-2	HENDR 2014-1 A - RMBS		12/15/2021	Paydown		560,413	560,413	560,097	560,052	0	361	0	361	0	560,413	0	0	0	11,682	03/15/2063
46617Y-AP-8	JFIN 2015R A2R - CDO	C	08/03/2021	Paydown		2,795,088	2,795,088	2,795,088	2,794,277	0	810	0	810	0	2,795,088	0	0	0	32,033	03/16/2026
46617Y-AT-0	JFIN 2015R B2R - CDO	C	06/15/2021	Paydown		12,000,000	12,000,000	12,000,000	11,997,334	0	2,666	0	2,666	0	12,000,000	0	0	0	215,460	03/16/2026
46618A-AA-2	HENDR 2014-2 A - RMBS		12/15/2021	Paydown		995,483	995,483	994,089	994,162	0	1,320	0	1,320	0	995,483	0	0	0	18,815	01/17/2073
46618H-AA-7	HENDR 2014-3 A - RMBS		12/15/2021	Paydown		1,342,449	1,342,449	1,343,475	1,343,571	0	(1,123)	0	(1,123)	0	1,342,449	0	0	0	24,523	06/15/2077
46618L-AA-8	HENDR 2015-1 A - RMBS		12/15/2021	Paydown		1,312,216	1,312,216	1,300,033	1,300,739	0	11,477	0	11,477	0	1,312,216	0	0	0	24,650	09/15/2072
46619R-AA-4	HENDR 2015-2 A - RMBS		12/15/2021	Paydown		762,390	762,390	763,564	763,371	0	(981)	0	(981)	0	762,390	0	0	0	18,763	03/15/2058
46619U-AC-3	APEXC 2017 B - CDO		03/24/2021	Paydown		4,313,000	4,313,000	4,313,000	4,310,750	0	2,250	0	2,250	0	4,313,000	0	0	0	38,664	04/24/2029
46619X-AA-1	HENDR 2015-3 A - RMBS		12/15/2021	Paydown		372,790	372,790	372,464	372,490	0	301	0	301	0	372,790	0	0	0	8,564	03/17/2070
46620J-AA-9	HENDR 171 A - RMBS		12/15/2021	Paydown		346,021	346,021	345,754	345,789	0	231	0	231	0	346,021	0	0	0	7,721	08/16/2060
46620V-AA-2	HENDR 172 A - RMBS		12/15/2021	Paydown		493,975	493,975	493,752	493,781	0	195	0	195	0	493,975	0	0	0	8,625	09/15/2072
466247-L6-8	JPMMT 2006-A2 2B1 - CMO/RMBS		12/01/2021	Paydown		419,043	419,043	399,400	405,269	0	13,774	0	13,774	0	419,043	0	0	0	7,067	08/25/2034

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
466247-PW-7	JPMMT 2005-A3 2A1 - CMO/RMBS		12/01/2021	Paydown		496,329	496,329	418,157	483,519	0	12,810	0	12,810	0	496,329	0	0	0	6,821	06/25/2035
466247-QP-1	JPMMT 2005-A3 7A1 - CMO/RMBS		12/01/2021	Paydown		115,464	119,789	96,391	114,029	0	1,435	0	1,435	0	115,464	0	0	0	1,726	06/25/2035
466247-RP-0	JPMMT 2005-HYB4 2A1 - CMO/RMBS		12/01/2021	Paydown		266,200	266,200	236,252	237,994	0	28,206	0	28,206	0	266,200	0	0	0	3,597	07/25/2035
466247-UG-6	JPMMT 2005-A6 7A1 - CMO/RMBS		12/01/2021	Paydown		388,523	367,323	359,068	384,574	0	3,949	0	3,949	0	388,523	0	0	0	6,298	08/25/2035
466273-10-9	JMP GROUP INC		09/13/2021	Various		1,644,438	1,656,700	1,656,700	1,644,539	0	296	0	296	0	1,644,835	0	(397)	(397)	28,271	11/15/2027
46627M-AD-9	JPALT 2005-S1 1A4 - CMO/RMBS		12/01/2021	Paydown		126,335	126,165	85,182	127,421	0	(1,086)	0	(1,086)	0	126,335	0	0	0	3,798	12/25/2035
46627M-CU-9	JPALT 2006-A1 2A1 - CMO/RMBS		12/01/2021	Paydown		67,504	66,595	4,992	66,172	0	1,332	0	1,332	0	67,504	0	0	0	1,002	03/25/2036
46627M-CY-1	JPALT 2006-A1 3A1 - CMO/RMBS		12/01/2021	Paydown		1,992,055	1,992,055	1,639,367	1,967,885	0	24,170	0	24,170	0	1,992,055	0	0	0	27,274	03/25/2036
46627M-EC-7	JPALT 2006-S1 1A6 - CMO/RMBS		12/01/2021	Paydown		146,815	147,114	82,369	146,587	0	228	0	228	0	146,815	0	0	0	5,251	03/25/2036
46628K-AC-4	JPMMT 2006-A3 2A1 - CMO/RMBS		12/01/2021	Paydown		79,852	78,666	69,470	78,439	0	1,413	0	1,413	0	79,852	0	0	0	1,278	05/25/2036
46628L-AB-4	JPMMT 2006-A4 1A2 - CMO/RMBS		12/01/2021	Paydown		21,019	20,864	16,631	20,985	0	34	0	34	0	21,019	0	0	0	301	06/25/2036
46628V-AH-9	JPALT 2006-S3 A5 - RMBS		12/01/2021	Paydown		0	115,985	77,507	(691)	0	691	0	691	0	0	0	0	0	3,081	08/25/2036
46629U-40-4	JMP GROUP LLC		01/22/2021	PIPR		623,030	653,350	653,350	653,350	0	0	0	0	0	653,350	0	(30,320)	(30,320)	0	09/30/2029
46630B-AE-3	JPALT 2008-R3 3A1 - CMO/RMBS		12/01/2021	Paydown		286,660	286,660	250,379	285,342	0	1,318	0	1,318	0	286,660	0	0	0	3,939	05/26/2037
46630G-AN-5	JPMMT 2007-A1 4A2 - CMO/RMBS		12/01/2021	Paydown		25,422	25,422	23,769	24,099	0	1,322	0	1,322	0	25,422	0	0	0	355	07/25/2035
46630P-AP-0	JPMMT 2007-A2 3A1 - CMO/RMBS		12/01/2021	Paydown		9,080	9,584	0	8,841	0	239	0	239	0	9,080	0	0	0	145	04/25/2037
46630W-AB-6	JPMMT 2007-S2 1A2 - CMO/RMBS		12/29/2021	EXCHANGE		0	0	0	0	0	0	0	0	0	284,789	0	(284,789)	(284,789)	0	06/25/2037
46631N-DT-3	JPMMT 2007-S3 A90 - CMO/RMBS		12/01/2021	Paydown		20,610	20,378	17,039	20,629	0	(19)	0	(19)	0	20,610	0	0	0	822	08/25/2037
46632T-AA-3	JPMMT 2008-R2 1A1 - CMO/RMBS		12/01/2021	Paydown		1,672,698	1,672,698	1,346,500	1,435,640	0	237,058	0	237,058	0	1,672,698	0	0	0	26,934	07/29/2037
46632Y-AB-0	JPMMT 2008-R3 1A2 - CMO/RMBS		12/30/2021	Paydown		727,396	722,045	84,361	642,115	0	77,287	0	77,287	0	719,402	0	7,994	7,994	8,587	11/26/2038
46632Y-AC-8	JPMMT 2008-R3 2A1 - CMO/RMBS		11/01/2021	Paydown		931,471	931,471	452,509	939,712	0	(8,240)	0	(8,240)	0	931,471	0	0	0	22,996	11/26/2038
46632Y-AD-6	JPMMT 2008-R3 2A2 - CMO/RMBS		12/01/2021	Paydown		13,091	493	0	0	0	13,091	0	13,091	0	13,091	0	0	0	20	11/26/2038
46633A-AC-9	JPMMT 2008-R4 2A1 - CMO/RMBS		12/01/2021	Paydown		152,915	152,915	118,605	152,868	0	47	0	47	0	152,915	0	0	0	8,762	11/26/2036
46633M-AM-1	JPMRR 2009-6 2A2 - CMO/RMBS		12/01/2021	Paydown		465,937	477,963	48,278	0	0	465,937	0	465,937	0	465,937	0	0	0	6,536	04/26/2035
46633P-AU-6	JPMRR 2009-7 111 - CMO/RMBS		04/28/2021	Paydown		60,204	60,204	58,087	59,799	0	405	0	405	0	60,204	0	0	0	475	09/27/2036
46634D-AX-6	JPMRR 2010-1 3A2 - CMO/RMBS		12/01/2021	Paydown		1,096,238	1,136,004	536,457	1,074,433	0	21,804	0	21,804	0	1,096,238	0	0	0	33,948	04/26/2037
46635B-AD-3	J.P. MORGAN RESECURITIZATION TRUST, SERI		12/01/2021	Paydown		1,363,416	1,363,416	943,526	1,111,216	0	252,200	0	252,200	0	1,363,416	0	0	0	37,043	03/01/2039
46635T-CG-5	JPMCC 2011-C3 A4 - CMBS		04/19/2021	Paydown		5,472,700	5,472,700	5,352,129	5,461,114	0	11,586	0	11,586	0	5,472,700	0	0	0	60,083	02/16/2046
46636V-AC-0	JPMCC 2011-C5 A3 - CMBS		07/16/2021	Paydown		1,852,015	1,852,015	1,870,531	1,850,066	0	1,948	0	1,948	0	1,852,015	0	0	0	34,286	08/17/2046
46639J-AE-0	JPMCC 2013-C10 A5 - CMBS		01/01/2021	Paydown		23,905	23,905	22,242	23,472	0	433	0	433	0	23,905	0	0	0	63	12/17/2047
46645A-AB-7	J P MORGAN RESECURITIZATION TRUST SERIES		12/27/2021	Paydown		1,309,397	1,309,396	1,199,734	1,289,013	0	20,384	0	20,384	0	1,309,397	0	0	0	2,489	06/26/2047
46651G-AC-3	JPMMT 2019-7 A3 - CMO/RMBS		12/01/2021	Paydown		1,894,747	1,894,747	1,918,431	1,917,407	0	(22,660)	0	(22,660)	0	1,894,747	0	0	0	29,352	02/25/2050
46651N-AA-2	JOLAR 2019-1 A - ABS	C	12/15/2021	Paydown		839,511	839,511	841,409	840,472	0	(961)	0	(961)	0	839,511	0	0	0	18,250	04/15/2044
470473-AH-2	JTWN 5R B2R - CDO		10/17/2021	Paydown		5,568,253	5,568,253	5,568,253	5,568,666	0	(413)	0	(413)	0	5,568,253	0	0	0	213,821	01/19/2027
47048H-AE-7	JTWN 10 A2 - CDO	C	05/07/2021	Paydown		4,000,000	4,000,000	4,000,000	3,997,559	0	2,441	0	2,441	0	4,000,000	0	0	0	45,950	07/17/2029
472319-AL-6	JEFFERIES GROUP LLC		11/08/2021	Call @ 100.00		6,839,563	6,500,000	6,525,185	6,506,289	0	(2,545)	0	(2,545)	0	6,503,743	0	(3,743)	(3,743)	772,625	01/20/2023
47232D-AA-8	JMAC 08R1 A - CMO/RMBS		12/25/2021	Paydown		826,780	835,871	646,525	798,405	0	28,376	0	28,376	0	826,780	0	0	0	21,205	06/25/2047
47232T-AA-6	JMAC 2008-R2 1A1 - CMO/RMBS		12/01/2021	Paydown		883,686	883,687	677,264	795,130	0	88,556	0	88,556	0	883,686	0	0	0	24,486	10/25/2020
47232T-AC-2	JMAC 2010-R8 2A1 - CMO/RMBS		05/26/2021	Paydown		158,307	158,307	136,818	157,018	0	1,289	0	1,289	0	158,307	0	0	0	1,203	07/27/2037
47232T-AD-0	JMAC 2010-R8 2A2 - CMO/RMBS		12/01/2021	Paydown		305,959	305,959	4,934	277,339	0	28,620	0	28,620	0	305,959	0	0	0	6,907	07/27/2037
47232T-AG-3	JMAC 2008-R2 1A3 - CMO/RMBS		12/30/2021	Paydown		17,810	123,058	606	(66,513)	0	15,459	0	15,459	0	(51,054)	0	68,864	68,864	2,875	10/25/2020
47232T-AH-1	JMAC 2008-R2 2A3 - CMO/RMBS		10/01/2021	Paydown		(1,209)	57,434	1,629	(1,568)	0	359	0	359	0	(1,209)	0	0	0	702	07/25/2037
47232T-AJ-7	JMAC 2008-R2 3A1 - CMO/RMBS		12/01/2021	Paydown		1,440,747	1,440,748	1,217,030	1,420,912	0	19,835	0	19,835	0	1,440,747	0	0	0	23,577	01/25/2039
47232T-AK-4	JMAC 2008-R2 3A2 - CMO/RMBS		12/01/2021	Paydown		4,307	27,912	3,300	3,103	0	1,203	0	1,203	0	4,307	0	0	0	480	02/25/2037
47232A-AB-4	JMAC 2008-R3 1A2 - CMO/RMBS		12/01/2021	Paydown		643,662	643,662	301,993	613,314	0	30,348	0	30,348	0	643,662	0	0	0	10,605	03/21/2036
47232A-AC-2	JMAC 2008-R3 1A3 - CMO/RMBS		12/01/2021	Paydown		1,292	9,102	715	1,167	0	125	0	125	0	1,292	0	0	0	109	03/21/2036
47232A-AD-0	JMAC 2008-R3 2A1 - CMO/RMBS		03/26/2021	Paydown		164,965	164,965	158,212	164,898	0	68	0	68	0	164,965	0	0	0	586	06/26/2036
47232A-AE-8	JMAC 2008-R3 2A2 - CMO/RMBS		12/01/2021	Paydown		963,206	962,440	683,332	962,440	0	766	0	766	0	963,206	0	0	0	18,899	06/26/2036
47232A-AH-1	JMAC 2008-R3 3A2 - CMO/RMBS		12/01/2021	Paydown		519,601	508,295	13,986	511,494	0	8,108	0	8,108	0	519,601	0	0	0	4,892	02/25/2047
47232C-AH-7	JMAC 2009-R1 4A2 - CMO/RMBS		12/01/2021	Paydown		827,273	843,573	820,893	827,779	0	(507)	0	(507)	0	827,273	0	0	0	12,535	06/21/2037
47232D-AH-5	JMAC 09R5 2A3 - CMO/RMBS		12/29/2021	Paydown		825,625	798,879	695,746	728,373	0	23,887	0	23,887	0	752,260	0	73,365	73,365	46,889	09/25/2036
47232D-AJ-1	JMAC 09R5 2A4 - CMO/RMBS		12/29/2021	Exchange		618,432	874,851	561,493	477,633	0	(2,868)	0	(2,868)	0	474,765	0	143,667	143,667	61,179	09/25/2036
47232D-AK-8	JMAC 09R5 2A5 - CMO/RMBS		12/29/2021	Exchange		612,571	874,851	264,991	69,033	0	(22,485)	0	(22,485)	0	46,548	0	566,022	566,022	61,179	09/25/2036
47232D-AL-6	JMAC 09R5 2A6 - CMO/RMBS		12/29/2021	Paydown		65,062	353,018	(4,454)	5,429	0	151	0	151	0	5,580	0	59,482	59,482	24,006	09/25/2036
47232D-AR-3	JMAC 09R5 3A5 - CMO/RMBS		12/29/2021	Paydown		1,444,152	1,881,831	230,032	116,692	0	277,335	0	277,335	0	394,027	0	1,050,125	1,050,125	54,714	01/25/2047
47232D-AU-6	JMAC 09R5 4A2 - CMO/RMBS		12/29/2021	Paydown		898,672	885,617	832,948	862,496	0	14,595	0	14,595	0	877,091	0	21,581	21,581	29,682	09/25/2036
47232D-AV-4	JMAC 09R5 4A3 - CMO/RMBS		12/29/2021	Exchange		1,974,863	2,037,201	767,583	1,304,286	0	69,057	0	69,057	0	1,373,344	0	601,519	601,519	97,625	09/25/2036
47232D-AY-8	JMAC 09R5 5A3 - CMO/RMBS		12/29/2021	Paydown		304,483	303,122	303,122	316,712	0	(2,113)	0	(2,113)	0	314,599	0	(10,116)	(10,116)	11,585	01/25/2036

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
47232D-AZ-5	JMAC 09R5 5A4 - CMO/RMBS		12/29/2021	Exchange		570,317	603,000	603,000	578,384	0	7,587	0	7,587	0	585,971	0	(15,653)	(15,653)	15,895	01/25/2036
47232D-BA-9	JMAC 09R5 5A5 - CMO/RMBS		12/29/2021	Exchange		447,728	603,000	549,083	420,489	0	12,734	0	12,734	0	433,223	0	14,505	14,505	15,895	01/01/2036
47232D-BB-7	JMAC 09R5 5A6 - CMO/RMBS		12/29/2021	Adjustment		333,861	2,211,000	269,868	0	0	0	0	0	0	0	0	333,861	333,861	58,283	01/01/2036
47232D-BD-3	JMAC 09R5 6A2 - CMO/RMBS		12/29/2021	Paydown		796,992	794,948	386,344	783,910	0	7,939	0	7,939	0	791,849	0	5,143	5,143	30,584	02/01/2037
47232D-BE-1	JMAC 09R5 6A3 - CMO/RMBS		12/29/2021	Exchange		1,144,919	1,065,239	343,540	905,076	0	27,386	0	27,386	0	932,462	0	212,457	212,457	68,806	02/01/2037
47232D-BF-8	JMAC 09R5 6A4 - CMO/RMBS		12/29/2021	Paydown		514,008	798,405	213,081	574,907	0	(12,889)	0	(12,889)	0	562,018	0	(48,010)	(48,010)	48,205	02/01/2037
47232D-BK-7	JMAC 09R5 A23 - CMO/RMBS		12/29/2021	Paydown		163,954	173,611	0	63,645	0	19,631	0	19,631	0	83,276	0	80,678	80,678	631	09/25/2036
47232D-BL-5	JMAC 09R5 7A4 - CMO/RMBS		12/29/2021	Exchange		142,660	212,926	0	8,046	0	10,007	0	10,007	0	18,054	0	124,607	124,607	953	09/25/2036
47232D-BM-3	JMAC 09R5 7A5 - CMO/RMBS		12/29/2021	Paydown		16,760	32,442	0	11	0	869	0	869	0	880	0	15,880	15,880	138	09/25/2036
47232D-BQ-4	JEFFERIES RESECURITIZATION TRUST 2009-R5		01/01/2021	Paydown		0	0	0	118	0	(118)	0	(118)	0	0	0	0	0	2	07/01/2037
47232D-BR-2	JMAC 09R5 8A3 - CMO/RMBS		12/29/2021	Paydown		704,040	680,597	422,705	617,960	0	24,347	0	24,347	0	642,308	0	61,732	61,732	32,565	07/01/2037
47232D-BS-0	JMAC 09R5 8A4 - CMO/RMBS		12/29/2021	Exchange		795,478	693,711	209,490	327,373	0	27,006	0	27,006	0	354,379	0	441,100	441,100	48,514	07/01/2037
47232D-BT-8	JMAC 09R5 8A5 - CMO/RMBS		12/29/2021	Paydown		714,001	958,764	(10,228)	289,751	0	(3,790)	0	(3,790)	0	285,961	0	428,040	428,040	64,964	07/01/2037
47232D-BZ-4	JMAC 09R5 9A5 - CMO/RMBS		12/29/2021	Paydown		1,069,449	1,048,387	251,857	118,825	0	208,213	0	208,213	0	327,039	0	742,410	742,410	54,664	06/01/2037
47232D-CD-2	JEFFERIES RESECURITIZATION TRUST 2009-R5		09/28/2021	Paydown		172,831	172,807	38,714	128,347	0	44,484	0	44,484	0	172,831	0	0	0	2,250	02/01/2047
47232D-CE-0	JMAC 09R5 0A5 - CMO/RMBS		12/29/2021	Paydown		1,206,800	1,217,477	110,999	276,423	0	109,337	0	109,337	0	385,760	0	821,039	821,039	36,258	02/01/2047
47232D-CJ-9	JMAC 09R5 113 - CMO/RMBS		12/29/2021	Paydown		201,371	200,554	88,583	164,286	0	21,507	0	21,507	0	185,794	0	15,577	15,577	4,574	05/01/2036
47232D-CK-6	JMAC 09R5 114 - CMO/RMBS		12/29/2021	Exchange		506,021	507,696	167,743	269,172	0	44,288	0	44,288	0	313,460	0	192,561	192,561	16,055	05/01/2036
47232D-CL-4	JMAC 09R5 115 - CMO/RMBS		12/29/2021	Exchange		213,070	217,418	0	471	0	125	0	125	0	596	0	212,474	212,474	6,936	05/01/2036
47232D-CQ-3	JEFFERIES RESECURITIZATION TRUST 2009-R5		02/26/2021	Paydown		23,527	23,527	8,619	23,474	0	53	0	53	0	23,527	0	0	0	170	12/25/2036
47232D-CR-1	JMAC 09R5 124 - CMO/RMBS		12/29/2021	Paydown		286,552	321,623	119,146	186,537	0	17,383	0	17,383	0	203,920	0	82,632	82,632	18,242	12/25/2036
47232D-CS-9	JMAC 09R5 125 - CMO/RMBS		12/29/2021	Exchange		185,705	321,623	93,259	89,036	0	(3,403)	0	(3,403)	0	85,633	0	100,072	100,072	19,507	12/25/2036
47232D-CT-7	JMAC 09R5 126 - CMO/RMBS		12/29/2021	Paydown		12,658	88,936	20,196	25,942	20,016	(3,957)	0	16,059	0	42,001	0	(29,343)	(29,343)	5,128	12/25/2036
47232D-CX-8	JMAC 09R5 134 - CMO/RMBS		12/29/2021	Paydown		860,519	858,930	65,769	337,680	0	62,655	0	62,655	0	400,335	0	460,184	460,184	24,185	04/01/2047
47232D-CY-6	JMAC 09R5 135 - CMO/RMBS		12/29/2021	Paydown		195,558	203,091	(2,236)	0	0	459	0	459	0	459	0	195,099	195,099	6,436	04/01/2047
47232D-CZ-3	JEFFERIES RESECURITIZATION TRUST 2009-R5		06/02/2021	Paydown		51,224	51,224	43,316	50,725	0	499	0	499	0	51,224	0	0	0	805	06/01/2037
47232D-DA-7	JMAC 09R5 142 - CMO/RMBS		12/29/2021	Paydown		810,858	1,016,002	431,207	566,685	0	11,610	0	11,610	0	578,296	0	232,562	232,562	55,182	06/01/2037
47232D-DB-5	JMAC 09R5 143 - CMO/RMBS		12/29/2021	Paydown		450,219	892,900	99,597	85,661	0	(13,253)	0	(13,253)	0	72,409	0	377,810	377,810	52,807	06/01/2037
47232D-DF-6	JMAC 09R5 154 - CMO/RMBS		12/29/2021	Paydown		1,119,141	1,500,102	389,169	515,900	0	91,868	0	91,868	0	607,768	0	511,373	511,373	81,570	08/01/2037
47232D-DK-5	JMAC 09R5 162 - CMO/RMBS		12/29/2021	Paydown		5,229,084	5,302,408	4,068,506	4,564,170	0	79,362	0	79,362	0	4,643,532	0	585,552	585,552	354,559	08/25/2037
47232D-DL-3	JMAC 09R5 163 - CMO/RMBS		12/29/2021	Exchange		1,946,401	2,899,018	879,529	1,458,212	17,744	(72,337)	0	(54,593)	0	1,403,619	0	542,782	542,782	217,851	08/01/2037
47232D-DM-1	JMAC 09R5 164 - CMO/RMBS		12/29/2021	Adjustment		2,193,281	4,058,625	1,149,844	1,390,295	0	(56,649)	0	(56,649)	0	1,333,646	0	859,635	859,635	304,991	08/01/2037
47232D-DN-9	JMAC 09R5 165 - CMO/RMBS		12/29/2021	Paydown		4,476	62,218	1,216	412	1,420	(1,832)	0	(412)	0	0	0	4,476	4,476	3,557	08/01/2037
47232D-DR-0	JEFFERIES RESECURITIZATION TRUST 2009-R5		07/28/2021	Paydown		355,345	355,345	218,189	339,570	0	15,775	0	15,775	0	355,345	0	0	0	4,003	09/01/2035
47232D-DS-8	JMAC 09R5 174 - CMO/RMBS		12/29/2021	Paydown		1,836,638	2,348,346	700,003	914,379	0	133,759	0	133,759	0	1,048,138	0	788,500	788,500	69,906	09/01/2035
47232D-DZ-2	JMAC 09R5 185 - CMO/RMBS		12/29/2021	Paydown		1,827,969	1,841,487	490,916	824,308	0	178,775	0	178,775	0	1,003,083	0	824,886	824,886	55,294	04/01/2037
47232D-EA-6	JMAC 09R5 186 - CMO/RMBS		12/29/2021	Paydown		616,596	1,972,716	449,305	250,726	0	(26,494)	0	(26,494)	0	224,232	0	392,364	392,364	68,839	04/01/2037
47232D-EJ-7	JEFFERIES RESECURITIZATION TRUST 2009-R5		05/26/2021	Paydown		205,915	205,915	83,295	220,546	0	(14,631)	0	(14,631)	0	205,915	0	0	0	1,306	02/01/2037
47232D-EK-4	JMAC 09R5 204 - CMO/RMBS		12/29/2021	Paydown		1,697,239	1,689,398	442,829	906,012	0	218,665	0	218,665	0	1,124,677	0	572,562	572,562	46,670	02/01/2037
47232D-EL-2	JMAC 09R5 205 - CMO/RMBS		12/29/2021	Paydown		571,714	825,151	15,648	4,302	0	12,319	0	12,319	0	16,621	0	555,093	555,093	25,327	02/01/2037
47232D-ER-9	JEFFERIES RESECURITIZATION TRUST 2009-R5		10/26/2021	Paydown		681,865	681,865	218,693	655,231	0	26,635	0	26,635	0	681,865	0	0	0	11,011	05/01/2037
47232D-ES-7	JMAC 09R5 214 - CMO/RMBS		12/29/2021	Paydown		1,135,524	1,142,167	330,536	745,218	0	151,075	0	151,075	0	896,293	0	239,230	239,230	34,357	05/01/2037
47232D-ET-5	JMAC 09R5 215 - CMO/RMBS		12/29/2021	Paydown		737,039	829,408	0	333,986	0	64,747	0	64,747	0	398,732	0	338,306	338,306	25,071	05/01/2037
47232D-EX-6	JMAC 09R5 224 - CMO/RMBS		12/29/2021	Paydown		464,198	464,374	129,243	390,408	0	287,667	0	287,667	0	678,075	0	(213,876)	(213,876)	10,268	08/01/2037
47232D-EY-4	JMAC 09R5 225 - CMO/RMBS		12/29/2021	Paydown		267,620	393,862	(108,661)	72,577	26,028	8,158	0	34,187	0	106,764	0	160,856	160,856	11,985	08/01/2037
47232D-FD-9	JMAC 09R5 233 - CMO/RMBS		12/29/2021	Paydown		1,560,906	1,577,827	667,343	1,329,919	0	120,970	0	120,970	0	1,450,890	0	110,016	110,016	32,175	11/01/2036
47232D-FE-7	JMAC 09R5 234 - CMO/RMBS		12/29/2021	Paydown		2,861,724	2,873,926	548,624	1,021,189	0	209,698	0	209,698	0	1,230,888	0	1,630,836	1,630,836	83,985	11/01/2036
47232D-FJ-6	JMAC 09R5 244 - CMO/RMBS		12/29/2021	Paydown		1,072,306	1,612,050	1,128,833	988,184	0	3,293	0	3,293	0	991,477	0	80,829	80,829	51,030	12/01/2036
47232D-FK-3	JMAC 09R5 245 - CMO/RMBS		12/29/2021	Exchange		160,550	1,900,000	110,373	0	0	0	0	0	0	0	0	160,550	160,550	51,002	12/01/2036
47232Q-AA-1	JMAC 2009-R2 1A - CMO/RMBS		11/29/2021	Paydown		4,364,958	4,364,958	4,248,545	4,161,812	0	203,146	0	203,146	0	4,364,958	0	0	0	102,766	11/26/2037
47232T-AB-3	JMAC 09R3 1A2 - CMO/RMBS		10/01/2021	Paydown		418,369	418,369	366,073	415,840	0	2,529	0	2,529	0	418,369	0	0	0	5,459	12/26/2035
47232V-AB-8	JMAC 09R4 1A2 - CMO/RMBS		12/29/2021	Paydown		257,260	249,864	249,864	262,516	0	1,248	0	1,248	0	263,764	0	(6,504)	(6,504)	12,066	02/26/2037
47232V-AC-6	JMAC 09R4 1A3 - CMO/RMBS		12/29/2021	Exchange		308,368	275,969	43,757	69,618	0	7,957	0	7,957	0	77,575	0	230,793	230,793	17,846	02/26/2037
47232V-AD-4	JMAC 09R4 1A4 - CMO/RMBS		12/29/2021	Paydown		104,322	147,723	0	0	0	239	0	239	0	239	0	104,083	104,083	9,199	02/26/2037
47232V-AG-7	JMAC 09R4 2A2 - CMO/RMBS		12/29/2021	Paydown		362,305	352,181	329,859	358,368	0	4,454	0	4,454	0	362,822	0	(517)	(517)	16,293	02/26/2037
47232V-AH-5	JMAC 09R4 2A3 - CMO/RMBS		12/29/2021	Exchange		433,249	389,297	348,308	351,770	0	2,965	0	2,965	0	354,735	0	78,513	78,513	24,125	02/26/2037
47232V-AJ-1	JMAC 09R4 2A4 - CMO/RMBS		12/29/2021	Paydown		140,306	208,787	11,097	27,527	0	(1,689)	0	(1,689)	0	25,837	0	114,469	114,469	12,460	02/26/2037
47232V-AL-6	JEFFERIES RESECURITIZATION TRUST 2009-R4		04/27/2021	Various		87,773	87,773	87,773	86,969	0	502	0	502	0	87,471	0	302	302	979	07/01/2037

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 Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
47232V-AM-4	JMAC 09R4 3A2 - CMO/RMBS		12/29/2021	Paydown		743,819	689,661	552,456	564,610	0	17,129	0	17,129	0	581,739	0	162,079	162,079	42,705	07/26/2037
47232V-AN-2	JMAC 09R4 3A3 - CMO/RMBS		12/29/2021	Exchange		269,439	313,483	95,241	21,562	0	(9,546)	0	(9,546)	0	12,016	0	257,423	257,423	21,117	07/26/2037
47232V-AP-7	JMAC 09R4 3A4 - CMO/RMBS		12/29/2021	Paydown		3,806	33,937	(1,939)	0	0	3,657	0	3,657	0	3,657	0	149	149	1,401	07/26/2037
47232V-AS-1	JMAC 09R4 4A2 - CMO/RMBS		12/29/2021	Paydown		279,889	274,487	125,403	242,089	0	23,003	0	23,003	0	265,092	0	14,797	14,797	11,018	09/26/2036
47232V-AT-9	JMAC 09R4 4A3 - CMO/RMBS		12/29/2021	Exchange		327,150	300,000	95,925	154,142	0	26,002	0	26,002	0	180,145	0	147,005	147,005	19,400	09/26/2036
47232V-AU-6	JMAC 09R4 4A4 - CMO/RMBS		12/29/2021	Paydown		529,692	586,297	132,549	99,032	0	6,149	0	6,149	0	105,181	0	424,511	424,511	37,738	09/26/2036
47232V-AX-0	JMAC 09R4 5A2 - CMO/RMBS		12/29/2021	Paydown		280,749	281,320	114,248	232,742	0	57,992	0	57,992	0	290,734	0	(9,985)	(9,985)	4,142	09/26/2035
47232V-AY-8	JMAC 09R4 5A3 - CMO/RMBS		12/29/2021	Exchange		317,949	327,074	85,017	81,781	0	44,649	0	44,649	0	126,430	0	191,519	191,519	8,362	09/26/2035
47232V-AZ-5	JMAC 09R4 5A4 - CMO/RMBS		12/29/2021	Paydown		219,988	251,915	23,042	40,192	0	7,266	0	7,266	0	47,458	0	172,530	172,530	6,347	09/26/2035
47232V-BC-5	JMAC 09R4 6A2 - CMO/RMBS		12/29/2021	Paydown		1,061,289	1,082,792	155,479	723,167	0	102,969	0	102,969	0	826,135	0	235,153	235,153	4,794	09/26/2035
47232V-BD-3	JMAC 09R4 6A3 - CMO/RMBS		12/29/2021	Exchange		575,101	645,238	21,430	175,504	0	31,007	0	31,007	0	206,511	0	368,590	368,590	3,373	09/26/2035
47232V-BE-1	JMAC 09R4 6A4 - CMO/RMBS		12/29/2021	Paydown		142,006	383,236	(207)	0	0	2,069	0	2,069	0	2,069	0	139,937	139,937	1,896	09/26/2035
47232V-BN-1	JMAC 09R4 8A2 - CMO/RMBS		12/29/2021	Paydown		98,468	98,414	98,414	113,304	0	1,243	0	1,243	0	114,547	0	(16,079)	(16,079)	2,861	11/26/2036
47232V-BP-6	JMAC 09R4 8A3 - CMO/RMBS		12/29/2021	Exchange		247,612	232,827	232,827	228,695	0	861	0	861	0	229,556	0	18,056	18,056	13,801	11/26/2036
47232V-BQ-4	JMAC 09R4 8A4 - CMO/RMBS		12/29/2021	Paydown		508,261	753,722	(1,358)	82,175	0	(3,753)	0	(3,753)	0	78,422	0	429,839	429,839	44,493	11/26/2036
47232V-BY-7	JMAC 09R4 9A6 - CMO/RMBS		12/29/2021	Paydown		41,016	34,386	0	19,842	13,269	15,164	0	28,433	0	48,275	0	(7,259)	(7,259)	3,683	11/26/2037
47232V-CB-6	JEFFERIES RESECURITIZATION TRUST 2009-R4		04/27/2021	Paydown		41,157	41,157	41,157	40,703	0	454	0	454	0	41,157	0	0	0	697	07/26/2036
47232V-CC-4	JMAC 09R4 0A4 - CMO/RMBS		12/29/2021	Paydown		450,193	422,095	233,323	329,260	0	26,414	0	26,414	0	355,674	0	94,519	94,519	24,722	07/26/2036
47232V-CD-2	JMAC 09R4 0A5 - CMO/RMBS		12/29/2021	Paydown		247,027	335,342	3,946	45,313	0	(192)	0	(192)	0	45,122	0	201,905	201,905	20,581	07/26/2036
47232V-CH-3	JMAC 09R4 113 - CMO/RMBS		12/29/2021	Paydown		209,033	206,854	174,271	203,564	0	4,182	0	4,182	0	207,746	0	1,287	1,287	4,967	04/26/2037
47232V-CJ-9	JMAC 09R4 114 - CMO/RMBS		12/29/2021	Exchange		308,675	336,357	186,078	258,381	0	23,994	0	23,994	0	282,374	0	26,300	26,300	6,568	04/26/2037
47232V-CK-6	JMAC 09R4 115 - CMO/RMBS		12/29/2021	Exchange		130,842	336,356	73,011	73,352	0	11,962	0	11,962	0	85,314	0	45,528	45,528	6,568	04/26/2037
47232V-CL-4	JMAC 09R4 116 - CMO/RMBS		12/29/2021	Exchange		241,056	1,401,487	138,235	44,474	0	(2,480)	0	(2,480)	0	41,994	0	199,062	199,062	27,368	04/26/2037
47232V-CM-2	JEFFERIES RESECURITIZATION TRUST 2009-R4		02/26/2021	Paydown		64,509	64,509	64,406	96,575	0	(32,066)	0	(32,066)	0	64,509	0	0	0	424	11/01/2035
47232V-CN-0	JMAC 09R4 122 - CMO/RMBS		12/29/2021	Paydown		1,130,972	1,100,000	582,076	813,873	0	43,447	0	43,447	0	857,320	0	273,652	273,652	54,567	11/26/2035
47232V-CP-5	JMAC 09R4 123 - CMO/RMBS		12/29/2021	Paydown		383,015	605,588	(904,399)	48,893	0	(11,131)	0	(11,131)	0	37,762	0	345,253	345,253	35,835	11/26/2035
47232V-CR-1	JEFFERIES RESECURITIZATION TRUST 2009-R4		05/26/2021	Paydown		122,795	122,794	107,779	123,657	0	(863)	0	(863)	0	122,795	0	0	0	2,041	05/01/2036
47232V-CS-9	JMAC 09R4 133 - CMO/RMBS		12/29/2021	Paydown		445,631	477,752	255,288	338,062	0	24,405	0	24,405	0	362,468	0	83,164	83,164	27,979	05/26/2036
47232V-CT-7	JMAC 09R4 134 - CMO/RMBS		12/29/2021	Exchange		241,647	477,752	131,988	44,685	0	(13,510)	0	(13,510)	0	31,176	0	210,471	210,471	30,300	05/26/2036
47232V-CU-4	JMAC 09R4 13A - CMO/RMBS		12/29/2021	Paydown		72,418	159,672	(74,353)	28,813	20,260	(5,416)	0	14,844	0	43,657	0	28,761	28,761	10,024	05/26/2036
47232V-CV-2	JMAC 09R4 14A - CMO/RMBS		12/29/2021	Paydown		879,714	878,828	854,742	863,585	0	4,408	0	4,408	0	867,993	0	11,721	11,721	43,289	11/26/2036
47232V-CY-6	JMAC 09R4 142 - CMO/RMBS		12/29/2021	Exchange		1,722,775	2,962,131	1,418,256	1,787,067	0	(100,090)	0	(100,090)	0	1,686,977	0	35,798	35,798	213,935	11/26/2036
47232V-CZ-3	JMAC 09R4 143 - CMO/RMBS		12/29/2021	Exchange		644,560	1,481,066	384,178	332,564	0	(24,310)	0	(24,310)	0	308,253	0	336,306	336,306	106,967	11/26/2036
47232V-DA-7	JMAC 09R4 144 - CMO/RMBS		12/29/2021	Exchange		656,112	1,481,065	279,852	202,281	0	(26,118)	0	(26,118)	0	176,164	0	479,948	479,948	106,967	11/26/2036
47232V-DB-5	JMAC 09R4 145 - CMO/RMBS		12/29/2021	Paydown		344,017	870,522	24,167	84,696	0	(23,904)	0	(23,904)	0	60,792	0	283,225	283,225	66,772	11/26/2036
47232V-DC-3	JMAC 09R4 151 - CMO/RMBS		12/29/2021	Paydown		643,798	637,053	633,469	632,842	0	3,031	0	3,031	0	635,873	0	7,925	7,925	24,038	09/26/2035
47232V-DD-1	JMAC 09R4 152 - CMO/RMBS		12/29/2021	Exchange		935,009	993,000	793,728	767,519	0	16,031	0	16,031	0	783,551	0	151,458	151,458	51,089	09/26/2035
47232V-DE-9	JMAC 09R4 153 - CMO/RMBS		12/29/2021	Paydown		74,269	274,461	0	35,508	0	(1,442)	0	(1,442)	0	34,066	0	40,203	40,203	13,515	09/26/2035
47232V-DJ-8	JEFFERIES RESECURITIZATION TRUST 2009-R4		09/28/2021	Paydown		77,046	77,046	31,246	73,400	0	3,646	0	3,646	0	77,046	0	0	0	2,574	04/01/2036
47232V-DK-5	JMAC 09R4 163 - CMO/RMBS		12/29/2021	Paydown		379,998	512,640	182,985	319,463	0	(5,777)	88,597	(94,374)	0	225,089	0	154,909	154,909	30,837	04/26/2036
47232V-DL-3	JMAC 09R4 164 - CMO/RMBS		12/29/2021	Exchange		266,572	512,639	144,988	122,591	0	(7,445)	0	(7,445)	0	115,146	0	151,427	151,427	32,272	04/26/2036
47232V-DM-1	JMAC 09R4 165 - CMO/RMBS		12/29/2021	Paydown		210,173	581,812	113,586	129,931	0	(7,981)	0	(7,981)	0	121,949	0	88,223	88,223	35,539	04/26/2036
47232V-DP-4	JMAC 09R4 172 - CMO/RMBS		12/29/2021	Paydown		2,020,515	2,244,819	1,920,609	2,155,913	0	113,497	0	113,497	0	2,269,410	0	(248,895)	(248,895)	111,623	02/26/2036
47232V-DQ-2	JMAC 09R4 173 - CMO/RMBS		12/29/2021	Paydown		573,879	1,418,758	0	168,458	0	3,966	0	3,966	0	172,424	0	401,456	401,456	87,527	02/26/2036
47232V-DR-0	JMAC 09R4 181 - CMO/RMBS		12/29/2021	Paydown		329,639	324,789	324,789	319,204	0	2,146	0	2,146	0	321,350	0	8,289	8,289	16,612	04/26/2036
47232V-DS-8	JMAC 09R4 182 - CMO/RMBS		12/29/2021	Exchange		434,616	617,791	411,428	380,199	0	(8,638)	0	(8,638)	0	371,561	0	63,055	63,055	39,936	04/26/2036
47232V-DT-6	JMAC 09R4 183 - CMO/RMBS		12/29/2021	Adjustment		134,060	308,895	4,132	0	0	0	0	0	0	0	0	134,060	134,060	19,968	04/26/2036
47232V-DU-3	JMAC 09R4 184 - CMO/RMBS		12/29/2021	Paydown		40,645	195,030	(355)	0	0	4,960	0	4,960	0	4,960	0	35,684	35,684	12,141	04/26/2036
47232V-DX-7	JMAC 09R4 192 - CMO/RMBS		12/29/2021	Paydown		372,594	529,946	392,331	296,770	0	(1,885)	0	(1,885)	0	294,884	0	77,710	77,710	31,473	07/26/2036
47232V-DY-5	JMAC 09R4 193 - CMO/RMBS		12/29/2021	Paydown		25,643	67,278	0	30,734	0	(2,278)	0	(2,278)	0	28,456	0	(2,814)	(2,814)	4,126	07/26/2036
47232V-EA-6	JMAC 09R4 202 - CMO/RMBS		12/29/2021	Paydown		1,490,966	1,652,948	1,185,235	1,228,021	0	14,378	0	14,378	0	1,242,398	0	248,568	248,568	98,068	03/26/2036
47232V-EB-4	JMAC 09R4 203 - CMO/RMBS		12/29/2021	Paydown		178,406	487,490	(9,123)	986	0	(28,776)	0	(28,776)	0	(27,791)	0	206,196	206,196	31,380	03/26/2036
47232V-EE-8	JMAC 09R4 213 - CMO/RMBS		12/29/2021	Paydown		271,366	263,000	263,001	261,610	0	400	0	400	0	262,010	0	9,356	9,356	13,954	03/26/2036
47232V-EF-5	JMAC 09R4 214 - CMO/RMBS		12/29/2021	Exchange		309,529	279,838	279,839	278,617	0	(256)	0	(256)	0	278,361	0	31,168	31,168	17,922	03/26/2036
47232V-EG-3	JMAC 09R4 215 - CMO/RMBS		12/29/2021	Exchange		218,134	279,838	50,631	24,950	0	(5,665)	0	(5,665)	0	19,285	0	198,848	198,848	17,922	03/26/2036
47232V-EH-1	JMAC 09R4 216 - CMO/RMBS		12/29/2021	Paydown		441	57,921	(2)	0	0	0	0	0	0	0	0	441	441	1,944	03/26/2036
47232V-EL-2	JMAC 09R4 223 - CMO/RMBS		12/29/2021	Paydown		175,902	168,515	138,290	155,537	0	3,491	0	3,491	0	159,028	0	16,875	16,875	8,115	04/26/2037
47232V-EM-0	JMAC 09R4 224 - CMO/RMBS		12/29/2021	Exchange		196,192	204,282	20,429	26,380	0	4,533	0	4,533	0	30,913	0	165,279	165,279	12,634	04/26/2037

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 Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
47232V-EN-8	JMAC 09R4 225 - CMO/RMBS		12/29/2021	Paydown		2,806	23,952	(663)	0	0	0	0	0	0	0	0	2,806	2,806	1,054	04/26/2037
47232V-EU-2	JEFFERIES RESECURITIZATION TRUST 2009-R4		03/26/2021	Paydown		276,132	276,132	271,427	274,182	0	1,951	0	1,951	0	276,132	0	0	0	2,842	01/01/2036
47232V-EV-0	JMAC 09R4 236 - CMO/RMBS		12/29/2021	Paydown		2,443,193	2,593,248	0	1,674,271	0	87,002	0	87,002	0	1,761,273	0	681,921	681,921	146,354	01/26/2036
47232V-EZ-1	JMAC 09R4 244 - CMO/RMBS		12/29/2021	Paydown		213,616	207,435	207,435	206,372	0	385	0	385	0	206,757	0	6,859	6,859	9,026	02/26/2036
47232V-FA-5	JMAC 09R4 245 - CMO/RMBS		12/29/2021	Paydown		505,395	540,889	204,890	389,916	0	22,197	0	22,197	0	412,113	0	93,282	93,282	31,558	02/26/2036
47232V-FP-2	JEFFERIES RESECURITIZATION TRUST 2009-R4		06/28/2021	Paydown		1,201,402	1,201,402	778,353	1,106,141	0	83,638	0	83,638	0	1,189,778	0	11,624	11,624	85,040	11/26/2036
47232V-FS-6	JMAC 09R4 282 - CMO/RMBS		12/29/2021	Paydown		13,393,788	7,400,000	3,055,466	5,020,154	0	973,290	0	973,290	0	5,993,444	0	7,400,344	7,400,344	145,571	11/26/2036
47232V-FT-4	JMAC 09R4 283 - CMO/RMBS		12/29/2021	Exchange		6,196,760	7,400,000	1,357,506	1,648,285	0	394,316	0	394,316	0	2,042,601	0	4,154,159	4,154,159	152,917	11/26/2036
47232V-FV-9	JMAC 09R4 292 - CMO/RMBS		10/26/2021	Paydown		314,018	314,018	15,807	288,212	0	25,766	0	25,766	0	313,978	0	40	40	1,916	01/28/2047
47232V-FY-3	JMAC 09R4 303 - CMO/RMBS		11/29/2021	Paydown		307,804	307,804	119,680	292,880	0	14,925	0	14,925	0	307,804	0	0	0	5,486	07/26/2037
47232V-FZ-0	JMAC 09R4 304 - CMO/RMBS		12/29/2021	Paydown		1,040,838	1,023,626	283,352	596,655	0	98,549	0	98,549	0	695,205	0	345,634	345,634	32,818	07/26/2037
47232V-GA-4	JEFFERIES RESECURITIZATION TRUST 2009-R4		12/29/2021	Paydown		585,553	591,879	130,351	13,025	0	(21,215)	0	(21,215)	0	(8,190)	0	593,743	593,743	24,781	07/01/2037
47232V-GF-3	JMAC 09R4 315 - CMO/RMBS		12/29/2021	Paydown		469,228	438,733	263,828	373,760	0	21,116	0	21,116	0	394,876	0	74,351	74,351	25,553	02/26/2036
47232V-GG-1	JMAC 09R4 316 - CMO/RMBS		12/29/2021	Paydown		88,033	129,054	0	70,562	0	13,344	0	13,344	0	83,906	0	4,127	4,127	7,578	02/26/2036
47232V-GK-2	JMAC 09R4 323 - CMO/RMBS		12/29/2021	Paydown		1,255,255	1,290,633	579,082	894,618	0	95,863	0	95,863	0	990,481	0	264,774	264,774	75,322	03/26/2036
47232V-GL-0	JMAC 09R4 324 - CMO/RMBS		12/29/2021	Exchange		902,193	1,291,615	385,765	382,707	0	(3,313)	0	(3,313)	0	379,394	0	522,799	522,799	90,683	03/26/2036
47232V-GM-8	JMAC 09R4 325 - CMO/RMBS		12/29/2021	Paydown		206,400	523,239	88,701	120,207	0	5,689	0	5,689	0	125,897	0	80,503	80,503	33,506	03/26/2036
47232V-GR-7	JMAC 09R4 293 - CMO/RMBS		12/29/2021	Paydown		1,532,860	1,582,505	(2,330)	0	0	86,730	0	86,730	0	86,730	0	1,446,129	1,446,129	16,992	01/28/2047
47233D-AB-7	JEFFERIES RESECURITIZATION TRUST 2009-R1		12/01/2021	Paydown		1,154,566	1,371,197	270,934	1,127,841	0	26,725	0	26,725	0	1,154,566	0	0	0	35,020	09/01/2036
47760Q-AB-9	JIMMY 2017-1 2II - RMBS		01/30/2021	Paydown		18,000	18,000	18,000	18,000	0	0	0	0	0	18,000	0	0	0	0	07/30/2047
48244X-AA-0	KDAC 2017-1 A - ABS	C	12/15/2021	Various		3,399,390	3,508,241	3,508,120	3,508,237	0	6	0	6	0	3,508,243	0	(108,852)	(108,852)	77,182	12/15/2042
49255P-AA-1	KSTRL 2018-1 A - ABS	C	08/15/2021	Paydown		67,608	67,608	65,701	66,081	0	1,527	0	1,527	0	67,608	0	0	0	239	12/15/2038
493268-AY-2	KSLT 2000-B A2 - ABS		10/25/2021	Paydown		43,185	43,185	34,980	42,977	0	208	0	208	0	43,185	0	0	0	130	07/25/2029
500255-AU-8	KOHLS CORP		04/13/2021	Tender Offer		9,336,600	8,750,000	8,747,900	8,749,051	0	54	0	54	0	8,749,105	0	895	895	1,123,874	07/17/2025
501968-AA-5	LCN NORTH AMERICAN FUND III-D LP		10/22/2021	CALL		543,769	621,130	621,130	467,258	0	(2,752)	0	(2,752)	0	543,769	0	0	0	11,074	07/24/2034
50201D-AA-1	LCPR SENIOR SECURED FINANCING DAC	C	12/14/2021	Call @ 103.00		725,120	704,000	744,480	0	0	(1,754)	0	(1,754)	0	742,726	0	(17,606)	(17,606)	765	10/15/2027
502438-AA-8	LAS VEGAS CONVENTION AND VISITORS AUTHOR		12/15/2021	Paydown		508,768	496,259	496,259	496,259	0	12,509	0	12,509	0	508,768	0	0	0	18,184	12/15/2039
50543L-AA-0	LAFL 2016 A1 - ABS	C	12/15/2021	Paydown		837,733	837,733	821,479	828,885	0	8,848	0	8,848	0	837,733	0	0	0	19,748	01/15/2042
511637-AA-8	LAKELAND BANCORP INC		09/30/2021	Call @ 100.00		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	256,250	09/30/2026
52518R-BE-5	LSSC 02GE1 A - RMBS		12/01/2021	Paydown		6,477	6,477	6,183	3,197	3,280	0	0	3,280	0	6,477	0	0	0	0	01/30/2032
52520M-CE-1	LMT 2005-2 3A7 - CMO/RMBS		12/01/2021	Paydown		50,369	50,232	22,482	50,116	0	253	0	253	0	50,369	0	0	0	1,446	12/25/2035
525221-EM-5	LXS 2005-7N A1A - RMBS		12/27/2021	Paydown		428,156	428,156	314,016	337,797	0	90,359	0	90,359	0	428,156	0	0	0	1,623	12/25/2035
525221-GM-3	LXS 2005-9N 1A1 - RMBS		12/27/2021	Paydown		1,461,017	1,461,017	1,245,974	1,264,902	0	196,115	0	196,115	0	1,461,017	0	0	0	4,654	02/25/2036
52523M-AD-2	LXS 2006-15 A4 - RMBS		12/27/2021	Paydown		352,011	347,511	192,095	335,979	0	16,033	0	16,033	0	352,011	0	0	0	876	10/25/2036
525241-AL-9	LXS 2007-1 WF1 - RMBS		12/01/2021	Paydown		183,343	215,606	83,687	181,622	0	1,722	0	1,722	0	183,343	0	0	0	8,059	01/25/2037
525248-AC-4	LXS 2007-5H AP0 - RMBS		05/01/2021	Paydown		881,300	881,223	242,551	0	0	881,300	0	881,300	0	881,300	0	0	0	0	05/25/2037
53946J-AA-2	LNCR 2019-CRE2 A - CDO/CMBS	C	11/15/2021	Paydown		5,142,980	5,142,980	4,974,226	5,031,923	0	111,057	0	111,057	0	5,142,980	0	0	0	44,998	05/15/2036
53946M-AA-5	LNCR 2018-CRE1 A - CDO/CMBS	C	02/15/2021	Paydown		707,150	707,150	628,479	658,338	0	48,811	0	48,811	0	707,150	0	0	0	1,550	05/15/2028
53946M-AA-5	LNCR 2018-CRE1 A - CMBS	C	12/15/2021	Paydown		3,178,958	3,178,958	2,825,299	2,959,529	0	219,429	0	219,429	0	3,178,958	0	0	0	23,156	05/15/2028
53948W-AA-1	LOAN ASSET ISSUER LLC, SERIES 2021 NG-1		10/25/2021	Paydown		258,648	258,648	258,648	0	0	0	0	0	0	258,648	0	0	0	1,178	10/25/2046
53948W-AB-9	LOAN ASSET ISSUER LLC, SERIES 2021 NG-1		10/25/2021	Paydown		144,591	144,591	144,591	0	0	0	0	0	0	144,591	0	0	0	876	10/25/2046
53948W-AC-7	LOAN ASSET ISSUER LLC, SERIES 2021 NG-1		10/25/2021	Paydown		98,071	98,071	98,071	0	0	0	0	0	0	98,071	0	0	0	815	10/25/2046
542514-EV-2	LBMLT 2004-1 M2 - RMBS		12/27/2021	Paydown		330,589	330,589	323,482	328,836	0	1,753	0	1,753	0	330,589	0	0	0	1,642	02/25/2034
54303P-AS-4	LONGF 1 BRR - CDO		04/15/2021	Paydown		8,250,000	8,250,000	8,250,000	8,250,681	0	(681)	0	(681)	0	8,250,000	0	0	0	87,130	04/15/2029
54319D-AA-0	LTRAN III A1 - RMBS		12/15/2021	Paydown		1,670,666	1,670,666	1,616,537	1,638,155	0	32,511	0	32,511	0	1,670,666	0	0	0	19,443	01/17/2045
55274Q-AK-1	MASTR 2006-2 110 - CMO/RMBS		12/01/2021	Paydown		544,322	548,268	444,253	544,089	0	233	0	233	0	544,322	0	0	0	14,491	06/25/2036
55280H-AL-1	MCFCL IV AR - CDO		11/01/2021	Paydown		38,237,500	38,237,500	38,134,813	38,185,075	0	52,425	0	52,425	0	38,237,500	0	0	0	696,412	10/22/2029
55280H-AN-7	MCFCL IV BR - CDO		11/01/2021	Paydown		5,125,000	5,125,000	5,125,000	5,124,152	0	848	0	848	0	5,125,000	0	0	0	117,492	10/22/2029
55281F-AA-8	MCFCL 7 A - CDO		06/24/2021	Call @ 100.00		14,000,000	14,000,000	14,000,000	13,999,189	0	277	0	277	0	13,999,466	0	534	534	174,101	10/22/2029
55281F-AC-4	MCFCL 7 B - CDO		06/24/2021	Call @ 100.00		2,750,000	2,750,000	2,750,000	2,750,022	0	63	0	63	0	2,750,085	0	(85)	(85)	42,689	10/22/2029
55281T-AA-8	MCA II A - CDO		02/16/2021	Paydown		2,859,115	2,859,115	2,859,115	2,859,520	0	(405)	0	(405)	0	2,859,115	0	0	0	13,671	08/15/2028
55281T-AB-6	MCA II B - CDO		05/17/2021	Paydown		1,269,941	1,269,941	1,269,941	1,270,114	0	(173)	0	(173)	0	1,269,941	0	0	0	15,252	08/15/2028
55282L-AA-4	MF1 19FL2 A - CDO	C	09/27/2021	Paydown		7,000,000	7,000,000	6,870,938	6,875,200	0	124,800	0	124,800	0	7,000,000	0	0	0	38,016	11/27/2034
55282X-AA-8	MF1 2021-FL5 A - CMBS		12/15/2021	Paydown		1,736,128	1,736,128	1,736,128	0	0	0	0	0	0	1,736,128	0	0	0	3,030	07/17/2036
55283A-AA-7	MCA FUND III HOLDING LLC - ABS		11/15/2021	Paydown		1,174,601	1,162,919	1,163,146	1,174,815	0	(213)	0	(213)	0	1,174,601	0	0	0	21,658	11/15/2035
55312H-AA-7	MMCAP 17 A1 - CDO		09/01/2021	Paydown		15,693	15,693	14,955	15,497	0	197	0	197	0	15,693	0	0	0	64	12/01/2035
55343@-AF-5	MJX Venture Mgmt III LLC Senior TL		11/12/2021	CALL		412,500	412,500	412,491	412,433	0	28	0	28	0	412,461	0	39	39	9,693	07/30/2032
55446M-AA-5	MAACH 1 A - ABS	C	12/15/2021	Paydown		760,022	760,022	759,997	760,009	0	13	0	13	0	760,022	0	0	0	10,968	10/15/2039

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
55448Q-AQ-9	MACK-CALI REALTY LP		06/07/2021	Call @ 100.00		6,148,669	6,000,000	5,988,060	5,998,268	0	564	0	564	0	5,998,833	0	1,167	1,167	322,669	04/18/2022
55608J-AE-8	MACQUARIE GROUP LTD	C	01/14/2021	Maturity @ 100.00		9,000,000	9,000,000	8,904,690	8,999,559	0	441	0	441	0	9,000,000	0	0	0	281,250	01/14/2021
55608K-AA-5	MACQUARIE BANK LTD	C	04/07/2021	Maturity @ 100.00		9,000,000	9,000,000	8,982,450	8,999,529	0	471	0	471	0	9,000,000	0	0	0	298,125	04/07/2021
55818Y-BL-4	MDPK XVII B2R - CDO		02/12/2021	Call @ 100.00		4,400,000	4,400,000	4,380,000	4,385,962	0	330	0	330	0	4,386,291	0	13,709	13,709	51,418	07/22/2030
564759-QB-7	MANUFACTURERS AND TRADERS TRUST CO		03/01/2021	Call @ 100.00		7,000,000	7,000,000	6,937,572	6,991,993	0	1,414	0	1,414	0	6,993,407	0	6,593	6,593	15,144	12/01/2021
56577D-AA-4	MRNON 2018-1 A1 - CDO	C	06/30/2021	Paydown		23,700,000	23,700,000	22,966,651	23,125,499	0	574,501	0	574,501	0	23,700,000	0	0	0	279,893	04/15/2030
56577D-AC-0	MRNON 2018-1 B - CDO	C	06/29/2021	Paydown		6,750,000	6,750,000	6,750,000	6,750,034	0	(34)	0	(34)	0	6,750,000	0	0	0	97,600	04/15/2030
56577D-AJ-5	MRNON 2018-1 A2 - CDO	C	06/23/2021	Paydown		14,500,000	14,500,000	14,494,603	14,499,452	0	548	0	548	0	14,500,000	0	0	0	435,815	04/15/2030
56577H-AA-5	MRNON 191 A1A - CDO	C	05/19/2021	Paydown		5,000,000	5,000,000	4,998,438	4,998,474	0	1,526	0	1,526	0	5,000,000	0	0	0	62,410	04/15/2031
56577H-AG-2	MRNON 191 A21 - CDO	C	05/19/2021	Call @ 100.00		12,000,000	12,000,000	12,000,000	12,000,000	0	0	0	0	0	12,000,000	0	0	0	138,984	04/15/2031
56577H-AJ-6	MRNON 191 B - CDO	C	05/19/2021	Call @ 100.00		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	72,728	04/15/2031
56578J-AC-6	MCLO X A1B - CDO		12/29/2021	Paydown		4,500,000	4,500,000	4,500,000	4,498,137	0	1,863	0	1,863	0	4,500,000	0	0	0	77,621	11/15/2029
565849-AL-0	MARATHON OIL CORP		09/03/2021	Call @ 100.00		18,301,985	16,500,000	16,236,290	16,366,850	0	18,588	0	18,588	0	16,385,438	0	114,562	114,562	2,281,952	06/01/2025
56585A-AD-4	MARATHON PETROLEUM CORP		03/01/2021	Maturity @ 100.00		4,000,000	4,000,000	3,997,880	3,999,984	0	16	0	16	0	4,000,000	0	0	0	102,500	03/01/2021
571748-AR-3	MARSH & MCLENNAN COMPANIES INC		04/15/2021	Call @ 100.00		5,000,000	5,000,000	4,992,550	4,999,526	0	252	0	252	0	4,999,778	0	222	222	180,000	07/15/2021
57385L-AB-4	MARVELL TECHNOLOGY GROUP LTD		05/04/2021	EXCHANGE		16,997,084	17,000,000	16,995,920	16,996,969	0	115	0	115	0	16,997,084	0	0	0	320,875	06/22/2028
57430U-30-1	MDIBS 2006-1 A - ABS		11/10/2021	Paydown		1,610,807	1,610,807	894,883	1,586,513	0	24,294	0	24,294	0	1,610,807	0	0	0	17,364	12/10/2065
57629W-BV-1	MASSMUTUAL GLOBAL FUNDING II		02/10/2021	US BANCORP		7,688,590	7,000,000	6,980,750	6,993,115	0	243	0	243	0	6,993,358	0	695,232	695,232	86,100	04/09/2024
576431-AJ-9	MARM 2007-1 2A1 - CMO/RMBS		12/30/2021	Paydown		274,461	117,714	36,098	199,084	0	70,131	0	70,131	0	269,214	0	5,247	5,247	997	11/25/2036
576433-C5-3	MARM 2005-6 5A2 - CMO/RMBS		12/01/2021	Paydown		333,558	326,025	273,687	327,306	0	6,252	0	6,252	0	333,558	0	0	0	4,124	07/25/2035
576433-D5-2	MARM 2005-7 3A1 - CMO/RMBS		12/01/2021	Paydown		83,097	83,099	67,103	82,117	0	980	0	980	0	83,097	0	0	0	2,101	09/25/2035
576433-GM-2	MARM 2003-6 6A1 - CMO/RMBS		12/01/2021	Paydown		436,841	436,842	420,460	435,116	0	1,725	0	1,725	0	436,841	0	0	0	5,086	12/25/2033
576433-HM-1	MARM 2003-7 4A1 - CMO/RMBS		12/01/2021	Paydown		251,567	251,567	244,649	239,976	0	11,591	0	11,591	0	251,567	0	0	0	4,737	01/25/2034
576433-QD-1	MARM 2004-7 5A1 - CMO/RMBS		12/01/2021	Paydown		10,370	10,370	9,851	9,640	0	730	0	730	0	10,370	0	0	0	156	07/25/2034
576433-XA-9	MARM 2005-1 3A1 - CMO/RMBS		12/01/2021	Paydown		95,036	95,036	90,284	88,657	0	6,379	0	6,379	0	95,036	0	0	0	908	02/25/2035
576433-XW-1	MARM 2005-2 3A1 - CMO/RMBS		12/01/2021	Paydown		127,128	127,128	122,043	120,228	0	6,900	0	6,900	0	127,128	0	0	0	2,159	03/25/2035
576434-J7-0	MALT 2005-2 4A3 - CMO/RMBS		12/25/2021	Paydown		734,228	734,229	610,327	695,583	0	38,645	0	38,645	0	734,228	0	0	0	1,915	03/25/2035
576434-W5-9	MALT 2005-6 3A1 - CMO/RMBS		11/25/2021	Paydown		0	126,500	121,862	(6,039)	0	6,039	0	6,039	0	0	0	0	0	677	12/25/2035
57643L-LC-8	MABS 2005-AB1 A4 - RMBS		12/01/2021	Paydown		2,444,587	2,444,587	2,379,935	2,379,167	0	65,420	0	65,420	0	2,444,587	0	0	0	37,002	11/25/2035
57643M-LZ-5	MASTR 2006-1 1A3 - CMO/RMBS		12/01/2021	Paydown		98,158	98,169	62,656	98,655	0	(497)	0	(497)	0	98,158	0	0	0	3,248	05/25/2036
57645T-AA-5	MARM 2007-HF2 A1 - RMBS		12/27/2021	Paydown		2,106,840	2,106,840	1,847,942	2,012,573	0	94,267	0	94,267	0	2,106,840	0	0	0	8,964	09/25/2037
579780-AH-0	MCCORMICK & COMPANY INC		07/15/2021	Maturity @ 100.00		5,000,000	5,000,000	4,982,300	4,998,882	0	1,118	0	1,118	0	5,000,000	0	0	0	195,000	07/15/2021
585495-AA-2	MELLO 21MTG1 A1 - CMO/RMBS		12/01/2021	Paydown		4,168,999	4,169,000	4,220,243	0	0	(51,119)	0	(51,119)	0	4,168,999	0	0	0	28,525	04/25/2051
59020U-V7-7	MLMI 2005-A9 1A1 - CMO/RMBS		12/01/2021	Paydown		245,892	245,892	232,259	243,067	0	2,825	0	2,825	0	245,892	0	0	0	1,844	12/25/2035
59020U-W4-3	MLMI 2005-A9 4A1 - CMO/RMBS		12/01/2021	Paydown		81,801	81,563	71,955	81,513	0	288	0	288	0	81,801	0	0	0	1,426	12/25/2035
59020U-ZE-8	MLMI 2005-A6 1A1 - RMBS		12/27/2021	Paydown		4,605,350	4,605,350	4,293,049	4,499,775	0	105,575	0	105,575	0	4,605,350	0	0	0	18,432	08/25/2035
59023N-AW-8	MLMI 2006-AF2 PO - CMO/RMBS		12/01/2021	Paydown		14,936	14,936	8,962	0	0	14,936	0	14,936	0	14,936	0	0	0	0	10/25/2036
59023P-AB-9	MLCC 2006-S3 2A1 - CMO/RMBS		12/01/2021	Paydown		129,229	129,229	115,660	112,227	0	17,002	0	17,002	0	129,229	0	0	0	1,772	10/25/2036
59048@-AA-6	MESA AIRLINES PASS THROUGH TRUST 2015-1A		07/15/2021	Paydown		423,842	423,842	423,842	424,025	0	(182)	0	(182)	0	423,842	0	0	0	15,207	07/15/2029
59111R-AA-0	METAL 2017-1 A - ABS	C	12/15/2021	Paydown		15,023	15,023	15,023	15,023	0	0	0	0	0	15,023	0	0	0	735	10/15/2042
59319W-AA-9	MF1 2020-FL3 A - CDO		12/15/2021	Paydown		18,819,082	18,819,082	18,819,082	18,819,082	0	0	0	0	0	18,819,082	0	0	0	240,684	07/16/2035
595481-AA-0	MDST 2005-1 A - ABS		12/01/2021	Paydown		235,255	235,255	225,845	235,255	0	0	0	0	0	235,255	0	0	0	7,580	01/15/2040
59549W-AA-1	MDST XI A - ABS		12/15/2021	Paydown		342,785	342,785	342,775	342,785	0	0	0	0	0	342,785	0	0	0	8,886	07/15/2038
59560W-AA-5	MDST 2010 - 1 A - ABS		08/16/2021	Paydown		1,025,392	1,025,392	1,023,149	1,020,250	0	5,142	0	5,142	0	1,025,392	0	0	0	19,078	12/15/2045
595633-ZL-5	MidCap Finl XXXI A Libor + 300 12/10/202		12/09/2021	AFG Private Placement		17,378,449	17,378,449	17,342,823	0	0	852	0	852	0	17,378,449	0	0	0	40,550	12/10/2021
595633-ZM-3	MidCap Finl XXXI A Libor + 350 12/10/202		12/09/2021	AFG Private Placement		9,800,000	9,800,000	9,800,000	0	0	0	0	0	0	9,800,000	0	0	0	26,133	12/10/2021
59748T-AA-7	MIDLAND COGENERATION VENTURE LP		09/15/2021	Paydown		638,498	638,498	638,498	638,547	0	(49)	0	(49)	0	638,498	0	0	0	28,860	03/15/2025
59748T-AB-5	MIDLAND COGENERATION VENTURE LP		09/30/2021	Various		4,206,540	3,909,640	3,909,640	3,909,880	0	(73)	0	(73)	0	3,909,807	0	296,733	296,733	203,097	03/15/2025
60688H-AA-3	MMCFND XVIII A1 - CDO		12/29/2021	Paydown		1,896,566	1,896,566	1,459,198	1,842,374	0	54,191	0	54,191	0	1,896,566	0	0	0	5,524	12/26/2039
61033R-AA-1	MCMML 171 A - CDO		05/13/2021	Paydown		18,500,000	18,500,000	18,500,000	18,498,840	0	1,160	0	1,160	0	18,500,000	0	0	0	189,379	04/23/2029
61125#-AA-6	MONROE CAP MGMT A-2 LIBOR+285 10/30/23		03/11/2021	Direct		51,264,000	51,264,000	51,237,662	51,255,609	0	45,480	0	45,480	0	51,264,000	0	0	0	558,922	10/30/2023
615369-AB-1	MOODY'S CORP		12/15/2021	Call @ 100.00		4,107,671	4,000,000	3,968,720	3,993,907	0	3,438	0	3,438	0	3,997,346	0	2,654	2,654	339,671	09/01/2022
61690A-AD-6	MSBAM 2015-C27 A3 - CMBS		11/01/2021	Paydown		159,532	159,532	162,972	161,146	0	(1,614)	0	(1,614)	0	159,532	0	0	0	1,923	12/17/2047
61748H-AW-1	MSM 2004-5AR 4A - CMO/RMBS		12/01/2021	Paydown		82,062	82,062	82,984	82,105	0	(44)	0	(44)	0	82,062	0	0	0	1,010	07/25/2034
61748H-FK-2	MSM 2004-10AR B1 - CMO/RMBS		12/01/2021	Paydown		183,237	183,237	173,703	173,702	0	9,535	0	9,535	0	183,237	0	0	0	2,659	11/25/2034
61748H-UF-6	MSM 2006-1AR 1A1 - RMBS		12/25/2021	Paydown		98,685	100,335	64,104	97,334	0	1,351	0	1,351	0	98,685	0	0	0	133	02/25/2036
61749L-AP-6	MSM 2006-8AR 5A4 - CMO/RMBS		12/01/2021	Paydown		382,713	382,713	280,098	291,671	0	91,042	0	91,042	0	382,713	0	0	0	4,501	06/25/2036
61749L-BM-2	MSM 2006-8AR 6A2 - CMO/RMBS		12/01/2021	Paydown		54,527	54,527	1,850	26,923	0	27,604	0	27,604	0	54,527	0	0	0	240	06/25/2036

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
61751D-AE-4	MSM 2006-17XS A3A - RMBS		12/01/2021	Paydown		417,765	417,765	283,036	415,309	0	2,456	0	2,456	0	417,765	0	0	0	2,987	10/25/2046
61751M-AU-8	MSM 2007-10XS A18 - RMBS		12/01/2021	Paydown		2,032,862	2,032,862	1,851,811	1,788,959	0	243,903	0	243,903	0	2,032,862	0	0	0	21,522	02/25/2037
61751Q-AB-1	MSHEL 2007-1 A2 - RMBS		12/27/2021	Paydown		432,178	432,178	247,692	420,880	0	11,298	0	11,298	0	432,178	0	0	0	490	12/25/2036
617526-AD-0	MSAC 2007-HE1 A2B - RMBS		12/27/2021	Paydown		508,407	508,407	317,754	495,227	0	13,180	0	13,180	0	508,407	0	0	0	642	11/25/2036
61758M-AA-5	MSRR 2009-R2 A1 - CMO/RMBS		12/01/2021	Paydown		1,842,442	1,842,443	1,913,368	1,802,899	0	39,543	0	39,543	0	1,842,442	0	0	0	51,837	04/26/2036
61758V-AQ-0	MSRR 2010-R2 3B2 - CMO/RMBS		06/01/2021	Paydown		239,803	239,803	91,360	236,263	0	3,540	0	3,540	0	239,803	0	0	0	6,109	10/26/2037
61759X-AC-6	MORGAN STANLEY RE-REMIC TRUST 2010-R8 -		10/01/2021	Paydown		633,510	662,543	321,914	631,300	0	2,210	0	2,210	0	633,510	0	0	0	17,770	01/01/2037
61915R-AK-2	MHL 2005-3 A1 - RMBS		12/25/2021	Paydown		7,175	7,175	4,126	5,367	0	1,808	0	1,808	0	7,175	0	0	0	27	08/27/2035
61915R-AU-0	MHL 2005-5 A1 - RMBS		12/27/2021	Paydown		466,630	466,630	300,976	363,372	0	103,258	0	103,258	0	466,630	0	0	0	1,469	12/25/2035
62431U-AV-4	MVW 2013-1 C2R - CDO		07/07/2021	Call @ 100.00		7,500,000	7,500,000	7,500,000	7,497,405	0	386	0	386	0	7,497,792	0	2,208	2,208	247,113	10/15/2030
628788-AA-9	NAS PASS THRU TR 2016 1B - ABS		02/18/2021	Call @ 100.00		1,667,969	1,667,969	1,667,969	1,668,702	0	37	0	37	0	1,668,739	0	(770)	(770)	22,135	11/10/2029
62878Y-AA-2	NBC FUNDING LLC, SERIES 2021-1 - ABS		10/30/2021	Paydown		12,500	12,500	12,500	0	0	0	0	0	0	12,500	0	0	0	93	07/30/2051
62942K-AA-4	NRPMT 2013-1 A1 - CMO/RMBS		12/01/2021	Paydown		7,233,203	7,233,203	6,915,979	6,961,271	0	271,932	0	271,932	0	7,233,203	0	0	0	109,718	07/25/2043
62946A-AA-2	NPRL 161 A1 - ABS		12/20/2021	Paydown		1,291,432	1,291,433	1,291,433	1,291,465	0	(33)	0	(33)	0	1,291,432	0	0	0	29,020	04/30/2046
62946A-AC-8	NPRL 2017-1 A1 - ABS		12/20/2021	Paydown		1,193,334	1,193,334	1,193,323	1,193,341	0	(7)	0	(7)	0	1,193,334	0	0	0	18,244	10/21/2047
62947A-AB-9	NPRL 2019-2 A2 - ABS		12/19/2021	Paydown		1,846,032	1,846,032	1,845,955	1,845,975	0	57	0	57	0	1,846,032	0	0	0	29,705	11/19/2049
62955M-AA-4	NZES 20FHT1 A - CMO/RMBS		10/25/2021	Paydown		438,866	438,866	438,856	438,856	0	11	0	11	0	438,866	0	0	0	12,256	11/25/2025
62955M-AA-4	NZES 20FHT1 A - CMO/RMBS		12/25/2021	Paydown		650,003	650,003	649,988	649,988	0	16	0	16	0	650,003	0	0	0	11,623	11/25/2025
63546L-AA-0	SOUTH STATE CORP		06/01/2021	Call @ 100.00		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	120,000	06/01/2026
636180-BK-6	NATIONAL FUEL GAS CO		03/11/2021	Call @ 100.00		7,220,010	7,000,000	7,084,005	7,007,141	0	(2,092)	0	(2,092)	0	7,005,048	0	(5,048)	(5,048)	315,288	12/01/2021
638612-AK-7	NATIONWIDE FINANCIAL SERVICES INC		03/25/2021	Maturity @ 100.00		7,000,000	7,000,000	6,959,400	6,998,881	0	1,119	0	1,119	0	7,000,000	0	0	0	188,125	03/25/2021
63862X-AA-0	NHLT 2020-1 A - RMBS		11/26/2021	Paydown		6,446,730	6,446,730	6,446,726	6,446,728	0	2	0	2	0	6,446,730	0	0	0	68,745	09/25/2030
63862X-AA-0	NHLT 2020-1 A - RMBS		01/25/2021	Paydown		115,794	115,794	115,794	115,794	0	0	0	0	0	115,794	0	0	0	122	09/25/2030
63939E-AB-9	NAVSL 2015-A A2A - ABS		12/15/2021	Paydown		532,127	532,127	531,931	532,075	0	52	0	52	0	532,127	0	0	0	5,790	12/15/2028
63946T-AA-9	NB Direct Access Ins SPB Senior 5.00 07/		08/04/2021	CALL		481,014	481,014	481,014	404,077	0	0	0	0	0	481,014	0	0	0	10,226	07/29/2025
643529-AC-4	NCAMT 2006-ALT2 AF3 - RMBS		12/01/2021	Paydown		304,941	304,941	202,786	303,865	0	1,076	0	1,076	0	304,941	0	0	0	3,038	10/25/2036
643529-AD-2	NCAMT 2006-ALT2 AF4 - RMBS		12/01/2021	Paydown		139,125	139,125	92,518	138,658	0	467	0	467	0	139,125	0	0	0	1,386	10/25/2036
64352V-MP-3	NCHET 2005-A A5W - RMBS		12/01/2021	Paydown		6,906	6,906	6,509	6,548	0	357	0	357	0	6,906	0	0	0	172	08/25/2035
64755*-AA-1	NEW MOUNTAIN GUARDIAN II DOMESTIC FUND		12/13/2021	Call @ 100.00		1,978,065	1,978,065	1,978,065	1,978,190	0	(119)	0	(119)	0	1,978,071	0	(7)	(7)	122,281	03/15/2022
647551-A*-1	NEW MOUNTAIN FINANCE CORPORATION		02/12/2021	AFG Redemption		17,000,000	17,000,000	17,000,000	17,000,086	0	(27)	0	(27)	0	17,000,059	0	(59)	(59)	228,311	05/15/2021
64829T-AA-9	NZES 18FNT1 A - CMO/RMBS		12/10/2021	Paydown		3,139,252	3,139,252	3,138,606	3,138,943	0	309	0	309	0	3,139,252	0	0	0	75,468	05/25/2023
64829T-AB-7	NZES 18FNT1 B - CMO/RMBS		12/10/2021	Paydown		3,924,065	3,924,065	3,923,749	3,923,948	0	118	0	118	0	3,924,065	0	0	0	102,174	05/25/2023
64829T-AH-4	NZES 18FNT2 A - ABS		12/10/2021	Paydown		4,344,661	4,344,661	4,343,457	4,343,114	0	1,548	0	1,548	0	4,344,661	0	0	0	116,311	07/25/2054
64829T-AJ-0	NZES 18FNT2 B - ABS		12/10/2021	Paydown		6,245,450	6,245,450	6,244,592	6,244,032	0	1,418	0	1,418	0	6,245,450	0	0	0	180,431	07/25/2054
64830Y-AC-1	NZES 21FNT1 A - CMO/RMBS		10/25/2021	Paydown		1,190,868	1,190,869	1,190,855	0	0	13	0	13	0	1,190,868	0	0	0	9,964	03/25/2026
64830Y-AC-1	NZES 21FNT1 A - CMO/RMBS		12/25/2021	Paydown		263,998	263,998	263,995	0	0	3	0	3	0	263,998	0	0	0	5,506	03/25/2026
650119-AA-8	NEW YORK UNIVERSITY		07/01/2021	Call @ 100.00		355,000	355,000	385,175	374,592	0	(655)	0	(655)	0	373,936	0	(18,936)	(18,936)	18,588	07/01/2032
651290-AP-3	OVINTIV EXPLORATION INC		06/18/2021	Various		2,425,184	2,350,000	2,097,125	2,296,911	0	22,244	0	22,244	0	2,319,155	0	30,845	30,845	194,544	01/30/2022
65130P-AW-0	NEWFL 2016-1 A2R - CDO	C	10/20/2021	Paydown		5,168,136	5,168,136	5,168,136	5,167,825	0	311	0	311	0	5,168,136	0	0	0	121,074	04/20/2028
65251X-AN-6	NSBKY 1 AR - CDO		10/25/2021	Paydown		5,339,039	5,339,039	5,339,039	5,339,039	0	0	0	0	0	5,339,039	0	0	0	63,012	10/25/2028
65252D-AC-3	NWSTR 1R BR - CDO		10/20/2021	Paydown		12,800,000	12,800,000	12,800,000	12,796,325	0	3,675	0	3,675	0	12,800,000	0	0	0	204,473	01/20/2027
65339K-AA-8	NEXTERA ENERGY CAPITAL HOLDINGS INC		03/01/2021	Call @ 100.00		5,000,000	5,000,000	4,996,100	4,999,829	0	67	0	67	0	4,999,896	0	104	104	56,250	06/01/2021
65444#-AA-1	9 CAMPUS CIRCLE WESTLAKE LLC		12/11/2021	Paydown		567,330	567,330	567,330	567,330	0	0	0	0	0	567,330	0	0	0	10,856	07/01/2024
65535V-KX-5	NAA 2005-WF1 2A5 - RMBS		12/01/2021	Paydown		16,535	16,535	16,808	16,676	0	(142)	0	(142)	0	16,535	0	0	0	638	03/25/2035
65535V-MJ-4	NAA 2005-AR3 1A1 - RMBS		12/27/2021	Paydown		138,190	138,190	114,870	136,014	0	2,175	0	2,175	0	138,190	0	0	0	543	07/25/2035
65535V-NL-8	NAA 2005-AR4 5A3 - RMBS		11/26/2021	Paydown		270,944	270,944	186,508	263,763	0	7,450	269	7,181	0	270,944	0	0	0	122	08/25/2035
65539C-AK-2	NMRR 2011-4R 110 - CMO/RMBS		12/01/2021	Paydown		679,907	646,253	561,704	673,775	0	6,132	0	6,132	0	679,907	0	0	0	10,132	12/29/2036
65540E-BR-9	NMRR 141R 3A8 - CMO/RMBS		12/27/2021	Paydown		4,328,908	4,328,908	3,614,638	4,095,240	0	233,668	0	233,668	0	4,328,908	0	0	0	6,429	07/25/2036
65557F-AA-4	NORDEA BANK ABP	C	05/13/2021	Maturity @ 100.00		10,000,000	10,000,000	9,950,800	9,995,615	0	4,385	0	4,385	0	10,000,000	0	0	0	243,750	05/13/2021
655664-AU-4	NORDSTROM INC		04/26/2021	Call @ 100.00		1,694,504	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	0	0	252,473	05/15/2025
667294-AW-2	NORTHWEST AIRLINES 2002-1 PASS THROUGH T		10/01/2021	Paydown		3,282,465	3,282,465	3,369,787	3,298,909	0	(16,444)	0	(16,444)	0	3,282,465	0	0	0	275,641	10/01/2023
66860G-AC-8	WOODS XV B2 - CDO		06/21/2021	Paydown		5,000,000	5,000,000	4,999,153	4,999,330	0	670	0	670	0	5,000,000	0	0	0	92,000	06/20/2029
67087T-DE-8	OAK 2002-A A3 - ABS		12/30/2021	Paydown		135,307	135,307	0	102,514	0	31,226	0	31,226	0	133,740	0	1,567	1,567	4,786	05/15/2024
67091R-AP-4	OCP 2015-8 2BR - CDO	D	01/20/2021	Various		8,000,000	8,000,000	8,000,000	7,999,541	0	459	0	459	0	8,000,000	0	0	0	68,680	04/19/2027
67097L-AB-2	OCP 2017-13 A1B - CDO		09/14/2021	Call @ 100.00		13,000,000	13,000,000	12,941,500	12,964,608	0	5,085	0	5,085	0	12,969,693	0	30,307	30,307	186,146	07/15/2030
67097L-AF-3	OCP 2017-13 A2B - CDO		09/14/2021	Call @ 100.00		10,500,000	10,500,000	10,500,000	10,501,485	0	16	0	16	0	10,501,501	0	(1,501)	(1,501)	364,469	07/15/2030
67098A-AM-1	OBX 2019-INV1 A12 - CMO/RMBS		12/01/2021	Paydown		7,366,550	7,366,550	6,740,393	6,795,285	0	571,264	0	571,264	0	7,366,550	0	0	0	248,258	11/25/2048
67102*-AA-4	ORCC FINANCING II LLC		11/08/2021	Adjustment		80,000,000	80,000,000	80,000,000	79,996,406	0	6,613	0	6,613	0	79,996,406	0	3,594	3,594	1,977,415	10/10/2026

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 Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
67103H-AB-3	O'REILLY AUTOMOTIVE INC		06/15/2021	Call @ 100.00		9,000,000	9,000,000	8,984,340	8,998,806	0	766	0	766	0	8,999,572	0	428	428	312,188	09/15/2021
67113A-AP-5	OBX 2019-EXP3 1A8 - CMO/RMBS		12/01/2021	Paydown		493,730	493,730	494,502	494,487	0	(757)	0	(757)	0	493,730	0	0	0	8,190	09/25/2059
67113X-AB-6	OBX 21J1 A2 - CMO/RMBS		12/01/2021	Paydown		4,411,075	4,411,075	4,384,195	0	0	28,185	0	28,185	0	4,411,075	0	0	0	21,479	05/25/2051
67114*-AA-0	ORCC FINANCING IV LLC		06/17/2021	CALL		13,111,111	13,111,111	13,111,111	13,111,111	0	0	0	0	0	13,111,111	0	0	0	54,807	08/02/2029
67181D-AA-9	OAKIG 2020-1 A1 - CMBS/RMBS		12/20/2021	Paydown		113,354	113,354	113,349	113,349	0	4	0	4	0	113,354	0	0	0	1,136	11/21/2050
67181D-AB-7	OAKIG 2020-1 A2 - CMBS/RMBS		12/20/2021	Paydown		113,354	113,354	113,306	113,307	0	47	0	47	0	113,354	0	0	0	1,357	11/21/2050
67190A-AA-4	OAKIG 2021-1 A1 - RMBS		12/20/2021	Paydown		143,737	143,737	143,715	0	0	22	0	22	0	143,737	0	0	0	1,022	01/20/2051
67190A-AB-2	OAKIG 2021-1 A2 - RMBS		12/20/2021	Paydown		131,759	131,759	131,741	0	0	18	0	18	0	131,759	0	0	0	1,222	01/20/2051
67401L-AG-2	OAKTA I C2 - CDO		06/24/2021	Paydown		6,400,000	6,400,000	6,398,975	6,396,673	0	3,327	0	3,327	0	6,400,000	0	0	0	205,697	10/20/2027
67401U-AC-1	OAKCL 192 A1B - CDO	C	04/15/2021	Paydown		12,000,000	12,000,000	12,000,000	12,000,000	0	0	0	0	0	12,000,000	0	0	0	249,600	04/15/2031
674135-EM-6	OAK 1999-A M2 - ABS		09/01/2021	Paydown		0	5,636	2,855	649	0	(649)	0	(649)	0	0	0	0	0	244	04/15/2029
67448Q-AC-5	OBX 19EXP1 1A3 - CMO/RMBS		12/01/2021	Paydown		3,629,014	3,629,014	3,610,869	3,611,108	0	17,906	0	17,906	0	3,629,014	0	0	0	71,021	01/25/2059
67590A-BB-7	OCT14 14R ABR - CDO		03/17/2021	Paydown		20,000,000	20,000,000	20,000,000	20,003,131	0	(3,131)	0	(3,131)	0	20,000,000	0	0	0	132,668	07/16/2029
677071-AA-0	OHANA MILITARY CMNTYS LLC		10/01/2021	Various		500,000	500,000	497,525	504,179	0	(4,179)	0	(4,179)	0	500,000	0	0	0	21,884	10/01/2021
677071-AF-9	OHANA MILITARY COMMUNITIES LLC		10/01/2021	Paydown		215,707	215,709	218,312	216,759	0	(1,052)	0	(1,052)	0	215,707	0	0	0	9,215	10/01/2026
677071-AM-4	OHANA MILITARY COMMUNITIES LLC		10/01/2021	Paydown		144,502	144,502	148,752	146,305	0	(1,803)	0	(1,803)	0	144,502	0	0	0	5,945	10/01/2026
67707C-AG-3	OAKC X-R A2B - CDO	C	04/20/2021	Various		9,000,000	9,000,000	9,000,000	8,999,991	0	9	0	9	0	9,000,000	0	0	0	201,375	12/12/2030
677415-CP-4	OHIO POWER CO		10/01/2021	Maturity @ 100.00		3,000,000	3,000,000	2,987,610	2,999,060	0	940	0	940	0	3,000,000	0	0	0	161,250	10/01/2021
679574-AG-8	OLD DOMINION ELECTRIC COOPERATIVE		12/01/2021	Paydown		604,167	604,167	650,981	629,911	0	(25,745)	0	(25,745)	0	604,167	0	0	0	37,493	12/01/2028
679574-AH-6	OLD DOMINION ELECTRIC COOPERATIVE		12/01/2021	Paydown		166,656	166,656	173,178	170,697	0	(4,041)	0	(4,041)	0	166,656	0	0	0	9,453	12/01/2028
67984M-AC-4	WESBANCO INC		11/15/2021	Call @ 100.00		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	340,370	08/15/2026
681936-BJ-8	OMEGA HEALTHCARE INVESTORS INC		03/18/2021	Tender Offer		5,145,549	4,764,000	4,751,566	4,759,142	0	373	0	373	0	4,759,514	0	4,486	4,486	428,768	08/01/2023
68268H-AA-4	OMFIT 2016-3 A - ABS		12/18/2021	Paydown		14,941,805	14,941,805	15,357,206	15,034,692	0	(92,887)	0	(92,887)	0	14,941,805	0	0	0	406,528	06/18/2031
68268L-AA-5	OMFIT 2015-3 A - ABS		12/20/2021	Paydown		9,152,779	9,152,779	9,004,519	9,132,091	0	20,687	0	20,687	0	9,152,779	0	0	0	157,805	11/18/2028
684000-AA-0	PACIFIC PREMIER BANK		07/01/2021	Call @ 100.00		10,000,000	10,000,000	10,000,000	10,000,005	0	(5)	0	(5)	0	10,000,000	0	0	0	550,000	07/01/2026
69120#-AA-4	OWL ROCK CAPITAL CORPORATION		12/23/2021	Call @ 100.00		26,000,000	26,000,000	25,805,000	25,906,229	0	35,688	0	35,688	0	25,941,917	0	58,083	58,083	1,238,431	06/21/2023
693456-AA-3	PMTLT 2013-J1 A1 - CMO/RMBS		12/01/2021	Paydown		3,654,755	3,654,755	3,561,102	3,564,179	0	90,576	0	90,576	0	3,654,755	0	0	0	58,923	09/25/2043
69346T-AA-2	PFP 2019-5 A - CMBS		12/16/2021	Paydown		1,400,229	1,400,229	1,386,227	1,386,710	0	13,519	0	13,519	0	1,400,229	0	0	0	5,423	04/14/2036
69346T-AA-2	PFP 2019-5 A - CDO/CMBS		03/16/2021	Paydown		11,460	11,460	11,345	11,346	0	114	0	114	0	11,460	0	0	0	31	04/14/2036
69346W-AA-5	PFP 2019-6 A - CMBS	C	09/16/2021	Paydown		552,153	552,153	546,286	546,394	0	5,759	0	5,759	0	552,153	0	0	0	3,062	04/16/2037
69346W-AA-5	PFP 2019-6 A - CMBS	C	12/16/2021	Paydown		308,217	308,217	304,942	305,002	0	3,215	0	3,215	0	308,217	0	0	0	1,760	04/16/2037
69362B-AY-8	PSEG POWER LLC		06/15/2021	Call @ 100.00		4,000,000	4,000,000	3,986,440	3,998,909	0	700	0	700	0	3,999,609	0	391	391	124,500	09/15/2021
69362B-BA-9	PSEG POWER LLC		10/08/2021	Call @ 100.00		5,392,098	5,000,000	4,997,150	4,999,205	0	203	0	203	0	4,999,408	0	592	592	585,001	11/15/2023
693684-AA-0	PSMC 201 A1 - CMO/RMBS		12/01/2021	Paydown		8,552,695	8,552,695	8,743,794	8,644,617	0	(91,922)	0	(91,922)	0	8,552,695	0	0	0	126,585	01/25/2050
69374X-AA-8	PSMC 2019-2 A1 - CMO/RMBS		12/01/2021	Paydown		9,225,442	9,225,442	9,409,951	9,344,593	0	(119,151)	0	(119,151)	0	9,225,442	0	0	0	123,157	10/25/2049
69375B-AA-5	PSMC 2019-3 A1 - CMO/RMBS		12/01/2021	Paydown		11,077,352	11,077,365	11,238,333	11,167,742	0	(90,389)	0	(90,389)	0	11,077,352	0	0	0	144,783	11/26/2049
69403W-AA-5	PACBEA 2006 - A AA - RMBS		07/15/2021	Paydown		669,160	669,160	738,124	712,778	0	(43,618)	0	(43,618)	0	669,160	0	0	0	27,248	07/15/2026
69412V-AA-6	COLUMBIA BANKING SYSTEM INC		12/30/2021	Various		5,000,000	5,000,000	5,000,000	5,000,006	0	(6)	0	(6)	0	5,000,000	0	0	0	355,879	06/30/2026
69546T-AA-0	PAID 2020-3 A - ABS		12/15/2021	Paydown		5,720,641	5,720,641	5,720,590	5,720,608	0	33	0	33	0	5,720,641	0	0	0	52,274	05/17/2027
701630-AA-6	PARLI II A - CDO	C	12/20/2021	Paydown		7,000,000	7,000,000	7,000,000	7,000,000	0	0	0	0	0	7,000,000	0	0	0	251,837	08/12/2030
70215#-AA-8	PARTSTAT (VARIAN 2020 I) SUPPLY AGREEME		12/15/2021	Paydown		548,032	548,032	548,032	548,032	0	0	0	0	0	548,032	0	0	0	11,177	03/15/2030
70337U-10-0	PATRONS' LEGACY 2003-IV - ABS		04/23/2021	Call @ 100.00		1,604,173	1,604,173	1,604,173	1,604,173	0	0	0	0	0	1,604,173	0	0	0	26,582	12/23/2063
70338A-10-3	PATRONS LEGACY 2003-III		04/19/2021	Paydown		348,033	348,033	348,033	348,033	0	0	0	0	0	348,033	0	0	0	6,550	12/17/2053
70338C-10-9	PATRONS LEGACY 2004-I A LILACS - ABS		12/04/2021	Paydown		1,520,014	1,520,014	1,520,014	1,520,014	0	0	0	0	0	1,520,014	0	0	0	83,667	05/04/2054
704699-AA-5	PEAPACK-GLADSTONE FINANCIAL CORP		06/30/2021	Call @ 100.00		5,000,000	5,000,000	5,000,000	5,000,024	0	(24)	0	(24)	0	5,000,000	0	0	0	150,000	06/30/2026
70469F-AC-7	AWPT 3 A1 - CDO	C	12/23/2021	Paydown		15,500,000	15,500,000	14,583,750	14,732,168	0	767,832	0	767,832	0	15,500,000	0	0	0	332,392	01/27/2031
70469Q-AL-3	PEAKS 1 A2R - CDO		01/25/2021	Paydown		164,204	164,204	154,168	133,256	0	9,570	0	9,570	0	164,204	0	0	0	674	07/25/2030
70807#-AA-2	PENNANT PARK SENIOR SECR RL L+225 05/23		01/27/2021	Direct		21,206,349	21,206,349	21,161,708	21,205,662	0	22,502	0	22,502	0	21,206,349	0	0	0	94,868	05/02/2023
71424#-AA-3	PERMIAN HOLDCO 2, INC.		10/15/2021	Maturity @ 100.00		60,113	60,113	0	32,055	0	0	32,055	(32,055)	0	0	0	60,113	60,113	7,856	10/15/2021
714244-ZZ-6	PERMIAN DD 14.00 10/15/2021		10/15/2021	Maturity @ 100.00		30,954	30,954	0	16,506	0	0	16,506	(16,506)	0	0	0	30,954	30,954	4,262	10/15/2021
718546-AC-8	PHILLIPS 66		12/15/2021	Call @ 100.00		3,033,965	3,000,000	2,992,890	2,999,025	0	743	0	743	0	2,999,769	0	232	232	159,420	04/01/2022
72303#-AA-7	PINEBRIDGE PRIVATE CREDIT RATED FEEDER,		12/31/2021	CALL		910,408	910,408	909,379	763,785	0	9	0	9	0	910,408	0	0	0	45,858	12/31/2031
72345H-AA-3	PINNACLE BANK (TENNESSEE)		07/30/2021	Call @ 100.00		12,000,000	12,000,000	11,960,920	11,978,919	0	2,406	0	2,406	0	11,981,325	0	18,675	18,675	302,999	07/30/2025
72346Q-AB-0	PINNACLE FINANCIAL PARTNERS INC		11/16/2021	Call @ 100.00		15,000,000	15,000,000	15,000,000	15,000,000	0	0	0	0	0	15,000,000	0	0	0	787,500	11/16/2026
72353P-AA-4	PIONEER AIRCRAFT FINANCE LTD - ABS	C	12/15/2021	Paydown		719,764	719,764	719,760	719,745	0	19	0	19	0	719,764	0	0	0	12,941	06/15/2044
72650P-A*-7	PLAINSCAPITAL CORPORATION		09/27/2021	Call @ 100.00		17,500,000	17,500,000	17,806,250	17,498,505	0	(510)	0	(510)	0	17,497,994	0	2,006	2,006	595,462	03/26/2033
72703P-AA-1	PLNT 2018-1 A21 - ABS		12/05/2021	Paydown		64,000	64,000	64,000	64,004	0	(4)	0	(4)	0	64,000	0	0	0	1,705	09/08/2048
72703P-AC-7	PLNT 191 A2 - ABS		12/05/2021	Paydown		90,000	90,000	90,681	70,000	0	(681)	0	(681)	0	90,000	0	0	0	1,977	12/05/2049

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 Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
740367-ES-2	PREFERRED BANK		06/18/2021	Call @ 100.00		10,000,000	10,000,000	10,000,000	10,000,075	0	(75)	0	(75)	0	10,000,000	0	0	0	303,993	06/15/2026
74040T-AC-7	PRETSL 4 MNT - CDO		12/23/2021	Paydown		9,487	9,487	9,057	9,464	0	23	0	23	0	9,487	0	0	0	133	12/23/2031
74040Y-AB-8	PRETSL 10 A2 - CDO		10/04/2021	Paydown		884,361	884,361	874,136	881,610	0	2,751	0	2,751	0	884,361	0	0	0	8,559	07/03/2033
74041C-AA-7	PRETSL XV A1 - CDO		09/27/2021	Paydown		179,172	179,172	137,462	174,805	0	4,368	0	4,368	0	179,172	0	0	0	592	09/26/2034
74041E-AA-3	PRETSL XVII A1 - CDO		12/23/2021	Paydown		6,620,736	6,620,736	5,491,822	6,491,783	0	128,953	0	128,953	0	6,620,736	0	0	0	42,819	03/23/2035
74041N-AA-3	PRETSL XII A1 - CDO	C	12/24/2021	Paydown		6,855,481	6,855,481	6,516,923	6,816,084	0	39,397	0	39,397	0	6,855,481	0	0	0	27,589	12/24/2033
74041N-AL-9	PRETSL XII A1 - CDO	C	12/24/2021	Paydown		75,755	75,755	63,312	73,050	0	2,705	0	2,705	0	75,755	0	0	0	426	12/24/2033
74041P-AB-6	PRETSL VIII A2 - CDO		01/03/2021	Paydown		2,267,460	2,267,460	1,744,104	2,267,201	0	259	0	259	0	2,267,460	0	0	0	6,495	01/03/2033
74042D-AA-4	PRETSL XX A1 - CDO		12/22/2021	Paydown		1,480,202	1,480,202	1,362,711	1,474,752	0	5,451	0	5,451	0	1,480,202	0	0	0	4,389	03/22/2038
74042E-AA-2	PRETSL XVII A1 - CDO	C	12/23/2021	Paydown		1,840,173	1,840,173	1,480,923	1,796,140	0	44,033	0	44,033	0	1,840,173	0	0	0	10,302	06/23/2035
74042F-AA-9	PRETSL 25 A1 - CDO	C	12/22/2021	Paydown		1,507,159	1,507,160	1,209,179	1,497,864	0	9,295	0	9,295	0	1,507,159	0	0	0	2,274	06/22/2037
74042H-AA-5	PRETSL XIX A1 - CDO		12/22/2021	Paydown		12,432,563	12,432,562	9,590,101	12,072,235	0	360,328	0	360,328	0	12,432,563	0	0	0	27,771	12/22/2035
74042H-AB-3	PRETSL XIX A2 - CDO		12/22/2021	Paydown		69,005	69,005	58,703	68,629	0	376	0	376	0	69,005	0	0	0	259	12/22/2035
74042J-AA-1	PRETSL XXI A1 - CDO	C	12/22/2021	Paydown		12,593,280	12,593,280	10,637,173	12,375,296	0	217,985	0	217,985	0	12,593,280	0	0	0	26,656	03/22/2038
74042M-AA-4	PRETSL 22 A1 - CDO	C	12/22/2021	Paydown		5,863,752	5,863,752	5,095,741	5,663,435	0	200,317	0	200,317	0	5,863,752	0	0	0	12,408	09/22/2036
74042T-AA-9	PRETSL XXVII A1 - CDO		12/22/2021	Paydown		759,199	759,199	531,439	739,003	0	20,196	0	20,196	0	759,199	0	0	0	3,083	12/22/2037
74042W-AA-2	PRETSL XVIII A1 - CDO	C	12/23/2021	Paydown		1,084,043	1,084,043	1,029,279	1,074,686	0	9,357	0	9,357	0	1,084,043	0	0	0	3,515	09/23/2035
74043A-AC-5	PRETSL XXIII AFP - CDO		12/22/2021	Paydown		344,539	344,539	396,196	336,170	0	8,369	0	8,369	0	344,539	0	0	0	854	12/22/2036
74043A-AD-3	PRETSL XXIII A1 - CDO		12/22/2021	Paydown		4,831,403	4,831,403	4,484,146	4,807,653	0	23,750	0	23,750	0	4,831,403	0	0	0	15,478	12/22/2036
74043C-AA-5	PRETSL 24 A1 - CDO	C	12/22/2021	Paydown		7,680,977	7,680,977	5,867,150	7,401,789	0	279,187	0	279,187	0	7,680,977	0	0	0	20,191	03/22/2037
743315-AN-3	PROGRESSIVE CORP		08/23/2021	Maturity @ 100.00		6,000,000	6,000,000	6,019,710	6,001,546	0	(1,546)	0	(1,546)	0	6,000,000	0	0	0	225,000	08/23/2021
74331M-AA-4	PROG 2018-SFR3 A - RMBS		09/17/2021	Paydown		10,981,169	10,981,169	10,980,811	10,971,383	0	9,787	0	9,787	0	10,981,169	0	0	0	319,552	10/19/2035
74331M-AB-2	PROG 2018-SFR3 B - RMBS		09/17/2021	Paydown		11,000,000	11,000,000	10,999,712	10,990,305	0	9,695	0	9,695	0	11,000,000	0	0	0	336,518	10/19/2035
74333N-AA-0	PROG 19SFR2 A - RMBS		12/01/2021	Paydown		23,507	23,507	23,507	23,499	0	8	0	8	0	23,507	0	0	0	332	05/19/2036
74338*-AA-6	PROJECT AXIS GARNER NC SENIOR NOTE LEASE		12/15/2021	Paydown		377,021	377,021	377,021	377,025	0	(5)	0	(5)	0	377,021	0	0	0	8,311	11/15/2039
74340X-BE-0	PROLOGIS LP		03/08/2021	Call @ 100.00		14,620,450	13,000,000	12,919,530	12,957,724	0	1,459	0	1,459	0	12,959,183	0	40,817	40,817	1,792,429	11/01/2025
74348T-AS-1	PROSPECT CAPITAL CORP		03/11/2021	Tender Offer		3,270,000	3,000,000	2,990,550	2,993,965	0	346	0	346	0	2,994,312	0	5,688	5,688	395,375	01/15/2024
743516-AA-6	PROJECT ARROW OAK CREEK WI SUBORDINATED		11/15/2021	Paydown		332,926	579,351	579,351	579,351	0	(246,425)	0	(246,425)	0	332,926	0	0	0	19,014	07/10/2040
74387A-AC-3	PFMT 2020-1 A2 - CMO/RMBS		12/01/2021	Paydown		1,791,289	1,791,289	1,816,759	1,815,815	0	(24,526)	0	(24,526)	0	1,791,289	0	0	0	20,803	02/25/2050
74387L-AC-5	PFMT 2019-1 A2 - CMO/RMBS		12/01/2021	Paydown		5,203,862	5,071,831	5,142,356	5,139,135	0	64,727	0	64,727	0	5,203,862	0	0	0	73,260	12/27/2049
74387Y-AD-5	PFMT 2021-1 A2A - CMO/RMBS		12/01/2021	Paydown		4,861,234	4,861,234	4,813,069	0	0	48,032	0	48,032	0	4,861,234	0	0	0	33,584	04/25/2051
744542-AB-7	PUBLIC SERVICE COMPANY OF NEW MEXICO		07/15/2021	Call @ 100.00		3,000,000	3,000,000	2,995,710	2,999,666	0	238	0	238	0	2,999,904	0	96	96	126,617	10/01/2021
74733V-AB-6	QEP RESOURCES INC		03/24/2021	Tender Offer		7,623,000	7,200,000	2,880,000	2,880,000	0	0	0	0	0	2,880,000	0	4,320,000	4,320,000	608,975	10/01/2022
74922M-AA-9	RALI 2006-QA6 A1 - RMBS		12/27/2021	Paydown		391,755	379,269	331,601	380,741	0	11,014	0	11,014	0	391,755	0	0	0	1,057	07/25/2036
749220-AA-0	RALI 2006-QA8 A1 - RMBS		12/27/2021	Paydown		96,333	91,052	69,700	93,408	0	2,925	0	2,925	0	96,333	0	0	0	255	09/25/2036
74923G-AC-7	RALI 2007-QA1 A3 - RMBS		12/27/2021	Paydown		624,180	614,345	482,786	607,526	0	16,655	0	16,655	0	624,180	0	0	0	1,011	01/25/2037
74927B-AK-6	RBSSP 2009-8 7A1 - CMO/RMBS		12/01/2021	Paydown		102,069	102,069	110,107	124,189	0	(22,120)	0	(22,120)	0	102,069	0	0	0	16,182	09/26/2037
74927T-AC-5	RBSSP 2010-9 3A2 - CMO/RMBS		12/26/2021	Paydown		522,939	522,939	490,909	519,843	0	3,095	0	3,095	0	522,939	0	0	0	12,605	10/26/2034
74928D-AV-7	RBSSP 2009-1A 7A2 - CMO/RMBS		12/01/2021	Paydown		504,211	500,728	226,552	468,005	0	36,206	0	36,206	0	504,211	0	0	0	8,292	09/26/2037
74928F-AY-6	RBSSP 2009-3 6A3 - CMO/RMBS		12/01/2021	Paydown		768,783	794,534	485,691	755,683	0	13,100	0	13,100	0	768,783	0	0	0	19,570	03/25/2036
74928R-AB-0	RBSSP 2009-10 1A2 - CMO/RMBS		12/01/2021	Paydown		205,089	205,089	126,068	205,212	0	(122)	0	(122)	0	205,089	0	0	0	5,674	08/26/2035
74928U-AM-9	RBSSP 2009-12 5A2 - CMO/RMBS		12/01/2021	Paydown		305,717	300,542	212,841	300,431	0	5,286	0	5,286	0	305,717	0	0	0	4,001	08/26/2036
74928U-AX-5	RBSSP 2009-12 8A2 - CMO/RMBS		12/01/2021	Paydown		397,013	398,714	169,593	389,429	0	7,583	0	7,583	0	397,013	0	0	0	6,097	06/26/2036
74928U-BV-8	RBSSP 2009-12 162 - CMO/RMBS		12/27/2021	Paydown		9,538,729	9,538,729	7,774,064	9,248,100	0	290,629	0	290,629	0	9,538,729	0	0	0	120,799	10/26/2035
74928X-BB-6	RBSSP 2009-6 3A2 - CMO/RMBS		12/25/2021	Paydown		2,274,565	2,293,984	1,792,173	2,221,246	0	53,319	0	53,319	0	2,274,565	0	0	0	31,252	02/26/2051
74929F-AK-5	RBSSP 2010-3 4A2 - CMO/RMBS		12/01/2021	Paydown		492,891	492,891	484,728	480,401	0	12,490	0	12,490	0	492,891	0	0	0	8,221	12/26/2035
74930B-AA-3	RBB BANCORP		03/31/2021	Call @ 100.00		8,000,000	8,000,000	8,000,000	8,000,000	0	0	0	0	0	8,000,000	0	0	0	130,000	03/31/2026
74930X-BB-2	RBSSP RESECURITIZATION TRUST 2012-1 - MB		12/01/2021	Paydown		855,529	855,529	817,030	865,977	0	(10,448)	0	(10,448)	0	855,529	0	0	0	236,961	01/01/2029
749357-AA-7	RCKT 191 A1 - CMO/RMBS		12/01/2021	Paydown		11,462,136	11,462,091	11,639,396	11,513,660	0	(51,524)	0	(51,524)	0	11,462,136	0	0	0	132,576	09/27/2049
749389-AA-0	RCKT 201 A1 - CMO/RMBS		12/01/2021	Paydown		9,529,692	9,529,692	9,100,856	9,425,035	0	104,657	0	104,657	0	9,529,692	0	0	0	131,715	02/25/2050
74951P-DQ-8	RESIF 2005-A B3 - CMO/RMBS		05/10/2021	Paydown		0	410,899	11,513	0	0	0	0	0	0	0	0	0	0	1,007	03/10/2037
749574-AC-3	RFMSI 2006-SA2 2A1 - CMO/RMBS		12/01/2021	Paydown		86,508	92,360	47,978	84,918	0	1,590	0	1,590	0	86,508	0	0	0	1,807	08/25/2036
74958T-AB-9	RFMSI 2007-SA3 2A1 - CMO/RMBS		12/01/2021	Paydown		262,333	286,319	252,415	260,607	0	1,726	0	1,726	0	262,333	0	0	0	5,550	07/27/2037
74958W-AC-0	RFMSI 2007-SA1 2A2 - CMO/RMBS		12/01/2021	Paydown		105,215	118,408	54,496	101,918	0	3,297	0	3,297	0	105,215	0	0	0	2,094	02/25/2037
74958X-AF-1	RFMSI 2007-SA2 4A - CMO/RMBS		12/01/2021	Paydown		787,458	692,058	630,854	622,588	0	164,870	0	164,870	0	787,458	0	0	0	13,562	04/25/2037
74968R-AA-3	RPIT 191 A - CMO/RMBS		12/25/2021	Paydown		18,342,543	18,342,542	18,200,556	18,223,142	0	119,401	0	119,401	0	18,342,543	0	0	0	268,033	10/25/2063
74969B-AA-7	RBIT 202 A - ABS		10/25/2021	Paydown		7,550,753	7,550,753	7,548,582	7,548,608	0	2,146	0	2,146	0	7,550,753	0	0	0	53,003	06/25/2030
74969B-AA-7	RBIT 202 A - ABS		11/26/2021	Paydown		22,241,394	22,241,394	22,234,997	22,233,785	0	7,609	0	7,609	0	22,241,394	0	0	0	349,997	06/25/2030

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 Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
74969M-AA-3	RPIT 201 A - CMO/RMBS		12/25/2021	Paydown		5,662,802	5,662,802	5,662,802	5,662,802	0	0	0	0	0	5,662,802	0	0	0	105,667	04/26/2060
75086#-AA-3	RAINIER GSA PORTFOLIO I, LLC		12/15/2021	Paydown		237,292	237,292	237,292	237,292	0	0	0	0	0	237,292	0	0	0	6,234	06/15/2036
75114R-AD-7	RALI 2006-QA3 A1 - RMBS		09/27/2021	Paydown		1,546,170	1,457,714	1,221,458	1,548,321	0	(2,150)	0	(2,150)	0	1,546,170	0	0	0	3,123	04/25/2036
75115B-AC-3	RALI 2006-QA5 2A1 - CMO/RMBS		12/01/2021	Paydown		473,764	509,422	405,528	470,085	0	3,679	0	3,679	0	473,764	0	0	0	14,232	07/25/2036
75115L-AA-5	RALI 2007-QH7 1A1 - RMBS		12/27/2021	Paydown		435,971	435,971	401,093	397,913	0	38,059	0	38,059	0	435,971	0	0	0	867	08/25/2037
75156V-AD-7	RAMP 2006-RS3 A4 - RMBS		12/27/2021	Paydown		1,024,860	1,003,187	789,228	1,006,385	0	18,475	0	18,475	0	1,024,860	0	0	0	3,814	05/25/2036
754730-AD-1	RAYMOND JAMES FINANCIAL INC		04/02/2021	Tender Offer		9,695,100	8,500,000	8,471,625	8,490,956	0	635	0	635	0	8,491,591	0	8,409	8,409	1,435,491	04/01/2024
75574W-AE-7	RCMT 18FL2 C - CDO		01/25/2021	Paydown		934,253	934,253	933,085	933,327	0	926	0	926	0	934,253	0	0	0	1,488	06/25/2035
75574W-AE-7	RCMT 18FL2 C - CDO/CMBS		02/25/2021	Paydown		1,565,747	1,565,747	1,563,790	1,564,195	0	1,552	0	1,552	0	1,565,747	0	0	0	5,231	06/25/2035
75575J-AA-3	RCMT 2020-FL4 A - CMBS		10/25/2021	Paydown		441,578	441,578	441,578	441,578	0	0	0	0	0	441,578	0	0	0	800	02/26/2035
75575J-AA-3	RCMT 2020-FL4 A - CMBS		12/27/2021	Paydown		818,463	818,463	818,463	818,463	0	0	0	0	0	818,463	0	0	0	4,784	02/26/2035
755763-AA-7	READYCAP HOLDINGS LLC		10/22/2021	Call @ 101.86		45,835,200	45,000,000	45,442,350	45,101,389	0	(93,420)	0	(93,420)	0	45,007,968	0	827,232	827,232	3,375,000	02/15/2022
756109-AP-9	REALTY INCOME CORP		12/31/2021	Call @ 100.00		1,060,066	1,000,000	997,750	999,347	0	243	0	243	0	999,590	0	410	410	125,941	08/01/2023
75620R-AC-6	RCTTE 1 SN - CDO		01/26/2021	Bank of America Merrill Lynch		1,416,926	3,778,470	943,193	943,193	0	(17,551)	0	(17,551)	0	925,642	0	491,284	491,284	93,698	10/20/2027
758075-AC-9	REDWOOD TRUST INC		01/22/2021	CREDIT SUISSE SECURITIES		6,702,500	7,000,000	3,820,000	4,341,401	0	48,049	0	48,049	0	4,389,450	0	2,313,050	2,313,050	148,701	08/15/2023
759351-AJ-8	REINSURANCE GROUP OF AMERICA INC		06/01/2021	Maturity @ 100.00		7,000,000	7,000,000	6,961,290	6,998,044	0	1,956	0	1,956	0	7,000,000	0	0	0	175,000	06/01/2021
759676-AF-6	RAMC 2006-2 AF3 - RMBS		12/01/2021	Paydown		14,901	14,901	5,086	15,222	0	(321)	0	(321)	0	14,901	0	0	0	674	08/25/2036
75970E-AA-5	RENASANT CORP		12/01/2021	Call @ 100.00		2,000,000	2,000,000	2,000,000	2,000,040	0	(40)	0	(40)	0	2,000,000	0	0	0	100,000	09/01/2026
75971F-AY-9	RAMC 2007-3 AF6 - RMBS		12/01/2021	Paydown		237,648	237,648	171,107	235,619	0	2,029	0	2,029	0	237,648	0	0	0	3,690	09/25/2037
759950-DM-7	RAMC 2004-3 AF5 - RMBS		12/01/2021	Paydown		707,035	707,035	623,959	668,202	0	38,834	0	38,834	0	707,035	0	0	0	11,951	11/25/2034
759950-EM-6	RAMC 2004-4 AF5 - RMBS		12/01/2021	Paydown		992,517	992,517	896,057	988,772	0	3,745	0	3,745	0	992,517	0	0	0	20,894	02/25/2035
760985-S6-9	RFSC 04RP1 M3 - RMBS		12/27/2021	Paydown		272,535	272,535	241,804	271,341	0	1,194	0	1,194	0	272,535	0	0	0	5,393	11/25/2042
76110H-H8-5	RALI 2004-QA6 NB4 - CMO/RMBS		12/01/2021	Paydown		124,981	127,499	110,834	122,561	0	2,420	0	2,420	0	124,981	0	0	0	2,791	12/26/2034
76110H-T9-0	RALI 2005-QA2 NB2 - CMO/RMBS		12/01/2021	Paydown		465,662	497,700	202,699	453,276	0	12,386	0	12,386	0	465,662	0	0	0	8,106	02/25/2035
76110V-RX-8	RFMS2 2005-HS1 1A4 - RMBS		12/01/2021	Paydown		82,657	82,657	2,570	82,762	0	(105)	0	(105)	0	82,657	0	0	0	1,131	09/25/2035
761118-BU-1	RALI 2005-QA8 NB2 - CMO/RMBS		12/01/2021	Paydown		448,611	441,060	350,823	443,523	0	5,088	0	5,088	0	448,611	0	0	0	6,671	07/25/2035
761118-FL-7	RALI 2005-QA9 CB3 - CMO/RMBS		12/01/2021	Paydown		789,197	769,576	714,940	790,167	0	(970)	0	(970)	0	789,197	0	0	0	11,525	08/25/2035
761118-FM-5	RALI 2005-QA9 N41 - CMO/RMBS		12/01/2021	Paydown		640,569	632,847	534,895	635,354	0	5,215	0	5,215	0	640,569	0	0	0	11,155	08/25/2035
761118-KH-0	RALI 2005-QS15 2A - CMO/RMBS		12/01/2021	Paydown		153,547	157,484	56,217	152,764	0	784	0	784	0	153,547	0	0	0	3,360	10/25/2035
761118-UQ-9	RALI 2006-QS2 1A9 - CMO/RMBS		12/01/2021	Paydown		23,355	26,056	8,526	22,857	0	498	0	498	0	23,355	0	0	0	777	02/25/2036
76111X-TF-0	RFMSI 2005-SA1 3A - CMO/RMBS		12/01/2021	Paydown		111,253	111,253	108,935	110,001	0	1,252	0	1,252	0	111,253	0	0	0	1,107	03/25/2035
76112B-NM-8	GMACM 2005-AA1 1A1 - CMO/RMBS		12/01/2021	Paydown		1,159,588	1,204,616	1,095,366	1,138,494	0	21,094	0	21,094	0	1,159,588	0	0	0	24,657	05/18/2035
76112B-NN-6	GMACM 2005-AA1 2A1 - CMO/RMBS		09/20/2021	Paydown		268,843	268,843	269,179	260,458	0	8,385	0	8,385	0	268,843	0	0	0	6,058	05/18/2035
76117W-AB-5	RESOLUTE FOREST PRODUCTS INC	C	02/18/2021	Call @ 100.00		3,115,000	3,115,000	1,557,200	2,370,261	0	34,146	0	34,146	0	2,404,407	0	710,593	710,593	47,277	05/15/2023
761402-BM-7	REVERE BK LAUREL MD		09/30/2021	Call @ 100.00		5,000,000	5,000,000	5,000,000	5,000,400	0	(45)	0	(45)	0	5,000,355	0	(355)	(355)	281,250	09/30/2026
767201-AS-5	RIO TINTO FINANCE (USA) LTD	C	12/03/2021	Call @ 109.33		5,466,344	5,000,000	4,966,650	4,983,627	0	3,310	0	3,310	0	4,986,937	0	479,407	479,407	181,250	06/15/2025
76971E-AA-2	RBIT 20HB1 A1 - ABS		10/25/2021	Paydown		4,420	4,420	4,420	4,421	0	0	0	0	0	4,420	0	0	0	40	10/25/2050
76971E-AA-2	RBIT 20HB1 A1 - ABS		11/25/2021	Paydown		97	97	97	97	0	0	0	0	0	97	0	0	0	0	10/25/2050
77775*-BU-4	ROSENTHAL & ROSENTHAL, INC. - ABS		07/15/2021	Paydown		2,000,000	2,000,000	2,000,000	2,000,511	0	(511)	0	(511)	0	2,000,000	0	0	0	157,680	01/15/2025
77879R-AB-2	ROTOR 2011-1 1A - ABS	D	11/15/2021	Call @ 100.00		0	0	0	(21)	0	21	0	21	0	0	0	0	0	4,243	06/15/2046
78386N-BC-2	SACO 1993-3 1B1 - RMBS		12/01/2021	Paydown		73,764	73,764	71,816	73,086	0	678	0	678	0	73,764	0	0	0	2,067	04/25/2039
78397A-AB-0	SCFET 2019-1 A2 - ABS		07/20/2021	Paydown		3,570,211	3,570,211	3,569,877	3,569,632	0	579	0	579	0	3,570,211	0	0	0	48,412	10/21/2024
784012-AA-4	SCFET 172 A - ABS		02/22/2021	Paydown		1,615,415	1,615,415	1,609,631	1,613,684	0	1,731	0	1,731	0	1,615,415	0	0	0	9,055	12/20/2023
78403D-AF-7	SBATOW 2013-2 2C - ABS		10/21/2021	Paydown		8,610,000	8,610,000	8,584,730	8,601,317	0	8,683	0	8,683	0	8,610,000	0	0	0	267,053	04/09/2048
784054-AB-4	SCFET 201 A2 - ABS		12/20/2021	Paydown		10,245,608	10,245,608	10,245,121	10,245,348	0	261	0	261	0	10,245,608	0	0	0	22,573	10/20/2025
78410B-AJ-4	SCOF 2R AR - CDO		03/15/2021	Paydown		4,806,399	4,806,399	4,602,127	4,624,837	0	181,562	0	181,562	0	4,806,399	0	0	0	27,473	07/15/2028
78411K-AB-0	SCFET 2018-1 A2 - ABS		02/22/2021	Paydown		1,438,043	1,438,043	1,438,031	1,437,804	0	239	0	239	0	1,438,043	0	0	0	8,086	10/21/2024
78411K-AC-8	SCFET 2018-1 B - ABS		02/22/2021	Paydown		6,300,000	6,300,000	6,297,457	6,298,579	0	1,421	0	1,421	0	6,300,000	0	0	0	42,380	12/22/2025
78443C-BN-3	SLMA 2004-B A3 - ABS		12/15/2021	Paydown		2,606,158	2,606,158	2,071,896	2,426,230	0	179,928	0	179,928	0	2,606,158	0	0	0	8,200	03/15/2024
78448Q-AB-4	SMB 2015-B A2A - ABS		12/15/2021	Paydown		959,115	959,115	954,695	957,991	0	1,125	0	1,125	0	959,115	0	0	0	16,336	07/15/2027
78454*-AA-5	SMIF 2018 FINANCE LLC		10/15/2021	CALL		112,029	112,029	112,029	112,029	0	0	0	0	0	112,029	0	0	0	6,372	07/16/2040
78471D-AA-5	SOLP 161 A - ABS		12/27/2021	Paydown		1,443,368	1,443,368	1,443,211	1,443,309	0	59	0	59	0	1,443,368	0	0	0	22,719	08/25/2025
78473T-AJ-9	STARM 2007-2 4A1 - CMO/RMBS		12/01/2021	Paydown		187,766	187,766	162,504	188,000	0	(233)	0	(233)	0	187,766	0	0	0	3,036	04/25/2037
78488L-AA-8	SWC 1 A - CDO		11/15/2021	Paydown		3,634,283	3,634,283	3,608,702	3,621,531	0	12,752	0	12,752	0	3,634,283	0	0	0	121,873	08/15/2033
80105N-AG-0	SANOFI SA	C	03/29/2021	Maturity @ 100.00		8,000,000	8,000,000	7,918,080	7,997,673	0	2,327	0	2,327	0	8,000,000	0	0	0	160,000	03/29/2021
80306A-AA-8	SAPA 2018-1 A - ABS	C	12/15/2021	Paydown		735,563	735,563	740,509	739,350	0	(3,787)	0	(3,787)	0	735,563	0	0	0	18,355	12/15/2040

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
80349B-AP-2	SARAT 2013-1 A2R - CDO		02/26/2021	Paydown		30,000,000	30,000,000	30,000,000	30,002,053	0	(2,053)	0	(2,053)	0	30,000,000	0	0	0	211,774	01/22/2030
80382S-AR-9	SAILN 2003-5 A - ABS	C	12/27/2021	Paydown		4,201	4,201	2	25	0	4,176	0	4,176	0	4,201	0	0	0	159	06/27/2033
805564-EM-9	SAST 1999-3 BFA - RMBS		09/01/2021	Paydown		0	16,257	2,787	11,961	0	(11,961)	0	(11,961)	0	0	0	0	0	433	12/25/2032
805564-KR-1	SAST 2002-1 AF6 - RMBS		06/29/2021	Paydown		914	914	916	900	0	14	0	14	0	914	0	0	0	134	10/25/2030
813084-A*-1	SEBRING SOFTWARE, INC.		05/07/2021	WRITE OFF		307,792	9,593,448	413,478	959,345	0	0	545,867	(545,867)	0	413,478	0	(105,686)	(105,686)	0	04/25/2018
81375F-CM-3	SASI 1993-7 TA6 - CMO/RMBS		08/01/2021	Paydown		66	66	66	65	0	0	0	0	0	66	0	0	0	1	12/25/2023
81378E-AA-1	SABR 2007-BR4 A2A - RMBS		12/27/2021	Paydown		939,276	939,276	406,997	905,572	0	33,704	0	33,704	0	939,276	0	0	0	1,038	05/26/2037
81618T-AD-2	OFFICE PROPERTIES INCOME TRUST		09/15/2021	Call @ 100.62		3,018,736	3,000,000	2,962,380	2,993,439	0	4,245	0	4,245	0	2,997,684	0	21,052	21,052	139,717	02/01/2022
81721M-AK-5	DIVERSIFIED HEALTHCARE TRUST		12/15/2021	GOLDMAN		2,466,000	2,400,000	2,392,416	2,397,172	0	767	0	767	0	2,397,939	0	68,061	68,061	128,356	05/01/2024
81743A-AA-7	SEMT 2019-5 A1 - CMO/RMBS		12/01/2021	Paydown		8,717,109	8,717,109	8,869,658	8,864,415	0	(147,307)	0	(147,307)	0	8,717,109	0	0	0	137,402	12/27/2049
81745A-AB-3	SEMT 2013-5 A2 - CMO/RMBS		12/01/2021	Paydown		2,737,695	2,737,696	2,591,828	2,613,975	0	123,720	0	123,720	0	2,737,695	0	0	0	33,648	05/25/2043
81745C-AA-1	SEMT 2013-7 A1 - CMO/RMBS		12/01/2021	Paydown		1,878,608	1,878,608	1,692,819	1,722,837	0	155,771	0	155,771	0	1,878,608	0	0	0	18,408	06/25/2043
81745J-AA-6	SEMT 2013-11 A1 - CMO/RMBS		12/01/2021	Paydown		1,384,204	1,384,204	1,365,604	1,368,484	0	15,719	0	15,719	0	1,384,204	0	0	0	19,998	09/25/2043
81745M-AA-9	SEMT 2013-2 A - CMO/RMBS		12/01/2021	Paydown		2,991,651	2,991,651	2,679,927	2,723,848	0	267,803	0	267,803	0	2,991,651	0	0	0	25,046	02/25/2043
81745R-AB-6	SEMT 2013-3 A2 - CMO/RMBS		12/01/2021	Paydown		3,181,513	3,181,513	2,941,574	2,959,024	0	222,489	0	222,489	0	3,181,513	0	0	0	32,806	03/25/2043
81748J-AA-3	SEMT 2019-4 A1 - CMO/RMBS		12/01/2021	Paydown		9,072,864	9,072,864	9,262,827	9,147,748	0	(74,884)	0	(74,884)	0	9,072,864	0	0	0	131,304	11/25/2049
81748K-AA-0	SEMT 202 A1 - CMO/RMBS		12/25/2021	Paydown		9,479,671	9,479,671	9,713,700	9,528,109	0	(48,438)	0	(48,438)	0	9,479,671	0	0	0	128,784	03/25/2050
81748M-AA-6	SEMT 2020-1 A1 - CMO/RMBS		12/01/2021	Paydown		5,352,896	5,352,896	5,475,846	5,471,445	0	(118,549)	0	(118,549)	0	5,352,896	0	0	0	80,710	02/25/2050
81761T-AG-0	SERV 211 A22 - RMBS		11/01/2021	Paydown		57,500	57,500	57,500	0	0	0	0	0	0	57,500	0	0	0	447	07/30/2051
817743-AA-5	SPRO 2019-1 A2 - RMBS		10/25/2021	Paydown		182,500	182,500	183,633	183,413	0	(913)	0	(913)	0	182,500	0	0	0	4,428	10/25/2049
81788Y-AA-1	767 LLC		12/05/2021	Paydown		1,059,848	1,059,848	1,059,848	1,059,849	0	(1)	0	(1)	0	1,059,848	0	0	0	30,380	10/05/2022
824348-BB-1	SHERWIN-WILLIAMS CO		10/15/2021	Call @ 100.00		3,000,000	3,000,000	2,995,620	2,998,778	0	924	0	924	0	2,999,702	0	298	298	157,500	01/15/2022
82669G-AS-3	SIGNATURE BANK		04/19/2021	Call @ 100.00		20,000,000	20,000,000	20,000,000	20,000,000	0	0	0	0	0	20,000,000	0	0	0	530,000	04/22/2026
82817*-AA-9	SILVER SPRING METRO CENTER III LIMITED P		12/05/2021	Paydown		529,990	529,989	529,989	529,989	0	1	0	1	0	529,990	0	0	0	11,001	01/05/2029
82817@-AA-7	SILVER SPRING METRO CENTER IV LIMITED PA		12/05/2021	Paydown		102,404	102,402	102,401	102,401	0	3	0	3	0	102,404	0	0	0	2,170	01/05/2029
82922T-AA-7	SINAI HEALTH SYSTEM		07/20/2021	Call @ 100.00		195,000	195,000	195,000	195,000	0	0	0	0	0	195,000	0	0	0	4,475	01/20/2036
83368R-AA-0	SOCIETE GENERALE SA	C	04/15/2021	Maturity @ 100.00		8,000,000	8,000,000	7,988,960	7,999,685	0	315	0	315	0	8,000,000	0	0	0	208,000	04/15/2021
83404J-AA-4	SOLP 2017-3 A - ABS		03/25/2021	Paydown		196,683	196,683	196,683	196,684	0	(1)	0	(1)	0	196,683	0	0	0	762	05/26/2026
83405R-AB-3	SOLP 2018-1 A2 - ABS		03/25/2021	Paydown		581,143	581,143	581,041	581,131	0	12	0	12	0	581,143	0	0	0	2,448	02/25/2027
83416W-AA-1	SOLAR STAR FUNDING LLC		12/30/2021	Paydown		248,130	248,130	248,130	248,130	0	0	0	0	0	248,130	0	0	0	12,198	06/30/2035
83416W-AB-9	SOLAR STAR FUNDING LLC		12/30/2021	Paydown		278,371	278,371	278,371	278,341	0	30	0	30	0	278,371	0	0	0	9,630	06/30/2035
83417E-AA-0	SOCTY 2014-1 A - ABS		10/22/2021	Paydown		1,287,476	1,287,476	1,287,339	1,287,362	0	114	0	114	0	1,287,476	0	0	0	48,159	04/20/2044
83417F-AA-7	SOCTY 2014-2 A - ABS		10/20/2021	Paydown		2,700,379	2,700,379	2,700,340	2,700,906	0	(526)	0	(526)	0	2,700,379	0	0	0	133,071	07/20/2044
83417P-AA-5	SOCTY 2015-1 A - ABS		10/18/2021	Paydown		5,016,351	5,016,351	5,013,753	5,016,607	0	(256)	0	(256)	0	5,016,351	0	0	0	235,860	08/21/2045
83438J-AA-4	SLOSO 2007-1 ALA - CDO		10/07/2021	Paydown		350,524	350,524	322,920	349,313	0	1,211	0	1,211	0	350,524	0	0	0	1,047	10/07/2037
83546D-AF-5	SONIC 2018-1 A2 - RMBS		09/10/2021	Paydown		15,647,083	15,647,083	15,717,543	15,707,498	0	(60,414)	0	(60,414)	0	15,647,083	0	0	0	695,254	02/20/2048
83546D-AL-2	SONIC 2020-1 A21 - RMBS		12/20/2021	Paydown		35,000	35,000	35,613	35,601	0	(601)	0	(601)	0	35,000	0	0	0	644	01/20/2050
83546D-AM-0	SONIC CAPITAL LLC - ABS		12/20/2021	Paydown		87,500	87,500	92,990	92,927	0	(5,427)	0	(5,427)	0	87,500	0	0	0	1,301	01/20/2050
835495-AK-8	SONOCO PRODUCTS CO		08/02/2021	Call @ 100.00		4,000,000	4,000,000	3,981,720	3,998,229	0	1,240	0	1,240	0	3,999,469	0	531	531	131,250	11/01/2021
83609N-AE-0	SNDPT 14 C - CDO		02/12/2021	Paydown		1,500,000	1,500,000	1,490,156	1,492,627	0	7,373	0	7,373	0	1,500,000	0	0	0	13,349	01/23/2029
83611M-HM-3	SVHE 2005-B M2 - RMBS		12/01/2021	Paydown		168,780	241,010	0	129,951	0	38,829	0	38,829	0	168,780	0	0	0	5,114	05/25/2035
83611M-JX-7	SVHE 2005-OPT4 2A4 - RMBS		12/27/2021	Paydown		908,128	908,128	694,718	870,492	0	37,635	0	37,635	0	908,128	0	0	0	4,133	12/25/2035
84345P-AB-8	SOUTHERN NATURAL GAS COMPANY LLC		05/14/2021	Call @ 100.00		5,000,000	5,000,000	4,995,550	4,999,776	0	181	0	181	0	4,999,957	0	43	43	91,056	06/15/2021
84470P-AC-3	SOUTHSIDE BANCSHARES INC		09/30/2021	Call @ 100.00		19,000,000	19,000,000	19,000,000	19,000,578	0	(578)	0	(578)	0	19,000,000	0	0	0	1,045,000	09/30/2026
84470P-AD-1	SOUTHSIDE BANCSHARES INC		03/08/2021	EXCHANGE		7,500,000	7,500,000	7,500,000	7,500,000	0	0	0	0	0	7,500,000	0	0	0	98,490	11/15/2030
84474Y-AA-4	SOUTHWEST AIRLINES CO PASS THROUGH TRUST		08/01/2021	Paydown		1,075,559	1,075,559	1,078,378	1,077,110	0	(1,552)	0	(1,552)	0	1,075,559	0	0	0	49,955	02/01/2024
84756N-AB-5	SPECTRA ENERGY PARTNERS LP		03/15/2021	Call @ 100.00		4,000,000	4,000,000	3,998,680	3,999,945	0	24	0	24	0	3,999,969	0	31	31	46,000	06/15/2021
84858D-AA-6	SPIRIT AIRLINES CLASS A PASS THROUGH CER		10/01/2021	Paydown		241,428	241,428	241,428	241,520	0	(91)	0	(91)	0	241,428	0	0	0	7,424	10/01/2029
84858W-AA-4	SPIRIT AIRLINES CLASS AA PASS THROUGH CE		08/15/2021	Paydown		341,076	341,076	341,076	341,177	0	(101)	0	(101)	0	341,076	0	0	0	8,633	08/15/2031
85172M-AA-2	SLFT 2015-B A - ABS		09/15/2021	Paydown		4,073,984	4,073,984	4,074,620	4,074,152	0	(168)	0	(168)	0	4,073,984	0	0	0	59,700	05/15/2028
85208H-AA-1	SPRTE 2017-1 A - ABS	C	12/15/2021	Paydown		470,154	470,152	468,392	469,568	0	586	0	586	0	470,154	0	0	0	16,278	12/15/2037
85208N-AD-2	SPRNTS 2018-1 A1 - RMBS		09/20/2021	Paydown		2,875,000	2,875,000	2,875,000	2,875,000	0	0	0	0	0	2,875,000	0	0	0	85,136	09/20/2029
85208N-AD-2	SPRNTS 1A1 - RMBS		12/20/2021	Paydown		1,437,500	1,437,500	1,437,500	1,437,500	0	0	0	0	0	1,437,500	0	0	0	68,109	09/20/2029
85235*-AA-6	ST LOUIS COUNTY CONTROL PASS-THRU TRUST		12/15/2021	Paydown		873,574	873,574	873,574	873,574	0	0	0	0	0	873,574	0	0	0	18,037	12/15/2036
855541-AC-2	STARM 2007-S1 3A1 - CMO/RMBS		12/01/2021	Paydown		367,957	367,689	315,155	364,785	0	3,172	0	3,172	0	367,957	0	0	0	5,560	01/25/2037
85572R-AA-7	STARR 2018-1 A - ABS	C	10/15/2021	Paydown		1,820,462	1,820,462	1,814,879	1,816,315	0	4,147	0	4,147	0	1,820,462	0	0	0	34,052	05/15/2043
85573L-AA-9	STARR 2019-1 A - ABS	C	12/15/2021	Paydown		317,092	317,092	317,078	317,087	0	5	0	5	0	317,092	0	0	0	2,753	03/15/2044
857477-AG-8	STATE STREET CORP		03/07/2021	Maturity @ 100.00		10,000,000	10,000,000	9,965,500	9,999,291	0	709	0	709	0	10,000,000	0	0	0	218,750	03/07/2021

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 Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
85816B-CQ-1	STCR 2015-1 BR - CDO		03/19/2021	Call @ 100.00		11,237,500	11,237,500	11,237,500	11,237,743	0	(151)	0	(151)	0	11,237,592	0	(92)	(92)	74,451	05/21/2029
859428-AT-1	STERLING NATIONAL BANK		04/01/2021	Call @ 100.00		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	262,500	04/01/2026
86212V-AA-2	STR 2016-1 A1 - ABS		12/20/2021	Paydown		218,383	218,383	218,268	218,313	0	70	0	70	0	218,383	0	0	0	4,713	10/22/2046
86212V-AD-6	STR 2018-1 A1 - ABS		12/20/2021	Paydown		100,000	100,000	99,974	99,984	0	16	0	16	0	100,000	0	0	0	2,145	10/20/2048
86212V-AE-4	STR 2018-1 A2 - ABS		12/20/2021	Paydown		132,500	132,500	132,450	132,456	0	44	0	44	0	132,500	0	0	0	3,079	10/20/2048
86213C-AB-1	STR 2015-1 A2 - ABS		12/20/2021	Paydown		107,500	107,500	106,956	107,224	0	277	0	277	0	107,500	0	0	0	2,428	04/20/2045
863572-LV-3	SASC 1996-4 A - CMO/RMBS		12/01/2021	Paydown		12,059	12,059	11,306	11,390	0	669	0	669	0	12,059	0	0	0	477	09/25/2031
863579-C3-0	SARM 2005-21 6A3 - CMO/RMBS		12/01/2021	Paydown		888,518	889,056	780,529	866,446	0	22,073	0	22,073	0	888,518	0	0	0	15,490	11/25/2035
863579-J9-0	SARM 2005-22 1A4 - CMO/RMBS		12/01/2021	Paydown		116,216	110,113	90,533	115,617	0	599	0	599	0	116,216	0	0	0	1,013	12/25/2035
863579-RP-5	SARM 2005-11 1A1 - CMO/RMBS		12/01/2021	Paydown		189,529	187,407	164,450	173,246	0	16,283	0	16,283	0	189,529	0	0	0	3,380	05/25/2035
863579-SU-3	SARM 2005-12 3A1 - CMO/RMBS		11/01/2021	Paydown		868,956	868,956	667,418	848,373	0	20,583	0	20,583	0	868,956	0	0	0	11,963	06/25/2035
863579-UL-0	SARM 2005-15 1A1 - CMO/RMBS		12/01/2021	Paydown		26,271	26,243	19,616	25,887	0	384	0	384	0	26,271	0	0	0	377	07/25/2035
863579-UU-0	SARM 2005-15 4A1 - CMO/RMBS		12/01/2021	Paydown		340,005	342,073	301,552	335,940	0	4,066	0	4,066	0	340,005	0	0	0	5,406	07/25/2035
863579-VH-8	SARM 2005-17 1A1 - CMO/RMBS		12/01/2021	Paydown		366,783	366,783	351,081	360,801	0	5,982	0	5,982	0	366,783	0	0	0	7,486	08/25/2035
863579-VW-5	SARM 2005-17 5A2 - CMO/RMBS		12/25/2021	Paydown		385,358	385,399	180,578	372,706	0	12,652	0	12,652	0	385,358	0	0	0	918	08/25/2035
863579-XR-4	SARM 2005-18 8A1 - CMO/RMBS		12/01/2021	Paydown		2,015,528	1,947,267	1,789,162	2,001,419	0	14,109	0	14,109	0	2,015,528	0	0	0	27,716	09/25/2035
863579-ZL-5	SARM 2005-20 3A3 - CMO/RMBS		12/01/2021	Paydown		945,025	874,756	743,100	932,392	0	12,633	0	12,633	0	945,025	0	0	0	14,858	10/25/2035
86358R-DX-2	SASC 2001-SB1 A5 - RMBS		12/01/2021	Paydown		533,504	533,504	499,786	533,730	0	(226)	0	(226)	0	533,504	0	0	0	8,326	08/25/2031
86358R-XY-8	SASC 2002-AL1 A2 - RMBS		12/01/2021	Paydown		471,775	471,775	371,592	382,226	0	89,549	0	89,549	0	471,775	0	0	0	7,917	02/25/2032
86358R-XZ-5	SASC 2002-AL1 A3 - RMBS		12/01/2021	Paydown		430,533	440,378	397,558	387,628	0	42,904	0	42,904	0	430,533	0	0	0	8,379	02/25/2032
86358R-YB-7	SASC 2002-AL1 APO - RMBS		12/01/2021	Paydown		75,453	75,455	53,248	72,966	0	2,486	0	2,486	0	75,453	0	0	0	0	02/25/2032
86359A-ME-0	SASC 2003-AL1 A - CMO/RMBS		12/01/2021	Paydown		138,654	138,654	120,907	125,206	0	13,449	0	13,449	0	138,654	0	0	0	2,449	04/25/2031
86359A-MG-5	SASC 2003-AL1 APO - CMO/RMBS		12/01/2021	Paydown		45,562	45,562	32,091	44,648	0	914	0	914	0	45,562	0	0	0	0	04/25/2031
86359A-WR-0	SASC 2003-AL2 A - RMBS		12/01/2021	Paydown		1,062,850	1,062,850	922,384	991,238	0	71,612	0	71,612	0	1,062,850	0	0	0	18,469	01/25/2031
86359A-WT-6	SASC 2003-AL2 APO - RMBS		12/01/2021	Paydown		168,283	168,283	130,830	167,128	0	1,155	0	1,155	0	168,283	0	0	0	0	01/25/2031
86359B-4U-2	SASC 2005-4XS 14A - RMBS		12/01/2021	Paydown		940,974	940,974	879,811	930,368	0	10,606	0	10,606	0	940,974	0	0	0	31,253	03/25/2035
86359B-LE-9	SARM 2004-1 4A1 - CMO/RMBS		12/01/2021	Paydown		116,460	116,460	112,238	109,367	0	7,093	0	7,093	0	116,460	0	0	0	1,332	03/25/2034
86359F-AB-8	SASC 2006-S2 A2 - RMBS		12/25/2021	Paydown		83,047	83,047	0	(8,201)	0	81,504	0	81,504	0	73,303	0	9,744	9,744	1,603	06/25/2036
86359L-NA-3	SAMI 2005-AR6 2A1 - CMO/RMBS		12/27/2021	Paydown		497,224	497,224	337,114	385,568	0	111,656	0	111,656	0	497,224	0	0	0	1,824	09/25/2045
86360B-AG-3	SARM 2006-4 4A1 - CMO/RMBS		12/01/2021	Paydown		153,899	175,430	140,549	152,162	0	1,737	0	1,737	0	153,899	0	0	0	2,070	05/25/2036
86360B-AJ-7	SARM 2006-4 5A1 - CMO/RMBS		12/01/2021	Paydown		162,751	166,300	136,167	160,322	0	2,429	0	2,429	0	162,751	0	0	0	3,078	05/25/2036
86363B-AA-3	SASC 2007-RM1 A1 - CMO/RMBS		12/27/2021	Paydown		23,409,172	23,409,172	22,121,668	22,144,735	0	1,264,437	0	1,264,437	0	23,409,172	0	0	0	53,075	05/25/2047
86909#-AA-5	SUSQUEHANNA (18 PROPERTIES) CONTROL PAS		12/23/2021	Paydown		142,946	142,946	142,946	142,947	0	0	0	0	0	142,946	0	0	0	4,475	12/23/2036
86934N-AA-7	SCML 2018-SBC7 A - CMBS/CMO		03/26/2021	Paydown		8,038,786	8,038,786	8,038,438	8,057,903	0	(19,117)	0	(19,117)	0	8,038,786	0	0	0	91,386	05/25/2039
869507-AA-1	SPSS 2017-1 A - ABS		12/15/2021	Paydown		244,387	244,387	244,265	244,285	0	102	0	102	0	244,387	0	0	0	5,740	01/15/2071
87164K-AC-8	SYNGENTA FINANCE NV	C	05/21/2021	Various		26,425,680	24,000,000	23,414,450	23,534,041	0	20,528	0	20,528	0	23,554,569	0	2,871,111	2,871,111	727,553	04/24/2028
87166V-AG-3	SYMP XX B2 - CDO		02/02/2021	Various		7,000,000	7,000,000	7,000,000	7,000,000	0	0	0	0	0	7,000,000	0	0	0	85,400	01/16/2032
871829-BL-0	SYSCO CORP		06/07/2021	Tender Offer		1,298,164	1,011,000	1,008,897	1,009,014	0	70	0	70	0	1,009,084	0	1,916	1,916	130,568	04/01/2030
871829-BP-1	SYSCO CORP		12/14/2021	Call @ 112.83		11,283,100	10,000,000	9,993,100	9,994,000	0	1,222	0	1,222	0	9,995,223	0	1,287,877	1,287,877	679,569	04/01/2025
872330-AA-6	TC PIPELINES LP		03/15/2021	Call @ 100.00		3,000,000	3,000,000	2,995,020	2,999,733	0	118	0	118	0	2,999,851	0	149	149	34,875	06/15/2021
87238Q-AE-3	BLACKROCK TCP CAPITAL CORP		09/17/2021	Call @ 100.00		30,984,000	30,000,000	29,895,810	29,964,181	0	15,537	0	15,537	0	29,979,718	0	20,282	20,282	2,345,250	08/11/2022
87240P-AA-9	TCP 1 A1 - CDO	C	09/15/2021	Call @ 100.00		35,000,000	35,000,000	34,583,594	34,679,201	0	107,390	0	107,390	0	34,786,591	0	213,409	213,409	539,675	08/20/2029
87240P-AC-5	TCP 1 A2 - CDO	C	09/14/2021	Call @ 100.00		1,500,000	1,500,000	1,500,000	1,499,366	0	(1)	0	(1)	0	1,499,365	0	635	635	30,206	08/20/2029
87244G-AA-5	CHMML II A - CDO		11/12/2021	Paydown		23,000,000	23,000,000	22,940,000	22,939,358	0	60,642	0	60,642	0	23,000,000	0	0	0	401,853	01/24/2030
87244G-AC-1	CHMML II B - CDO		11/12/2021	Paydown		4,000,000	4,000,000	4,000,000	3,999,288	0	712	0	712	0	4,000,000	0	0	0	82,354	01/24/2030
87267J-AA-1	TFINS 2018-2 A1 - CDO	C	12/30/2021	Paydown		1,718,423	1,718,423	1,718,423	1,717,100	0	1,323	0	1,323	0	1,718,423	0	0	0	31,022	09/30/2039
87268R-AA-2	TFINS 192 A1 - CDO		03/01/2021	Paydown		77,586	77,586	77,586	77,586	0	0	0	0	0	77,586	0	0	0	495	02/28/2039
87275Q-AA-5	TRTX 2018-FL2 A - CMBS		10/18/2021	Paydown		7,867,103	7,867,103	7,562,252	7,779,173	0	87,930	0	87,930	0	7,867,103	0	0	0	60,108	11/18/2037
87275Q-AA-5	TRTX 2018-FL2 A - CMBS		12/17/2021	Paydown		5,995,341	5,995,341	5,763,022	5,928,332	0	67,009	0	67,009	0	5,995,341	0	0	0	69,095	11/18/2037
87305N-AV-0	TTX CO - ABS		07/02/2021	Paydown		487,635	487,635	487,636	487,896	0	(261)	0	(261)	0	487,635	0	0	0	366	01/02/2022
87305N-AW-8	TTX COMPANY 2004-A1 - MBS		07/01/2021	Paydown		85,131	85,283	85,283	85,306	0	(176)	0	(176)	0	85,131	0	0	0	2,343	01/02/2022
87342R-AB-0	BELL 2016-1 A22 - RMBS		09/01/2021	Paydown		11,580,000	11,580,000	11,580,000	11,580,000	0	0	0	0	0	11,580,000	0	0	0	370,754	05/25/2046
87342R-AC-8	BELL 2016-1 A23 - RMBS		11/25/2021	Paydown		118,500	118,500	119,408	119,081	0	(581)	0	(581)	0	118,500	0	0	0	3,681	05/25/2046
87342R-AF-1	BELL 181 A22 - RMBS		11/25/2021	Paydown		70,000	70,000	70,000	70,011	0	(11)	0	(11)	0	70,000	0	0	0	2,008	11/25/2048
87819#-AA-2	TD BANK MIAMI, FLORIDA		12/15/2021	Paydown		138,705	138,705	138,705	138,705	0	0	0	0	0	138,705	0	0	0	2,864	01/15/2038
87969N-AC-9	TELSTRA CORPORATION LTD	C	10/12/2021	Maturity @ 100.00		10,900,000	10,900,000	11,856,475	10,991,319	0	(91,319)	0	(91,319)	0	10,900,000	0	0	0	523,200	10/12/2021
881561-LE-2	TMTS 2004-11HE A - RMBS		12/27/2021	Paydown		92,996	92,996	74,513	83,054	0	9,942	0	9,942	0	92,996	0	0	0	459	10/25/2035
881561-LR-3	TMTS 2004-19HE A1 - RMBS		12/25/2021	Paydown		139,336	139,336	102,586	122,579	0	16,757	0	16,757	0	139,336	0	0	0	475	10/25/2034

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
881561-VY-7	TMTS 2005-12ALT AF4 - RMBS		12/01/2021	Paydown		616,411	616,411	595,165	595,535	0	20,877	0	20,877	0	616,411	0	0	0	17,185	07/25/2036
88156E-AB-2	TMTS 2006-17HE AB1 - RMBS		12/27/2021	Paydown		3,090,786	3,090,668	2,666,807	2,991,483	0	99,303	0	99,303	0	3,090,786	0	0	0	11,980	01/25/2038
88157V-AB-3	TMTS 2007-6ALT A2 - RMBS		12/25/2021	Paydown		375,481	375,481	195,250	365,913	0	9,568	0	9,568	0	375,481	0	0	0	913	08/25/2038
88159D-AA-3	TES 2017-1 A - ABS		10/20/2021	Paydown		130,470	130,470	129,857	130,031	0	439	0	439	0	130,470	0	0	0	4,535	10/21/2047
88159T-AA-8	TES 2017-2 A - ABS		02/20/2021	Paydown		124,155	124,155	124,146	124,178	0	(23)	0	(23)	0	124,155	0	0	0	2,558	02/20/2048
88167A-AD-3	TEVA PHARMACEUTICAL FINANCE NETHERLANDS	C	06/22/2021	Various		9,960,913	10,000,000	8,762,000	9,388,568	0	102,264	0	102,264	0	9,490,831	0	470,082	470,082	251,067	07/21/2023
88315L-AC-2	TMCL 2019-1 A - ABS	C	04/20/2021	Paydown		10,400,000	10,400,000	10,396,593	10,396,961	0	3,039	0	3,039	0	10,400,000	0	0	0	135,696	04/20/2044
883556-CF-7	THERMO FISHER SCIENTIFIC INC		12/02/2021	Call @ 108.88		7,621,250	7,000,000	7,000,000	7,000,000	0	0	0	0	0	7,000,000	0	621,250	621,250	343,958	03/25/2025
883556-CG-5	THERMO FISHER SCIENTIFIC INC		12/02/2021	Call @ 120.32		8,422,400	7,000,000	7,000,000	7,000,000	0	0	0	0	0	7,000,000	0	1,422,400	1,422,400	374,250	03/25/2030
88430B-AA-1	36TH STREET CAPITAL LLC		12/15/2021	CALL		10,602,700	10,602,700	10,602,700	0	0	0	0	0	0	10,602,700	0	0	0	109,295	02/22/2041
885220-DX-8	TMST 2003-4 M1 - RMBS		12/25/2021	Paydown		133,912	133,912	113,156	115,371	0	18,542	0	18,542	0	133,912	0	0	0	581	09/25/2043
885220-GB-3	TMST 2004-4 1A - CMO/RMBS		12/25/2021	Paydown		49,426	49,426	47,140	47,317	0	2,109	0	2,109	0	49,426	0	0	0	184	12/25/2044
885220-GK-3	TMST 2004-4 5A - CMO/RMBS		12/01/2021	Paydown		233,606	233,606	222,218	208,711	0	24,896	0	24,896	0	233,606	0	0	0	1,769	12/25/2044
885220-HM-8	TMST 2005-2 A1 - CMO/RMBS		12/25/2021	Paydown		623,514	623,514	623,903	615,313	0	8,201	0	8,201	0	623,514	0	0	0	9,082	07/25/2045
885220-KW-2	TMST 2006-2 A2B - CMO/RMBS		12/25/2021	Paydown		875,795	875,796	839,446	840,629	0	35,167	0	35,167	0	875,795	0	0	0	14,027	04/25/2036
88522R-AB-0	TMST 2006-5 A2 - CMO/RMBS		12/27/2021	Paydown		2,108	21,408	19,505	11,164	32,695	(41,751)	0	(9,056)	0	2,108	0	0	0	11,060	08/25/2036
88606W-AA-0	TBOLT 2017 A - ABS	C	12/15/2021	Paydown		491,588	491,588	491,568	491,811	0	(222)	0	(222)	0	491,588	0	0	0	14,009	05/17/2032
88607A-AA-7	TBOLT 2019 A - ABS	C	12/15/2021	Paydown		238,085	238,085	238,076	238,080	0	5	0	5	0	238,085	0	0	0	7,247	11/15/2039
89152U-AB-8	TOTALENERGIES CAPITAL SA	C	12/15/2021	Maturity @ 100.00		3,000,000	3,000,000	2,931,690	2,993,156	0	6,844	0	6,844	0	3,000,000	0	0	0	127,500	12/15/2021
894126-AB-7	TRAP 4 A1B - CDO		11/24/2021	Paydown		1,121,351	1,121,351	910,497	1,074,051	0	47,300	0	47,300	0	1,121,351	0	0	0	10,589	05/24/2034
894127-AE-9	TRAP 1 B1 - CDO		11/30/2021	Paydown		4,765,840	4,765,840	4,694,353	4,757,144	0	8,696	0	8,696	0	4,765,840	0	0	0	61,037	11/30/2032
89412K-AA-8	TRAP XI A1 - CDO		10/12/2021	Paydown		25,162,068	25,162,070	23,809,608	24,875,388	0	286,681	0	286,681	0	25,162,068	0	0	0	80,817	10/10/2041
89412R-AB-1	TRAP 5 A1B - CDO		07/15/2021	Paydown		2,395,295	2,395,295	1,993,085	1,992,436	0	402,859	0	402,859	0	2,395,295	0	0	0	25,864	07/15/2034
89412U-AH-1	TRAP VI A2 - CDO		11/16/2021	Paydown		7,900,158	7,900,158	7,867,767	7,849,184	0	50,974	0	50,974	0	7,900,158	0	0	0	109,536	11/16/2034
89412W-AA-2	TRAP VII A1 - CDO		10/26/2021	Paydown		5,962,882	5,962,882	5,181,185	5,103,385	0	859,497	0	859,497	0	5,962,882	0	0	0	35,092	01/25/2035
89413A-AA-9	TRAP IX A1 - CDO		10/27/2021	Paydown		2,603,029	2,603,029	2,338,598	2,375,570	0	227,459	0	227,459	0	2,603,029	0	0	0	8,798	01/27/2040
89413C-AA-5	TRAP X A1 - CDO		10/06/2021	Paydown		15,330,645	15,330,645	14,276,663	15,267,749	0	62,895	0	62,895	0	15,330,645	0	0	0	29,699	07/08/2041
89413G-AA-6	TRAP 12 A1 - CDO		10/06/2021	Paydown		709,110	709,110	589,447	696,392	0	12,718	0	12,718	0	709,110	0	0	0	1,936	04/06/2042
89441#-AA-4	TRAVERSE CITY CONTROL TRUST -2018 - ABS		12/15/2021	Paydown		346,072	346,072	349,532	352,843	0	(6,771)	0	(6,771)	0	346,072	0	0	0	10,147	11/15/2039
89531F-AE-7	TREST 2017-1 A2 - CDO	C	03/31/2021	Paydown		6,000,000	6,000,000	6,000,000	5,998,078	0	1,922	0	1,922	0	6,000,000	0	0	0	52,416	07/25/2029
89613D-AC-7	TAH 2017-SFR1 C - RMBS		11/18/2021	Paydown		5,500,000	5,500,000	5,448,438	5,476,735	0	23,265	0	23,265	0	5,500,000	0	0	0	162,090	09/19/2034
89641J-AC-0	TRNTS IX B1 - CDO		07/20/2021	Paydown		12,000,000	12,000,000	12,000,000	11,997,135	0	2,865	0	2,865	0	12,000,000	0	0	0	196,577	01/20/2032
89641J-AN-6	TRNTS IX B2R - CDO		07/20/2021	Paydown		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	82,656	01/20/2032
89655Y-AA-4	TRL 2009-1 A - RMBS		12/16/2021	Paydown		924,896	924,896	945,128	936,020	0	(11,125)	0	(11,125)	0	924,896	0	0	0	45,166	11/16/2039
89656C-AA-1	TRL 2010-1 NTS - RMBS		12/16/2021	Paydown		1,077,879	1,077,880	1,129,396	1,115,150	0	(37,270)	0	(37,270)	0	1,077,879	0	0	0	29,342	10/16/2040
89656F-AA-4	TRL 2012-1 A1 - ABS		06/15/2021	Paydown		6,056,200	6,056,201	6,021,355	6,038,998	0	17,202	0	17,202	0	6,056,200	0	0	0	62,148	01/15/2043
89656F-AB-2	TRL 2012-1 A2 - ABS		06/15/2021	Paydown		32,790,000	32,790,000	32,404,886	32,659,467	0	130,533	0	130,533	0	32,790,000	0	0	0	577,924	01/15/2043
89656F-AC-0	TRL 2013-1 A1 - ABS		06/15/2021	Paydown		13,927,049	13,927,049	14,163,794	14,097,157	0	(170,108)	0	(170,108)	0	13,927,049	0	0	0	270,862	07/15/2043
89657A-AC-0	TRL 2020-1 A - RMBS		12/17/2021	Paydown		526,170	526,170	526,043	526,047	0	123	0	123	0	526,170	0	0	0	4,141	06/17/2048
89657B-AA-2	TRL 191 A1 - RMBS		12/17/2021	Paydown		1,576,767	1,576,767	1,498,669	1,505,488	0	71,278	0	71,278	0	1,576,767	0	0	0	32,860	04/17/2049
89657B-AB-0	TRL 2019-2 A1 - RMBS		12/17/2021	Paydown		2,024,696	2,024,696	2,024,216	2,024,252	0	444	0	444	0	2,024,696	0	0	0	19,491	10/18/2049
89679E-AA-0	TRIUMPH BANCORP INC		09/30/2021	Call @ 100.00		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	325,000	09/30/2026
89690E-AC-1	TRMF 2011-1 A2 - ABS		06/15/2021	Call @ 100.00		1,003,081	998,494	998,494	998,521	0	(18)	0	(18)	0	998,503	0	(8)	(8)	34,661	07/15/2041
89690E-AE-7	TRMF 2014-1 A2 - RMBS		06/15/2021	Call @ 100.00		20,732,271	20,675,000	20,233,087	20,465,157	0	26,713	0	26,713	0	20,491,870	0	183,130	183,130	479,558	04/15/2044
89690E-AG-2	TRMF 2017-1 A2 - ABS		06/15/2021	Paydown		14,034,712	14,000,000	14,012,036	14,009,010	0	25,702	0	25,702	0	14,034,712	0	0	0	261,520	08/15/2047
89707W-AB-4	TROPC 2004-3 A2L - CDO		07/15/2021	Paydown		9,879,660	9,879,660	8,113,177	9,792,948	0	86,712	0	86,712	0	9,879,660	0	0	0	82,459	07/15/2034
89707Y-AA-2	TROPC 4B A1L - CDO	C	10/15/2021	Paydown		447,739	447,739	347,618	424,962	0	22,777	0	22,777	0	447,739	0	0	0	1,942	04/15/2035
89708B-AA-1	TROPC 5 AL1 - CDO	C	10/15/2021	Paydown		3,863,383	3,863,383	3,479,664	3,842,643	0	20,740	0	20,740	0	3,863,383	0	0	0	10,866	07/15/2036
898203-AA-2	TFINS 2017-2 A1 - CDO	C	12/20/2021	Paydown		595,000	595,000	583,100	583,976	0	11,024	0	11,024	0	595,000	0	0	0	8,225	09/20/2039
898203-AB-0	TFINS 2017-2 A2 - CDO	C	12/20/2021	Paydown		272,000	272,000	266,560	263,554	0	8,446	0	8,446	0	272,000	0	0	0	6,730	09/20/2039
89820U-AB-0	TFINS 181 A2 - CDO	C	12/30/2021	Paydown		201,566	201,566	199,550	195,262	0	6,304	0	6,304	0	201,566	0	0	0	4,016	03/30/2039
89821J-AA-6	TFINS 2019-1 A1 - CDO	C	11/02/2021	Paydown		146,533	146,533	146,533	146,533	0	0	0	0	0	146,533	0	0	0	2,508	02/02/2039
89822P-AA-1	TFINS 201 A1 - CDO		07/15/2021	Paydown		630,073	630,073	630,073	630,073	0	0	0	0	0	630,073	0	0	0	18,845	04/16/2040
898813-AK-6	TUCSON ELECTRIC POWER CO		08/20/2021	Call @ 100.00		6,500,000	6,500,000	6,522,505	6,501,633	0	(2,122)	0	(2,122)	0	6,499,511	0	489	489	255,712	11/15/2021
902133-AK-3	TYCO ELECTRONICS GROUP SA	C	01/15/2021	Maturity @ 100.00		2,000,000	2,000,000	1,988,440	1,999,947	0	53	0	53	0	2,000,000	0	0	0	48,750	01/15/2021
902538-AA-1	UA PASS THROUGH TRUST, SERIES A1		12/15/2021	Paydown		1,063,604	1,063,604	1,074,112	1,071,421	0	(7,817)	0	(7,817)	0	1,063,604	0	0	0	24,168	02/15/2032
90265E-AK-6	UDR INC		03/15/2021	Call @ 100.00		6,816,705	6,000,000	5,986,200	5,993,031	0	267	0	267	0	5,993,298	0	6,702	6,702	924,705	10/01/2025
90272*-AA-0	UHC (SENIOR NOTE) CONTROL PASS-THROUGH T		12/15/2021	Paydown		203,627	203,627	203,627	203,589	0	37	0	37	0	203,627	0	0	0	3,909	05/15/2033

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 Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
902752-AA-2	PVTPL UIRC-GSA V LLC		05/05/2021	Paydown		9,326,255	7,823,167	7,823,167	7,823,183	0	(16)	0	(16)	0	7,823,167	0	0	0	1,685,201	12/05/2035
90319#-AA-1	UNIVERSITY OF ARKANSAS CTL 3.35 03/15/20		12/15/2021	Paydown		306,270	298,393	301,377	0	0	4,893	0	4,893	0	306,270	0	0	0	3,806	03/15/2041
90320W-AA-1	UPMC		04/15/2021	Call @ 100.00		3,069,766	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	108,296	12/15/2021
90329-AC-4	USCAP 1 A2 - CDO		11/01/2021	Paydown		962,500	962,500	930,211	959,421	0	3,079	0	3,079	0	962,500	0	0	0	10,318	05/01/2034
90342W-AA-5	USCAP V A1 - CDO		10/12/2021	Paydown		64,471	64,471	53,511	64,073	0	397	0	397	0	64,471	0	0	0	183	10/10/2040
90343G-AA-1	US AIRWAYS 2011-1 CLASS A PASS THROUGH T		10/22/2021	Paydown		114,677	114,677	114,677	114,784	0	(107)	0	(107)	0	114,677	0	0	0	6,097	04/22/2025
90345W-AA-2	US AIRWAYS 2012-1 CLASS A PASS THROUGH T		10/01/2021	Paydown		315,162	315,162	315,162	315,365	0	(203)	0	(203)	0	315,162	0	0	0	13,882	04/01/2026
90346W-AA-1	AMERICAN AIRLINES 2013-1 PASS THROUGH TR		11/15/2021	Paydown		283,874	283,874	283,165	283,468	0	406	0	406	0	283,874	0	0	0	8,428	05/15/2027
90352W-AA-2	STEAM 2018-1 A1 - RMBS		02/25/2021	Paydown		4,016,362	3,912,820	3,912,816	3,912,861	0	103,500	0	103,500	0	4,016,362	0	0	0	24,475	04/27/2048
90352W-AB-0	STEAM 2018-1 A2 - ABS		02/25/2021	Paydown		7,499,067	7,000,000	6,999,752	6,999,918	0	499,149	0	499,149	0	7,499,067	0	0	0	53,795	04/27/2048
90352W-AD-6	STEAM 2021-1 A - ABS		12/28/2021	Paydown		603,345	603,345	603,330	0	0	14	0	14	0	603,345	0	0	0	3,871	02/28/2051
90378@-AA-1	U.S. DEPARTMENT OF AGRICULTURE FOREST SE		12/15/2021	Paydown		180,826	180,864	180,864	180,864	0	(38)	0	(38)	0	180,826	0	0	0	3,869	04/15/2038
90390K-AB-0	USCAP II A2 - CDO		11/01/2021	Paydown		2,561,928	2,561,928	2,523,066	2,556,396	0	5,533	0	5,533	0	2,561,928	0	0	0	23,538	08/01/2034
90539J-AA-7	ATLANTIC UNION BANKSHARES CORP		12/15/2021	Call @ 100.00		10,000,000	10,000,000	10,000,000	10,000,121	0	(121)	0	(121)	0	10,000,000	0	0	0	500,000	12/15/2026
90783T-AA-8	UNION PACIFIC RAILROAD CO PASS THROUGH T		01/02/2021	Paydown		936,671	936,671	936,672	937,984	0	(1,313)	0	(1,313)	0	936,671	0	0	0	25,309	07/02/2025
90783X-AA-9	UNION PACIFIC RAILROAD CO 2007-3 PASS TH		01/02/2021	Paydown		317,627	317,627	317,627	317,825	0	(198)	0	(198)	0	317,627	0	0	0	9,808	01/02/2031
908906-AC-4	MUFG AMERICAS HOLDINGS CORP		11/16/2021	Call @ 101.83		4,073,360	4,000,000	3,968,000	3,994,602	0	3,196	0	3,196	0	3,997,799	0	75,561	75,561	127,556	06/18/2022
909287-AA-2	UNITED AIR LINES INC 2007 1 PASS THROUGH		07/02/2021	Paydown		250,389	250,389	239,696	246,547	0	3,842	0	3,842	0	250,389	0	0	0	13,020	01/02/2024
909319-AA-3	UNITED AIRLINES PASS THROUGH TRUST 2013		08/15/2021	Paydown		348,926	348,926	348,926	349,039	0	(113)	0	(113)	0	348,926	0	0	0	11,253	02/15/2027
90932P-AA-6	UNITED AIRLINES 2014-1 PASS THROUGH TRUS		10/11/2021	Paydown		324,764	324,764	324,764	324,864	0	(100)	0	(100)	0	324,764	0	0	0	9,739	10/11/2027
90932Q-AA-4	UNITED AIRLINES 2014-2 PASS THROUGH TRUS		09/03/2021	Paydown		220,930	220,930	220,930	220,990	0	(60)	0	(60)	0	220,930	0	0	0	6,211	03/03/2028
911365-BE-3	UNITED RENTALS (NORTH AMERICA) INC		09/15/2021	Call @ 100.00		4,117,520	4,000,000	4,040,000	4,033,649	0	(5,848)	0	(5,848)	0	4,027,801	0	(27,801)	(27,801)	352,520	09/15/2026
91159H-HA-1	U.S. BANCORP		04/23/2021	Call @ 100.00		7,000,000	7,000,000	6,973,330	6,998,769	0	964	0	964	0	6,999,733	0	267	267	119,510	05/24/2021
91412N-AG-5	UNIVERSITY OF CHICAGO		10/01/2021	Call @ 100.00		417,000	417,000	416,979	417,000	0	0	0	0	0	417,000	0	0	0	12,781	10/01/2024
915271-AA-8	UNIVEST FINANCIAL CORP		06/30/2021	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	67,511	03/30/2025
915271-AB-6	UNIVEST CORP PA		06/30/2021	Call @ 100.00		5,000,000	5,000,000	5,000,000	5,000,001	0	0	0	0	0	5,000,001	0	(1)	(1)	125,000	06/30/2026
917310-AA-2	USAMERIBANCORP INC		04/01/2021	Call @ 100.00		7,500,000	7,500,000	7,543,750	7,502,988	0	(2,988)	0	(2,988)	0	7,500,000	0	0	0	234,375	04/01/2026
91743P-DE-2	UTAH HSG CORP		12/21/2021	Paydown		2,204,289	2,204,289	2,285,914	2,284,785	0	(80,496)	0	(80,496)	0	2,204,289	0	0	0	43,703	03/21/2050
91823G-AA-6	VCO 181 A - CDO		08/17/2021	Paydown		42,669,327	42,669,328	42,580,711	42,585,880	0	83,447	0	83,447	0	42,669,327	0	0	0	418,168	07/20/2030
91823G-AC-2	VCO 181 B - CDO		08/11/2021	Paydown		12,500,000	12,500,000	12,499,501	12,500,141	0	(141)	0	(141)	0	12,500,000	0	0	0	503,086	07/20/2030
91841#-AA-6	VIRGINIA (LAFAYETTE IN) CONTROL PASS - T		07/15/2021	Direct		3,664,744	3,664,744	3,664,744	3,664,744	0	0	0	0	0	3,664,744	0	0	0	60,214	08/15/2021
91841@-AA-8	VIRGINIA (LAFAYETTE, IN) CONTROL PASS- T		09/15/2021	Direct		71,286	71,286	71,286	71,286	0	0	0	0	0	71,286	0	0	0	1,545	08/15/2036
91845#-AA-2	VZ (SENIOR NOTE) CONTROL PASS-THROUGH TR		12/15/2021	Paydown		339,477	339,477	339,477	339,484	0	(8)	0	(8)	0	339,477	0	0	0	6,925	05/15/2035
91854*-AA-4	VZ (SENIOR NOTE) CONTROL PASS-THROUGH TR		12/15/2021	Paydown		313,984	313,984	313,984	313,984	0	0	0	0	0	313,984	0	0	0	6,241	08/15/2036
92212K-AA-4	VDC 2019-1 A2 - ABS		12/15/2021	Paydown		90,000	90,000	90,000	90,000	0	0	0	0	0	90,000	0	0	0	1,156	07/15/2044
92257C-AA-8	VCC 2019-1 A - CMBS		12/01/2021	Paydown		974,718	974,718	974,494	972,720	0	1,997	0	1,997	0	974,718	0	0	0	15,169	03/25/2049
92257L-AB-6	VCC 171 AFX - CMBS		04/26/2021	Paydown		429,562	429,562	429,447	428,420	0	1,142	0	1,142	0	429,562	0	0	0	2,234	05/25/2047
92331D-AQ-1	VENTR 28AR BFR - CDO		12/01/2021	Paydown		10,409,000	10,409,000	10,409,000	10,409,000	0	0	0	0	0	10,409,000	0	0	0	376,820	10/20/2029
92580#-AA-9	VICOF II LCSS TL 5.50 08/16/2027 - ABS		12/20/2021	Various		5,349,551	5,349,551	5,349,551	5,349,551	0	0	0	0	0	5,349,551	0	0	0	268,139	08/16/2027
92915Q-AE-3	VOYA 2017-3 A1B - CDO	C	04/01/2021	Paydown		7,000,000	7,000,000	7,000,000	6,944,425	0	55,575	0	55,575	0	7,000,000	0	0	0	49,787	07/22/2030
92917W-AN-8	VOYA 184 A2B - CDO		02/02/2021	Paydown		3,500,000	3,500,000	3,500,000	3,500,000	0	0	0	0	0	3,500,000	0	0	0	46,708	01/15/2032
929227-4T-0	WAMU 2003-S4 2A1 - CMO/RMBS		12/01/2021	Paydown		405,370	405,370	407,016	405,907	0	(538)	0	(538)	0	405,370	0	0	0	10,040	06/25/2033
929227-R5-7	WAMU 2003-AR5 A6 - CMO/RMBS		12/01/2021	Paydown		1,206,385	1,206,385	986,220	1,189,409	0	16,977	0	16,977	0	1,206,385	0	0	0	16,213	06/25/2033
92922F-3N-6	WAMU 2005-AR12 1A8 - CMO/RMBS		12/01/2021	Paydown		964,722	964,722	917,948	949,334	0	15,388	0	15,388	0	964,722	0	0	0	14,741	10/25/2035
92922F-3Q-9	WAMU 2005-AR12 2A1 - CMO/RMBS		12/01/2021	Paydown		8,513	8,513	8,284	8,211	0	302	0	302	0	8,513	0	0	0	150	10/25/2035
92922F-7C-6	WAMU 2005-AR16 2A1 - CMO/RMBS		12/01/2021	Paydown		134,624	139,064	117,437	133,208	0	1,416	0	1,416	0	134,624	0	0	0	1,752	12/25/2035
92922F-8T-8	WAMU 2005-AR18 3A1 - CMO/RMBS		11/01/2021	Paydown		737,476	744,999	721,718	722,228	0	15,248	0	15,248	0	737,476	0	0	0	7,725	01/25/2036
92922F-GY-8	WAMU 2003-S11 3A3 - CMO/RMBS		12/25/2021	Paydown		24,561	24,561	24,615	24,621	0	(60)	0	(60)	0	24,561	0	0	0	72	11/25/2033
92922F-J5-8	WAMU 2005-AR6 2AC - CMO/RMBS		12/25/2021	Paydown		1,668,009	1,668,009	1,387,054	1,389,491	0	278,517	0	278,517	0	1,668,009	0	0	0	7,173	04/25/2045
92925C-CC-4	WAMU 2006-AR1 1AA - CMO/RMBS		12/01/2021	Paydown		135,272	135,272	90,643	132,269	0	3,003	0	3,003	0	135,272	0	0	0	976	01/25/2046
92925G-AD-5	WAMU 2006-AR16 2A2 - CMO/RMBS		12/01/2021	Paydown		577,136	557,989	525,033	527,988	0	49,148	0	49,148	0	577,136	0	0	0	8,578	12/25/2036
92925V-AF-7	WAMU 2007-HY1 2A3 - CMO/RMBS		12/01/2021	Paydown		831,877	915,002	819,091	819,594	0	12,283	0	12,283	0	831,877	0	0	0	15,403	02/25/2037
92927X-AC-8	WAMU 2007-HY6 2A1 - CMO/RMBS		12/01/2021	Paydown		635,540	644,678	557,042	565,540	0	70,000	0	70,000	0	635,540	0	0	0	10,795	06/25/2037
929328-AE-2	WSFS FINANCIAL CORP		06/15/2021	Call @ 100.00		8,500,000	8,500,000	8,500,000	8,500,035	0	(35)	0	(35)	0	8,500,000	0	0	0	191,250	06/15/2026
92936C-AJ-8	WFRBS 2011-C4 A4 - CMBS		07/01/2021	Paydown		37,000,000	37,000,000	37,768,464	36,959,030	0	40,970	0	40,970	0	37,000,000	0	0	0	472,567	06/17/2044
92937E-AZ-7	WFRBS 2013-C11 A5 - CMBS		06/01/2021	Paydown		36,342	36,342	34,536	35,871	0	471	0	471	0	36,342	0	0	0	428	03/17/2045
92938E-AM-5	WFRBS 2013-C16 A4 - CMBS		11/01/2021	Paydown		1,342,652	1,342,652	1,356,001	1,346,155	0	(3,502)	0	(3,502)	0	1,342,652	0	0	0	37,536	09/17/2046
92939F-AT-6	WFRBS 2014-C21 A4 - CMBS		12/01/2021	Paydown		468,728	468,728	485,719	475,506	0	(6,779)	0	(6,779)	0	468,728	0	0	0	11,306	08/16/2047

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
92977Y-BW-0	WMLT 2005-B 2A4 - CMO/RMBS		12/01/2021	Paydown		122,487	167,244	155,173	150,821	0	(28,333)	0	(28,333)	0	122,487	0	0	0	2,523	10/20/2035
92979D-AC-9	WMLT 2007-A 2A1 - CMO/RMBS		12/01/2021	Paydown		1,574,646	1,574,646	1,466,389	1,462,484	0	112,162	0	112,162	0	1,574,646	0	0	0	24,772	03/20/2037
92981#-AA-4	WEC 99J-73 LLC		12/15/2021	Paydown		74,171	74,171	75,751	75,736	0	(1,565)	0	(1,565)	0	74,171	0	0	0	1,697	09/15/2039
92981@-AA-6	WEC 99J-58 LLC		12/15/2021	Paydown		115,397	115,397	117,855	117,801	0	(2,404)	0	(2,404)	0	115,397	0	0	0	2,674	09/15/2030
92982#-AA-3	WEC 99J-22 LLC		12/15/2021	Paydown		64,651	64,651	66,028	66,015	0	(1,364)	0	(1,364)	0	64,651	0	0	0	1,498	09/15/2039
92982*-AA-7	WEC 99J-27 LLC		12/15/2021	Paydown		69,743	69,743	71,229	71,215	0	(1,472)	0	(1,472)	0	69,743	0	0	0	1,616	09/15/2039
92982@-AA-5	WEC 2000B-CSF-11 LLC		12/15/2021	Paydown		118,675	118,675	121,203	121,147	0	(2,472)	0	(2,472)	0	118,675	0	0	0	2,750	09/15/2030
92983*-AA-6	WEC 99J-4 LLC		12/15/2021	Paydown		70,894	70,894	72,404	72,383	0	(1,488)	0	(1,488)	0	70,894	0	0	0	1,643	09/15/2034
92983@-AA-4	WEC 99J-72 LLC		12/15/2021	Paydown		66,643	66,643	68,063	68,049	0	(1,406)	0	(1,406)	0	66,643	0	0	0	1,544	09/15/2039
92990G-AG-8	WAMU 2007-HY5 2A5 - CMO/RMBS		12/01/2021	Paydown		1,571,174	1,445,606	1,119,778	1,540,307	0	30,867	0	30,867	0	1,571,174	0	0	0	27,881	05/25/2037
92990G-AJ-2	WAMU 2007-HY5 3A1 - CMO/RMBS		12/01/2021	Paydown		599,821	539,496	490,574	591,170	0	8,651	0	8,651	0	599,821	0	0	0	8,522	05/26/2037
93147#-AA-3	WALGREENS (MARICOPA AZ) CONTROL PASS THR		12/15/2021	Paydown		152,901	152,901	152,901	152,901	0	0	0	0	0	152,901	0	0	0	3,713	10/31/2034
933636-AA-0	WAMU 2007-HY4 1A1 - CMO/RMBS		12/01/2021	Paydown		354,274	324,705	288,816	348,426	0	5,849	0	5,849	0	354,274	0	0	0	5,749	04/25/2037
933636-AG-7	WAMU 2007-HY4 3A1 - CMO/RMBS		12/01/2021	Paydown		1,090,226	1,069,609	1,012,842	1,079,963	0	10,264	0	10,264	0	1,090,226	0	0	0	22,552	04/25/2037
933636-AL-6	WAMU 2007-HY4 5A1 - CMO/RMBS		12/01/2021	Paydown		497,547	503,225	448,410	491,764	0	5,783	0	5,783	0	497,547	0	0	0	6,255	11/25/2036
93363E-AB-1	WAMU 2006-AR10 1A2 - CMO/RMBS		12/01/2021	Paydown		238,575	231,961	222,344	238,387	0	187	0	187	0	238,575	0	0	0	4,065	09/25/2036
93363N-AB-1	WAMU 2006-AR12 1A2 - CMO/RMBS		12/01/2021	Paydown		199,973	203,849	192,700	198,185	0	1,788	0	1,788	0	199,973	0	0	0	2,331	10/25/2036
93363P-AA-8	WAMU 2006-AR14 1A1 - CMO/RMBS		12/01/2021	Paydown		185,253	183,875	171,117	182,544	0	2,709	0	2,709	0	185,253	0	0	0	2,628	11/25/2036
93363P-AC-4	WAMU 2006-AR14 1A3 - CMO/RMBS		12/01/2021	Paydown		2,042,422	2,027,235	1,903,860	2,016,384	0	26,038	0	26,038	0	2,042,422	0	0	0	28,971	11/25/2036
93363P-AD-2	WAMU 2006-AR14 1A4 - CMO/RMBS		12/01/2021	Paydown		31,527	31,293	28,637	31,043	0	484	0	484	0	31,527	0	0	0	447	11/25/2036
939336-TX-1	WAMMS 2003-MS7 P - CMO/RMBS		12/01/2021	Paydown		101	101	65	0	0	101	0	101	0	101	0	0	0	0	03/25/2033
939336-X9-9	WAMU 2005-AR1 A2B - CMO/RMBS		12/25/2021	Paydown		723,865	723,865	638,811	626,248	0	97,616	0	97,616	0	723,865	0	0	0	3,711	01/25/2045
93934F-MD-1	WMALT 2006-2 2CB - CMO/RMBS		12/29/2021	EXCHANGE		0	0	0	0	0	0	0	0	0	4,684,069	0	(4,684,069)	(4,684,069)	0	03/25/2036
93934N-AR-6	WMALT 2006-5 2C2 - CMO/RMBS		12/25/2021	Paydown		29,683	36,068	0	28,089	0	1,594	0	1,594	0	29,683	0	0	0	139	07/25/2036
940730-AB-0	SANDY SPRING BANCORP INC		07/15/2021	Call @ 100.00		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	181,644	10/15/2025
94353W-AA-3	WAAV 171 A - ABS		12/15/2021	Various		1,261,499	1,270,364	1,270,360	1,270,391	0	(3)	0	(3)	0	1,270,388	0	(8,889)	(8,889)	32,143	11/15/2042
94354K-AA-8	WAAV 2019-1 A - ABS		12/15/2021	Paydown		278,226	278,226	278,214	278,218	0	8	0	8	0	278,226	0	0	0	5,294	09/15/2044
94945P-AA-3	WLKRG 2017-A A - RMBS		12/15/2021	Paydown		1,492,581	1,492,582	1,492,430	1,492,185	0	397	0	397	0	1,492,581	0	0	0	20,502	06/15/2033
94980G-AR-2	WFHET 2004-2 M4 - RMBS		12/27/2021	Paydown		682,253	682,253	470,755	659,366	0	22,887	0	22,887	0	682,253	0	0	0	12,470	12/25/2033
94984D-AC-8	WFMBS 2006-AR13 A3 - CMO/RMBS		12/01/2021	Paydown		135,985	167,216	155,658	136,169	0	(184)	0	(184)	0	135,985	0	0	0	3,638	09/25/2036
94985A-AA-7	WFMBS 2006-AR15 A1 - CMO/RMBS		12/01/2021	Paydown		94,946	113,088	110,904	95,029	0	656	740	(84)	0	94,946	0	0	0	1,454	10/25/2036
94986M-AA-0	WFMBS 2007-AR10 1A1 - CMO/RMBS		12/01/2021	Paydown		123,856	138,305	129,166	127,958	0	(4,102)	0	(4,102)	0	123,856	0	0	0	1,995	01/25/2038
94986M-AF-9	WFMBS 2007-AR10 2A3 - CMO/RMBS		12/01/2021	Paydown		785,390	1,062,072	876,209	779,678	0	5,712	0	5,712	0	785,390	0	0	0	21,156	01/25/2038
94989D-AV-1	WFCM 2015-C27 A4 - CMBS		11/01/2021	Paydown		547,521	547,521	536,292	541,663	0	5,858	0	5,858	0	547,521	0	0	0	16,694	02/18/2048
94989Q-AV-2	WFCM 2015-SG1 A4 - CMBS		08/01/2021	Paydown		98,409	98,409	101,377	99,839	0	(1,430)	0	(1,430)	0	98,409	0	0	0	2,486	09/17/2048
94989Y-AY-9	WFCM 2016-C32 A3 - CMBS		12/01/2021	Paydown		415,761	415,761	419,908	417,706	0	(1,945)	0	(1,945)	0	415,761	0	0	0	3,973	01/17/2059
95002F-AA-2	WFMBS 2019-4 A1 - CMO/RMBS		12/01/2021	Paydown		3,761,982	3,761,982	3,828,993	3,787,866	0	(25,884)	0	(25,884)	0	3,761,982	0	0	0	51,665	09/27/2049
95002K-AA-1	WFMBS 2020-1 A1 - CMO/RMBS		12/01/2021	Paydown		5,325,743	5,319,022	5,382,185	5,338,905	0	(13,162)	0	(13,162)	0	5,325,743	0	0	0	67,789	12/27/2049
95058X-AC-2	WEN 2015-1 A23 - RMBS		06/22/2021	Paydown		20,608,125	20,608,125	20,434,466	20,506,585	0	101,540	0	101,540	0	20,608,125	0	0	0	480,687	06/15/2045
95058X-AE-8	WEN 2018-1 A22 - RMBS		12/15/2021	Paydown		80,000	80,000	76,491	77,156	0	2,844	0	2,844	0	80,000	0	0	0	1,942	03/16/2048
95058X-AG-3	WEN 2019-1 A21 - RMBS		12/15/2021	Paydown		1,125,000	1,125,000	1,125,000	1,125,000	0	0	0	0	0	1,125,000	0	0	0	28,373	06/15/2049
95058X-AL-2	WEN 211 A2I - RMBS		12/15/2021	Paydown		30,000	30,000	30,000	0	0	0	0	0	0	30,000	0	0	0	296	06/15/2051
95168W-AR-8	WSTC 2014-2 ABR - CDO		04/16/2021	Paydown		1,308,168	1,308,168	1,308,168	1,308,243	0	(75)	0	(75)	0	1,308,168	0	0	0	14,414	01/16/2027
95763P-AJ-0	WESTERN ALLIANCE BANK		07/15/2021	Call @ 100.00		7,500,000	7,500,000	7,500,000	7,500,000	0	0	0	0	0	7,500,000	0	0	0	327,756	07/15/2025
96033D-AA-8	WESTR 171 A - RMBS		08/23/2021	Paydown		2,261,814	2,261,814	2,259,075	2,258,584	0	3,229	0	3,229	0	2,261,814	0	0	0	38,598	12/20/2030
96033D-AB-6	WESTR 171 B - RMBS		08/23/2021	Paydown		678,544	678,544	677,537	677,326	0	1,218	0	1,218	0	678,544	0	0	0	15,376	12/20/2030
96033W-AA-6	WESTR 181 A - RMBS		12/01/2021	Paydown		948,481	948,481	946,814	946,804	0	1,677	0	1,677	0	948,481	0	0	0	17,756	12/20/2031
96033W-AB-4	WESTR 181 B - RMBS		12/01/2021	Paydown		1,327,874	1,327,874	1,321,234	1,324,456	0	3,417	0	3,417	0	1,327,874	0	0	0	26,329	12/20/2031
96034L-AA-9	WESTR 201 A - RMBS		12/01/2021	Paydown		2,400,169	2,400,169	2,397,015	2,398,811	0	1,358	0	1,358	0	2,400,169	0	0	0	26,603	03/20/2034
96038#-AA-8	WESTIN STATE LOUIS MO SUBORDINATE NOTE L		12/15/2021	Paydown		71,240	71,240	71,240	71,240	0	0	0	0	0	71,240	0	0	0	1,778	07/15/2047
96042@-AA-4	WESTKIN PORTFOLIO (LAS & FLP) LEASE-BACK		12/15/2021	Paydown		301,027	301,027	304,038	303,876	0	(2,849)	0	(2,849)	0	301,027	0	0	0	9,828	11/15/2038
965249-AH-8	WITEH IX B2R - CDO		10/17/2021	Paydown		18,936,303	18,936,303	18,936,303	18,936,303	0	0	0	0	0	18,936,303	0	0	0	498,072	07/17/2026
96525W-AC-7	WITEH 10 B2 - CDO		10/17/2021	Paydown		2,927,439	2,927,439	2,927,439	2,927,439	0	0	0	0	0	2,927,439	0	0	0	119,147	04/19/2027
96928*-CQ-8	WILLIAM BLAIR & CO, CTL PASS THROUGH TRU		12/15/2021	Paydown		142,756	142,756	142,756	142,757	0	(1)	0	(1)	0	142,756	0	0	0	5,202	06/15/2033
96928*-CR-6	WILLIAM BLAIR & CO, CTL PASS THROUGH TRU		12/15/2021	Paydown		174,784	174,784	174,784	174,784	0	(1)	0	(1)	0	174,784	0	0	0	6,369	05/15/2034
96928*-CX-3	WILLIAM BLAIR & CO, CTL PASS THROUGH TRU		12/15/2021	Paydown		368,760	368,760	372,475	371,185	0	(2,426)	0	(2,426)	0	368,760	0	0	0	12,481	01/15/2035
96928*-DA-2	WILLIAM BLAIR & CO, CTL PASS THROUGH TRU		12/15/2021	Paydown		732,640	732,640	740,534	737,017	0	(4,376)	0	(4,376)	0	732,640	0	0	0	21,485	08/15/2031
96928*-DE-4	WILLIAM BLAIR & CO, CTL PASS THROUGH TRU		10/20/2021	Various		12,267,069	10,633,081	10,731,951	10,682,601	0	(7,919)	0	(7,919)	0	10,674,682	0	1,592,387	1,592,387	473,822	01/25/2029

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
96928*-DJ-3	WILLIAM BLAIR & CO, CTL PASS THROUGH TRU		12/15/2021	Paydown		516,199	516,199	516,199	516,200	0	(1)	0	(1)	0	516,199	0	0	0	14,797	09/15/2031
96928*-DZ-7	WILLIAM BLAIR & CO, CTL PASS THROUGH TRU		12/15/2021	Paydown		649,835	649,835	655,807	652,957	0	(3,122)	0	(3,122)	0	649,835	0	0	0	19,977	10/15/2029
96928*-EN-3	WILLIAM BLAIR & CO, CTL PASS THROUGH TRU		12/15/2021	Paydown		428,220	428,220	432,831	431,047	0	(2,827)	0	(2,827)	0	428,220	0	0	0	9,710	02/15/2034
96928*-EZ-6	WILLIAM BLAIR & COMPANY CONTROL PASS - T		12/15/2021	Paydown		428,090	428,237	428,237	428,238	0	(148)	0	(148)	0	428,090	0	0	0	11,762	09/15/2033
96928*-FH-5	WILLIAM BLAIR & CO, CTL PASS THROUGH TRU		12/15/2021	Paydown		1,193,006	1,193,006	1,193,006	1,193,009	0	(3)	0	(3)	0	1,193,006	0	0	0	40,019	04/15/2025
96928*-FK-8	WILLIAM BLAIR & CO. CONTROL PASS - THROU		12/15/2021	Paydown		404,805	404,805	404,805	404,828	0	(22)	0	(22)	0	404,805	0	0	0	12,949	11/15/2032
96928*-FQ-5	WILLIAM BLAIR & CO. CONTROL PASS - THROU		12/15/2021	Paydown		498,239	498,239	498,239	498,239	0	(1)	0	(1)	0	498,239	0	0	0	10,750	09/15/2033
96928*-FV-4	WILLIAM BLAIR & COMPANY CONTROL PASS - T		12/15/2021	Paydown		223,767	223,769	223,770	223,770	0	(2)	0	(2)	0	223,767	0	0	0	4,988	09/15/2044
96928*-FX-0	WILLIAM BLAIR & CO, CTL PASS THROUGH TRU		12/15/2021	Paydown		821,377	821,378	821,378	821,379	0	(1)	0	(1)	0	821,377	0	0	0	17,950	02/15/2036
96928*-FY-8	WILLIAM BLAIR & COMPANY CONTROL PASS - T		12/15/2021	Paydown		310,524	310,524	310,524	310,524	0	(1)	0	(1)	0	310,524	0	0	0	7,638	01/15/2035
96928@-AA-3	WILLIAM BLAIR CONTROL SERIES 2004 PASS T		12/15/2021	Paydown		932,676	932,676	932,676	932,676	0	0	0	0	0	932,676	0	0	0	20,471	06/15/2023
96930@-AA-9	WILLIAM BLAIR & CO, WALGREEN CO (FRANKLI		12/15/2021	Paydown		241,351	241,351	241,351	241,351	0	0	0	0	0	241,351	0	0	0	5,751	08/15/2035
97063P-AB-0	WILLIS TOWERS WATSON PLC	C	03/15/2021	Maturity @ 100.00		7,000,000	7,000,000	6,936,650	6,998,409	0	1,591	0	1,591	0	7,000,000	0	0	0	201,250	03/15/2021
97063Q-AA-0	WESTF 2017-A A - ABS		04/15/2021	Paydown		113,154	113,154	113,058	113,085	0	69	0	69	0	113,154	0	0	0	1,005	08/15/2042
97064E-AA-6	WESTF 2018-A A - ABS		12/15/2021	Paydown		419,217	419,217	419,196	419,218	0	(1)	0	(1)	0	419,217	0	0	0	10,768	09/15/2043
97064F-AA-3	WESTF 2020-A A - ABS		12/15/2021	Paydown		695,034	695,034	695,024	695,031	0	3	0	3	0	695,034	0	0	0	11,633	03/15/2045
974153-AB-4	WSTOP 201 A2 - RMBS		09/05/2021	Paydown		52,500	52,500	52,500	52,500	0	0	0	0	0	52,500	0	0	0	1,077	12/05/2050
97652P-AL-5	WIN 2014-1 A11 - CMO/RMBS		12/01/2021	Paydown		1,164,392	1,164,392	1,157,115	1,157,693	0	6,699	0	6,699	0	1,164,392	0	0	0	21,735	06/20/2044
97988P-AN-6	WDMNT 171R A1R - CDO		10/19/2021	Paydown		15,000,000	15,000,000	15,000,000	15,000,000	0	0	0	0	0	15,000,000	0	0	0	333,212	10/19/2020
97988Q-AA-2	WDMNT 2017-2 A - CDO		03/10/2021	Paydown		3,000,000	3,000,000	3,000,000	2,998,453	0	1,547	0	1,547	0	3,000,000	0	0	0	23,900	07/18/2028
97988Q-AC-8	WDMNT 2017-2 B - CDO		03/10/2021	Paydown		5,000,000	5,000,000	5,000,000	4,996,547	0	3,453	0	3,453	0	5,000,000	0	0	0	50,681	07/18/2028
980236-AL-7	WOODSIDE FINANCE LTD	C	02/11/2021	Call @ 100.00		4,000,000	4,000,000	3,996,840	3,999,895	0	33	0	33	0	3,999,928	0	72	72	46,000	05/10/2021
980888-AF-8	WOOLWORTHS GROUP LTD	C	04/12/2021	Maturity @ 100.00		15,000,000	15,000,000	15,407,300	15,014,555	0	(14,555)	0	(14,555)	0	15,000,000	0	0	0	341,250	04/12/2021
98417E-AK-6	GLENCORE FINANCE CANADA LTD	C	11/15/2021	Maturity @ 100.00		10,000,000	10,000,000	10,040,516	10,004,551	0	(4,551)	0	(4,551)	0	10,000,000	0	0	0	495,000	11/15/2021
98419M-AB-6	XYLEM INC		10/01/2021	Maturity @ 100.00		1,000,000	1,000,000	999,350	999,963	0	37	0	37	0	1,000,000	0	0	0	48,750	10/01/2021
98779P-AH-0	WESBANCO BANK INC		09/15/2021	Call @ 100.00		6,500,000	6,500,000	6,500,000	6,500,000	0	0	0	0	0	6,500,000	0	0	0	235,625	12/15/2025
98875L-AA-7	ZAIS5 V A1 - CDO		03/01/2021	Paydown		7,811,075	7,811,075	7,742,338	7,799,878	0	11,197	0	11,197	0	7,811,075	0	0	0	47,918	10/16/2028
98877G-AA-6	ZCCP 2019-1 A1 - CDO	C	09/28/2021	Call @ 100.00		24,500,000	24,500,000	24,488,750	24,481,253	0	3,449	0	3,449	0	24,484,702	0	15,298	15,298	482,724	07/16/2031
98877G-AC-2	ZCCP 2019-1 A2 - CDO	C	09/28/2021	Call @ 100.00		40,000,000	40,000,000	34,046,875	34,939,816	0	903,879	0	903,879	0	35,843,695	0	4,156,305	4,156,305	707,154	07/16/2031
98877G-AE-8	ZCCP 2019-1 A3 - CDO	C	09/28/2021	Call @ 100.00		6,000,000	6,000,000	5,820,000	5,848,714	0	27,867	0	27,867	0	5,876,580	0	123,420	123,420	211,698	07/16/2031
98886M-AY-0	ZAIS1 1R 2AR - CDO		10/15/2021	Paydown		24,000,000	24,000,000	24,000,000	24,000,000	0	0	0	0	0	24,000,000	0	0	0	1,151,520	04/15/2028
98886Y-AS-7	ZAIS2 2 A2R - CDO		10/25/2021	Paydown		20,000,000	20,000,000	20,000,000	19,994,308	0	5,692	0	5,692	0	20,000,000	0	0	0	245,466	07/27/2026
98887T-AC-2	ZAIS6 6 B - CDO	C	05/05/2021	Call @ 100.00		42,750,000	42,750,000	42,750,000	42,751,326	0	223	0	223	0	42,751,549	0	(1,549)	(1,549)	535,777	07/16/2029
98944P-AB-3	ZCAP 2018-1 A - ABS		12/15/2021	Paydown		704,627	704,627	694,188	680,445	0	24,183	0	24,183	0	704,627	0	0	0	12,547	10/15/2038
98955R-AB-5	OR II A1F - CDO	C	04/09/2021	Call @ 100.00		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	161,489	01/21/2031
G3427*-AA-0	GCPF LOAN FUNDING D GP, LTD.	C	01/21/2021	AFG Redemption		4,687,500	4,687,500	4,687,500	4,687,500	0	0	0	0	0	4,687,500	0	0	0	27,656	10/11/2029
G4301U-AF-1	HARBOUR AIRCRAFT INVESTMENTS LIMITED - A		12/15/2021	Various		175,248	175,252	174,133	174,250	0	958	0	958	0	175,208	0	39	39	5,233	11/15/2037
G6461#-AA-6	NEW MOUNTAIN GUARDIAN II MASTER FUND		12/13/2021	Call @ 100.00		11,569,323	11,569,323	11,569,323	11,570,057	0	(694)	0	(694)	0	11,569,362	0	(40)	(40)	705,761	03/15/2022
G7256K-AB-0	PROP 2017-1 A - ABS		12/15/2021	Paydown		303,449	303,449	303,268	302,859	0	590	0	590	0	303,449	0	0	0	10,281	03/15/2042
G8538#-AA-1	STRIPES 2013-1 A1 - ABS	C	03/20/2021	Direct		168,634	168,634	169,986	168,592	0	42	0	42	0	168,634	0	0	0	1,095	04/05/2023
G8538#-AA-1	STRIPES 2013-1 A1	C	12/22/2021	Various		2,413,720	2,414,761	2,434,124	2,414,335	0	200	0	200	0	2,414,534	0	(814)	(814)	56,721	04/05/2023
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						5,209,716,456	5,188,126,180	4,981,204,030	4,965,365,289	304,034	35,721,689	732,623	35,293,100	0	5,092,309,434	0	82,255,264	82,255,264	156,660,947	XXX
92978A-AA-0	WACHOVIA CAPITAL TRUST III		03/15/2021	Call @ 100.00		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	55,698	12/29/2049
949746-NL-1	WELLS FARGO & CO		01/26/2021	Tender Offer		2,791,400	2,000,000	2,090,400	2,084,572	0	(231)	0	(231)	0	2,084,341	0	(84,341)	(84,341)	804,953	12/01/2086
4899999. Subtotal - Bonds - Hybrid Securities						6,791,400	6,000,000	6,090,400	6,084,572	0	(231)	0	(231)	0	6,084,341	0	(84,341)	(84,341)	860,650	XXX
00216C-AD-5	AQ Sunshine, Inc./Term Loan 3/19		12/31/2021	Direct		11,493	11,493	11,295	11,472	0	21	0	21	0	11,493	0	0	0	318	04/15/2025
00216C-AE-3	AQ SUNSHINE, INC. - DELAYED DRAW TERM LO		01/01/2021	Adjustment		109,002	109,002	109,002	109,002	0	0	0	0	0	109,002	0	0	0	0	04/15/2025
00216C-AF-0	AQ SUNSHINE, INC. - TERM LOAN B		12/31/2021	Direct		3,302	3,302	3,293	620	0	1	0	1	0	3,302	0	0	0	262	04/15/2025
00216C-AH-6	AQ SUNSHINE, INC. - TRANCHE C TERM LOAN		12/31/2021	Direct		661	661	659	0	0	0	0	0	0	661	0	0	0	21	04/15/2025
00228*-AA-4	AMERICAN TECHNOLOGIES LLC - TERM LOAN		12/31/2021	Direct		22,277	22,277	22,277	22,277	0	0	0	0	0	22,277	0	0	0	898	07/31/2026
00228*-AB-2	ATI RESTORATION, LLC - INITIAL DDTL		12/31/2021	Direct		4,565	4,565	4,565	0	0	0	0	0	0	4,565	0	0	0	178	07/31/2026
00452#-AA-7	Accommodations Plus Technologies LLC/Ter		12/31/2021	Direct		31,699	31,699	31,699	30,717	0	0	0	0	0	31,699	0	0	0	1,638	05/11/2024
00797*-AA-5	Aero Operating LLC/Term Loan 1/20		10/01/2021	Direct		4,451	4,451	4,451	4,451	0	0	0	0	0	4,451	0	0	0	144	02/07/2026
00797*-AB-3	Aero Operating LLC/Delayed Draw Term Loa		10/01/2021	Direct		1,274	1,274	1,274	1,274	0	0	0	0	0	1,274	0	0	0	65	02/07/2026
00843@-AA-7	AffiniPay Midco, LLC/Term Loan 2/20		10/01/2021	Direct		7,530	7,530	7,530	7,530	0	0	0	0	0	7,530	0	0	0	178	03/02/2026
00843@-AB-5	AFFINIPAY MIDCO, LLC - INCREMENTAL TERM		10/01/2021	Direct		568	568	568	0	0	0	0	0	0	568	0	0	0	26	03/02/2026
00843@-AC-3	AFFINIPAY MIDCO, LLC - 2ND AMENDMENT TL		10/01/2021	Direct		469	469	469	0	0	0	0	0	0	469	0	0	0	16	03/02/2026

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 Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
01370#-AA-4	Alcami Corporation/First Lien Term Loan		12/31/2021	Direct		14,062	14,062	13,676	14,026	0	36	0	36	0	14,062	0	0	0	374	07/14/2025
02254G-AE-3	Alvogen		12/31/2021	Direct		209,076	209,076	198,622	206,644	0	2,432	0	2,432	0	209,076	0	0	0	9,909	12/31/2023
03272*-AA-3	ANAQUA PARENT HOLDINGS, INC. - TERM LOAN		12/31/2021	Direct		744	744	744	0	0	0	0	0	0	744	0	0	0	25	04/10/2026
03979*-AA-9	RTI Surgical		12/31/2021	Direct		31,067	31,067	31,067	31,067	0	0	0	0	0	31,067	0	0	0	1,956	07/20/2026
04685Y-AK-5	Athenahealth, Inc./First Lien Term Loan		01/07/2021	DIRECT		904,645	903,110	804,846	818,488	0	688	0	688	0	819,176	0	85,469	85,469	3,934	02/11/2026
05365@-AA-4	Avetta, LLC/Term Loan 4/18		12/31/2021	Direct		21,025	21,025	20,604	20,974	0	51	0	51	0	21,025	0	0	0	777	04/10/2024
05365@-AD-8	Avetta, LLC/Second Amendment Tranche B T		12/31/2021	Direct		16,266	16,266	15,957	16,226	0	40	0	40	0	16,266	0	0	0	601	04/10/2024
05464#-AA-2	Axiom Merger Sub Inc./Facility B Term Lo		12/31/2021	Direct		14,064	14,064	13,557	14,018	0	46	0	46	0	14,064	0	0	0	457	04/08/2026
06683@-AA-7	BANYAN SOFTWARE HOLDINGS, LLC - TERM LOA		09/30/2021	Direct		3,149	3,149	3,149	3,149	0	0	0	0	0	3,149	0	0	0	166	10/30/2026
06683@-AB-5	BANYAN SOFTWARE HOLDINGS, LLC - DELAYED		12/31/2021	Direct		392	392	392	0	0	0	0	0	0	392	0	0	0	13	10/30/2026
07384D-AC-6	Belk Inc		02/01/2021	Direct		3,889,993	11,114,266	4,855,771	4,855,771	0	0	0	0	0	4,855,771	0	(965,778)	(965,778)	171,422	07/31/2025
07386*-AA-7	Bearcat Buyer, Inc./First Lien Term Loan		12/31/2021	Direct		101,130	100,930	98,191	99,160	0	165	0	165	0	99,325	0	1,805	1,805	1,739	07/09/2026
07386*-AB-5	Bearcat Buyer, Inc./First Lien Delayed D		12/31/2021	Direct		19,341	19,305	19,305	19,305	0	0	0	0	0	19,305	0	36	36	329	07/09/2026
07386*-AD-1	Bearcat Buyer, Inc./2019 Incremental Fir		12/31/2021	Direct		3,522	3,522	3,443	3,514	0	7	0	7	0	3,522	0	0	0	117	07/09/2026
09523@-AA-5	Blue Angel Buyer 1, LLC/First Amendment		06/23/2021	Direct		171,258	171,258	171,258	171,258	0	0	0	0	0	171,258	0	0	0	6,139	01/02/2026
09523C-AC-6	BLUE ANGEL BUYER 1 LLC		06/23/2021	Direct		43,511	43,511	43,511	43,511	0	0	0	0	0	43,511	0	0	0	1,321	01/02/2026
09523C-AD-4	Blue Angel Buyer 1, LLC/Term Loan 12/18		06/23/2021	Direct		309,152	309,152	303,742	305,543	0	3,608	0	3,608	0	309,152	0	0	0	7,462	01/02/2026
10483*-AA-3	Bragg Live Food Products LLC/Term Loan 3		01/01/2021	Adjustment		3,898,005	3,898,005	3,773,793	3,818,800	0	(68)	0	(68)	0	3,818,732	0	79,272	79,272	0	12/28/2025
10483*-AC-9	BRAGG LIVE FOOD PRODUCTS LLC - TERM LOAN		12/31/2021	Direct		41,316	41,316	41,316	2,336	0	0	0	0	0	41,316	0	0	0	1,893	12/29/2025
12702#-AA-0	BakeMark Holdings, Inc./Term Loan 08/17		09/03/2021	Direct		2,377,048	2,377,048	2,305,737	2,340,390	0	36,658	0	36,658	0	2,377,048	0	0	0	126,937	08/14/2023
12721#-AA-7	CVP Holdco, Inc./Delayed Draw Term Loan		12/31/2021	Direct		4,538	4,538	4,538	3,556	0	0	0	0	0	4,538	0	0	0	271	10/31/2025
12721#-AB-5	CVP Holdco, Inc./Term Loan 10/19		12/31/2021	Direct		7,549	7,549	7,549	7,549	0	0	0	0	0	7,549	0	0	0	309	10/31/2025
12721#-AC-3	CVP HOLDCO, INC. - DELAYED DRAW TERM LOA		12/31/2021	Direct		814	814	814	0	0	0	0	0	0	814	0	0	0	21	10/31/2025
13054P-AW-2	CALIFORNIA PIZZA KITCHEN, INC. - LOAN (S		09/30/2021	Direct		248,792	248,792	199,607	200,776	0	48,016	0	48,016	0	248,792	0	0	0	46,381	05/23/2025
14886M-AN-1	Checkout Holding Dip - Catalina Last Out		11/29/2021	Direct		4,254	4,254	1,039	3,982	0	13	0	13	0	4,254	0	0	0	448	08/15/2023
15644G-B*-4	CENTRIC BRANDS INC. - REVOLVING LOAN (FI		12/29/2021	Direct		282,953	282,953	282,953	133,601	0	0	0	0	0	282,953	0	0	0	10,523	10/09/2024
156777-ZZ-0	Cerberus Loan		11/23/2021	Direct		260,000	260,000	260,000	0	0	0	0	0	0	260,000	0	0	0	2,489	11/20/2026
16117L-BW-8	CHARTER COMMUNICATIONS OPERATING, LLC		12/31/2021	Direct		40,816	40,816	34,490	40,008	0	808	0	808	0	40,816	0	0	0	481	04/30/2025
18512#-AC-3	Clearwater Analytics, LLC/Fourth Amendme		09/28/2021	Direct		112,939	112,939	112,939	112,939	0	0	0	0	0	112,939	0	0	0	6,782	10/31/2025
18512#-AD-1	Clearwater Analytics, LLC/Third Amendmen		09/28/2021	Direct		635,148	635,148	619,269	626,796	0	8,351	0	8,351	0	635,148	0	0	0	38,139	10/31/2025
18512#-AE-9	CLEARWATER ANALYTICS, LLC - INCREMENTAL		09/28/2021	Direct		1,048,648	1,038,317	1,038,317	1,038,317	0	10,331	0	10,331	0	1,048,648	0	0	0	70,311	10/31/2025
20602*-AA-8	CGP Buyer LLC/Term Loan 7/19		12/23/2021	Direct		1,912,665	1,912,665	1,871,224	1,880,677	0	31,988	0	31,988	0	1,912,665	0	0	0	98,365	08/20/2025
20602*-AB-6	Concert Golf Partners Holdco LLC/Delayed		12/23/2021	Direct		152,731	152,731	152,731	152,731	0	0	0	0	0	152,731	0	0	0	10,699	08/20/2025
21079#-AA-6	CONTINENTAL ACQUISITION HOLDINGS,INC. -		12/31/2021	Direct		4,578	4,578	4,578	0	0	0	0	0	0	4,578	0	0	0	361	01/20/2027
21257@-AC-8	Convey Health Solutions, Inc./Term Loan		06/18/2021	Direct		211,982	211,982	211,982	211,982	0	0	0	0	0	211,982	0	0	0	8,287	09/04/2026
21257@-AE-4	Convey Health Solutions, Inc./2020 Incre		06/18/2021	Direct		187,199	187,199	187,199	187,199	0	0	0	0	0	187,199	0	0	0	17,358	09/04/2026
22526@-AA-5	Creation Holdings Inc./Term Loan 8/19		10/05/2021	Direct		799,275	799,275	779,293	783,896	0	15,378	0	15,378	0	799,275	0	0	0	41,553	08/15/2025
22526@-AB-3	Creation Holdings Inc./Delayed Draw Term		10/05/2021	Direct		150,623	150,623	150,623	150,623	0	0	0	0	0	150,623	0	0	0	7,831	08/15/2025
23344U-AC-4	DS ADMIRAL BIDCO, LLC - TERM LOAN		10/29/2021	Direct		5,625	5,625	5,625	0	0	0	0	0	0	5,625	0	0	0	408	03/16/2028
23361*-AA-3	DRB Holdings, LLC/Initial Term Loan 10/1		09/13/2021	Direct		3,637,500	3,637,500	3,546,357	3,595,560	0	41,940	0	41,940	0	3,637,500	0	0	0	167,725	10/06/2023
23361*-AB-1	DRB HOLDINGS, LLC - TERM LOAN		09/13/2021	Direct		812,026	812,026	812,026	812,026	0	0	0	0	0	812,026	0	0	0	37,445	10/06/2023
23363#-AB-5	DRS Holdings III, Inc./Term Loan 11/19		12/30/2021	Direct		6,862	6,862	6,862	6,862	0	0	0	0	0	6,862	0	0	0	302	11/01/2025
23363#-AC-3	DRS HOLDINGS III, INC. - 2021 TERM LOAN		12/31/2021	Direct		2,385	2,385	2,385	0	0	0	0	0	0	2,385	0	0	0	138	11/01/2025
24360@-AA-0	DecoPac, Inc./Initial Term Loan (First L		05/14/2021	Direct		3,598,125	3,598,125	3,525,391	3,555,761	0	42,364	0	42,364	0	3,598,125	0	0	0	70,408	09/30/2024
24360@-AC-6	DECOPAC, INC. - TERM B LOAN		12/31/2021	Direct		2,119	2,119	2,119	0	0	0	0	0	0	2,119	0	0	0	174	05/15/2028
24702N-BE-9	Term Loan B : Dell Intl		02/18/2021	Direct		4,507,769	4,507,769	4,007,750	4,068,741	0	439,028	0	439,028	0	4,507,769	0	0	0	11,867	09/19/2025
25403#-AN-6	DILIGENT CORPORATION (FKA DIAMOND MERGER		12/31/2021	Direct		28,200	28,200	28,200	28,200	0	0	0	0	0	28,200	0	0	0	1,172	08/04/2025
25403#-AR-7	DILIGENT CORPORATION		12/31/2021	Direct		194	194	194	0	0	0	0	0	0	194	0	0	0	4	08/04/2025
25403#-AT-3	DILIGENT CORPORATION (FKA DIAMOND MERGER		12/31/2021	Direct		1,406	1,406	1,392	0	0	2	0	2	0	1,406	0	0	0	48	08/04/2025
25403#-AU-0	DILIGENT CORPORATION (FKA DIAMOND MERGER		12/31/2021	Direct		1,406	1,406	1,406	0	0	0	0	0	0	1,406	0	0	0	60	08/04/2025
26789#-AA-6	DYNAMIC NC AEROSPACE HOLDINGS, LLC - TER		07/06/2021	Direct		6,907	6,907	6,907	6,907	0	0	0	0	0	6,907	0	0	0	243	12/30/2026
26887@-AA-9	EP WEALTH ADVISORS, LLC - TERM LOAN		12/31/2021	Direct		5,099	5,099	5,099	5,099	0	0	0	0	0	5,099	0	0	0	203	09/04/2026
26887@-AB-7	EP WEALTH ADVISORS, LLC - DELAYED DRAW T		12/31/2021	Direct		1,224	1,224	1,224	988	0	0	0	0	0	1,224	0	0	0	66	09/04/2026
26888*-AA-0	EPS NASS PARENT, INC. - INITIAL TERM LOA		12/31/2021	Direct		1,142	1,142	1,142	0	0	0	0	0	0	1,142	0	0	0	79	04/19/2028
28619*-AA-2	ELEMICA PARENT, INC. - DELAYED DRAW TERM		12/31/2021	Direct		2,371	2,371	2,371	2,371	0	0	0	0	0	2,371	0	0	0	104	09/18/2025
28619*-AB-0	Elemica Parent, Inc./Term Loan 9/19		12/31/2021	Direct		12,240	12,240	11,934	12,208	0	32	0	32	0	12,240	0	0	0	538	09/18/2025
28619*-AC-8	ELEMICA PARENT, INC. - AMENDMENT NO. 1 T		12/31/2021	Direct		1,328	1,328	1,328	1,328	0	0	0	0	0	1,328	0	0	0	58	09/18/2025
28619*-AD-6	ELEMICA PARENT, INC. - AMENDMENT NO. 1 D		12/31/2021	Direct		2,575	2,575	2,575	0	0	0	0	0	0	2,575	0	0	0	136	09/18/2025

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 Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
28622@-AA-5	ELEVATION SERVICES PARENT HOLDINGS, LLC		12/31/2021	Direct		1,801	1,801	1,801	1,801	0	0	0	0	0	1,801	0	0	0	75	12/18/2026
28622@-AB-3	ELEVATION SERVICES PARENT HOLDINGS, LLC		12/30/2021	Direct		1,771	1,771	1,771	0	0	0	0	0	0	1,771	0	0	0	59	12/18/2026
28888Z-ZA-1	ELM TL L+575 03/06/2025		12/31/2021	CALL		4,325	4,325	4,325	0	0	0	0	0	0	4,325	0	0	0	63	03/06/2025
29359@-AB-0	ENTACT ENVIRONMENTAL SERVICES, INC. - INI		12/23/2021	Direct		2,518,232	2,500,000	2,500,000	0	0	0	0	0	0	2,500,000	0	18,232	18,232	133,896	12/15/2025
29427*-AA-2	Goldcup 17308 AB/USD Term Loan 10/18		12/31/2021	Direct		14,687	14,687	14,357	14,652	0	35	0	35	0	14,687	0	0	0	679	04/09/2026
29668#-AA-6	ESSENTIAL SERVICES HOLDING CORPORATION -		12/31/2021	Direct		26,200	26,200	26,200	26,200	0	0	0	0	0	26,200	0	0	0	1,030	11/16/2026
29668#-AB-4	ESSENTIAL SERVICES HOLDING CORPORATION -		12/31/2021	Direct		9,680	9,680	9,680	5,521	0	0	0	0	0	9,680	0	0	0	454	11/16/2026
29668#-AC-2	ESSENTIAL SERVICES HOLDING CORPORATION -		12/31/2021	Direct		3,274	3,274	3,274	0	0	0	0	0	0	3,274	0	0	0	90	11/16/2026
30282#-AA-0	FWR Holding Corporation/Initial Term Loa		10/06/2021	Direct		1,948,530	1,948,530	1,900,084	1,925,521	0	23,009	0	23,009	0	1,948,530	0	0	0	152,827	08/21/2023
30282#-AB-8	FWR Holding Corporation/Initial Delayed		10/06/2021	Direct		259,412	259,412	259,412	259,308	0	104	0	104	0	259,412	0	0	0	20,339	08/21/2023
30282#-AC-6	FWR Holding Corporation/Delayed Draw Ter		10/06/2021	Direct		410,352	410,352	410,268	410,303	0	50	0	50	0	410,352	0	0	0	32,191	08/21/2023
30282#-AE-2	FWR Holding Corporation/New Delayed Draw		10/06/2021	Direct		245,566	245,566	245,566	245,566	0	0	0	0	0	245,566	0	0	0	19,268	08/21/2023
30282#-AG-7	FWR Holding Corporation/Delayed Draw Ter		10/06/2021	Direct		244,326	244,326	244,326	244,326	0	0	0	0	0	244,326	0	0	0	19,162	08/21/2023
30282#-AH-5	FWR Holding Corporation/Delayed Draw Ter		10/06/2021	Direct		326,594	326,594	326,594	326,594	0	0	0	0	0	326,594	0	0	0	25,722	08/21/2023
30282#-AJ-1	FWR Holding Corporation/Second Amendment		10/06/2021	Direct		864,445	864,445	864,445	864,445	0	0	0	0	0	864,445	0	0	0	63,430	08/21/2023
31528#-AA-2	Ferraro Fine Foods Corp./Term Loan 05/18		04/05/2021	Direct		1,270,580	1,270,580	1,245,169	1,257,346	0	13,234	0	13,234	0	1,270,580	0	0	0	17,603	05/09/2024
31528#-AC-8	Ferraro Fine Foods Corp./Incremental Ter		04/05/2021	Direct		69,878	69,878	68,830	69,337	0	541	0	541	0	69,878	0	0	0	968	05/09/2024
31528#-AD-6	Ferraro Fine Foods Corp./Second Amendmen		04/05/2021	Direct		383,950	383,950	378,191	380,090	0	3,861	0	3,861	0	383,950	0	0	0	5,319	05/09/2024
34433#-ZZ-3	FOLLETT INDEPENDENT SCHOOL DISTRICT, TEX		12/31/2021	Direct		18,633	18,633	18,260	0	0	18	0	18	0	18,633	0	0	0	306	08/31/2028
35041@-AA-3	Foundation Risk Partners, Corp./Term Loa		10/29/2021	Direct		995,018	995,018	969,812	982,003	0	13,015	0	13,015	0	995,018	0	0	0	47,848	11/10/2023
35041@-AB-1	Foundation Risk Partners, Corp./First Am		10/29/2021	Direct		536,861	536,861	526,124	530,749	0	6,112	0	6,112	0	536,861	0	0	0	25,817	11/10/2023
35041@-AC-9	Foundation Risk Partners, Corp./First Am		10/29/2021	Direct		745,769	745,769	741,263	743,167	0	2,603	0	2,603	0	745,769	0	0	0	35,863	11/10/2023
35041@-AD-7	Foundation Risk Partners, Corp./Second A		10/29/2021	Direct		2,817,075	2,817,075	2,777,937	2,792,249	0	24,826	0	24,826	0	2,817,075	0	0	0	135,472	11/10/2023
35041@-AG-0	Foundation Risk Partners, Corp./Third Am		10/29/2021	Direct		528,418	528,418	528,418	528,418	0	0	0	0	0	528,418	0	0	0	25,412	11/10/2023
35042#-AC-6	FOUNDATION CONSUMER BRANDS, LLC - TERM L		12/30/2021	Direct		51,610	51,610	51,610	0	0	0	0	0	0	51,610	0	0	0	3,125	10/01/2026
35921#-AA-6	Frontline Technologies Intermediate Hold		12/31/2021	Direct		49,919	49,919	48,239	49,725	0	194	0	194	0	49,919	0	0	0	2,091	09/18/2023
35921@-AC-4	Frontline Technologies Intermediate Hold		12/31/2021	Direct		6,141	6,141	6,141	6,141	0	0	0	0	0	6,141	0	0	0	257	09/18/2023
36147@-AA-4	GB Auto Service, Inc./First Amendment De		09/08/2021	DIRECT		468,673	468,673	468,673	468,673	0	0	0	0	0	468,673	0	0	0	23,531	10/19/2024
36221@-AA-3	GPM Investments, LLC/Term Loan 2/20		10/21/2021	Direct		985,468	985,468	985,468	985,468	0	0	0	0	0	985,468	0	0	0	45,368	03/01/2027
36221@-AB-1	GPM INVESTMENTS, LLC - DELAYED DRAW TERM		10/21/2021	Direct		386,133	386,133	386,133	386,133	0	0	0	0	0	386,133	0	0	0	17,777	03/01/2027
36255#-AB-8	GSO Facility TL L+200 10/11/2023		11/02/2021	CALL		58,800,000	58,800,000	58,653,000	58,710,629	0	29,930	0	29,930	0	58,740,559	0	59,441	59,441	1,243,886	10/11/2023
36457W-AD-3	GALWAY BORROWER LLC		12/31/2021	Direct		762	762	748	0	0	0	0	0	0	762	0	0	0	11	09/29/2028
39341#-AA-0	Green Street Parent, LLC and Green Stree		12/31/2021	Direct		60,000	60,000	58,800	59,890	0	110	0	110	0	60,000	0	0	0	1,820	08/27/2026
40348#-AA-1	GUTTER BUYER INC		09/17/2021	Various		862,926	862,926	849,982	850,581	0	2,121	0	2,121	0	852,702	0	10,224	10,224	66,626	03/06/2025
40406#-AD-4	HAI Acquisition Corporation/Term Loan 10		12/29/2021	Direct		37,500	37,500	36,558	37,407	0	93	0	93	0	37,500	0	0	0	1,648	11/03/2025
40412@-BB-8	HCA INC TRANCHE B-13 TERM LOAN		03/31/2021	Direct		1,979,950	1,979,950	1,742,356	1,768,879	0	211,071	0	211,071	0	1,979,950	0	0	0	21,786	03/18/2026
40481#-AA-8	HH - STELLA, INC. - INITIAL TERM LOAN		12/31/2021	Direct		2,407	2,407	2,407	0	0	0	0	0	0	2,407	0	0	0	153	04/24/2028
40481#-AB-6	HH - STELLA, INC. - DELAYED DRAW TERM LO		12/31/2021	Direct		43	43	43	0	0	0	0	0	0	43	0	0	0	2	04/24/2028
41781@-AA-5	Harvey Tool Company, LLC/Term Loan 10/17		10/26/2021	Direct		2,871,173	2,871,173	2,813,715	2,837,867	0	33,306	0	33,306	0	2,871,173	0	0	0	136,302	10/14/2024
41781@-AB-3	Harvey Tool Company, LLC/Delayed Term Lo		10/26/2021	Direct		722,612	722,612	722,612	722,612	0	0	0	0	0	722,612	0	0	0	34,305	10/14/2024
41902@-AA-9	Sigma Electric Manufacturing Corporation		12/29/2021	Direct		79,050	79,050	77,462	78,784	0	266	0	266	0	79,050	0	0	0	5,910	10/31/2023
41902@-AB-7	Sigma Electric Manufacturing Corporation		12/31/2021	Direct		7,647	7,647	7,570	7,635	0	12	0	12	0	7,647	0	0	0	307	10/31/2023
42981@-AA-9	HIGH STREET BUYER, INC. - DELAYED DRAW T		12/23/2021	DIRECT		0	315,563	0	0	0	0	0	0	0	0	0	0	0	3,156	04/14/2028
42983@-AA-7	HIGH STREET BUYER, INC. - TERM LOAN B		12/31/2021	Direct		1,399	1,399	1,399	0	0	0	0	0	0	1,399	0	0	0	110	04/14/2028
42983@-AB-5	HIGH STREET BUYER, INC. - DELAYED DRAW T		12/31/2021	Direct		699	699	699	0	0	0	0	0	0	699	0	0	0	26	04/14/2028
42983@-AC-3	HIGH STREET BUYER, INC. - DELAYED DRAW T		12/31/2021	Direct		794	794	794	0	0	0	0	0	0	794	0	0	0	26	04/14/2028
44903L-AD-1	Hygiena Borrower LLC/First Amendment Inc		03/16/2021	Direct		482,080	482,080	474,304	477,877	0	4,605	0	4,605	0	482,080	0	0	0	6,878	02/28/2023
44961*-AB-1	Implus Footcare, LLC/Initial Term Loan 0		12/31/2021	Direct		8,817	8,817	8,796	8,814	0	3	0	3	0	8,817	0	0	0	487	04/30/2024
45004K-AC-0	IRI Holdings, Inc./Term Loan 11/18		12/31/2021	Direct		18,750	18,750	18,563	18,732	0	18	0	18	0	18,750	0	0	0	516	12/01/2025
45259#-AA-7	IMPACT SALES TL L+650 06/27/2023 MD		07/09/2021	Direct		5,505,083	5,505,083	5,602,083	5,553,614	0	(48,530)	0	(48,530)	0	5,505,083	0	0	0	288,912	06/27/2023
45266Z-ZA-7	INFRASTRIPE LLC DDTL L+600 09/30/2024		12/31/2021	Call @ 100.00		12,500	12,500	12,500	0	0	0	0	0	0	12,500	0	0	0	419	09/30/2024
45321*-AA-5	Implus Footcare, LLC/Spenco Incremental		12/31/2021	Direct		1,372	1,372	1,369	1,372	0	1	0	1	0	1,372	0	0	0	76	04/30/2024
45686@-XX-7	Term Loan		09/30/2021	Adjustment		7,500	7,500	7,375	0	0	12	0	12	0	7,500	0	0	0	0	10/02/2024
45763F-AN-8	Inmar, Inc./Initial Term Loan (First Lie		12/31/2021	Direct		35,960	35,960	34,162	35,736	0	224	0	224	0	35,960	0	0	0	1,135	05/01/2024
46126#-AA-6	IntraPac International LLC/U.S. Term Loa		12/31/2021	Direct		14,804	14,804	14,471	14,774	0	30	0	30	0	14,804	0	0	0	541	01/11/2026
46126#-AB-4	INTRAPAC PARENT INC. - FIRST AMENDMENT T		12/31/2021	Direct		938	938	938	0	0	0	0	0	0	938	0	0	0	31	01/11/2026
46603X-A@-0	IVY HILL XV L+215 CLASS A TL 05/15/2029		04/22/2021	Direct		40,000,000	40,000,000	40,000,000	40,000,000	0	0	0	0	0	40,000,000	0	0	0	413,011	05/15/2029
48234K-AC-6	Term Loan B : K&N Engineering		12/31/2021	Direct		41,237	41,237	35,670	40,282	0	956	0	956	0	41,237	0	0	0	1,345	10/20/2023

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
482408-AA-5	K2 Insurance Services, LLC/Term Loan 7/1		12/31/2021	Direct		47,850	47,850	46,586	47,691	0	159	0	159	0	47,850	0	0	0	1,864	07/01/2026
482408-AB-3	K2 Insurance Services, LLC/Delayed Draw		12/31/2021	Direct		11,566	11,566	11,566	11,566	0	0	0	0	0	11,566	0	0	0	390	07/01/2026
48773#-AA-8	Kellermeyer Bergensons Services, LLC/Ter		12/31/2021	Direct		3,600	3,600	3,564	3,596	0	3	0	3	0	3,600	0	0	0	170	11/07/2026
48773#-AB-6	Kellermeyer Bergensons Services, LLC/202		12/31/2021	Direct		792	792	792	792	0	0	0	0	0	792	0	0	0	38	11/07/2026
48773#-AC-4	KELLERMEYER BERGENSONS SERVICES, LLC - 2		12/31/2021	Direct		2,950	2,950	2,950	204	0	0	0	0	0	2,950	0	0	0	80	11/07/2026
48773#-AD-2	KELLERMEYER BERGENSONS SERVICES, LLC - A		12/31/2021	Direct		10,181	10,181	9,977	0	0	13	0	13	0	10,181	0	0	0	147	11/07/2026
48881#-AB-5	Kene Acquisition, Inc./Term Loan 8/19		12/31/2021	Direct		12,324	12,324	12,013	12,296	0	28	0	28	0	12,324	0	0	0	408	08/10/2026
48881#-AC-3	Kene Acquisition, Inc./Delayed Draw Term		12/31/2021	Direct		2,052	2,052	2,052	2,052	0	0	0	0	0	2,052	0	0	0	69	08/10/2026
50541#-AA-5	Laboratories Bidco LLC/Term Loan 9/19		06/30/2021	Direct		2,301	2,301	2,301	2,301	0	0	0	0	0	2,301	0	0	0	63	07/23/2027
50541#-AB-3	Laboratories Bidco LLC/Second Amendment		06/30/2021	Direct		363	363	363	363	0	0	0	0	0	363	0	0	0	10	07/23/2027
50541#-AC-1	LABORATORIES BIDCO LLC - THIRD AMENDMENT		06/30/2021	Direct		2,340	2,340	2,340	2,340	0	0	0	0	0	2,340	0	0	0	60	07/23/2027
51206#-AA-9	LAKERS BUYER, INC. - TERM LOAN		12/31/2021	Direct		3,531	3,531	3,531	0	0	0	0	0	0	3,531	0	0	0	212	03/22/2027
51206#-AB-7	LAKERS BUYER, INC. - INITIAL DELAYED DRA		12/31/2021	Direct		679	679	679	0	0	0	0	0	0	679	0	0	0	20	03/22/2027
53173#-AA-4	LIDO ADVISORS, LLC - INITIAL TERM LOAN		12/31/2021	Direct		558	558	558	0	0	0	0	0	0	558	0	0	0	35	06/15/2027
538030-A*-8	LivaNova USA Inc.		08/12/2021	Direct		714,572	714,572	714,572	714,572	0	0	0	0	0	714,572	0	0	0	91,952	06/30/2025
55371*-AU-9	MRI Software LLC/Term Loan 2/20		12/31/2021	Direct		8,698	8,698	8,698	8,580	0	0	0	0	0	8,698	0	0	0	404	02/10/2026
55371*-AY-1	MRI SOFTWARE LLC - SECOND AMENMENT TERM		12/31/2021	Direct		384	384	384	55	0	0	0	0	0	384	0	0	0	31	02/10/2026
55410#-AA-4	MMIT HOLDINGS LLC		12/31/2021	Direct		1,875	1,875	1,875	0	0	0	0	0	0	1,875	0	0	0	55	09/15/2027
55418#-AA-4	Mac Lean-Fogg Company/Term Loan 12/18		12/31/2021	Direct		16,797	16,797	16,617	16,780	0	17	0	17	0	16,797	0	0	0	588	12/22/2025
55418#-AB-2	Mac Lean-Fogg Company/Delayed Draw Term		12/31/2021	Direct		1,758	1,758	1,758	1,758	0	0	0	0	0	1,758	0	0	0	68	12/22/2025
566298-AA-9	MARCONE YELLOWSTONE BUYER INC. - TERM LO		12/31/2021	Direct		1,633	1,633	1,600	0	0	2	0	2	0	1,633	0	0	0	43	06/23/2028
577808-AA-2	MAVERICK ACQUISITION, INC. - TERM LOAN		12/31/2021	Direct		780	780	780	0	0	0	0	0	0	780	0	0	0	48	06/01/2027
57810J-AC-2	Amynta Agency Borrower Inc./Incremental		12/31/2021	Direct		9,463	9,463	9,463	9,463	0	0	0	0	0	9,463	0	0	0	275	02/28/2025
59509#-AA-6	Micromeritics Instrument Corp./Term Loan		12/31/2021	Direct		3,948	3,948	3,948	3,948	0	0	0	0	0	3,948	0	0	0	150	12/18/2025
60367*-AA-9	Ministry Brands, LLC/Delayed Draw Term L		12/31/2021	Direct		24,276	24,276	24,276	24,235	0	41	0	41	0	24,276	0	0	0	871	12/02/2022
60367*-AB-7	Ministry Brands, LLC/Incremental Term Lo		12/31/2021	Direct		2,755	2,755	2,727	2,751	0	4	0	4	0	2,755	0	0	0	99	12/02/2022
60367*-AD-3	Ministry Brands, LLC/Delayed Draw Term L		12/31/2021	Direct		529	529	529	529	0	0	0	0	0	529	0	0	0	19	12/02/2022
60937@-AA-8	MONICA HOLDCO (US), INC. - TERM LOAN		12/31/2021	Direct		11,874	11,874	11,874	0	0	0	0	0	0	11,874	0	0	0	977	01/07/2028
62900*-AA-9	NCWS INTERMEDIATE, INC. - DELAYED DRAW T		12/31/2021	Direct		394	394	394	0	0	0	0	0	0	394	0	0	0	17	12/29/2026
62900*-AB-7	NCWS INTERMEDIATE, INC. - CLOSING DATE T		12/31/2021	Direct		2,888	2,888	2,888	2,888	0	0	0	0	0	2,888	0	0	0	139	12/29/2026
62929#-AA-2	NM GRC Holdco, LLC/Term Loan 1/18		12/31/2021	Direct		28,912	28,912	28,912	28,654	0	0	0	0	0	28,912	0	0	0	1,510	02/09/2024
62929#-AB-0	NM GRC Holdco, LLC/Delayed Draw Term Loa		12/31/2021	Direct		8,030	8,030	8,030	7,918	0	0	0	0	0	8,030	0	0	0	422	02/09/2024
62931*-AA-2	NMC Skincare Intermediate Holdings II, L		12/31/2021	Direct		5,851	5,851	5,714	5,836	0	15	0	15	0	5,851	0	0	0	222	10/31/2024
62931*-AC-8	NMC Skincare Intermediate Holdings II, L		12/31/2021	Direct		1,946	1,946	1,946	1,946	0	0	0	0	0	1,946	0	0	0	74	10/31/2024
62976#-AE-6	NSM Insurance Group, LLC/Dollar Term Loa		12/31/2021	Direct		41,497	41,497	41,497	41,497	0	0	0	0	0	41,497	0	0	0	1,808	05/11/2026
64027*-AA-3	NELIPAK HOLDINGS US TL L+425 07/02/2026		12/31/2021	Direct		12,581	12,581	12,330	12,558	0	23	0	23	0	12,581	0	0	0	503	07/02/2026
64027*-AB-1	NELIPAK HOLDING INC TL L+425 07/02/2026		12/31/2021	Direct		1,875	1,875	1,838	1,872	0	3	0	3	0	1,875	0	0	0	75	07/02/2026
65658#-AA-2	NORTH HAVEN FALCON BUYER, LLC - TERM LOA		12/31/2021	Direct		1,417	1,417	1,417	0	0	0	0	0	0	1,417	0	0	0	79	05/19/2027
65658#-AB-0	NORTH HAVEN FALCON BUYER, LLC - DELAYED		12/30/2021	DIRECT		0	5,501	0	0	0	0	0	0	0	0	0	0	0	26	05/19/2027
65716*-AB-4	NORTH AMERICAN SCIENCE ASSOCIATES, INC.		12/31/2021	Direct		372	372	372	0	0	0	0	0	0	372	0	0	0	20	09/15/2027
65716@-AA-4	NORTH AMERICAN SCIENCE ASSOCIATES, INC.		12/31/2021	Direct		3,852	3,852	3,852	3,852	0	0	0	0	0	3,852	0	0	0	125	09/15/2027
65716@-AB-2	NORTH AMERICAN SCIENCE ASSOCIATES, INC.		12/31/2021	Direct		558	558	558	558	0	0	0	0	0	558	0	0	0	17	09/15/2027
67008*-AA-9	TERM LOAN - LX191049		12/31/2021	Direct		5,630	5,630	5,630	5,630	0	0	0	0	0	5,630	0	0	0	272	12/01/2026
67096@-AA-0	OMH-HealthEdge Holdings, LLC/Term Loan 9		12/31/2021	Direct		3,436	3,436	3,436	3,436	0	0	0	0	0	3,436	0	0	0	137	10/24/2025
67096@-AC-6	OMH-HEALTHEDGE HOLDINGS, LLC - FIRST AME		12/31/2021	Direct		1,999	1,999	1,999	0	0	0	0	0	0	1,999	0	0	0	101	10/24/2025
67113@-AB-7	OTG Management, LLC/Fourth Amendment DDT		08/26/2021	Maturity @ 100.00		265,058	265,058	246,032	260,639	0	4,419	0	4,419	0	265,058	0	0	0	18,127	08/26/2021
67113H-AD-7	OTG Management, LLC/Delayed Draw Term Lo		08/26/2021	Maturity @ 100.00		874,063	874,063	853,768	870,078	0	3,984	0	3,984	0	874,063	0	0	0	59,692	08/26/2021
69323*-AA-3	BakeMark Holdings, Inc./Additional Term		09/03/2021	Direct		1,295,211	1,295,211	1,269,825	1,282,255	0	12,956	0	12,956	0	1,295,211	0	0	0	69,166	08/14/2023
693295-XX-0	PDQ DDTL		12/31/2021	Direct		6,511	6,511	6,511	0	0	0	0	0	0	6,511	0	0	0	107	08/26/2027
693295-ZZ-3	PDQ First Lien Term Loan		12/30/2021	Direct		11,093	11,093	11,093	0	0	0	0	0	0	11,093	0	0	0	492	08/26/2027
69345Y-AB-0	PFC ACQUISITION CORP.		12/31/2021	UBS SECURITIES		1,441,033	1,549,783	1,532,442	1,538,473	0	460	0	460	0	1,538,933	0	(97,900)	(97,900)	2,116	03/01/2026
69398*-AD-7	PDI TA Holdings, Inc./First Lien Term Lo		12/30/2021	Direct		55,999	55,999	55,937	55,992	0	7	0	7	0	55,999	0	0	0	1,958	10/24/2024
70451H-AF-6	PAYSIMPLE, INC. - ADDITIONAL DELAYED DRA		07/06/2021	Direct		765,298	765,298	765,298	765,298	0	0	0	0	0	765,298	0	0	0	33,499	08/23/2025
704668-AA-6	POLYMER SOLUTIONS GRP L+625 07/31/22 MD		09/30/2021	Direct		52,573	52,573	52,573	52,569	0	4	0	4	0	52,573	0	0	0	2,133	07/31/2022
70476X-AJ-4	PetVet Care Centers, LLC/Second 2019 Del		02/18/2021	Direct		370,313	370,313	370,313	370,313	0	0	0	0	0	370,313	0	0	0	2,646	02/14/2025
705598-AA-4	Pegasus Global Enterprise Holdings, LLC/		12/31/2021	Direct		16,556	16,556	16,129	16,511	0	45	0	45	0	16,556	0	0	0	698	05/29/2025
705598-AB-2	Pegasus Global Enterprise Holdings, LLC/		12/31/2021	Direct		4,783	4,783	4,783	4,783	0	0	0	0	0	4,783	0	0	0	202	05/29/2025
705598-AD-8	Pegasus Global Enterprise Holdings, LLC		12/31/2021	Direct		4,782	4,782	4,782	4,782	0	0	0	0	0	4,782	0	0	0	217	05/29/2025

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 Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
70559@-AE-6	PEGASUS GLOBAL ENTERPRISE HOLDINGS, LLC		12/31/2021	Direct		4,480	4,480	4,480	4,480	0	0	0	0	0	4,480	0	0	0	272	05/29/2025
70559@-AF-3	PEGASUS GLOBAL ENTERPRISE HOLDINGS, LLC		12/31/2021	Direct		166	166	166	166	0	0	0	0	0	166	0	0	0	29	05/29/2025
71639@-AA-4	PetIQ, LLC/Term Loan 01/18		04/13/2021	Direct		3,345,643	3,345,643	3,261,807	3,302,226	0	43,417	0	43,417	0	3,345,643	0	0	0	57,415	07/08/2025
71667*-AA-3	Petroleum Service Group LLC/Delayed Draw		10/01/2021	Direct		555	555	555	555	0	0	0	0	0	555	0	0	0	34	07/23/2025
71667*-AB-1	Petroleum Service Group LLC/Term Loan 7/		10/01/2021	Direct		29,610	29,610	28,950	29,567	0	43	0	43	0	29,610	0	0	0	709	07/23/2025
74066*-AA-4	PREMIER SPECIALTIES, INC. - TERM LOAN		12/31/2021	Direct		737	737	737	0	0	0	0	0	0	737	0	0	0	35	08/20/2027
74140#-AA-0	Project Potter Buyer, LLC/Term Loan 4/20		12/31/2021	Direct		13,676	13,676	13,676	13,676	0	0	0	0	0	13,676	0	0	0	807	04/23/2027
74140#-AB-8	PROJECT POTTER BUYER, LLC - 2020 INCREME		12/31/2021	Direct		3,005	3,005	3,005	3,005	0	0	0	0	0	3,005	0	0	0	177	04/23/2027
74140#-AC-6	PROJECT POTTER BUYER, LLC - TERM LOAN		12/31/2021	Direct		3,416	3,416	3,416	3,416	0	0	0	0	0	3,416	0	0	0	202	04/23/2027
74140#-AD-4	PROJECT POTTER BUYER, LLC - DELAYED DRAW		12/31/2021	Direct		1,159	1,159	1,159	1,159	0	0	0	0	0	1,159	0	0	0	68	04/23/2027
74309#-AA-7	PRODUCTION RESOURCE GROUP, L.L.C. - DELA		12/31/2021	Direct		4,083	4,083	4,083	2,461	0	0	0	0	0	4,083	0	0	0	179	08/21/2024
74309#-AC-3	PRODUCTION RESOURCE GROUP, L.L.C. - DELA		12/31/2021	Direct		153	153	153	0	0	0	0	0	0	153	0	0	0	52	08/21/2024
74309#-AD-1	PRODUCTION RESOURCE GROUP, L.L.C. - SECOND AMENDME		12/31/2021	Direct		690	690	690	0	0	0	0	0	0	690	0	0	0	0	08/21/2024
74354#-AA-1	PROJECT ESSENTIAL BIDCO, LLC - TERM LOAN		12/31/2021	Direct		938	938	938	0	0	0	0	0	0	938	0	0	0	49	04/20/2028
74719#-AA-1	Pyramid Management Advisors, LLC/Term Lo		12/31/2021	Direct		14,941	14,941	14,941	14,788	0	0	0	0	0	14,941	0	0	0	757	07/15/2023
74719#-AB-9	Pyramid Management Advisors, LLC/Delayed		12/31/2021	Direct		5,538	5,538	5,538	5,482	0	0	0	0	0	5,538	0	0	0	288	07/15/2023
74719#-AC-7	Pyramid Management Advisors, LLC/Delayed		12/31/2021	Direct		1,280	1,280	1,280	1,262	0	0	0	0	0	1,280	0	0	0	65	07/15/2023
74741@-AA-5	Olympia Acquisition, Inc./Term Loan 9/19		09/30/2021	Direct		5,446	5,446	5,446	5,446	0	0	0	0	0	5,446	0	0	0	154	09/24/2026
75000#-AE-8	RSC Acquisition, Inc./Term Loan 10/19		12/31/2021	Direct		6,444	6,444	6,357	6,436	0	8	0	8	0	6,444	0	0	0	269	10/30/2026
75046T-AB-0	Radius Aerospace, Inc./Term Loan 3/19		05/18/2021	Direct		27,622	27,622	27,138	27,591	0	30	0	30	0	27,622	0	0	0	466	03/29/2025
75445@-AA-1	RAWLINGS SPORTING GOODS COMPANY, INC - T		12/31/2021	Direct		4,235	4,235	4,235	4,235	0	0	0	0	0	4,235	0	0	0	317	12/31/2026
75734@-AB-9	Reddy Ice Holdings, Inc./Term Loan 7/19		12/31/2021	Direct		47,372	47,372	45,860	47,212	0	160	0	160	0	47,372	0	0	0	2,234	07/01/2025
75734@-AC-7	Reddy Ice Holdings, Inc./Delayed Draw Te		12/31/2021	Direct		2,985	2,985	2,985	2,085	0	0	0	0	0	2,985	0	0	0	123	07/01/2025
76009W-AT-7	RENT-A-CENTER, INC.		02/17/2021	Direct		3,950,000	3,950,000	3,910,500	3,918,353	0	31,647	0	31,647	0	3,950,000	0	0	0	33,669	08/05/2026
76028@-AA-4	REPAIRIFY, INC. - INITIAL TERM LOAN		12/31/2021	Direct		1,875	1,875	1,875	0	0	0	0	0	0	1,875	0	0	0	90	06/14/2027
76252@-AA-1	Rialto Management Group, LLC/Term Loan 1		09/30/2021	Direct		92,939	92,939	92,010	92,907	0	32	0	32	0	92,939	0	0	0	770	12/02/2024
76252@-AB-9	RIALTO MANAGEMENT GROUP, LLC - TERM LOAN		06/30/2021	Direct		3,265	3,265	3,265	0	0	0	0	0	0	3,265	0	0	0	93	12/01/2025
78411E-AC-2	SCSG EA Acquisition Company, Inc./Initia		06/18/2021	Direct		1,818,912	1,818,912	1,773,439	1,797,307	0	21,604	0	21,604	0	1,818,912	0	0	0	58,448	09/01/2023
78432@-AB-8	SFE Intermediate HoldCo LLC/Incremental		12/31/2021	Direct		3,636	3,636	3,563	3,628	0	8	0	8	0	3,636	0	0	0	142	07/31/2024
78433*-AA-1	SG Acquisition, Inc./Term Loan 1/20		09/10/2021	Direct		35,645	35,645	35,645	35,645	0	0	0	0	0	35,645	0	0	0	488	01/27/2027
78435#-AA-5	SUMMIT COMPANIES DD L+625 09/01/2022 MD		02/19/2021	DIRECT		457,454	457,454	457,454	457,319	0	12	0	12	0	457,330	0	124	124	4,606	09/01/2022
78435#-AB-3	SUMMIT COMPANIES 4A TL L+625 09/01/2022		02/19/2021	DIRECT		4,975,648	4,975,671	4,975,211	4,970,765	0	420	0	420	0	4,971,185	0	4,463	4,463	50,102	09/01/2022
78486@-AA-5	SSE BUYER, INC.		12/30/2021	Direct		8,693	8,693	8,693	8,693	0	0	0	0	0	8,693	0	0	0	560	06/30/2026
78488C-BB-5	Seaworld Entertainment Inc. TL B due 202		12/31/2021	Direct		7,500	7,500	7,425	0	0	4	0	4	0	7,500	0	0	0	88	08/25/2028
78642#-AA-4	SAFE HOME SECURITY INC. - TERM LOAN		10/01/2021	Direct		5,760	5,760	5,760	5,760	0	0	0	0	0	5,760	0	0	0	184	08/04/2024
79400@-AA-6	Saldon Holdings, Inc./First Amendment Te		12/31/2021	Direct		4,174	4,174	4,132	4,169	0	5	0	5	0	4,174	0	0	0	168	03/13/2025
79400@-AB-4	Saldon Holdings, Inc./Term Loan 3/19		12/31/2021	Direct		25,865	25,865	25,219	25,801	0	64	0	64	0	25,865	0	0	0	1,044	03/13/2025
79400@-AC-2	SALDON HOLDINGS, INC. - SECOND AMENMENT		12/31/2021	Direct		938	938	938	0	0	0	0	0	0	938	0	0	0	44	03/13/2025
80511@-AC-6	SAVATREE INC TL L+5.25 06/01/2022 MD		12/01/2021	Direct		4,392,288	4,392,288	4,392,288	4,398,677	0	(6,389)	0	(6,389)	0	4,392,288	0	0	0	213,644	06/01/2022
81389#-AA-5	SecurAmerica, LLC/Term Loan 12/18		01/19/2021	Direct		765,620	765,620	741,902	751,488	0	14,131	0	14,131	0	765,620	0	0	0	19,050	12/21/2023
81389#-AB-3	SecurAmerica, LLC/Delayed Draw Term Loan		01/19/2021	Direct		288,743	288,743	288,743	288,743	0	0	0	0	0	288,743	0	0	0	7,185	12/21/2023
81389#-AC-1	SecurAmerica, LLC/Delayed Draw Term Loan		01/19/2021	Direct		52,775	51,740	51,167	51,376	0	364	0	364	0	51,740	0	0	0	1,287	12/21/2023
81389#-AD-9	SecurAmerica, LLC/Delayed Draw Term Loan		01/19/2021	Direct		32,563	32,563	32,563	32,563	0	0	0	0	0	32,563	0	0	0	877	12/21/2023
81389#-AE-7	SecurAmerica, LLC/Amendment No. 6 Term L		01/19/2021	Direct		87,918	87,918	87,918	87,918	0	0	0	0	0	87,918	0	0	0	611	07/16/2021
81389#-AF-4	SECURAMERICA, LLC - TERM LOAN		01/19/2021	Direct		283,692	283,692	283,692	283,692	0	0	0	0	0	283,692	0	0	0	7,571	12/21/2023
81389#-AG-2	SECURAMERICA, LLC - TRANCHE D		01/19/2021	Direct		93,814	91,974	91,974	91,974	0	0	0	0	0	91,974	0	0	0	2,678	12/21/2023
82018@-ZZ-4	EFI Productivity Software Term Loan		12/31/2021	Direct		7,050	7,050	6,909	0	0	0	0	0	0	7,050	0	0	0	78	12/30/2027
82565#-AA-9	SHUR-CO ACQUISITION, INC. - TERM LOAN		12/31/2021	Direct		8,438	8,438	8,438	0	0	0	0	0	0	8,438	0	0	0	416	06/30/2027
84650#-AA-1	SpareFoot, LLC/Incremental Term Loan 2/1		04/16/2021	Direct		66,843	66,843	65,841	66,190	0	654	0	654	0	66,843	0	0	0	1,172	04/13/2024
84650#-AB-9	SpareFoot, LLC/First Lien ESS Incrementa		04/16/2021	Direct		228,587	228,587	228,587	228,587	0	0	0	0	0	228,587	0	0	0	4,008	04/13/2024
84650H-AC-3	SpareFoot, LLC/Initial Term Loan 04/18		04/16/2021	Direct		632,420	632,420	622,934	627,745	0	4,675	0	4,675	0	632,420	0	0	0	11,089	04/13/2024
84650H-AD-1	SpareFoot, LLC/Incremental Term Loan 8/1		04/16/2021	Direct		120,297	120,297	118,493	119,224	0	1,074	0	1,074	0	120,297	0	0	0	2,109	04/13/2024
84650H-AF-6	SpareFoot, LLC/First Lien Bader Incremen		04/16/2021	Direct		87,622	87,622	86,308	86,716	0	906	0	906	0	87,622	0	0	0	1,536	04/13/2024
84650H-AG-4	SpareFoot, LLC/First Lien StorSmart Incr		04/16/2021	Direct		175,245	175,245	172,616	173,433	0	1,812	0	1,812	0	175,245	0	0	0	3,073	04/13/2024
84650H-AH-2	SpareFoot, LLC/First Lien SBOA Increment		04/16/2021	Direct		90,982	90,982	89,617	90,007	0	976	0	976	0	90,982	0	0	0	1,595	04/13/2024
84756#-AA-4	Spectra Finance, LLC/Initial Term Loan 0		11/19/2021	Direct		2,202,201	2,202,201	2,157,995	2,178,089	0	24,111	0	24,111	0	2,202,201	0	0	0	144,234	04/02/2024
85789#-AA-2	STEALTH HOLDING LLC - U.S. INITIAL TERM		10/01/2021	Direct		1,145	1,145	1,145	0	0	0	0	0	0	1,145	0	0	0	69	03/02/2026

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 Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
85789#-AB-0	STEALTH HOLDING LLC - DELAYED DRAW TERM		10/01/2021	Direct		68	68	68	0	0	0	0	0	0	68	0	0	0	2	03/02/2026
86738*-AA-6	Sunk Rock Foundry Partners LP/Term Loan		12/31/2021	Direct		12,220	12,220	11,975	12,192	0	28	0	28	0	12,220	0	0	0	491	10/31/2023
86803@-AA-4	Sunshine Sub, LLC/Term Loan 5/18		12/31/2021	Direct		16,769	16,769	16,433	16,734	0	34	0	34	0	16,769	0	0	0	571	05/27/2024
86803@-AB-2	Sunshine Sub, LLC/Delayed Draw Term Loan		12/31/2021	Direct		9,847	9,847	9,847	9,847	0	0	0	0	0	9,847	0	0	0	450	05/27/2024
87221#-AB-2	TAUC MANAGEMENT, LLC - DELAYED DRAW TERM		12/31/2021	DIRECT		0	0	0	0	0	0	0	0	0	0	0	0	0	0	02/12/2027
87296@-AA-6	TDG Group Holding Company/Term Loan 5/18		03/25/2021	Direct		1,176,504	1,176,504	1,150,032	1,161,017	0	15,487	0	15,487	0	1,176,504	0	0	0	14,763	05/31/2024
87296@-AB-4	TDG Group Holding Company/Delayed Draw T		03/25/2021	Direct		404,568	404,568	400,017	401,735	0	2,833	0	2,833	0	404,568	0	0	0	5,077	05/31/2024
87296@-AE-8	TDG Group Holding Company/Delayed Draw T		03/25/2021	Direct		680,015	680,015	680,015	680,015	0	0	0	0	0	680,015	0	0	0	9,284	05/31/2024
87298@-AA-4	TPG VIII Elf Purchaser, LLC/U.S. Term Lo		11/04/2021	Direct		4,931,793	4,931,793	4,783,839	4,818,659	0	113,134	0	113,134	0	4,931,793	0	0	0	253,908	05/11/2026
87300*-AB-0	THG Acquisition, LLC/Term Loan 12/19		12/31/2021	Direct		4,251	4,251	4,251	4,251	0	0	0	0	0	4,251	0	0	0	181	12/02/2026
87300*-AC-8	THG Acquisition, LLC/Delayed Draw Term L		12/31/2021	Direct		1,192	1,192	1,192	1,192	0	0	0	0	0	1,192	0	0	0	51	12/02/2026
87300*-AD-6	THG ACQUISITION, LLC - TERM LOAN		12/31/2021	Direct		3,501	3,501	3,501	3,501	0	0	0	0	0	3,501	0	0	0	158	12/02/2026
87300*-AE-4	THG ACQUISITION, LLC - DELAYED TERM LOAN		12/31/2021	Direct		865	865	865	78	0	0	0	0	0	865	0	0	0	44	12/02/2026
87304@-AA-6	SECOND AMENDMENT INCREMENTAL TERM LOAN -		12/31/2021	Direct		1,505	1,505	1,505	1,505	0	0	0	0	0	1,505	0	0	0	53	08/30/2026
87326#-AA-8	TA/WEG HOLDINGS, LLC - DELAYED DRAW INCR		10/01/2021	Direct		2,316	2,316	2,316	683	0	0	0	0	0	2,316	0	0	0	59	10/04/2027
87326#-AC-4	TA/WEG HOLDINGS, LLC - AUGUST 2021 DELAY		12/29/2021	DIRECT		0	99,773	0	0	0	0	0	0	0	0	0	0	0	316	10/04/2027
88084@-AB-8	TerSera Therapeutics LLC/First Amendment		12/31/2021	Direct		1,645	1,645	1,624	1,642	0	2	0	2	0	1,645	0	0	0	68	03/30/2025
88084@-AC-6	TerSera Therapeutics LLC/Second Amendmen		12/31/2021	Direct		1,566	1,566	1,547	1,563	0	3	0	3	0	1,566	0	0	0	65	03/30/2025
88084@-AD-4	TerSera Therapeutics LLC/First Amendment		12/31/2021	Direct		1,645	1,645	1,645	1,645	0	0	0	0	0	1,645	0	0	0	69	03/30/2025
88084@-AE-2	TerSera Therapeutics LLC/Third Amendment		12/31/2021	Direct		615	615	595	611	0	3	0	3	0	615	0	0	0	26	03/30/2025
88233F-AK-6	VST TL B3 1L USD		12/31/2021	Direct		68,477	68,477	59,849	67,692	0	784	0	784	0	68,477	0	0	0	587	12/31/2025
88732#-AA-4	TIMECLOCK PLUS, LLC - DELAYED DRAW TERM		12/31/2021	Direct		1,672	1,672	1,672	1,672	0	0	0	0	0	1,672	0	0	0	69	08/28/2026
88732#-AC-0	TimeClock Plus, LLC/Term Loan 8/19		12/31/2021	Direct		8,028	8,028	7,867	8,013	0	15	0	15	0	8,028	0	0	0	334	08/28/2026
89158*-AC-7	Touchstone Acquisition, Inc./Term Loan 1		12/31/2021	Direct		1,463,316	1,463,316	1,426,733	1,437,767	0	25,548	0	25,548	0	1,463,316	0	0	0	71,722	11/17/2025
89158*-AD-5	Touchstone Acquisition, Inc./First Lien		12/31/2021	Direct		310,290	310,290	310,290	310,290	0	0	0	0	0	310,290	0	0	0	15,209	11/15/2025
90212T-AD-3	2U, INC. - INITIAL TERM LOAN		12/31/2021	Direct		1,875	1,875	1,842	0	0	3	0	3	0	1,875	0	0	0	26	12/30/2024
90343K-AR-3	US Silica Company - Term Loan - Assignme		01/28/2021	Various		2,287,879	2,468,020	2,099,065	2,167,285	0	6,347	0	6,347	0	2,173,632	0	114,247	114,247	11,789	05/01/2025
90385P-AC-4	The Ultimus Group Midco, LLC/First Lien		12/31/2021	Direct		11,577	11,577	11,346	11,556	0	21	0	21	0	11,577	0	0	0	407	02/01/2026
91727#-AA-5	Urology Management Associates, LLC/First		12/30/2021	Direct		680,301	680,301	663,104	669,617	0	10,684	0	10,684	0	680,301	0	0	0	39,032	08/31/2024
91830@-AD-5	VLS Recovery Services, LLC/Term Loan 10/		10/01/2021	Direct		29,204	29,204	28,463	29,153	0	51	0	51	0	29,204	0	0	0	1,323	10/17/2024
91830@-AF-0	VLS Recovery Services, LLC/Delayed Draw		10/01/2021	Direct		4,784	4,784	4,724	4,780	0	5	0	5	0	4,784	0	0	0	217	10/17/2024
91830@-AH-6	VLS Recovery Services, LLC/Second Amendm		10/01/2021	Direct		4,135	4,135	3,992	4,122	0	13	0	13	0	4,135	0	0	0	187	10/17/2024
91830@-AJ-2	VLS RECOVERY SERVICES, LLC - DELAYED DRA		10/01/2021	Direct		903	903	903	0	0	0	0	0	0	903	0	0	0	35	10/17/2024
92215*-AA-6	VARDIMAN BLACK HOLDINGS, LLC - TERM LOAN		12/17/2021	Direct		1,822,048	1,844,000	1,844,000	1,844,000	0	0	0	0	0	1,844,000	0	(21,953)	(21,953)	99,514	09/18/2025
92843Z-A*-4	Visual Edge Technology, Inc./Term Loan 0		12/31/2021	Direct		27,062	27,062	26,527	26,811	0	61	0	61	0	27,062	0	0	0	1,474	08/31/2022
92843Z-A@-2	Visual Edge Technology, Inc./Delayed Dra		12/31/2021	Direct		29,956	29,956	29,474	29,690	0	55	0	55	0	29,956	0	0	0	1,632	08/31/2022
92974*-AA-7	WSHP FC ACQUISITION 2A TL L+625 03/30/20		12/31/2021	Direct		13,315	13,315	13,315	13,315	0	0	0	0	0	13,315	0	0	0	624	03/30/2027
92974*-AB-5	WSHP FC ACQUISITION LLC - SECOND AMENDMENT DDTL		12/31/2021	Direct		2,185	2,185	2,185	2,185	0	0	0	0	0	2,185	0	0	0	0	03/30/2027
92974*-AC-3	WSHP FC Acquisition LLC/Third Amendment		12/31/2021	Direct		3,984	3,984	3,984	3,984	0	0	0	0	0	3,984	0	0	0	187	03/30/2027
92974*-AD-1	WSHP FC ACQUISITION 1A TL L+650 03/30/20		12/31/2021	Direct		1,667	1,667	1,613	1,660	0	7	0	7	0	1,667	0	0	0	78	03/30/2027
92974*-AE-9	WSHP FC ACQUISITION 1A DDTL L+625 03/30/		12/31/2021	Direct		2,083	2,083	2,083	2,083	0	0	0	0	0	2,083	0	0	0	98	03/30/2027
92975B-AA-4	TA/WEG Holdings, LLC/Term Loan 9/19		10/01/2021	Direct		14,963	14,963	14,963	14,963	0	0	0	0	0	14,963	0	0	0	399	10/04/2027
92975B-AB-2	TA/WEG Holdings, LLC/Initial Delayed Dra		10/01/2021	Direct		6,221	6,221	6,221	5,199	0	0	0	0	0	6,221	0	0	0	241	10/04/2027
93279#-AA-3	WALNUT PARENT, INC. - INITIAL TERM LOAN		11/30/2021	Direct		4,924	4,924	4,924	4,924	0	0	0	0	0	4,924	0	0	0	181	11/09/2027
93710@-AA-2	Wash Multifamily Acquisition Inc./2019 I		04/19/2021	Direct		5,926,380	5,926,380	5,837,484	5,916,871	0	43,619	0	43,619	0	5,926,380	0	0	0	148,145	05/16/2022
94184#-AA-5	WATERMILL EXPRESS, LLC - TERM LOAN FACIL		12/31/2021	Direct		1,712	1,712	1,712	0	0	0	0	0	0	1,712	0	0	0	101	04/20/2027
94979@-AA-6	WELLNESS ACQUISITIONCO, INC. - TERM LOAN		12/31/2021	Direct		2,143	2,143	2,143	0	0	0	0	0	0	2,143	0	0	0	133	01/20/2027
95810D-AR-2	WESTERN DIGITAL TL B4 L+175 04/29/2023		10/22/2021	Direct		2,991,721	2,991,721	2,745,155	2,820,693	0	171,028	0	171,028	0	2,991,721	0	0	0	35,529	04/29/2023
96811*-AA-5	Wildcat BuyerCo, Inc./Term Loan 2/20		12/31/2021	Direct		2,461	2,461	2,461	2,461	0	0	0	0	0	2,461	0	0	0	96	02/27/2026
96811*-AB-3	Wildcat BuyerCo, Inc./Delayed Draw Term		12/31/2021	Direct		469	469	469	394	0	0	0	0	0	469	0	0	0	18	02/27/2026
97383*-AA-1	WINEBOW HOLDINGS, INC. (VINTNER GROUP, I		12/31/2021	Direct		1,875	1,875	1,875	0	0	0	0	0	0	1,875	0	0	0	107	07/01/2025
98415D-A@-3	XIFIN, Inc./Term Loan 02/20		12/31/2021	Direct		3,250	3,250	3,250	3,250	0	0	0	0	0	3,250	0	0	0	131	02/06/2026
98422B-AB-5	XPERI HOLDING CO 6/1/2025 TL B L+400		06/08/2021	Direct		4,992,857	4,992,857	4,518,536	4,571,587	0	421,271	0	421,271	0	4,992,857	0	0	0	90,415	06/08/2028
B3R9ZH-XX-1	EHE (Life Extension Institute Inc.) Term		12/30/2021	Direct		9,441	9,441	9,441	0	0	0	0	0	0	9,441	0	0	0	171	02/19/2024
C3324#-AA-4	Entertainment Partners Canada ULC/Canadi	A	11/04/2021	Direct		978,207	978,207	948,861	955,767	0	22,440	0	22,440	0	978,207	0	0	0	57,642	05/11/2026
C4800#-AA-5	IntraPac Canada Corporation/Canadian Ter		12/31/2021	Direct		7,544	7,544	7,374	7,530	0	14	0	14	0	7,544	0	0	0	276	01/11/2026
C9300#-AA-9	STEALTH HOLDING LLC - CANADIAN INITIAL T		10/01/2021	Direct		1,406	1,406	1,393	0	0	1	0	1	0	1,406	0	0	0	64	03/02/2026

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 Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
G7349*-AA-6	Radius Aerospace Europe Limited/U.K. Ter	D	12/31/2021	Direct		4,067	4,067	4,067	4,067	0	0	0	0	0	4,067	0	0	0	166	03/29/2025
N1603L-AD-9	BRIGBI TL B 1L USD		12/31/2021	Direct		16,304	16,304	9,507	16,278	0	26	0	26	0	16,304	0	0	0	463	06/30/2024
8299999. Subtotal - Bonds - Unaffiliated Bank Loans						218,428,615	226,351,382	216,212,596	213,964,177	0	1,999,235	0	1,999,235	0	219,138,057	0	(712,316)	(712,316)	5,874,248	XXX
8399997. Total - Bonds - Part 4						5,941,766,709	5,927,566,478	5,712,502,380	5,653,063,906	304,034	37,275,648	732,623	36,847,060	0	5,824,234,513	0	81,586,163	81,586,163	177,090,432	XXX
8399998. Total - Bonds - Part 5						687,735,302	230,211,148	693,941,430		0	(58,556)	0	(58,556)	0	693,882,875	0	(6,147,573)	(6,147,573)	5,562,227	XXX
8399999. Total - Bonds						6,629,502,011	6,157,777,625	6,406,443,810	5,653,063,906	304,034	37,217,092	732,623	36,788,504	0	6,518,117,388	0	75,438,591	75,438,591	182,652,660	XXX
23281#-12-4	CYPRIUM PARALLEL INVESTORS V LP		12/28/2021	Various	9,730.580	973,058	0.00	973,058	0	0	0	0	0	0	973,058	0	0	0	0	
378999-ZZ-2	GLOBAL COOLING INC SERIES B		05/03/2021	Adjustment	6,147.000	3,202,452	0.00	750,000	749,934	66	0	0	66	0	750,000	0	2,452,452	2,452,452	0	
60937#-12-4	MONEYLION INC.		09/22/2021	Adjustment	67,620.000	11,094,950	0.00	3,499,998	3,499,998	0	0	0	0	0	3,499,998	0	7,594,952	7,594,952	0	
722470-ZZ-7	PINE BROOK PD CAYMAN /PINE BROOK 7%		02/04/2021	Direct	502,452.329	50,149,313	0.00	50,245,233	50,245,233	0	0	0	0	0	50,245,233	0	(95,920)	(95,920)	1,241,042	
90187B-70-5	TWO HARBORS INVESTMENT CORP		03/15/2021	Various	397,931.000	9,937,167	0.00	3,333,421	3,333,421	0	0	0	0	0	3,333,421	0	6,603,746	6,603,746	306,912	
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						75,356,940	XXX	58,801,709	57,828,585	66	0	0	66	0	58,801,709	0	16,555,231	16,555,231	1,547,954	XXX
8999997. Total - Preferred Stocks - Part 4						75,356,940	XXX	58,801,709	57,828,585	66	0	0	66	0	58,801,709	0	16,555,231	16,555,231	1,547,954	XXX
8999998. Total - Preferred Stocks - Part 5						261,972	XXX	261,972		0	0	0	0	0	261,972	0	0	0	0	XXX
8999999. Total - Preferred Stocks						75,618,912	XXX	59,063,681	57,828,585	66	0	0	66	0	59,063,681	0	16,555,231	16,555,231	1,547,954	XXX
005111-10-9	ACUTUS MEDICAL ORD		10/20/2021	Various	299,995.064	4,013,437		4,999,999	8,642,858	(3,642,859)	0	0	(3,642,859)	0	4,999,999	0	(986,562)	(986,562)	0	
001743-AE-3	AMMC 18 SUB		12/31/2021	Distribution of Funds	0.000	1,730,917		0	0	0	0	0	0	0	1,730,917	0	0	0	0	
001747-AE-4	AMMC 11 SN		12/31/2021	Distribution of Funds	0.000	630,607		0	0	0	0	0	0	0	630,607	0	0	0	0	
001748-AD-4	AMMC XIV SN		12/31/2021	Distribution of Funds	0.000	252,546		0	0	0	0	0	0	0	252,546	0	0	0	0	
00175N-AC-2	AMMC 15 SN		12/31/2021	Distribution of Funds	0.000	2,262,744		0	0	0	0	0	0	0	2,262,744	0	0	0	0	
00176B-AF-0	AMMC 13 SN		12/31/2021	Distribution of Funds	0.000	369,611		0	0	0	0	0	0	0	369,611	0	0	0	0	
00176E-AE-7	AMMC XII SN		12/31/2021	Distribution of Funds	0.000	45,646		0	0	0	0	0	0	0	45,646	0	0	0	0	
00176K-AC-7	AMMC 16 SN		12/31/2021	Distribution of Funds	0.000	1,006,770		0	0	0	0	0	0	0	1,006,770	0	0	0	0	
00176N-AG-2	AMMC 22 SUB		12/31/2021	Distribution of Funds	0.000	1,851,118		0	0	0	0	0	0	0	1,851,118	0	0	0	0	
00176Q-AC-4	AMMC 19 SN		12/31/2021	Distribution of Funds	0.000	1,004,791		0	0	0	0	0	0	0	1,004,791	0	0	0	0	
00177C-AC-4	AMMC 20 SN		12/31/2021	Distribution of Funds	0.000	1,330,943		0	0	0	0	0	0	0	1,330,943	0	0	0	0	
00179T-AB-7	AMMC 21 SN		12/31/2021	Distribution of Funds	0.000	468,151		0	0	0	0	0	0	0	468,151	0	0	0	0	
00176R-AC-2	AMMC 23 SUB		12/31/2021	Distribution of Funds	0.000	1,024,699		0	0	0	0	0	0	0	1,024,699	0	0	0	0	
02376R-10-2	AMERICAN AIRLINES GROUP ORD		08/10/2021	JONES TRADING INSTITUTIONAL SERVICES LLC	12.000	255		146	189	(43)	0	0	(43)	0	146	0	109	109	0	
035710-40-9	ANNALY CAPITAL MANAGEMENT REIT ORD		03/01/2021	Stifel, Nicolaus & Co., Inc.	68,260.000	569,251		671,166	576,797	94,369	0	0	94,369	0	671,166	0	(101,915)	(101,915)	15,017	
03676B-10-2	ANTERO MIDSTREAM ORD		10/12/2021	VE CAPITAL	20,000.000	217,295		52,073	154,200	(102,127)	0	0	(102,127)	0	52,073	0	165,222	165,222	15,150	
03676C-10-0	ANTERIX ORD		01/25/2021	ISI GROUP INC.	46,213.000	1,884,829		924,260	1,737,609	(813,349)	0	0	(813,349)	0	924,260	0	960,569	960,569	0	
037347-10-1	ANWORTH MORTGAGE ASSET REIT ORD		03/05/2021	Various	371,450.000	1,046,029		419,739	1,006,630	(586,891)	0	0	(586,891)	0	419,739	0	626,290	626,290	18,573	
03762U-10-5	APOLLO COMM REAL EST FIN REIT ORD		03/02/2021	Various	120,071.000	1,618,598		1,177,897	1,341,193	(163,297)	0	0	(163,297)	0	1,177,897	0	440,702	440,702	42,025	
05352A-10-0	AVANTOR ORD		02/03/2021	Strategas Securities LLC	270.000	8,064		7,331	7,601	(270)	0	0	(270)	0	7,331	0	733	733	0	
055622-10-4	BP ADR EACH REPSTNG SIX ORD	C	01/15/2021	ISI GROUP INC.	82,500.000	2,009,953		1,440,450	1,692,900	(252,450)	0	0	(252,450)	0	1,440,450	0	569,503	569,503	0	
0556EL-10-9	BP MIDSTREAM PARTNERS UNT		10/13/2021	VE CAPITAL	19,000.000	257,604		240,322	201,400	101,301	0	62,379	38,922	0	240,322	0	17,282	17,282	19,808	
09062X-10-3	BIOGEN ORD		02/08/2021	GUGGENHEIM	3,500.000	944,069		980,192	857,010	123,182	0	0	123,182	0	980,192	0	(36,123)	(36,123)	0	
126650-10-0	CVS HEALTH ORD		01/21/2021	Strategas Securities LLC	160,000.000	11,854,474		9,721,315	10,928,000	(1,206,685)	0	0	(1,206,685)	0	9,721,315	0	2,133,159	2,133,159	80,000	
156504-30-0	CENTURY COMMUNITIES ORD		01/25/2021	KEEFE BRUYETTE & WOODS	13,557.000	696,835		217,454	593,525	(376,071)	0	0	(376,071)	0	217,454	0	479,380	479,380	0	
18885T-30-6	CLIPPER REALTY ORD		07/09/2021	Various	558,067.000	4,502,413		4,765,892	3,934,372	831,520	0	0	831,520	0	4,765,892	0	(263,479)	(263,479)	52,519	
226344-20-8	CRESTWOOD EQUITY PARTNERS UNT		01/28/2021	Various	93,252.000	1,927,745		394,456	1,769,923	(1,375,467)	0	0	(1,375,467)	0	394,456	0	1,533,289	1,533,289	0	
22662X-10-0	CRIMSON WINE GROUP ORD		09/14/2021	Piper Jaffray Co.	831.000	7,017		5,132	4,446	686	0	0	686	0	5,132	0	1,885	1,885	0	
22758A-10-5	CROSSAMERICA PARTNERS UNT		10/11/2021	VE CAPITAL	8,000.000	161,249		127,322	137,360	(10,038)	0	0	(10,038)	0	127,322	0	33,927	33,927	12,600	
23130Q-10-7	CURIOSITYSTREAM CL A ORD		08/10/2021	Various	122,500.000	2,014,064		1,372,000	1,709,150	(337,150)	0	0	(337,150)	0	1,372,000	0	642,064	642,064	0	
23204G-10-0	CUSTOMERS BANCORP ORD		02/04/2021	Strategas Securities LLC	333,115.000	7,625,990		3,730,888	6,056,031	(2,325,143)	0	0	(2,325,143)	0	3,730,888	0	3,895,102	3,895,102	663,343	
23311P-10-0	DCP MIDSTREAM UNT		10/08/2021	VE CAPITAL	10,000.000	314,557		40,700	185,200	(144,500)	0	0	(144,500)	0	40,700	0	273,857	273,857	11,700	
236272-10-0	DANIMER SCIENTIFIC CL A ORD		02/17/2021	Various	175,000.000	7,544,980		2,000,000	4,114,250	(2,617,869)	0	0	(2,617,869)	0	1,496,381	0	6,048,598	6,048,598	0	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
25470M-10-9	DISH NETWORK CL A ORD		02/08/2021	GUGGENHEIM	30,000.000	939,456		950,700	970,200	(19,500)	0	0	(19,500)	0	950,700	0	(11,244)	(11,244)	0	
28852N-10-9	ELLINGTON FINANCIAL ORD		05/12/2021	Various	1,258,539.000	23,357,535		6,951,998	18,676,719	(11,724,721)	0	0	(11,724,721)	0	6,951,998	0	16,405,537	16,405,537	660,964	
292480-10-0	ENABLE MIDSTREAM PARTNERS COM UNT		10/12/2021	VE CAPITAL	10,000.000	84,141		25,700	52,600	(26,900)	0	0	(26,900)	0	25,700	0	58,441	58,441	4,958	
29250N-10-5	ENBRIDGE ORD	C	02/22/2021	Strategas Securities LLC	15,075.000	531,169		467,928	482,249	(14,321)	0	0	(14,321)	0	467,928	0	63,241	63,241	9,938	
29273V-10-0	ENERGY TRANSFER UNT		10/18/2021	Various	1,689,504.000	11,530,425		7,782,283	10,441,135	(2,658,852)	0	0	(2,658,852)	0	7,782,283	0	3,748,142	3,748,142	12,810	
293639-10-0	ENTERCOM COMMUNICATIONS CL A ORD		01/26/2021	Stifel, Nicolaus & Co., Inc.	635,835.000	2,722,668		1,087,278	1,570,512	(483,235)	0	0	(483,235)	0	1,087,278	0	1,635,391	1,635,391	0	
293792-10-7	ENTERPRISE PRODUCTS PARTNERS UNT		10/14/2021	Various	241,000.000	5,533,348		5,590,719	4,721,190	982,021	0	112,492	869,529	0	5,590,719	0	(57,371)	(57,371)	35,100	
29414J-10-7	ENVIVA PARTNERS UNT		10/07/2021	VE CAPITAL	8,500.000	464,053		247,987	386,070	(138,083)	0	0	(138,083)	0	247,987	0	216,067	216,067	20,230	
29415C-10-1	EOS ENERGY ENTERPRISES CL A ORD		01/01/2021	EXCHANGE	2.030	0		22	38	(16)	0	0	(16)	0	22	0	(22)	(22)	0	
294600-10-1	EQUITRANS MIDSTREAM ORD		10/13/2021	VE CAPITAL	24,400.000	263,520		214,300	196,176	18,124	0	0	18,124	0	214,300	0	49,220	49,220	10,980	
33938J-10-6	FLEXION THERAPEUTICS ORD		03/01/2021	RBC CAPITAL MARKETS	158,850.000	1,976,505		1,953,855	1,833,129	120,726	0	0	120,726	0	1,953,855	0	22,650	22,650	0	
35180X-10-5	FRANCHISE GROUP ORD		01/28/2021	B.RILEY & CO., LLC	686,114.000	23,999,590		16,316,378	20,892,171	(4,575,793)	0	0	(4,575,793)	0	16,316,378	0	7,683,212	7,683,212	295,584	
354613-10-1	FRANKLIN RESOURCES ORD		01/21/2021	ISI GROUP INC.	110,850.000	2,938,358		2,255,798	2,770,142	(514,344)	0	0	(514,344)	0	2,255,798	0	682,560	682,560	31,038	
359678-10-9	FULL HOUSE RESORTS ORD		09/14/2021	Piper Jaffray Co.	19,069.000	163,717		21,929	74,941	(53,012)	0	0	(53,012)	0	21,929	0	141,788	141,788	0	
371927-10-4	GENESIS ENERGY CL A UNT		10/08/2021	VE CAPITAL	10,000.000	111,359		39,200	62,100	(22,900)	0	0	(22,900)	0	39,200	0	72,159	72,159	4,500	
375558-10-3	GILEAD SCIENCES ORD		02/03/2021	KEEFE BRUYETTE & WOODS	13,428.000	871,803		872,551	782,315	90,236	0	0	90,236	0	872,551	0	(748)	(748)	0	
38741L-10-7	GRANITE POINT MORTGAGE TRUST ORD		02/22/2021	Various	97,607.000	1,032,578		494,867	975,094	(480,226)	0	0	(480,226)	0	494,867	0	537,711	537,711	43,923	
389375-10-6	GRAY TELEVISION ORD		02/19/2021	THE BENCHMARK COMPANY, LLC	615,298.000	11,313,072		9,321,906	11,007,681	(1,685,775)	0	0	(1,685,775)	0	9,321,906	0	1,991,166	1,991,166	0	
404139-10-7	HC2 HOLDINGS ORD		01/25/2021	ISI GROUP INC.	307,421.000	1,298,517		725,514	1,002,192	(276,679)	0	0	(276,679)	0	725,514	0	573,004	573,004	0	
428103-10-5	HESS MIDSTREAM CL A ORD		10/11/2021	VE CAPITAL	18,000.000	469,072		378,132	352,260	25,872	0	0	25,872	0	378,132	0	90,940	90,940	25,270	
442496-10-5	HOWARD BANCORP ORD		08/09/2021	Various	103,900.000	2,072,876		1,103,418	1,227,059	(123,641)	0	0	(123,641)	0	1,103,418	0	969,458	969,458	0	
52472M-10-1	LEGACY HOUSING ORD		08/09/2021	Various	94,282.000	1,665,069		1,131,384	1,424,601	(293,217)	0	0	(293,217)	0	1,131,384	0	533,685	533,685	0	
55272X-10-2	MFA FINANCIAL REIT ORD		03/04/2021	GUGGENHEIM	25,000.000	99,999		38,750	97,250	(58,500)	0	0	(58,500)	0	38,750	0	61,249	61,249	1,875	
55336V-10-0	MPLX COM UNT		10/19/2021	VE CAPITAL	20,000.000	618,433		243,924	433,000	(189,076)	0	0	(189,076)	0	243,924	0	374,509	374,509	41,250	
559080-10-6	MAGELLAN MIDSTREAM PARTNERS UNT		10/15/2021	VE CAPITAL	13,000.000	627,179		465,112	551,720	(86,608)	0	0	(86,608)	0	465,112	0	162,067	162,067	40,073	
65336K-10-3	NEXSTAR MEDIA GROUP CL A ORD		05/21/2021	Various	242,483.000	30,697,075		18,442,765	26,476,719	(8,033,954)	0	0	(8,033,954)	0	18,442,765	0	12,254,311	12,254,311	101,092	
65506L-10-5	NOBLE MIDSTREAM PARTNERS UNT		03/11/2021	VE CAPITAL	10,000.000	147,242		35,000	104,200	(69,200)	0	0	(69,200)	0	35,000	0	112,242	112,242	1,406	
682143-10-2	OMEROS ORD		01/15/2021	ISI GROUP INC.	96,171.000	1,752,303		769,368	1,373,803	(604,435)	0	0	(604,435)	0	769,368	0	982,935	982,935	0	
682680-10-3	ONEOK ORD		10/19/2021	VE CAPITAL	13,000.000	844,948		385,223	498,940	(113,717)	0	0	(113,717)	0	385,223	0	459,724	459,724	36,465	
68620A-20-3	ORGANOVO HOLDINGS, INC.		02/12/2021	INSTINET	8,000.000	158,166		41,680	98,400	(56,720)	0	0	(56,720)	0	41,680	0	116,486	116,486	0	
69343T-10-7	PJT PARTNERS CL A ORD		02/12/2021	INSTINET	8,690.000	637,658		201,121	653,923	(452,801)	0	0	(452,801)	0	201,121	0	436,537	436,537	0	
71742W-10-3	PHENIXFIN ORD		02/16/2021	PIPR	49,372.000	1,502,745		573,900	1,397,721	(823,821)	0	0	(823,821)	0	573,900	0	928,845	928,845	0	
718549-20-7	PHILLIPS 66 PARTNERS COM UNT		10/07/2021	VE CAPITAL	12,000.000	455,575		277,505	316,920	(39,415)	0	0	(39,415)	0	277,505	0	178,070	178,070	31,500	
726503-10-5	PLAINS ALL AMERICAN PIPELINE UNT		02/10/2021	Various	421,500.000	4,306,532		2,225,520	3,473,160	(1,247,640)	0	0	(1,247,640)	0	2,225,520	0	2,081,012	2,081,012	1,620	
73754Y-10-0	POTBELLY ORD		02/12/2021	GUGGENHEIM	100,000.000	484,739		228,000	440,000	(212,000)	0	0	(212,000)	0	228,000	0	256,739	256,739	0	
75574U-10-1	READY CAPITAL ORD		03/03/2021	Various	330,879.000	4,487,101		4,189,156	4,119,444	69,713	0	0	69,713	0	4,189,156	0	297,945	297,945	115,808	
780259-10-7	ROYAL DUTCH SHELL ADR REP 2 CL B ORD	C	02/16/2021	GUGGENHEIM	102,000.000	3,888,338		2,470,440	3,428,220	(957,780)	0	0	(957,780)	0	2,470,440	0	1,417,898	1,417,898	0	
811054-40-2	EW SCRIPPS CL A ORD		02/08/2021	THE BENCHMARK COMPANY, LLC	27,776.000	442,267		295,998	424,695	(128,697)	0	0	(128,697)	0	295,998	0	146,270	146,270	0	
816120-30-7	SELECT INTERIOR CONCEPTS CL A ORD		07/07/2021	Various	1,010,194.000	10,018,796		2,091,102	7,222,887	(5,131,786)	0	0	(5,131,786)	0	2,091,102	0	7,927,694	7,927,694	0	
81617J-30-1	SELECT ENERGY SERVICES CL A ORD		07/12/2021	Various	1,650,264.000	10,444,968		6,337,014	6,766,082	(429,069)	0	0	(429,069)	0	6,337,014	0	4,107,954	4,107,954	0	
822634-10-1	SHELL MIDSTREAM PARTNERS UNT		10/08/2021	VE CAPITAL	13,000.000	150,128		122,980	131,040	(8,060)	0	0	(8,060)	0	122,980	0	27,148	27,148	15,860	
85571B-10-5	STARWOOD PROPERTY REIT		02/16/2021	KEEFE BRUYETTE & WOODS	15,000.000	327,593		301,350	289,500	11,850	0	0	11,850	0	301,350	0	26,243	26,243	7,200	
86765K-10-9	SUNOCO UNT		10/18/2021	VE CAPITAL	15,000.000	626,539		458,661	431,700	26,961	0	0	26,961	0	458,661	0	167,879	167,879	37,148	
87901J-10-5	TEGNA ORD		02/02/2021	THE BENCHMARK COMPANY, LLC	100,000.000	1,651,733		1,466,920	1,395,000	71,920	0	0	71,920	0	1,466,920	0	184,813	184,813	7,000	
87969B-10-1	TELOS ORD		01/20/2021	B.RILEY & CO., LLC	62,500.000	2,491,719		1,062,500	2,061,250	(998,750)	0	0	(998,750)	0	1,062,500	0	1,429,219	1,429,219	0	
88606X-10-0	TBOLT 18A G		12/31/2021	Distribution of Funds	0.000	1,052		0	0	0	0	0	0	0	1,052	0	0	0	0	
88607B-AA-5	TBOLT 2019 E		12/31/2021	Distribution of Funds	0.000	(1,140)		0	0	0	0	0	0	0	(1,140)	0	0	0	0	
90187B-40-8	TWO HARBORS INVESTMENT REIT ORD		02/19/2021	Stifel, Nicolaus & Co., Inc.	315,983.000	2,165,921		1,203,895	2,012,812	(808,916)	0	0	(808,916)	0	1,203,895	0	962,025	962,025	53,717	
90290N-10-9	USA COMPRESSION PARTNERS COM UNT		10/15/2021	Various	134,721.000	2,087,600		769,456	1,832,206	(1,062,750)	0	0	(1,062,750)	0	769,456	0	1,318,144	1,318,144	147,678	
92556V-10-6	VIATRIS ORD		02/08/2021	GUGGENHEIM	100,000.000	1,782,901		1,585,500	1,874,000	(288,500)	0	0	(288,500)	0	1,585,500	0	197,401	197,401	0	
958669-10-3	WESTERN MIDSTREAM PARTNERS COM UNT		10/07/2021	VE CAPITAL	19,000.000	404,882		68,655	262,580	(193,926)	0	0	(193,926)	0	68,655	0	336,228	336,228	17,955	
98390M-10-3	XPERI HOLDING ORD		02/24/2021	Various	887,671.000	18,871,213		12,242,575	18,552,324	(6,309,749)	0	0	(6,309,749)	0	12,242,575	0	6,628,638	6,628,638	0	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
D18190-89-8	DEUTSCHE BANK N ORD	C	01/15/2021	ISI GROUP INC.	37,200.000	432,068		303,180	405,480	(102,300)	0	0	(102,300)	0	303,180	0	128,888	128,888	0	
G491BT-10-8	INVESCO ORD		01/15/2021	ISI GROUP INC.	245,000.000	4,845,968		3,539,977	4,270,350	(730,373)	0	0	(730,373)	0	3,539,977	0	1,305,991	1,305,991	0	
G9001E-12-8	LIBERTY LATIN AMERICA CL C ORD		02/08/2021	BERNSTEIN (SANFORD C)& CO	125,000.000	1,424,931		1,180,000	1,386,250	(206,250)	0	0	(206,250)	0	1,180,000	0	244,931	244,931	0	
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						263,413,258	XXX	154,839,806	218,332,793	(63,821,735)	0	174,871	(63,996,606)	0	166,314,642	0	97,098,616	97,098,616	2,743,676	XXX
313360-ZZ-5	FEDERAL HOME LOAN BANK CINCINNATI-R		08/24/2021	Direct	34,192.000	3,419,200		3,419,200	3,419,200	0	0	0	0	0	3,419,200	0	0	0	34,051	
404129-ZB-7	HC2 BROADCASTING 08/07/2023		10/21/2021	EXCHANGE	12,495.000	754,073		443,854	461,315	(17,461)	0	0	(17,461)	0	443,854	0	310,219	310,219	0	
404129-ZD-3	HC2 Station Group 10/24/2024		10/21/2021	EXCHANGE	30,000.000	2,092,500		1,278,900	1,278,900	0	0	0	0	0	1,278,900	0	813,600	813,600	0	
76150W-10-7	REVERSE MORTGAGE INVESTMENT 144A ORD		05/31/2021	CORPORATE ACTION	0.000	1,755,428		0	0	0	0	0	0	0	0	0	1,755,428	1,755,428	0	
695114-ZZ-4	PACIFICORP		04/13/2021	AFG Private Placement	3,829.000	9,573		38	2,872	(2,833)	0	0	(2,833)	0	38	0	9,534	9,534	0	
9199999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						8,030,774	XXX	5,141,992	5,162,287	(20,295)	0	0	(20,295)	0	5,141,992	0	2,888,782	2,888,782	34,051	XXX
363528-10-6	GALIC BROTHERS INC		05/28/2021	Dividend	100,000.000	0		9,966,361	0	0	0	0	0	0	0	0	0	0	0	
83070#-10-7	SKIPJACK MARINA CORPORATION		05/28/2021	Dividend	1,000,000.000	0		10,000	0	0	0	0	0	0	0	0	0	0	0	
9499999. Subtotal - Common Stocks - Mutual Funds						0	XXX	9,976,361	0	0	0	0	0	0	0	0	0	0	0	XXX
486606-10-6	KAYNE ANDERSON ENRGY INF		02/04/2021	Various	492,096.000	3,207,370		1,786,308	2,829,552	(1,043,244)	0	0	(1,043,244)	0	1,786,308	0	1,421,061	1,421,061	0	
89147L-88-6	TORTOISE ENERGY INFR CORP NAV CF		02/24/2021	Stifel, Nicolaus & Co., Inc.	123,676.000	3,020,990		1,266,442	2,485,888	(1,219,445)	0	0	(1,219,445)	0	1,266,442	0	1,754,547	1,754,547	38,958	
89148B-20-0	TORTOISE MIDSTREAM ENERGY CF		02/25/2021	CORNERSTONE MACRO	9,128.000	232,100		77,962	187,946	(109,983)	0	0	(109,983)	0	77,962	0	154,138	154,138	3,012	
9699999. Subtotal - Closed-End Funds						6,460,460	XXX	3,130,713	5,503,385	(2,372,672)	0	0	(2,372,672)	0	3,130,713	0	3,329,747	3,329,747	41,970	XXX
9799997. Total - Common Stocks - Part 4						277,904,492	XXX	173,088,872	228,998,465	(66,214,702)	0	174,871	(66,389,573)	0	174,587,347	0	103,317,144	103,317,144	2,819,697	XXX
9799998. Total - Common Stocks - Part 5						5,103,766	XXX	4,990,550		0	0	0	0	0	4,990,550	0	113,216	113,216	10,438	XXX
9799999. Total - Common Stocks						283,008,258	XXX	178,079,422	228,998,465	(66,214,702)	0	174,871	(66,389,573)	0	179,577,897	0	103,430,361	103,430,361	2,830,135	XXX
9899999. Total - Preferred and Common Stocks						358,627,170	XXX	237,143,104	286,827,051	(66,214,636)	0	174,871	(66,389,507)	0	238,641,579	0	119,985,592	119,985,592	4,378,090	XXX
9999999 - Totals						6,988,129,182	XXX	6,643,586,914	5,939,890,957	(65,910,602)	37,217,092	907,493	(29,601,003)	0	6,756,758,967	0	195,424,182	195,424,182	187,030,750	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 Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
03879Y-AC-1	ARCLO 2019-FL1 AS - CDO	C	01/06/2021	MORGAN STANLEY & COMPANY	12/15/2021	Paydown	5,000,000	5,015,625	5,000,000	5,000,000	0	(15,625)	0	(15,625)	0	0	0	0	81,288	5,529
09202V-AC-2	BLACK 2017-1 A1A - CDO	C	02/02/2021	MORGAN STANLEY & COMPANY	07/26/2021	Paydown	30,000,000	30,009,375	30,000,000	30,000,000	0	(9,375)	0	(9,375)	0	0	0	0	225,490	12,565
15673L-AA-5	CERB XXI A - CDO	C	03/11/2021	CANTOR FITZGERALD + CO.	10/15/2021	Paydown	298,433	298,480	298,433	298,433	0	(47)	0	(47)	0	0	0	0	2,060	827
15674@-AA-9	CERBERUS SWC2 II TL L+225 11/20/2026		06/17/2021	AFG Private Placement	11/23/2021	CALL	3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	0	0	0	26,152	0
286661-ZC-0	ELLINGTON MTGE/CRESCENT II LIBOR+187.5 0		02/25/2021	NON-CASH BROKER	04/14/2021	Various	38,786,713	38,689,196	38,762,813	38,743,839	0	54,643	0	54,643	0	0	18,974	18,974	145,051	7,320
286661-ZG-1	ELLINGTON MTGE/CRESCENT II LIBOR+187.5 0		04/14/2021	NON-CASH BROKER	09/09/2021	Various	57,329,478	57,259,107	55,050,289	57,329,299	0	70,192	0	70,192	0	0	(2,279,010)	(2,279,010)	622,058	99,293
36655Y-AD-9	MTLOG 2018-1 B - CDO		03/04/2021	RAYMOND JAMES & ASSOCIATES INC.	12/14/2021	Call @ 100.00	5,500,000	5,493,125	5,500,000	5,494,802	0	1,677	0	1,677	0	0	5,198	5,198	142,945	31,041
46602A-AJ-1	IVYH 7R AR - CDO		03/11/2021	CANTOR FITZGERALD + CO.	11/10/2021	Paydown	250,000	250,039	250,000	250,000	0	(39)	0	(39)	0	0	0	0	3,418	658
55282L-AA-4	MF1 19FL2 A - CDO	C	01/12/2021	WELLS FARGO SECURITIES LLC	09/27/2021	Paydown	2,500,000	2,503,906	2,500,000	2,500,000	0	(3,906)	0	(3,906)	0	0	0	0	13,577	1,509
55282L-AC-0	MF1 19FL2 AS - CDO	C	01/05/2021	MORGAN STANLEY & COMPANY	10/25/2021	Paydown	9,000,000	9,019,688	9,000,000	9,000,000	0	(19,688)	0	(19,688)	0	0	0	0	115,582	3,945
67114*-AA-0	ORCC FINANCING IV LLC		06/29/2021	Various	08/23/2021	CALL	24,088,889	24,088,889	24,088,889	24,088,889	0	0	0	0	0	0	0	0	104,569	0
70807#-AA-2	PENNANT PARK SENIOR SECR RL L+225 05/23		01/22/2021	AFG Private Placement	01/27/2021	Direct	2,698,413	2,698,413	2,698,413	2,698,413	0	0	0	0	0	0	0	0	12,072	0
871829-BM-8	SYSCO CORP		02/23/2021	Tender Offer	06/07/2021	Call @ 146.17	30,744,000	44,066,459	44,939,120	43,919,426	0	(147,033)	0	(147,033)	0	0	1,019,694	1,019,694	1,386,554	804,308
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							209,195,926	222,392,302	221,087,957	222,323,101	0	(69,201)	0	(69,201)	0	0	(1,235,144)	(1,235,144)	2,880,816	966,993
464288-64-6	ISHARES:1-5 IG CORP BD		06/09/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	12/01/2021	Various	0.000	450,675,257	445,768,742	450,675,257	0	0	0	0	0	0	(4,906,515)	(4,906,515)	2,164,949	0
8099999. Subtotal - Bonds - SVO Identified Funds								450,675,257	445,768,742	450,675,257	0	0	0	0	0	0	(4,906,515)	(4,906,515)	2,164,949	0
25403#-AP-1	DILIGENT CORPORATION (FKA DIAMOND MERGER		07/30/2021	DIRECT	07/30/2021	Adjustment	38,880	38,880	38,880	38,880	0	0	0	0	0	0	0	0	0	0
00216C-AE-3	AQ SUNSHINE, INC. - DELAYED DRAW TERM LO		05/28/2021	DIRECT	06/14/2021	Direct	81,250	81,250	81,250	81,250	0	0	0	0	0	0	0	0	0	0
00216C-AG-8	AQ SUNSHINE, INC. - TRANCHE C DELAYED DR		12/30/2021	DIRECT	12/30/2021	Direct	168,150	168,150	168,150	168,150	0	0	0	0	0	0	0	0	364	0
13054P-AW-2	CALIFORNIA PIZZA KITCHEN, INC. - LOAN (S		09/23/2021	PAYMENT IN KIND	09/30/2021	Direct	27,463	27,463	27,463	27,463	0	0	0	0	0	0	0	0	3,005	0
21257@-AF-1	CONVEY HEALTH SOLUTIONS, INC. - 2021 INC		02/10/2021	DIRECT	06/18/2021	Direct	222,252	222,252	222,252	222,252	0	0	0	0	0	0	0	0	12,098	0
23361*-AC-9	DRB HOLDINGS, LLC - INCREMENTAL TERM LOA		03/17/2021	Ares Capital Management	09/13/2021	Direct	187,500	187,500	187,500	187,500	0	0	0	0	0	0	0	0	7,895	0
30282#-AA-0	FWR Holding Corporation/Initial Term Loa		10/06/2021	PAYMENT IN KIND	10/06/2021	Direct	20,876	20,876	20,876	20,876	0	0	0	0	0	0	0	0	485	0
30282#-AB-8	FWR Holding Corporation/Initial Delayed		10/06/2021	PAYMENT IN KIND	10/06/2021	Direct	2,779	2,779	2,779	2,779	0	0	0	0	0	0	0	0	65	0
30282#-AC-6	FWR Holding Corporation/Delayed Draw Ter		10/06/2021	PAYMENT IN KIND	10/06/2021	Direct	4,397	4,397	4,397	4,397	0	0	0	0	0	0	0	0	102	0
30282#-AE-2	FWR Holding Corporation/New Delayed Draw		10/06/2021	PAYMENT IN KIND	10/06/2021	Direct	2,631	2,631	2,631	2,631	0	0	0	0	0	0	0	0	61	0
30282#-AG-7	FWR Holding Corporation/Delayed Draw Ter		10/06/2021	PAYMENT IN KIND	10/06/2021	Direct	2,618	2,618	2,618	2,618	0	0	0	0	0	0	0	0	61	0
30282#-AH-5	FWR Holding Corporation/Delayed Draw Ter		10/06/2021	PAYMENT IN KIND	10/06/2021	Direct	3,499	3,499	3,499	3,499	0	0	0	0	0	0	0	0	81	0
30282#-AJ-1	FWR Holding Corporation/Second Amendment		10/06/2021	PAYMENT IN KIND	10/06/2021	Direct	9,262	9,262	9,262	9,262	0	0	0	0	0	0	0	0	215	0
36147@-AA-4	GB Auto Service, Inc./First Amendment De		09/07/2021	DIRECT	09/08/2021	Direct	43,264	43,264	43,264	43,264	0	0	0	0	0	0	0	0	1,602	0
36147@-AB-2	GB AUTO SERVICE, INC. - TERM LOAN		03/30/2021	DIRECT	09/08/2021	Direct	26,745	26,745	26,745	26,745	0	0	0	0	0	0	0	0	1,379	0
36147@-AC-0	GB AUTO SERVICE, INC. - DELAYED DRAW TER		09/07/2021	DIRECT	09/08/2021	Direct	58,187	58,187	58,187	58,187	0	0	0	0	0	0	0	0	3,991	0
36255#-AB-8	GSO Facility TL L+200 10/11/2023		01/25/2021	EXCHANGE	11/02/2021	CALL	16,744,875	16,711,477	16,744,875	16,722,122	0	10,646	0	10,646	0	0	22,752	22,752	354,230	80,654
36457W-AC-5	GALWAY BORROWER LLC - DELAYED DRAW TERM		12/22/2021	DIRECT	12/23/2021	Direct	21,028	21,028	21,028	21,028	0	0	0	0	0	0	0	0	0	0
55371*-AV-7	MRI Software LLC/Delayed Draw Term Loan		10/26/2021	DIRECT	10/26/2021	Direct	18,137	18,137	18,137	18,137	0	0	0	0	0	0	0	0	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 Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
MRI SOFTWARE LLC - TRANCHE 3 DELAYED DRA																				
55371*-AZ-8			12/28/2021	Unknown	12/28/2021	Direct	2,636	2,636	2,636	2,636	0	0	0	0	0	0	0	0	0	0
MRI SOFTWARE LLC - TRANCHE 2 DELAYED DRA																				
553710-ZZ-0			12/28/2021	DIRECT	12/28/2021	Direct	24,477	24,477	20,845	24,477	0	0	0	0	0	0	(3,632)	(3,632)	332	0
MARCONE YELLOWSTONE BUYER INC. - DELAYED																				
566298-AB-7			06/29/2021	Ares Capital Management	12/31/2021	DIRECT	107,952	0	0	0	0	0	0	0	0	0	0	0	276	0
PAYSIMPLE, INC. - ADDITIONAL DELAYED DRA																				
70451H-AF-6			03/16/2021	Ares Capital Management	07/06/2021	Direct	310,940	310,940	310,940	310,940	0	0	0	0	0	0	0	0	8,745	0
SELECTQUOTE, INC. - DELAYED DRAW TERM LO																				
816307-A#-9			12/22/2021	DIRECT	12/22/2021	Direct	167,918	167,918	167,918	167,918	0	0	0	0	0	0	0	0	0	0
Spectra Finance, LLC/Initial Term Loan 0																				
84756#-AA-4			09/30/2021	CAPITALIZED INTEREST	11/19/2021	Direct	13,505	13,505	13,505	13,505	0	0	0	0	0	0	0	0	450	0
TAUC MANAGEMENT, LLC - INITIAL TERM LOAN																				
87221#-AA-4			02/11/2021	DIRECT	12/17/2021	Direct	1,392,000	1,392,000	1,374,815	1,392,000	0	0	0	0	0	0	(17,185)	(17,185)	87,164	0
VARDIMAN BLACK HOLDINGS, LLC - TERM LOAN																				
92215*-AA-6			06/30/2021	DIRECT	12/17/2021	Direct	656,000	656,000	648,151	656,000	0	0	0	0	0	0	(7,849)	(7,849)	24,589	0
VARDIMAN BLACK HOLDINGS, LLC - DELAYED D																				
92215*-AB-4			06/30/2021	DIRECT	07/01/2021	DIRECT	656,000	656,000	656,000	656,000	0	0	0	0	0	0	0	0	9,273	0
8299999. Subtotal - Bonds - Unaffiliated Bank Loans							21,015,221	20,873,871	20,878,603	20,884,517	0	10,646	0	10,646	0	0	(5,914)	(5,914)	516,462	80,654
8399998. Total - Bonds							230,211,148	693,941,430	687,735,302	693,882,875	0	(58,556)	0	(58,556)	0	0	(6,147,573)	(6,147,573)	5,562,227	1,047,647
				CYPRIUM PARALLEL INVESTORS V LP																
23281#-12-4	CYPRIUM PARALLEL INVESTORS V LP		03/09/2021		09/09/2021	Adjustment	2,619.720	261,972	261,972	261,972	0	0	0	0	0	0	0	0	0	0
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred								261,972	261,972	261,972	0	0	0	0	0	0	0	0	0	0
8999998. Total - Preferred Stocks								261,972	261,972	261,972	0	0	0	0	0	0	0	0	0	0
00166B-10-5	ALX ONCOLOGY HOLDINGS ORD		04/29/2021	NON-CASH BROKER	05/21/2021	CORNERSTONE MACRO	5,613.000	402,228	311,339	402,228	0	0	0	0	0	0	(90,889)	(90,889)	0	0
0556EL-10-9	BP MIDSTREAM PARTNERS UNT		01/21/2021	VE CAPITAL	10/13/2021	VE CAPITAL	1,000.000	12,200	13,558	12,200	0	0	0	0	0	0	1,358	1,358	1,043	0
22758A-10-5	CROSSAMERICA PARTNERS UNT		03/12/2021	VE CAPITAL	10/11/2021	VE CAPITAL	1,000.000	18,405	20,156	18,405	0	0	0	0	0	0	1,751	1,751	1,050	0
428103-10-5	HESS MIDSTREAM CL A ORD		03/11/2021	VE CAPITAL	10/11/2021	VE CAPITAL	1,000.000	21,829	26,060	21,829	0	0	0	0	0	0	4,231	4,231	957	0
492327-10-1	KEROS THERAPEUTICS ORD		04/29/2021	NON-CASH BROKER	05/21/2021	CORNERSTONE MACRO	10,105.000	708,462	498,551	708,462	0	0	0	0	0	0	(209,911)	(209,911)	0	0
55336V-10-0	MPLX COM UNT		03/12/2021	VE CAPITAL	10/19/2021	VE CAPITAL	1,000.000	26,039	30,922	26,039	0	0	0	0	0	0	4,882	4,882	1,375	0
559080-10-6	MAGELLAN MIDSTREAM PARTNERS UNT		02/10/2021	VE CAPITAL	10/15/2021	VE CAPITAL	1,000.000	43,236	48,245	43,236	0	0	0	0	0	0	5,009	5,009	2,569	0
67080M-10-3	NURIX THERAPEUTICS ORD		03/17/2021	NON-CASH BROKER	05/21/2021	CORNERSTONE MACRO	7,442.000	342,034	189,280	342,034	0	0	0	0	0	0	(152,755)	(152,755)	0	0
68062P-10-6	OLEMA PHARMACEUTICALS ORD		03/17/2021	NON-CASH BROKER	05/21/2021	CORNERSTONE MACRO	3,181.000	158,000	81,674	158,000	0	0	0	0	0	0	(76,326)	(76,326)	0	0
682680-10-3	ONEOK ORD		02/25/2021	VE CAPITAL	10/19/2021	VE CAPITAL	1,000.000	45,102	64,996	45,102	0	0	0	0	0	0	19,894	19,894	1,870	0
75943R-10-2	RELAY THERAPEUTICS ORD		04/29/2021	NON-CASH BROKER	05/21/2021	CORNERSTONE MACRO	7,484.000	249,217	230,379	249,217	0	0	0	0	0	0	(18,838)	(18,838)	0	0
771049-10-3	ROBLOX CL A ORD		03/17/2021	NON-CASH BROKER	05/21/2021	CORNERSTONE MACRO	704.000	52,026	57,978	52,026	0	0	0	0	0	0	5,952	5,952	0	0
90290N-10-9	USA COMPRESSION PARTNERS COM UNT		01/21/2021	VE CAPITAL	10/15/2021	VE CAPITAL	1,000.000	15,953	17,575	15,953	0	0	0	0	0	0	1,622	1,622	1,575	0
928542-10-9	VIVINT SMART HOME CL A ORD		03/03/2021	NON-CASH BROKER	09/14/2021	Piper Jaffray Co.	10,809.000	213,370	128,605	213,370	0	0	0	0	0	0	(84,765)	(84,765)	0	0
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded								2,308,100	1,719,316	2,308,100	0	0	0	0	0	0	(588,784)	(588,784)	10,438	0
404129-ZP-6	HC2 Broadcasting $150 08/31/2025		10/01/2021	Reclassification	10/21/2021	EXCHANGE	45,000.000	2,682,450	3,384,450	2,682,450	0	0	0	0	0	0	702,000	702,000	0	0
9199999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other								2,682,450	3,384,450	2,682,450	0	0	0	0	0	0	702,000	702,000	0	0
9799998. Total - Common Stocks								4,990,550	5,103,766	4,990,550	0	0	0	0	0	0	113,216	113,216	10,438	0
9899999. Total - Preferred and Common Stocks								5,252,522	5,365,738	5,252,522	0	0	0	0	0	0	113,216	113,216	10,438	0
9999999 - Totals								699,193,953	693,101,040	699,135,397	0	(58,556)	0	(58,556)	0	0	(6,034,356)	(6,034,356)	5,572,666	1,047,647

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
0999999. Total Preferred Stocks						0	0	0	XXX	XXX
03612*-10-4	ANNUITY INVESTORS LIFE INSURANCE COMPANY		93661	31-1021738	8BI	370,074,630			20,000.000	100.0
56313@-10-2	MANHATTAN NATIONAL HOLDING CORPORATION			26-3260520	8BII	13,092,658			100.000	100.0
1299999. Subtotal - Common Stock - U.S. Life Insurer						383,167,288	0	0	XXX	XXX
38985@-ZZ-3	GREAT AMERICAN ADVISORS, LLC			31-1395344	8BIII	891,393			100.000	100.0
1799999. Subtotal - Common Stock - Other Affiliates						891,393	0	0	XXX	XXX
1899999. Total Common Stocks						384,058,681	0	0	XXX	XXX
1999999 - Totals						384,058,681	0	0	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
563116-10-2	MANHATTAN NATIONAL LIFE INSURANCE COMPANY	MANHATTAN NATIONAL HOLDING CORPORATION		200.000	100.0
0299999. Subtotal - Common Stock			0	XXX	XXX
0399999 - Total			0	XXX	XXX

SCHEDULE DA - PART 1

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

1	Codes		4	5	6	7	Change in Book/Adjusted Carrying Value				12	13	Interest						20
	2	3					8	9	10	11			14	15	16	17	18	19	
Description	Code	For-eign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
0599999. Total - U.S. Government Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
1099999. Total - All Other Government Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2499999. Total - U.S. Political Subdivisions Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
3199999. Total - U.S. Special Revenues Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
BIDTELLECT INC 10.00 06/30/2022			12/01/2021	Capitalized Interest	06/30/2022	12,756	0	0	0	0	12,756	12,756	4	0	10.000	10.000	MON	263	0
Biowish Tech Intl TI 12.00 03/31/2022	%		12/01/2021	Various	03/31/2022	20,000	0	0	0	0	20,000	20,000	417	0	12.000	11.998	MS	2,983	114
PROVIDENT MTGE TRUST L+175 04/21/2022			12/10/2021	AFG Private Placement	04/21/2022	30,070,000	0	0	0	0	30,070,000	30,070,000	162,010	0	2.209	2.209	MON	459,656	0
Royal Bank of Canada New York Branch			07/13/2021	CITIGROUP GLOBAL MARKETS INC.	07/12/2022	24,972,000	0	25,083	0	0	25,000,000	24,946,917	0	0	0.000	0.210	N/A	0	0
AT&T Inc.			10/21/2021	GOLDMAN	02/14/2022	29,991,567	0	13,800	0	0	30,000,000	29,977,767	0	0	0.000	0.230	N/A	0	0
VW Credit, Inc.			10/21/2021	BANC OF AMERICA/FIXED INCOME	01/21/2022	19,997,444	0	9,200	0	0	20,000,000	19,988,244	0	0	0.000	0.230	N/A	223	0
Waste Management, Inc.			12/08/2021	WELLS FARGO SECURITIES LLC	03/17/2022	31,980,000	0	6,400	0	0	32,000,000	31,973,600	0	0	0.000	0.300	N/A	0	0
Amcor Flexibles North America Inc.			12/07/2021	J P MORGAN SECURITIES	03/24/2022	30,975,992	0	7,319	0	0	31,000,000	30,968,673	0	0	0.000	0.340	N/A	0	0
Cigna Corporation			12/07/2021	WELLS FARGO SECURITIES LLC	03/17/2022	19,986,250	0	4,583	0	0	20,000,000	19,981,667	0	0	0.000	0.330	N/A	0	0
TransCanada PipeLines Limited		C	12/08/2021	WELLS FARGO SECURITIES LLC	07/14/2022	14,952,308	0	5,408	0	0	15,000,000	14,946,900	0	0	0.000	0.592	N/A	0	0
Parker-Hannifin Corporation			12/10/2021	MITSUBISHI UFJ SECURITIES	03/16/2022	34,968,344	0	9,411	0	0	35,000,000	34,958,933	0	0	0.000	0.441	N/A	0	0
American Electric Power Company, Inc.			12/10/2021	CITIGROUP GLOBAL MARKETS INC.	03/17/2022	19,983,333	0	4,889	0	0	20,000,000	19,978,444	0	0	0.000	0.401	N/A	0	0
Fiserv, Inc.			12/13/2021	WELLS FARGO SECURITIES LLC	03/14/2022	14,989,500	0	2,625	0	0	15,000,000	14,986,875	0	0	0.000	0.350	N/A	0	0
Spire Inc.			12/20/2021	WELLS FARGO SECURITIES LLC	03/22/2022	24,972,222	0	4,167	0	0	25,000,000	24,968,056	0	0	0.000	0.501	N/A	0	0
WATERFALL EBO 202-1 LIBOR + 175 03/24/20	%		10/06/2021	NON-CASH BROKER	03/24/2022	128,385,457	0	0	0	0	128,385,457	128,385,457	248,747	0	2.250	1.947	MON	439,909	0
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						426,257,175	0	92,886	0	0	426,488,213	426,164,289	411,177	0	XXX	XXX	XXX	903,035	114
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						426,257,175	0	92,886	0	0	426,488,213	426,164,289	411,177	0	XXX	XXX	XXX	903,035	114
4899999. Total - Hybrid Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
Visual Edge Technology, Inc./Delayed Dra			11/30/2021	CAPITALIZED INTEREST	08/31/2022	9,402	0	0	0	0	9,402	9,402	78	0	8.500	8.632	FMAN	0	0
VistaPharm, Inc./Term B-1 Loans 10/17			10/29/2021	CAPITALIZED INTEREST	04/30/2022	145,494	0	0	0	0	145,494	145,494	2,572	0	9.500	9.582	MJSD	3,296	0
Visual Edge Technology, Inc./Term Loan 0			11/30/2021	CAPITALIZED INTEREST	08/31/2022	8,453	0	0	0	0	8,453	8,453	70	0	8.500	8.578	FMAN	0	0
Amherst Libor Amherst Master Repo Facili			10/22/2021	Unknown	05/20/2022	50,000,000	0	0	0	0	50,000,000	50,000,000	0	0	0.021	0.021	FMAN	179,825	0
6499999. Subtotal - Bonds - Unaffiliated Bank Loans - Acquired						50,163,349	0	0	0	0	50,163,349	50,163,349	2,720	0	XXX	XXX	XXX	183,121	0
6599999. Subtotal - Unaffiliated Bank Loans						50,163,349	0	0	0	0	50,163,349	50,163,349	2,720	0	XXX	XXX	XXX	183,121	0
7699999. Total - Issuer Obligations						426,257,175	0	92,886	0	0	426,488,213	426,164,289	411,177	0	XXX	XXX	XXX	903,035	114
7799999. Total - Residential Mortgage-Backed Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
7899999. Total - Commercial Mortgage-Backed Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
7999999. Total - Other Loan-Backed and Structured Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8099999. Total - SVO Identified Funds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8199999. Total - Affiliated Bank Loans						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8299999. Total - Unaffiliated Bank Loans						50,163,349	0	0	0	0	50,163,349	50,163,349	2,720	0	XXX	XXX	XXX	183,121	0
8399999. Total Bonds						476,420,524	0	92,886	0	0	476,651,562	476,327,638	413,897	0	XXX	XXX	XXX	1,086,156	114
8699999. Total - Parent, Subsidiaries and Affiliates						0	0	0	0	0	XXX	0	0	0	XXX	XXX	XXX	0	0
9199999 - Totals						476,420,524	0	92,886	0	0	XXX	476,327,638	413,897	0	XXX	XXX	XXX	1,086,156	114

1.

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

1A	1A ...$	128,385,457	1B ...$	0	1C ...$	0	1D ...$	55,042,000	1E ...$	0	1F ...$	260,816,962	1G ...$	0
1B	2A ...$	31,980,000	2B ...$	0	2C ...$	0								
1C	3A ...$	0	3B ...$	0	3C ...$	145,494								
1D	4A ...$	0	4B ...$	17,855	4C ...$	0								
1E	5A ...$	0	5B ...$	32,757	5C ...$	0								
1F	6 ...$	0												

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	ROYAL BANK OF CANADA	01/19/2021	01/15/2022		1,009,444	3809.74		45,467		148,264		148,264	102,797						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	ROYAL BANK OF CANADA	02/12/2021	02/12/2022		1,337,317	3908.85		66,934		172,509		172,509	105,574						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	03/12/2021	03/12/2022		1,615,797	3898.94		84,326		241,213		241,213	156,887						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	ROYAL BANK OF CANADA	04/09/2021	04/09/2022		1,665,402	4077.99		70,329		190,427		190,427	120,098						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	ROYAL BANK OF CANADA	05/14/2021	05/14/2022		3,090,128	4063.75		179,989		400,463		400,463	220,474						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE	06/11/2021	06/11/2022		1,299,130	4219.05		51,943		126,336		126,336	74,393						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	07/16/2021	07/16/2022		1,532,732	4357.82		57,197		115,223		115,223	58,026						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	08/13/2021	08/13/2022		1,447,976	4456.5		57,438		86,021		86,021	28,583						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	09/10/2021	09/10/2022		1,136,180	4506.68		43,839		66,911		66,911	23,071						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	GOLDMAN SACHS	10/15/2021	10/15/2022		1,643,094	4365.75		89,325		160,642		160,642	71,317						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	11/12/2021	11/12/2022		1,293,366	4639.88		58,332		68,255		68,255	9,923						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	12/10/2021	12/10/2022		2,451,500	4698.61		103,171		125,670		125,670	22,499						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	07/06/2020	01/06/2022		6,359,440	3179.72	201,028			375,202		375,202	90,674						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	07/20/2020	01/20/2022		4,227,392	3251.84	135,322			253,399		253,399	65,063						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	08/06/2020	02/04/2022		9,377,648	3349.16	303,000			569,193		569,193	155,996						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	08/20/2020	02/18/2022		7,786,673	3385.51	257,034			481,608		481,608	134,618						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	09/04/2020	03/04/2022		7,196,616	3426.96	236,133			437,536		437,536	127,710						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	09/18/2020	03/18/2022		9,626,463	3319.47	309,094			587,472		587,472	154,164						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	10/06/2020	04/06/2022		9,074,565	3360.95	286,832			545,572		545,572	144,648						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	10/20/2020	04/20/2022		7,919,176	3443.12	250,318			464,636		464,636	131,059						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	11/06/2020	05/06/2022		9,826,432	3509.44	268,364			491,826		491,826	144,309						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	11/20/2020	05/20/2022		7,826,588	3557.54	220,779			400,427		400,427	122,602						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	12/04/2020	06/06/2022		5,918,592	3699.12	168,727			292,310		292,310	102,289						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	12/18/2020	06/20/2022		7,047,879	3709.41	207,982			354,964		354,964	124,138						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	01/06/2021	01/06/2022		25,478,346	3748.14		428,036		1,666,395		1,666,395	1,238,358						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	ROYAL BANK OF CANADA	01/06/2021	01/06/2022		46,594,956	3748.14		852,688		1,560,910		1,560,910	708,222						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	01/06/2021	01/06/2022		28,924,899	179.9		604,561		668		668	(603,893)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	01/06/2021	01/06/2022		15,489,617	82.69		410,478		851,917		851,917	441,440						0002

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	01/06/2021	01/06/2022		875,187	74.95		25,380		33,676		33,676	8,295						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CREDIT SUISSE	01/06/2021	01/06/2022		38,066,440	1075.16		1,614,017		6,139,010		6,139,010	4,524,993						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	01/06/2021	01/06/2022		53,973,216	3748.14		648,203		1,079,449		1,079,449	431,246						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	01/06/2021	01/06/2022		50,959,692	3748.14		861,770		1,477,810		1,477,810	616,040						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	01/06/2021	01/06/2022		54,202,729	3748.14		976,193		1,680,260		1,680,260	704,067						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	01/06/2021	01/06/2022		42,908,513	3748.14		867,229		1,501,776		1,501,776	634,547						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	01/06/2021	01/06/2022		58,096,170	3748.14		1,284,549		2,236,670		2,236,670	952,121						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	01/06/2021	01/06/2022		51,716,052	3748.14		1,252,068		2,197,900		2,197,900	945,831						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	01/06/2021	01/06/2022		45,817,610	3748.14		1,205,003		2,130,487		2,130,487	925,484						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	01/06/2021	01/06/2022		59,970,240	3748.14		1,679,746		2,998,467		2,998,467	1,318,721						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	01/06/2021	01/06/2022		58,470,984	3748.14		1,795,624		3,245,090		3,245,090	1,449,466						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	01/06/2021	01/06/2022		55,847,286	3748.14		1,916,201		3,518,324		3,518,324	1,602,123						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	01/06/2021	01/06/2022		8,205,199	510.74		241,234		437,700		437,700	196,467						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	01/06/2021	07/06/2022		7,496,280	3748.14		194,968		322,735		322,735	127,767						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	01/20/2021	01/20/2022		22,152,280	3851.85		381,019		1,646,717		1,646,717	1,265,697						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	01/20/2021	01/20/2022		38,248,936	3851.85		703,780		1,300,405		1,300,405	596,624						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	01/20/2021	01/20/2022		22,019,629	175.39		464,611		77,760		77,760	(386,851)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	01/20/2021	01/20/2022		15,062,525	86.06		420,244		887,591		887,591	467,348						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CREDIT SUISSE	01/20/2021	01/20/2022		396,788	75.45		9,602		12,504		12,504	2,902						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	01/20/2021	01/20/2022		33,058,454	1101.44		1,451,266		4,409,276		4,409,276	2,958,010						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	01/20/2021	01/20/2022		58,162,935	3851.85		692,548		1,159,895		1,159,895	467,347						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	01/20/2021	01/20/2022		51,614,790	3851.85		872,663		1,492,212		1,492,212	619,549						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	01/20/2021	01/20/2022		50,358,570	3851.85		916,924		1,581,311		1,581,311	664,387						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	01/20/2021	01/20/2022		56,237,010	3851.85		1,164,556		2,017,954		2,017,954	853,398						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	01/20/2021	01/20/2022		51,995,491	3851.85		1,222,240		2,150,499		2,150,499	928,259						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	01/20/2021	01/20/2022		43,525,905	3851.85		1,136,375		2,016,820		2,016,820	880,445						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	01/20/2021	01/20/2022		65,481,450	3851.85		1,866,670		3,359,919		3,359,919	1,493,249						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	01/20/2021	01/20/2022		48,148,125	3851.85		1,488,176		2,709,965		2,709,965	1,221,789						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	01/20/2021	01/20/2022		56,237,010	3851.85		1,906,820		3,528,613		3,528,613	1,621,793						0002

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	01/20/2021	01/20/2022		5,884,982	511.33		173,018		308,798		308,798	135,779						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	01/20/2021	07/20/2022		5,777,775	3851.85		145,086		235,582		235,582	90,496						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	02/05/2021	02/04/2022		31,150,071	3886.83		479,711		613,477		613,477	133,765						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	02/05/2021	02/04/2022		45,035,355	3886.83		801,629		1,486,048		1,486,048	684,419						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	02/05/2021	02/04/2022		36,889,546	169.81		763,612		584,650		584,650	(178,962)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	02/05/2021	02/04/2022		26,343,478	88.24		727,082		1,564,881		1,564,881	837,799						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	02/05/2021	02/04/2022		1,098,161	74.71		26,356		37,217		37,217	10,861						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	02/05/2021	02/04/2022		49,633,450	1099.17		2,094,531		6,726,319		6,726,319	4,631,787						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	02/05/2021	02/04/2022		69,962,940	3886.83		819,254		1,382,600		1,382,600	563,346						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	02/05/2021	02/04/2022		86,231,737	3886.83		1,458,130		2,512,192		2,512,192	1,054,061						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	02/05/2021	02/04/2022		46,077,801	3886.83		838,616		1,455,928		1,455,928	617,312						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	02/05/2021	02/04/2022		59,946,934	3886.83		1,216,923		2,130,394		2,130,394	913,471						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	02/05/2021	02/04/2022		54,353,635	3886.83		1,244,698		2,199,187		2,199,187	954,489						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	02/05/2021	02/04/2022		57,923,591	3886.83		1,465,467		2,600,063		2,600,063	1,134,596						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	02/05/2021	02/04/2022		57,525,084	3886.83		1,536,449		2,751,846		2,751,846	1,215,397						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	02/05/2021	02/04/2022		50,296,369	3886.83		1,408,298		2,529,607		2,529,607	1,121,309						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	02/05/2021	02/04/2022		72,407,142	3886.83		2,317,029		4,245,814		4,245,814	1,928,785						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	02/05/2021	02/04/2022		65,806,558	3886.83		2,257,165		4,181,307		4,181,307	1,924,142						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	02/05/2021	02/04/2022		11,848,307	512.13		347,155		606,866		606,866	259,711						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	02/05/2021	08/05/2022		9,328,392	3886.83		223,042		360,045		360,045	137,003						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	02/19/2021	02/18/2022		25,384,363	3906.71		383,304		1,766,826		1,766,826	1,383,522						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	02/19/2021	02/18/2022		36,696,701	3906.71		666,045		1,210,856		1,210,856	544,811						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	02/19/2021	02/18/2022		29,566,337	167.01		600,197		752,388		752,388	152,191						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE	02/19/2021	02/18/2022		22,579,785	88.71		657,072		1,349,520		1,349,520	692,448						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	02/19/2021	02/18/2022		818,764	76.25		18,422		21,982		21,982	3,560						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	02/19/2021	02/18/2022		41,990,498	1102.5		1,805,591		5,539,048		5,539,048	3,733,457						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	02/19/2021	02/18/2022		64,368,077	3906.71		753,107		1,262,171		1,262,171	509,064						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	02/19/2021	02/18/2022		65,446,184	3906.71		1,113,256		1,891,572		1,891,572	778,316						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	02/19/2021	02/18/2022		48,833,875	3906.71		899,051		1,530,750		1,530,750	631,698						0002

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	02/19/2021	02/18/2022		60,163,334	3906.71		1,251,929		2,150,318		2,150,318	898,389						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	02/19/2021	02/18/2022		47,481,364	3906.71		1,111,064		1,928,720		1,928,720	817,657						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	02/19/2021	02/18/2022		55,475,282	3906.71		1,392,936		2,442,749		2,442,749	1,049,813						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	02/19/2021	02/18/2022		62,933,330	3906.71		1,674,027		2,955,105		2,955,105	1,281,079						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	02/19/2021	02/18/2022		40,249,427	3906.71		1,183,333		2,105,441		2,105,441	922,108						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	02/19/2021	02/18/2022		45,671,901	3906.71		1,452,366		2,611,095		2,611,095	1,158,728						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	02/19/2021	02/18/2022		50,821,531	3906.71		1,717,768		3,127,562		3,127,562	1,409,794						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	02/19/2021	02/18/2022		8,925,658	511.66		260,629		469,409		469,409	208,780						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	02/19/2021	08/19/2022		5,860,065	3906.71		132,486		211,934		211,934	79,448						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	03/05/2021	03/04/2022		22,227,242	3841.94		360,081		931,058		931,058	570,977						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	03/05/2021	03/04/2022		44,005,278	3841.94		796,495		1,473,889		1,473,889	677,394						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	03/05/2021	03/04/2022		34,528,944	159.14		718,202		1,420,196		1,420,196	701,994						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	03/05/2021	03/04/2022		26,519,844	86.33		729,303		1,530,586		1,530,586	801,283						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	03/05/2021	03/04/2022		903,462	74.63		21,683		27,093		27,093	5,410						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	03/05/2021	03/04/2022		43,756,925	1090.58		1,877,172		6,307,682		6,307,682	4,430,510						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	03/05/2021	03/04/2022		77,858,437	3841.94		903,158		1,512,537		1,512,537	609,380						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	03/05/2021	03/04/2022		69,915,800	3841.94		1,175,305		2,000,381		2,000,381	825,077						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	03/05/2021	03/04/2022		29,246,151	3841.94		538,129		921,404		921,404	383,275						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	03/05/2021	03/04/2022		68,367,674	3841.94		1,349,578		2,318,633		2,318,633	969,055						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	03/05/2021	03/04/2022		47,626,258	3841.94		1,027,298		1,775,640		1,775,640	748,341						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	03/05/2021	03/04/2022		44,795,706	3841.94		1,057,627		1,842,300		1,842,300	784,673						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	03/05/2021	03/04/2022		50,864,277	3841.94		1,265,503		2,213,909		2,213,909	948,406						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	03/05/2021	03/04/2022		52,329,205	3841.94		1,379,921		2,428,138		2,428,138	1,048,217						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	03/05/2021	03/04/2022		51,097,802	3841.94		1,482,340		2,639,832		2,639,832	1,157,493						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	03/05/2021	03/04/2022		54,525,621	3841.94		1,718,648		3,103,011		3,103,011	1,384,363						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	03/05/2021	03/04/2022		70,712,885	3841.94		2,356,153		4,293,378		4,293,378	1,937,225						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	03/05/2021	03/04/2022		9,324,001	511.61		273,193		496,066		496,066	222,873						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	03/05/2021	09/06/2022		5,762,910	3841.94		138,936		223,443		223,443	84,507						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	03/19/2021	03/18/2022		28,710,053	3913.1		445,006		1,881,579		1,881,579	1,436,573						0002

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	03/19/2021	03/18/2022		41,508,657	3913.1		737,194		1,390,209		1,390,209	653,015						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	03/19/2021	03/18/2022		33,287,415	163.24		679,062		1,106,185		1,106,185	427,123						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	03/19/2021	03/18/2022		23,505,235	90.04		613,486		1,309,074		1,309,074	695,589						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE	03/19/2021	03/18/2022		637,109	76.43		13,634		14,162		14,162	527						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	03/19/2021	03/18/2022		45,678,559	1103.01		1,950,474		5,991,324		5,991,324	4,040,850						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	03/19/2021	03/18/2022		93,131,780	3913.1		1,083,950		1,778,886		1,778,886	694,936						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	03/19/2021	03/18/2022		75,538,092	3913.1		1,268,925		2,123,659		2,123,659	854,734						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	03/19/2021	03/18/2022		29,348,250	3913.1		548,206		922,223		922,223	374,017						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	03/19/2021	03/18/2022		51,652,920	3913.1		1,018,038		1,720,658		1,720,658	702,620						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	03/19/2021	03/18/2022		63,000,910	3913.1		1,356,330		2,306,573		2,306,573	950,242						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	03/19/2021	03/18/2022		49,601,446	3913.1		1,156,587		1,979,343		1,979,343	822,756						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	03/19/2021	03/18/2022		53,452,917	3913.1		1,338,996		2,308,701		2,308,701	969,706						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	03/19/2021	03/18/2022		61,044,360	3913.1		1,692,040		2,950,951		2,950,951	1,258,911						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	03/19/2021	03/18/2022		54,151,624	3913.1		1,673,285		2,971,201		2,971,201	1,297,916						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	03/19/2021	03/18/2022		72,285,016	3913.1		2,392,634		4,301,716		4,301,716	1,909,082						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	03/19/2021	03/18/2022		9,616,012	516.96		282,711		416,721		416,721	134,011						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	03/19/2021	09/20/2022		9,000,130	3913.1		207,538		323,837		323,837	116,299						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	04/06/2021	04/06/2026		643,934	4073.94		14,875		22,973		22,973	8,098						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	04/06/2021	04/06/2028		2,560,103	4073.94		61,186		93,634		93,634	32,448						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	04/06/2021	04/06/2022		31,159,220	4073.94		523,475		1,305,757		1,305,757	782,283						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	04/06/2021	04/06/2022		54,197,437	4073.94		904,013		1,760,865		1,760,865	856,852						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	04/06/2021	04/06/2022		36,655,879	163.22		755,111		1,229,884		1,229,884	474,773						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	04/06/2021	04/06/2022		26,352,772	94.2		671,996		1,439,453		1,439,453	767,457						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	04/06/2021	04/06/2022		299,699	77.15		7,972		6,703		6,703	(1,269)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	04/06/2021	04/06/2022		52,736,981	1130.23		2,246,596		5,503,907		5,503,907	3,257,311						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	04/06/2021	04/06/2022		93,293,226	4073.94		1,077,310		1,719,738		1,719,738	642,428						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	04/06/2021	04/06/2022		96,959,772	4073.94		1,610,167		2,626,735		2,626,735	1,016,567						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	04/06/2021	04/06/2022		80,607,931	4073.94		1,524,017		2,512,292		2,512,292	988,275						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	04/06/2021	04/06/2022		50,516,856	4073.94		1,043,511		1,733,995		1,733,995	690,484						0002

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	04/06/2021	04/06/2022		68,311,951	4073.94		1,528,642		2,559,823		2,559,823	1,031,181						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	04/06/2021	04/06/2022		48,658,471	4073.94		1,136,027		1,910,629		1,910,629	774,601						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	04/06/2021	04/06/2022		42,239,933	4073.94		1,045,792		1,771,940		1,771,940	726,148						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	04/06/2021	04/06/2022		60,294,312	4073.94		1,562,645		2,663,732		2,663,732	1,101,087						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	04/06/2021	04/06/2022		61,516,494	4073.94		1,797,415		3,128,302		3,128,302	1,330,887						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	04/06/2021	04/06/2022		29,332,368	4073.94		894,557		1,569,884		1,569,884	675,326						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	04/06/2021	04/06/2022		85,960,134	4073.94		2,745,407		4,867,125		4,867,125	2,121,717						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	04/06/2021	04/06/2022		13,015,384	522.49		383,954		449,664		449,664	65,710						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	04/06/2021	10/06/2022		7,986,759	4073.94		182,897		275,559		275,559	92,662						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE	04/20/2021	04/20/2026		1,033,297	4134.94		25,316		37,026		37,026	11,711						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE	04/20/2021	04/20/2028		2,131,255	4134.94		55,626		83,903		83,903	28,277						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	04/20/2021	04/20/2022		23,701,433	4134.94		395,814		919,521		919,521	523,707						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	04/20/2021	04/20/2022		38,281,071	4134.94		677,575		1,279,698		1,279,698	602,123						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	04/20/2021	04/20/2022		29,013,231	166.48		597,673		769,527		769,527	171,854						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	04/20/2021	04/20/2022		18,219,358	97.56		470,060		957,391		957,391	487,332						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	04/20/2021	04/20/2022		378,253	77.73		9,078		7,789		7,789	(1,289)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	04/20/2021	04/20/2022		42,304,914	1141.43		1,840,264		3,987,400		3,987,400	2,147,136						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	04/20/2021	04/20/2022		72,344,215	4134.94		841,363		1,307,745		1,307,745	466,382						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	04/20/2021	04/20/2022		33,662,005	4134.94		590,653		938,414		938,414	347,760						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	04/20/2021	04/20/2022		49,363,758	4134.94		967,402		1,550,683		1,550,683	583,282						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	04/20/2021	04/20/2022		63,678,076	4134.94		1,330,007		2,140,610		2,140,610	810,603						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	04/20/2021	04/20/2022		43,830,364	4134.94		959,767		1,551,172		1,551,172	591,404						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	04/20/2021	04/20/2022		48,342,052	4134.94		1,120,407		1,817,789		1,817,789	697,381						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	04/20/2021	04/20/2022		46,596,675	4134.94		1,159,325		1,895,986		1,895,986	736,661						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	04/20/2021	04/20/2022		60,728,401	4134.94		1,623,270		2,684,272		2,684,272	1,061,002						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	04/20/2021	04/20/2022		59,638,190	4134.94		1,783,182		3,000,078		3,000,078	1,216,896						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	04/20/2021	04/20/2022		64,918,558	4134.94		2,125,844		3,630,252		3,630,252	1,504,408						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	04/20/2021	04/20/2022		8,184,626	527.78		241,446		222,784		222,784	(18,662)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	04/20/2021	10/20/2022		8,269,880	4134.94		230,728		344,770		344,770	114,042						0002

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	05/06/2021	05/06/2026		2,934,227	4201.62		71,302		103,191		103,191	31,889						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	05/06/2021	05/06/2028		3,525,201	4201.62		93,418		134,608		134,608	41,190						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	05/06/2021	05/06/2022		26,926,004	4201.62		460,435		810,354		810,354	349,919						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	05/06/2021	05/06/2022		50,246,797	4201.62		879,319		1,644,801		1,644,801	765,482						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	05/06/2021	05/06/2022		38,136,983	170.06		762,740		708,238		708,238	(54,502)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	05/06/2021	05/06/2022		22,271,974	97.23		563,481		1,122,805		1,122,805	559,323						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	05/06/2021	05/06/2022		528,768	79.51		13,219		9,781		9,781	(3,439)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	05/06/2021	05/06/2022		46,724,201	1154.17		2,032,503		3,906,831		3,906,831	1,874,328						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	05/06/2021	05/06/2022		97,166,565	4201.62		1,127,132		1,718,378		1,718,378	591,246						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	05/06/2021	05/06/2022		70,706,172	4201.62		1,164,420		1,809,935		1,809,935	645,515						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	05/06/2021	05/06/2022		43,425,694	4201.62		840,212		1,320,110		1,320,110	479,898						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	05/06/2021	05/06/2022		39,915,390	4201.62		832,999		1,317,389		1,317,389	484,390						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	05/06/2021	05/06/2022		41,175,876	4201.62		900,856		1,430,277		1,430,277	529,421						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	05/06/2021	05/06/2022		58,769,373	4201.62		1,372,772		2,193,513		2,193,513	820,740						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	05/06/2021	05/06/2022		65,322,393	4201.62		1,589,895		2,550,426		2,550,426	960,531						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	05/06/2021	05/06/2022		57,076,959	4201.62		1,484,001		2,399,585		2,399,585	915,584						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	05/06/2021	05/06/2022		48,531,396	4201.62		1,363,732		2,226,246		2,226,246	862,514						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	05/06/2021	05/06/2022		44,860,237	4201.62		1,350,293		2,228,489		2,228,489	878,196						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	05/06/2021	05/06/2022		74,530,456	4201.62		2,437,146		4,077,075		4,077,075	1,639,929						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	05/06/2021	05/06/2022		11,910,047	529.17		350,155		313,816		313,816	(36,339)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	05/06/2021	11/04/2022		11,764,536	4201.62		310,783		454,824		454,824	144,041						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	05/20/2021	05/19/2028		4,387,198	4159.12		117,577		172,097		172,097	54,520						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	05/20/2021	05/20/2026		3,238,121	4159.12		79,334		115,716		115,716	36,382						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	05/20/2021	05/20/2022		22,352,294	4159.12		377,754		777,838		777,838	400,085						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	05/20/2021	05/20/2022		42,341,894	4159.12		770,623		1,423,523		1,423,523	652,900						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	05/20/2021	05/20/2022		31,067,543	175.96		624,457		364,655		364,655	(259,802)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE	05/20/2021	05/20/2022		17,535,749	98.48		461,186		910,018		910,018	448,832						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	05/20/2021	05/20/2022		699,536	79.92		18,538		12,453		12,453	(6,085)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE	05/20/2021	05/20/2022		44,258,772	1142.96		1,903,127		4,146,028		4,146,028	2,242,901						0002

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	05/20/2021	05/20/2022		63,218,624	4159.12		755,350		1,151,536		1,151,536	396,186						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	05/20/2021	05/20/2022		51,009,464	4159.12		845,196		1,309,195		1,309,195	463,999						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	05/20/2021	05/20/2022		42,547,285	4159.12		827,025		1,297,013		1,297,013	469,988						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	05/20/2021	05/20/2022		45,297,614	4159.12		949,438		1,499,984		1,499,984	550,546						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	05/20/2021	05/20/2022		63,218,624	4159.12		1,421,718		2,259,143		2,259,143	837,425						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	05/20/2021	05/20/2022		55,695,345	4159.12		1,334,461		2,135,809		2,135,809	801,348						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	05/20/2021	05/20/2022		44,787,788	4159.12		1,139,359		1,834,134		1,834,134	694,775						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	05/20/2021	05/20/2022		49,077,616	4159.12		1,329,436		2,158,299		2,158,299	828,863						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	05/20/2021	05/20/2022		48,245,792	4159.12		1,418,379		2,329,131		2,329,131	910,751						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	05/20/2021	05/20/2022		56,564,032	4159.12		1,800,968		2,996,313		2,996,313	1,195,346						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	05/20/2021	05/20/2022		39,927,552	4159.12		1,356,231		2,284,206		2,284,206	927,974						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	05/20/2021	05/20/2022		10,074,461	527.98		295,182		291,325		291,325	(3,857)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	05/20/2021	11/18/2022		9,565,976	4159.12		275,480		409,751		409,751	134,270						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	06/04/2021	06/05/2026		3,793,322	4229.89		92,936		127,083		127,083	34,147						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	06/04/2021	06/06/2028		3,756,297	4229.89		99,542		134,829		134,829	35,288						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	06/04/2021	06/06/2022		21,753,847	4229.89		(389,419)		583,840		583,840	973,259						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	06/04/2021	06/06/2022		42,696,110	4229.89		747,182		1,380,205		1,380,205	633,023						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	06/04/2021	06/06/2022		36,095,673	177.16		692,737		433,229		433,229	(259,508)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE	06/04/2021	06/06/2022		19,584,690	102.8		503,327		899,903		899,903	396,576						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	06/04/2021	06/06/2022		586,112	81.68		14,653		8,325		8,325	(6,328)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	06/04/2021	06/06/2022		50,009,450	1156.95		2,136,652		4,145,152		4,145,152	2,008,500						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	06/04/2021	06/06/2022		77,993,028	4229.89		943,716		1,337,570		1,337,570	393,855						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	06/04/2021	06/06/2022		53,793,018	4229.89		896,730		1,299,561		1,299,561	402,831						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	06/04/2021	06/06/2022		54,356,031	4229.89		1,048,528		1,534,901		1,534,901	486,373						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	06/04/2021	06/06/2022		48,860,767	4229.89		1,029,496		1,518,271		1,518,271	488,775						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	06/04/2021	06/06/2022		48,813,281	4229.89		1,077,797		1,595,514		1,595,514	517,717						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	06/04/2021	06/06/2022		51,091,580	4229.89		1,190,945		1,772,566		1,772,566	581,621						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	06/04/2021	06/06/2022		54,448,895	4229.89		1,335,631		1,997,874		1,997,874	662,243						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	06/04/2021	06/06/2022		40,590,277	4229.89		1,034,646		1,553,999		1,553,999	519,352						0002

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	06/04/2021	06/06/2022		51,827,018	4229.89		1,406,067		2,127,864		2,127,864	721,797						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	06/04/2021	06/06/2022		59,570,226	4229.89		1,698,347		2,586,418		2,586,418	888,071						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	06/04/2021	06/06/2022		74,123,591	4229.89		2,342,305		3,622,447		3,622,447	1,280,142						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	06/04/2021	06/06/2022		44,428,998	4229.89		1,501,256		2,342,050		2,342,050	840,794						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	06/04/2021	06/06/2022		11,335,939	528.82		331,009		330,252		330,252	(758)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	06/04/2021	12/06/2022		10,574,725	4229.89		319,350		449,767		449,767	130,417						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	06/18/2021	06/19/2026		4,246,800	4166.45		104,896		144,110		144,110	39,214						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	06/18/2021	06/20/2028		5,895,992	4166.45		159,192		219,314		219,314	60,122						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	06/18/2021	06/20/2022		24,377,059	4166.45		0		829,172		829,172	829,172						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	06/18/2021	06/20/2022		43,150,273	4166.45		795,691		1,401,685		1,401,685	605,994						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	06/18/2021	06/20/2022		30,408,835	164.93		597,372		840,761		840,761	243,388						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	06/18/2021	06/20/2022		21,071,392	101.41		552,083		997,127		997,127	445,045						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	06/18/2021	06/20/2022		732,131	78.52		17,571		15,974		15,974	(1,597)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	06/18/2021	06/20/2022		43,021,149	1141.21		1,888,628		4,153,267		4,153,267	2,264,639						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	06/18/2021	06/20/2022		30,831,730	4166.45		369,926		521,859		521,859	151,933						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	06/18/2021	06/20/2022		63,771,226	4166.45		803,517		1,132,682		1,132,682	329,165						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	06/18/2021	06/20/2022		51,287,130	4166.45		933,426		1,337,011		1,337,011	403,585						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	06/18/2021	06/20/2022		37,616,459	4166.45		763,614		1,105,485		1,105,485	341,871						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	06/18/2021	06/20/2022		50,760,460	4166.45		1,112,077		1,617,521		1,617,521	505,444						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	06/18/2021	06/20/2022		49,966,194	4166.45		1,133,652		1,653,909		1,653,909	520,257						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	06/18/2021	06/20/2022		55,413,785	4166.45		1,342,103		1,970,633		1,970,633	628,530						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	06/18/2021	06/20/2022		53,808,528	4166.45		1,388,260		2,045,413		2,045,413	657,153						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	06/18/2021	06/20/2022		51,489,092	4166.45		1,415,950		2,103,728		2,103,728	687,778						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	06/18/2021	06/20/2022		51,663,980	4166.45		1,519,372		2,277,860		2,277,860	758,488						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	06/18/2021	06/20/2022		68,097,377	4166.45		2,212,484		3,356,979		3,356,979	1,144,496						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	06/18/2021	06/20/2022		46,664,240	4166.45		1,617,280		2,485,435		2,485,435	868,155						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	06/18/2021	06/20/2022		9,238,867	523.49		271,623		348,836		348,836	77,213						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	06/18/2021	12/20/2022		8,749,545	4166.45		258,195		362,778		362,778	104,583						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	07/06/2021	07/06/2026		4,766,527	4343.54		116,303		152,145		152,145	35,842						0002

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	07/06/2021	07/06/2028		3,597,757	4343.54		92,822		120,274		120,274	27,452						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE	07/06/2021	07/06/2022		20,048,908	4343.54		370,905		415,706		415,706	44,801						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	07/06/2021	07/06/2022		40,790,091	4343.54		743,603		1,230,494		1,230,494	486,891						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	07/06/2021	07/06/2022		34,301,254	168.12		679,415		774,847		774,847	95,433						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE	07/06/2021	07/06/2022		23,344,250	103.46		582,439		1,006,344		1,006,344	423,905						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE	07/06/2021	07/06/2022		869,846	78.82		20,441		18,798		18,798	(1,644)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	07/06/2021	07/06/2022		43,191,012	1183.48		1,878,810		2,791,389		2,791,389	912,579						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	07/06/2021	07/06/2022		35,987,905	4343.54		428,256		577,928		577,928	149,672						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	07/06/2021	07/06/2022		47,128,054	4343.54		589,101		793,993		793,993	204,892						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	07/06/2021	07/06/2022		56,882,038	4343.54		1,035,253		1,424,210		1,424,210	388,957						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	07/06/2021	07/06/2022		49,391,708	4343.54		1,002,652		1,388,544		1,388,544	385,892						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	07/06/2021	07/06/2022		67,681,995	4343.54		1,480,205		2,057,662		2,057,662	577,457						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	07/06/2021	07/06/2022		53,460,431	4343.54		1,223,175		1,706,431		1,706,431	483,256						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	07/06/2021	07/06/2022		44,102,265	4343.54		1,041,695		1,457,722		1,457,722	416,027						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	07/06/2021	07/06/2022		56,620,350	4343.54		1,392,861		1,956,729		1,956,729	563,869						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	07/06/2021	07/06/2022		46,041,524	4343.54		1,183,702		1,677,326		1,677,326	493,624						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	07/06/2021	07/06/2022		52,556,834	4343.54		1,398,034		1,992,965		1,992,965	594,931						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	07/06/2021	07/06/2022		43,530,532	4343.54		1,323,328		1,906,783		1,906,783	583,454						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	07/06/2021	07/06/2022		59,000,065	4343.54		1,935,202		2,818,758		2,818,758	883,556						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	07/06/2021	07/06/2022		30,619,327	4343.54		1,054,836		1,550,115		1,550,115	495,279						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	07/06/2021	07/06/2022		10,008,335	529.49		292,243		301,290		301,290	9,046						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	07/06/2021	01/06/2023		6,515,310	4343.54		219,045		302,437		302,437	83,392						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	07/20/2021	07/20/2026		4,182,637	4323.06		98,710		136,046		136,046	37,336						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	07/20/2021	07/20/2028		2,039,052	4323.06		50,365		67,102		67,102	16,737						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	07/20/2021	07/20/2022		16,853,804	4323.06		306,739		430,336		430,336	123,597						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	07/20/2021	07/20/2022		35,801,167	4323.06		690,963		1,087,519		1,087,519	396,557						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	GOLDMAN SACHS	07/20/2021	07/20/2022		32,448,077	169.39		629,492		654,034		654,034	24,542						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	07/20/2021	07/20/2022		18,911,381	106.27		472,785		737,559		737,559	264,775						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	07/20/2021	07/20/2022		802,217	77.46		16,606		19,133		19,133	2,528						0002

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE	07/20/2021	07/20/2022		31,006,480	1177.3		1,323,977		2,160,740		2,160,740	836,764						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	07/20/2021	07/20/2022		67,166,469	4323.06		821,446		1,111,224		1,111,224	289,778						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	07/20/2021	07/20/2022		60,277,219	4323.06		1,091,018		1,495,277		1,495,277	404,260						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	07/20/2021	07/20/2022		50,552,342	4323.06		1,022,674		1,411,055		1,411,055	388,381						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	07/20/2021	07/20/2022		53,566,958	4323.06		1,167,224		1,619,143		1,619,143	451,919						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	07/20/2021	07/20/2022		60,137,397	4323.06		1,356,700		1,887,005		1,887,005	530,305						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	07/20/2021	07/20/2022		57,520,284	4323.06		1,374,160		1,914,844		1,914,844	540,684						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	07/20/2021	07/20/2022		44,609,282	4323.06		1,121,477		1,569,871		1,569,871	448,393						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	07/20/2021	07/20/2022		50,370,731	4323.06		1,352,958		1,905,864		1,905,864	552,906						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	07/20/2021	07/20/2022		51,407,798	4323.06		1,575,135		2,251,896		2,251,896	676,761						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	07/20/2021	07/20/2022		50,358,196	4323.06		1,723,257		2,500,651		2,500,651	777,393						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	07/20/2021	07/20/2022		7,117,438	530.6		207,829		209,941		209,941	2,112						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	07/20/2021	01/20/2023		4,755,366	4323.06		159,071		219,181		219,181	60,110						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	08/06/2021	08/04/2028		3,826,358	4436.52		97,189		118,208		118,208	21,019						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	08/06/2021	08/05/2022		22,519,744	4436.52		407,607		95,978		95,978	(311,629)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	08/06/2021	08/05/2022		47,595,049	4436.52		872,893		1,264,012		1,264,012	391,119						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	08/06/2021	08/05/2022		38,667,373	164.64		746,855		1,054,045		1,054,045	307,190						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE	08/06/2021	08/05/2022		20,808,629	107.08		509,811		783,786		783,786	273,975						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE	08/06/2021	08/05/2022		857,160	80.31		19,715		15,491		15,491	(4,224)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	08/06/2021	08/05/2022		40,455,400	1205.77		1,735,537		2,122,051		2,122,051	386,514						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	08/06/2021	08/05/2022		41,629,256	4436.52		495,388		641,792		641,792	146,404						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	08/06/2021	08/05/2022		58,118,412	4436.52		707,400		917,940		917,940	210,540						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	08/06/2021	08/05/2022		44,476,036	4436.52		761,498		1,001,449		1,001,449	239,952						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	08/06/2021	08/05/2022		63,089,359	4436.52		1,180,440		1,559,940		1,559,940	379,500						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	08/06/2021	08/05/2022		52,594,923	4436.52		1,053,553		1,396,628		1,396,628	343,074						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	08/06/2021	08/05/2022		52,988,964	4436.52		1,129,287		1,503,365		1,503,365	374,078						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	08/06/2021	08/05/2022		71,203,669	4436.52		1,589,376		2,123,025		2,123,025	533,649						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	08/06/2021	08/05/2022		52,656,583	4436.52		1,227,956		1,645,698		1,645,698	417,742						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	08/06/2021	08/05/2022		55,900,152	4436.52		1,386,378		1,866,748		1,866,748	480,370						0002

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	08/06/2021	08/05/2022		53,681,892	4436.52		1,423,202		1,925,516		1,925,516	502,314						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	08/06/2021	08/05/2022		55,456,500	4436.52		1,698,750		2,335,449		2,335,449	636,699						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	08/06/2021	08/05/2022		49,689,024	4436.52		1,661,184		2,311,038		2,311,038	649,854						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	08/06/2021	08/05/2022		10,926,029	532.82		317,947		302,340		302,340	(15,607)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	08/06/2021	08/06/2026		4,064,101	4436.52		95,100		116,780		116,780	21,680						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	08/06/2021	02/06/2023		11,534,952	4436.52		305,344		398,030		398,030	92,686						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	08/20/2021	08/18/2028		2,137,781	4441.67		56,010		68,228		68,228	12,218						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	08/20/2021	08/19/2022		18,615,628	4441.67		346,251		430,340		430,340	84,090						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	08/20/2021	08/19/2022		39,561,479	4441.67		720,019		1,029,044		1,029,044	309,025						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	08/20/2021	08/19/2022		31,690,050	166.7		617,832		756,242		756,242	138,410						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	08/20/2021	08/19/2022		17,748,740	107		454,368		684,504		684,504	230,136						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	08/20/2021	08/19/2022		736,102	79.45		17,225		15,693		15,693	(1,532)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	08/20/2021	08/19/2022		33,096,297	1207.56		1,456,237		1,731,469		1,731,469	275,232						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	08/20/2021	08/19/2022		78,893,954	4441.67		970,396		1,243,477		1,243,477	273,081						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	08/20/2021	08/19/2022		27,590,345	4441.67		469,036		609,871		609,871	140,835						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	08/20/2021	08/19/2022		54,049,515	4441.67		1,040,453		1,353,763		1,353,763	313,310						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	08/20/2021	08/19/2022		37,896,369	4441.67		769,296		1,004,525		1,004,525	235,228						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	08/20/2021	08/19/2022		52,222,049	4441.67		1,143,663		1,497,941		1,497,941	354,278						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	08/20/2021	08/19/2022		52,544,513	4441.67		1,203,269		1,582,957		1,582,957	379,687						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	08/20/2021	08/19/2022		55,432,208	4441.67		1,358,089		1,789,053		1,789,053	430,964						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	08/20/2021	08/19/2022		43,628,611	4441.67		1,156,158		1,531,886		1,531,886	375,728						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	08/20/2021	08/19/2022		53,518,957	4441.67		1,610,921		2,159,163		2,159,163	548,242						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	08/20/2021	08/19/2022		53,659,851	4441.67		1,819,069		2,475,125		2,475,125	656,056						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	08/20/2021	08/19/2022		8,562,176	535.53		250,016		216,798		216,798	(33,218)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	08/20/2021	08/20/2026		1,809,340	4441.67		41,977		50,593		50,593	8,616						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	08/20/2021	02/17/2023		10,215,841	4441.67		288,995		372,580		372,580	83,585						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE	09/03/2021	09/04/2026		1,540,167	4535.43		43,125		39,632		39,632	(3,492)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE	09/03/2021	09/06/2028		2,111,925	4535.43		61,246		57,773		57,773	(3,473)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	09/03/2021	09/06/2022		18,192,397	4535.43		354,752		80,149		80,149	(274,603)						0002

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	09/03/2021	09/06/2022		42,536,497	4535.43		789,477		959,077		959,077	169,599						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	09/03/2021	09/06/2022		37,784,301	171.06		770,883		710,469		710,469	(60,414)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	09/03/2021	09/06/2022		21,259,297	111.27		535,676		693,663		693,663	157,987						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	09/03/2021	09/06/2022		737,751	82.07		16,450		10,921		10,921	(5,529)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	09/03/2021	09/06/2022		38,088,582	1233.01		1,679,706		1,538,602		1,538,602	(141,104)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	09/03/2021	09/06/2022		35,829,897	4535.43		427,864		503,749		503,749	75,885						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	09/03/2021	09/06/2022		46,997,828	4535.43		587,547		692,901		692,901	105,355						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	09/03/2021	09/06/2022		43,909,236	4535.43		743,821		884,483		884,483	140,662						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	09/03/2021	09/06/2022		61,159,337	4535.43		1,215,250		1,454,445		1,454,445	239,195						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	09/03/2021	09/06/2022		48,405,643	4535.43		1,037,821		1,245,905		1,245,905	208,084						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	09/03/2021	09/06/2022		49,823,512	4535.43		1,119,632		1,346,889		1,346,889	227,257						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	09/03/2021	09/06/2022		52,088,858	4535.43		1,249,670		1,508,411		1,508,411	258,741						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	09/03/2021	09/06/2022		61,667,232	4535.43		1,556,559		1,883,781		1,883,781	327,222						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	09/03/2021	09/06/2022		58,960,590	4535.43		1,617,330		1,967,649		1,967,649	350,319						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	09/03/2021	09/06/2022		50,796,816	4535.43		1,570,128		1,921,067		1,921,067	350,939						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	09/03/2021	09/06/2022		58,960,590	4535.43		1,992,380		2,448,710		2,448,710	456,330						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	09/03/2021	09/06/2022		10,453,632	537.99		306,291		247,357		247,357	(58,935)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	09/03/2021	03/06/2023		7,710,231	4535.43		184,739		228,422		228,422	43,683						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	09/20/2021	09/18/2026		1,174,913	4357.73		5,258		32,705		32,705	27,447						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	09/20/2021	09/20/2028		1,873,140	4357.73		7,826		55,528		55,528	47,701						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	09/20/2021	09/20/2022		19,024,317	4357.73		302,487		506,085		506,085	203,598						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	09/20/2021	09/20/2022		40,601,826	4357.73		787,675		1,097,286		1,097,286	309,610						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	GOLDMAN SACHS	09/20/2021	09/20/2022		30,777,485	164.94		595,690		792,766		792,766	197,076						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	GOLDMAN SACHS	09/20/2021	09/20/2022		17,324,212	106.23		437,783		644,940		644,940	207,157						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	09/20/2021	09/20/2022		829,549	79.01		20,894		18,084		18,084	(2,809)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE	09/20/2021	09/20/2022		30,769,406	1184.74		1,353,854		2,092,256		2,092,256	738,402						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	09/20/2021	09/20/2022		71,466,772	4357.73		883,304		1,118,363		1,118,363	235,059						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	09/20/2021	09/20/2022		44,521,807	4357.73		766,664		978,328		978,328	211,664						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	09/20/2021	09/20/2022		49,906,855	4357.73		998,657		1,279,957		1,279,957	281,300						0002

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	09/20/2021	09/20/2022		50,449,242	4357.73		1,107,336		1,422,460		1,422,460	315,124						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	09/20/2021	09/20/2022		50,976,433	4357.73		1,188,276		1,529,558		1,529,558	341,282						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	09/20/2021	09/20/2022		55,438,808	4357.73		1,382,112		1,783,114		1,783,114	401,002						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	09/20/2021	09/20/2022		47,063,484	4357.73		1,260,792		1,631,405		1,631,405	370,613						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	09/20/2021	09/20/2022		58,393,582	4357.73		1,849,870		2,414,555		2,414,555	564,685						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	09/20/2021	09/20/2022		53,600,079	4357.73		1,895,799		2,493,427		2,493,427	597,628						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	09/20/2021	09/20/2022		7,520,322	527.75		219,593		276,775		276,775	57,182						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	09/20/2021	03/20/2023		7,408,141	4357.73		166,906		216,418		216,418	49,512						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	10/06/2021	10/06/2026		1,802,792	4363.55		42,366		50,673		50,673	8,307						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	10/06/2021	10/06/2028		2,272,939	4363.55		59,551		71,257		71,257	11,706						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	10/06/2021	10/06/2022		19,376,660	4363.55		346,842		426,381		426,381	79,539						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	10/06/2021	10/06/2022		46,350,209	4363.55		857,479		1,229,599		1,229,599	372,120						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	GOLDMAN SACHS	10/06/2021	10/06/2022		36,489,348	165.03		707,902		940,325		940,325	232,423						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	GOLDMAN SACHS	10/06/2021	10/06/2022		22,470,094	104.05		563,990		899,414		899,414	335,425						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE	10/06/2021	10/06/2022		873,926	77.39		18,964		19,275		19,275	311						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	10/06/2021	10/06/2022		35,375,809	1184.94		1,503,472		2,430,443		2,430,443	926,971						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	10/06/2021	10/06/2022		36,653,820	4363.55		435,036		557,931		557,931	122,895						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	10/06/2021	10/06/2022		52,931,408	4363.55		658,436		845,281		845,281	186,845						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	10/06/2021	10/06/2022		53,592,736	4363.55		921,795		1,193,530		1,193,530	271,736						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	10/06/2021	10/06/2022		48,861,280	4363.55		947,909		1,231,337		1,231,337	283,428						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	10/06/2021	10/06/2022		78,214,717	4363.55		1,681,617		2,198,446		2,198,446	516,829						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	10/06/2021	10/06/2022		48,871,760	4363.55		1,092,224		1,426,660		1,426,660	334,437						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	10/06/2021	10/06/2022		61,888,978	4363.55		1,481,574		1,940,216		1,940,216	458,642						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	10/06/2021	10/06/2022		52,608,961	4363.55		1,327,778		1,743,346		1,743,346	415,568						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	10/06/2021	10/06/2022		51,646,817	4363.55		1,435,781		1,894,624		1,894,624	458,842						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	10/06/2021	10/06/2022		53,671,665	4363.55		1,701,951		2,268,939		2,268,939	566,988						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	GOLDMAN SACHS	10/06/2021	10/06/2022		55,739,477	4363.55		1,923,012		2,586,106		2,586,106	663,094						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	10/06/2021	10/06/2022		9,915,388	526.6		290,521		389,151		389,151	98,630						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	10/06/2021	04/06/2023		6,545,325	4363.55		149,820		197,864		197,864	48,044						0002

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	10/20/2021	10/20/2026		2,142,631	4536.19		51,423		54,746		54,746	3,323						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	10/20/2021	10/20/2028		2,133,408	4536.19		55,255		59,115		59,115	3,860						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	10/20/2021	10/20/2022		16,725,784	4536.19		346,224		332,622		332,622	(13,602)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	10/20/2021	10/20/2022		35,772,873	4536.19		622,450		772,694		772,694	150,244						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	GOLDMAN SACHS	10/20/2021	10/20/2022		29,071,866	166.9		575,651		691,919		691,919	116,268						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	GOLDMAN SACHS	10/20/2021	10/20/2022		17,734,230	109.26		427,358		605,902		605,902	178,543						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	10/20/2021	10/20/2022		576,949	80.4		13,905		11,287		11,287	(2,617)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	10/20/2021	10/20/2022		33,844,087	1215.52		1,465,449		1,749,886		1,749,886	284,437						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	10/20/2021	10/20/2022		38,844,100	4536.19		462,245		542,587		542,587	80,342						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	10/20/2021	10/20/2022		54,700,758	4536.19		732,990		865,486		865,486	132,496						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	10/20/2021	10/20/2022		44,062,715	4536.19		775,504		921,054		921,054	145,550						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	10/20/2021	10/20/2022		58,776,528	4536.19		1,199,041		1,432,080		1,432,080	233,039						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	10/20/2021	10/20/2022		55,587,508	4536.19		1,234,043		1,478,630		1,478,630	244,587						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	10/20/2021	10/20/2022		54,661,346	4536.19		1,310,685		1,574,925		1,574,925	264,240						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	10/20/2021	10/20/2022		59,715,828	4536.19		1,552,599		1,878,011		1,878,011	325,412						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	10/20/2021	10/20/2022		63,506,660	4536.19		1,931,860		2,352,971		2,352,971	421,111						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	10/20/2021	10/20/2022		57,609,613	4536.19		1,967,357		2,409,672		2,409,672	442,315						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	10/20/2021	10/20/2022		8,275,186	529.46		244,118		298,960		298,960	54,842						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	10/20/2021	04/20/2023		7,145,529	4536.19		142,905		173,967		173,967	31,062						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	11/05/2021	11/04/2022		22,480,734	4697.53		490,080		288,747		288,747	(201,333)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	11/05/2021	11/04/2022		51,829,410	4697.53		922,564		886,721		886,721	(35,843)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	11/05/2021	11/04/2022		33,094,717	169.84		641,083		662,253		662,253	21,170						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	GOLDMAN SACHS	11/05/2021	11/04/2022		23,195,687	110.24		572,816		776,799		776,799	203,983						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	11/05/2021	11/04/2022		884,176	81.83		19,806		14,022		14,022	(5,784)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE	11/05/2021	11/04/2022		39,398,855	1248.08		1,753,249		1,475,987		1,475,987	(277,262)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	11/05/2021	11/04/2022		60,598,137	4697.53		718,659		765,123		765,123	46,464						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	11/05/2021	11/04/2022		67,347,611	4697.53		901,786		957,507		957,507	55,722						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	11/05/2021	11/04/2022		65,718,039	4697.53		1,148,012		1,215,325		1,215,325	67,312						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	11/05/2021	11/04/2022		48,714,287	4697.53		955,717		1,010,856		1,010,856	55,139						0002

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	11/05/2021	11/04/2022		55,430,854	4697.53		1,184,484		1,251,870		1,251,870	67,386						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	11/05/2021	11/04/2022		53,661,902	4697.53		1,219,223		1,288,438		1,288,438	69,215						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	11/05/2021	11/04/2022		53,663,183	4697.53		1,287,337		1,361,198		1,361,198	73,861						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	11/05/2021	11/04/2022		69,651,840	4697.53		1,783,135		1,885,993		1,885,993	102,858						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	11/05/2021	11/04/2022		69,523,444	4697.53		2,069,040		2,193,299		2,193,299	124,259						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	11/05/2021	11/04/2022		46,505,547	4697.53		1,517,472		1,611,372		1,611,372	93,900						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	11/05/2021	11/04/2022		61,067,890	4697.53		2,090,400		2,222,988		2,222,988	132,588						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	11/05/2021	11/04/2022		10,597,665	536.33		314,751		303,185		303,185	(11,566)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	11/05/2021	11/06/2026		1,317,530	4697.53		30,567		29,775		29,775	(792)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	11/05/2021	11/06/2028		3,225,894	4697.53		80,325		77,683		77,683	(2,642)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	11/05/2021	05/05/2023		8,455,554	4697.53		152,118		171,086		171,086	18,968						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	11/19/2021	11/18/2022		18,640,506	4697.96		397,043		334,882		334,882	(62,160)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	11/19/2021	11/18/2022		40,137,982	4697.96		691,176		690,957		690,957	(219)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	11/19/2021	11/18/2022		33,045,708	172.61		633,690		570,540		570,540	(63,150)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	GOLDMAN SACHS	11/19/2021	11/18/2022		18,163,948	109.88		446,833		603,885		603,885	157,052						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE	11/19/2021	11/18/2022		854,872	80.34		19,492		17,019		17,019	(2,473)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	11/19/2021	11/18/2022		35,928,918	1248.41		1,652,730		1,370,047		1,370,047	(282,683)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	11/19/2021	11/18/2022		45,015,628	4697.96		536,139		570,306		570,306	34,167						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	11/19/2021	11/18/2022		53,560,436	4697.96		680,752		723,041		723,041	42,288						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	11/19/2021	11/18/2022		38,108,536	4697.96		650,130		687,725		687,725	37,595						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	11/19/2021	11/18/2022		63,226,668	4697.96		1,192,461		1,260,016		1,260,016	67,554						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	11/19/2021	11/18/2022		52,408,668	4697.96		1,184,392		1,249,222		1,249,222	64,829						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	11/19/2021	11/18/2022		74,882,646	4697.96		1,847,376		1,948,161		1,948,161	100,785						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	11/19/2021	11/18/2022		50,664,109	4697.96		1,298,966		1,369,853		1,369,853	70,886						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	11/19/2021	11/18/2022		54,660,424	4697.96		1,553,961		1,639,639		1,639,639	85,678						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	11/19/2021	11/18/2022		59,194,296	4697.96		1,900,710		2,008,698		2,008,698	107,988						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	11/19/2021	11/18/2022		51,677,560	4697.96		1,783,870		1,888,974		1,888,974	105,104						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	11/19/2021	11/18/2022		10,537,559	531.19		318,234		373,233		373,233	54,998						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	11/19/2021	11/20/2026		1,146,967	4697.96		26,495		25,834		25,834	(661)						0002

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	11/19/2021	11/20/2028		2,303,354	4697.96		60,118		58,717		58,717	(1,401)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	11/19/2021	05/19/2023		7,516,736	4697.96		146,336		164,341		164,341	18,005						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	12/06/2021	12/04/2026		729,148	4591.67		16,916		17,112		17,112	196						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	12/06/2021	12/06/2028		752,619	4591.67		18,966		19,037		19,037	71						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	12/06/2021	12/06/2022		17,863,558	4591.67		385,853		493,950		493,950	108,097						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	12/06/2021	12/06/2022		34,429,808	4591.67		616,294		669,344		669,344	53,051						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	12/06/2021	12/06/2022		33,003,282	166.22		675,076		814,954		814,954	139,878						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	GOLDMAN SACHS	12/06/2021	12/06/2022		18,413,441	110		475,067		587,971		587,971	112,904						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	ROYAL BANK OF CANADA	12/06/2021	12/06/2022		842,474	77.77		17,861		19,200		19,200	1,339						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE	12/06/2021	12/06/2022		36,310,432	1221.41		1,633,969		1,902,015		1,902,015	268,046						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	12/06/2021	12/06/2022		42,702,531	4591.67		495,783		547,822		547,822	52,039						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	12/06/2021	12/06/2022		57,375,435	4591.67		772,350		853,982		853,982	81,632						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	12/06/2021	12/06/2022		48,349,151	4591.67		859,228		952,126		952,126	92,898						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	12/06/2021	12/06/2022		54,618,275	4591.67		1,119,128		1,241,866		1,241,866	122,738						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	12/06/2021	12/06/2022		44,379,411	4591.67		1,033,596		1,148,977		1,148,977	115,381						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	12/06/2021	12/06/2022		80,474,316	4591.67		2,015,882		2,240,436		2,240,436	224,555						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	12/06/2021	12/06/2022		47,103,801	4591.67		1,260,969		1,402,257		1,402,257	141,288						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	12/06/2021	12/06/2022		50,578,788	4591.67		1,501,684		1,671,643		1,671,643	169,958						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	12/06/2021	12/06/2022		49,562,694	4591.67		1,614,257		1,800,134		1,800,134	185,877						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	12/06/2021	12/06/2022		55,212,723	4591.67		1,942,384		2,169,942		2,169,942	227,559						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	12/06/2021	12/06/2022		10,814,639	527.81		330,928		454,544		454,544	123,616						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	12/06/2021	06/06/2023		9,183,340	4591.67		155,020		184,227		184,227	29,207						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	12/20/2021	12/18/2026		1,060,073	4568.02		24,594		25,333		25,333	739						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	12/20/2021	12/20/2028		1,687,120	4568.02		44,371		45,571		45,571	1,200						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	12/20/2021	12/20/2022		20,660,136	4568.02		458,655		558,667		558,667	100,012						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	12/20/2021	12/20/2022		34,967,588	4568.02		618,926		695,439		695,439	76,513						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	GOLDMAN SACHS	12/20/2021	12/20/2022		29,397,900	167.09		596,778		685,036		685,036	88,258						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	GOLDMAN SACHS	12/20/2021	12/20/2022		17,770,977	110.32		460,268		571,740		571,740	111,472						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE	12/20/2021	12/20/2022		912,240	76.48		20,890		24,633		24,633	3,742						0002

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE	12/20/2021	12/20/2022		37,686,588	1221.01		1,692,128		2,011,246		2,011,246	319,118						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	12/20/2021	12/20/2022		74,915,528	4568.02		895,276		1,003,935		1,003,935	108,659						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	12/20/2021	12/20/2022		47,283,387	4568.02		809,963		911,874		911,874	101,911						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	12/20/2021	12/20/2022		56,826,991	4568.02		1,079,712		1,218,806		1,218,806	139,093						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	12/20/2021	12/20/2022		48,421,012	4568.02		1,073,462		1,211,842		1,211,842	138,380						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	12/20/2021	12/20/2022		55,477,696	4568.02		1,309,274		1,477,960		1,477,960	168,686						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	12/20/2021	12/20/2022		49,193,489	4568.02		1,229,837		1,392,247		1,392,247	162,410						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	12/20/2021	12/20/2022		46,536,434	4568.02		1,258,862		1,422,590		1,422,590	163,728						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	12/20/2021	12/20/2022		46,593,804	4568.02		1,388,934		1,569,592		1,569,592	180,658						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	12/20/2021	12/20/2022		47,507,408	4568.02		1,550,640		1,754,031		1,754,031	203,391						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	12/20/2021	12/20/2022		52,989,032	4568.02		1,873,748		2,121,530		2,121,530	247,782						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	12/20/2021	12/20/2022		9,883,042	531.16		306,380		378,921		378,921	72,541						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	12/20/2021	06/20/2023		9,136,040	4568.02		160,700		192,600		192,600	31,900						0002
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										2,844,613	432,557,678	0	664,964,300	XXX	664,964,300	228,649,746	0	0	0	0	XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other										2,844,613	432,557,678	0	664,964,300	XXX	664,964,300	228,649,746	0	0	0	0	XXX	XXX
0289999999. Subtotal - Purchased Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0359999999. Subtotal - Purchased Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0429999999. Subtotal - Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0439999999. Total Purchased Options - Call Options and Warrants										2,844,613	432,557,678	0	664,964,300	XXX	664,964,300	228,649,746	0	0	0	0	XXX	XXX
0449999999. Total Purchased Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0459999999. Total Purchased Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0469999999. Total Purchased Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0479999999. Total Purchased Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0489999999. Total Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0499999999. Total Purchased Options										2,844,613	432,557,678	0	664,964,300	XXX	664,964,300	228,649,746	0	0	0	0	XXX	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0779999999. Subtotal - Written Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0849999999. Subtotal - Written Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0919999999. Subtotal - Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0929999999. Total Written Options - Call Options and Warrants										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0939999999. Total Written Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0949999999. Total Written Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0959999999. Total Written Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0969999999. Total Written Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0979999999. Total Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0989999999. Total Written Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE 3mL	D1	C	MORGAN STANLEY	12/23/2021	06/23/2030	0	84,000,000	0.21600%	0	0	2,002,146	5,095,113		5,095,113	(5,228,275)	0	0	0	0		0004

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE 3mL	D1	C	MORGAN STANLEY	12/23/2021	06/23/2030	0	198,000,000	0.21600%	0	0	2,989,658	2,008,681		2,008,681	(9,915,964)	0	0	0	0		0004
RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE 1mL	D1	C	MORGAN STANLEY	12/27/2021	12/26/2023	0	26,000,000	0.09200%	0	0	434,280	232,546		232,546	(610,780)	0	0	0	0		0004
RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE 3mL	D1	C	BANK OF AMERICA MERR	10/15/2021	04/15/2024	0	381,000,000	0.12375%	0	0	7,722,251	6,216,217		6,216,217	(11,082,070)	0	0	0	0		0004
RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE 3mL	D1	C	MORGAN STANLEY	12/23/2021	06/23/2030	0	78,000,000	0.21600%	0	0	1,821,180	4,485,554		4,485,554	(4,715,685)	0	0	0	0		0004
RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE 3mL	D1	C	MORGAN STANLEY	10/25/2021	10/25/2025	0	135,000,000	0.12388%	0	0	2,895,055	3,370,937		3,370,937	(4,975,100)	0	0	0	0		0004
RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE 3mL	D1	C	BANK OF AMERICA MERR	10/15/2021	04/15/2024	0	287,000,000	0.12375%	0	0	7,647,460	11,097,862		11,097,862	(11,316,783)	0	0	0	0		0004
RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE 3mL	D1	C	MORGAN STANLEY	10/15/2021	04/15/2024	0	195,000,000	0.12375%	0	0	5,728,928	6,249,493		6,249,493	(7,626,443)	0	0	0	0		0004
RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE 3mL	D1	C	BANK OF AMERICA MERR	11/15/2021	05/15/2024	0	88,000,000	0.15600%	0	0	3,733,443	3,135,107		3,135,107	(4,712,615)	0	0	0	0		0004
0999999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Interest Rate										0	0	34,974,401	41,891,511	XXX	41,891,511	(60,183,714)	0	0	0	0	XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	34,974,401	41,891,511	XXX	41,891,511	(60,183,714)	0	0	0	0	XXX	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1229999999. Subtotal - Swaps - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1289999999. Subtotal - Swaps - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1349999999. Subtotal - Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1359999999. Total Swaps - Interest Rate										0	0	34,974,401	41,891,511	XXX	41,891,511	(60,183,714)	0	0	0	0	XXX	XXX
1369999999. Total Swaps - Credit Default										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1379999999. Total Swaps - Foreign Exchange										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1389999999. Total Swaps - Total Return										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1399999999. Total Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1409999999. Total Swaps										0	0	34,974,401	41,891,511	XXX	41,891,511	(60,183,714)	0	0	0	0	XXX	XXX
1479999999. Subtotal - Forwards										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	34,974,401	41,891,511	XXX	41,891,511	(60,183,714)	0	0	0	0	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1709999999. Subtotal - Hedging Other										2,844,613	432,557,678	0	664,964,300	XXX	664,964,300	228,649,746	0	0	0	0	XXX	XXX
1719999999. Subtotal - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1729999999. Subtotal - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1739999999. Subtotal - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1759999999 - Totals										2,844,613	432,557,678	34,974,401	706,855,811	XXX	706,855,811	168,466,032	0	0	0	0	XXX	XXX

(a)

Code	Description of Hedged Risk(s)
A	Equity Index
C	Interest Rate

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0002	Hedges crediting rate for fixed indexed annuity products linked to changes in equity indices or Exchanged Traded Funds.
0004	Increases the bond portfolio duration by 11bps.

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of 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)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	01/10/2020	01/08/2021	01/08/2021	Expiration		1,049,778	3253.05	39,832			13,767			(11,898)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	02/14/2020	02/13/2021	02/13/2021	Expiration		1,502,262	3376.89	49,203			0			(3)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	03/13/2020	03/12/2021	03/12/2021	Expiration		1,560,093	2767.35	86,356			367,070			(347,077)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	04/13/2020	04/09/2021	04/09/2021	Expiration		1,610,812	2748.32	118,125			464,005			(427,810)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	05/15/2020	05/14/2021	05/14/2021	Expiration		1,423,899	2820.21	99,988			414,272			(362,342)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	06/12/2020	06/11/2021	06/11/2021	Expiration		1,295,925	3188.07	55,445			220,175			(162,663)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	ROYAL BANK OF CANADA	07/10/2020	07/09/2021	07/09/2021	Expiration		1,484,028	3169.56	85,233			311,277			(220,346)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	ROYAL BANK OF CANADA	08/14/2020	08/13/2021	08/13/2021	Expiration		1,440,226	3377.9	73,417			234,270			(132,823)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	09/11/2020	09/10/2021	09/10/2021	Expiration		1,115,472	3401.46	55,130			200,259			(106,562)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	10/09/2020	10/09/2021	10/09/2021	Expiration		1,605,345	3417.96	101,014			316,510			(161,535)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	ROYAL BANK OF CANADA	11/13/2020	11/13/2021	11/13/2021	Expiration		1,396,412	3558.12	68,139			245,553			(105,019)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	12/11/2020	12/11/2021	12/11/2021	Expiration		2,486,878	3661.18	113,063			409,961			(150,192)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	07/05/2019	01/06/2021	01/06/2021	Expiration		7,036,482	2990.41	272,312			534,770			(534,745)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	07/19/2019	01/20/2021	01/20/2021	Expiration		5,348,880	2976.61	204,060			401,174			(397,957)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	08/06/2019	02/05/2021	02/05/2021	Expiration		7,725,342	2881.77	264,207			513,741			(505,198)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	08/20/2019	02/19/2021	02/19/2021	Expiration		4,774,902	2900.51	169,987			327,073			(317,742)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SCOTIA BANK	09/06/2019	03/06/2021	03/06/2021	Expiration		5,238,769	2978.71	187,967			358,856			(342,081)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CREDIT SUISSE	09/20/2019	03/20/2021	03/20/2021	Expiration		7,312,945	2992.07	266,191			500,945			(470,742)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	ROYAL BANK OF CANADA	10/04/2019	04/06/2021	04/06/2021	Expiration		6,128,554	2952.01	223,692			422,873			(395,159)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	10/18/2019	04/20/2021	04/20/2021	Expiration		7,344,335	2986.2	265,865			503,075			(463,536)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	11/06/2019	05/06/2021	05/06/2021	Expiration		10,694,734	3076.78	397,844			759,321			(681,295)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	11/20/2019	05/20/2021	05/20/2021	Expiration		8,903,111	3108.46	333,867			636,558			(563,888)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	12/06/2019	06/06/2021	06/06/2021	Expiration		10,334,559	3145.91	389,613			744,103			(625,468)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	12/20/2019	06/20/2021	06/20/2021	Expiration		8,381,419	3221.22	310,113			586,711			(478,339)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	01/06/2020	07/06/2021	07/06/2021	Expiration		6,380,271	3246.28	230,335			437,049			(351,571)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	01/06/2020	01/06/2021	01/06/2021	Expiration		27,667,374	3246.28	697,218			0			0						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	01/06/2020	01/06/2021	01/06/2021	Expiration		54,072,830	3246.28	1,251,786			475,151			(485,275)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	01/06/2020	01/06/2021	01/06/2021	Expiration		24,300,482	147.39	478,721			1,373,384			(1,372,953)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	01/06/2020	01/06/2021	01/06/2021	Expiration		13,338,991	92.79	322,804			0			(37)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	01/06/2020	01/06/2021	01/06/2021	Expiration		697,974	69.54	16,682			28,605			(24,797)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	01/06/2020	01/06/2021	01/06/2021	Expiration		41,125,207	1046.23	1,784,834			1,137,180			(1,181,445)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	01/06/2020	01/06/2021	01/06/2021	Expiration		37,179,002	3246.28	738,747			1,264,079			(1,263,357)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	01/06/2020	01/06/2021	01/06/2021	Expiration		55,828,368	3246.28	1,240,022			2,149,362			(2,147,958)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	01/06/2020	01/06/2021	01/06/2021	Expiration		50,281,680	3246.28	1,180,111			2,061,588			(2,060,054)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	01/06/2020	01/06/2021	01/06/2021	Expiration		54,963,387	3246.28	1,374,085			2,418,451			(2,416,459)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	01/06/2020	01/06/2021	01/06/2021	Expiration		78,559,976	3246.28	2,059,037			3,652,990			(3,649,877)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	01/06/2020	01/06/2021	01/06/2021	Expiration		35,064,515	3246.28	939,729			1,665,583			(1,664,075)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	01/06/2020	01/06/2021	01/06/2021	Expiration		68,821,136	3246.28	1,886,465			3,372,284			(3,369,065)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	01/06/2020	01/06/2021	01/06/2021	Expiration		60,705,436	3246.28	1,724,779			3,095,972			(3,092,864)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	01/06/2020	01/06/2021	01/06/2021	Expiration		63,812,949	3246.28	1,911,198			3,477,761			(3,473,863)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	01/06/2020	01/06/2021	01/06/2021	Expiration		18,828,424	3246.28	598,932			1,101,478			(1,100,026)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	01/06/2020	01/06/2021	01/06/2021	Expiration		64,600,972	3246.28	2,184,307			4,069,948			(4,063,618)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	01/06/2020	01/06/2021	01/06/2021	Expiration		6,482,467	507.73	246,982			38,430			(28,394)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	GOLDMAN SACHS	01/13/2020	01/06/2021	01/06/2021	Expiration		14,748,619	3246.28	320,741			129,600			(132,361)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	01/13/2020	01/06/2021	01/06/2021	Expiration		54,951,135	3246.28	1,280,390			2,115,589			(2,114,207)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	01/17/2020	07/20/2021	07/20/2021	Expiration		4,668,614	3329.62	171,241			329,137			(255,228)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	01/17/2020	01/20/2021	01/20/2021	Expiration		24,997,672	3329.62	634,941			0			0						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	01/17/2020	01/20/2021	01/20/2021	Expiration		57,706,548	3329.62	1,229,150			0			0						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CREDIT SUISSE	01/17/2020	01/20/2021	01/20/2021	Expiration		20,538,300	146.58	437,466			1,181,183			(1,176,596)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	01/17/2020	01/20/2021	01/20/2021	Expiration		12,213,670	95.19	295,571			0			(1,380)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	01/17/2020	01/20/2021	01/20/2021	Expiration		253,772	70.38	6,471			10,168			(7,235)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE	01/17/2020	01/20/2021	01/20/2021	Expiration		36,587,994	1073.09	1,562,307			966,619			(411,455)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	01/17/2020	01/20/2021	01/20/2021	Expiration		51,518,078	3329.62	1,035,959			1,803,184			(1,733,249)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	01/17/2020	01/20/2021	01/20/2021	Expiration		64,594,628	3329.62	1,382,913			2,422,284			(2,325,918)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	01/17/2020	01/20/2021	01/20/2021	Expiration		54,408,570	3329.62	1,235,594			2,176,264			(2,087,397)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	01/17/2020	01/20/2021	01/20/2021	Expiration		62,480,974	3329.62	1,537,699			2,749,101			(2,631,766)						0002

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion 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 (Amortiza-tion)/ 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)
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	01/17/2020	01/20/2021	01/20/2021	Expiration		77,580,146	3329.62	2,002,266			3,607,539			(3,449,049)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	01/17/2020	01/20/2021	01/20/2021	Expiration		43,618,022	3329.62	1,169,361			2,115,519			(2,020,433)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	01/17/2020	01/20/2021	01/20/2021	Expiration		61,211,484	3329.62	1,714,062			3,121,774			(2,977,435)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	01/17/2020	01/20/2021	01/20/2021	Expiration		50,277,262	3329.62	1,453,438			2,664,697			(2,538,569)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	01/17/2020	01/20/2021	01/20/2021	Expiration		49,611,338	3329.62	1,518,521			2,827,871			(2,687,485)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	01/17/2020	01/20/2021	01/20/2021	Expiration		67,258,324	3329.62	2,226,952			4,237,354			(4,010,981)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	01/17/2020	01/20/2021	01/20/2021	Expiration		4,872,040	513.49	187,574			0			(11,415)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	02/06/2020	08/06/2021	08/06/2021	Expiration		10,646,465	3345.78	398,604			793,162			(607,592)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	02/06/2020	02/06/2021	02/06/2021	Expiration		36,173,381	3345.78	911,569			0			0						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	02/06/2020	02/06/2021	02/06/2021	Expiration		75,773,831	3345.78	1,613,983			0			(10,276)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	02/06/2020	02/06/2021	02/06/2021	Expiration		35,522,156	147.4	745,965			2,043,608			(2,003,875)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE	02/06/2020	02/06/2021	02/06/2021	Expiration		22,104,263	96.21	523,872			0			(11,097)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	02/06/2020	02/06/2021	02/06/2021	Expiration		894,750	69.62	19,237			36,628			(28,285)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE	02/06/2020	02/06/2021	02/06/2021	Expiration		55,765,057	1076.57	2,314,250			1,170,653			(723,439)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	02/06/2020	02/06/2021	02/06/2021	Expiration		59,074,747	3345.78	1,128,853			1,978,940			(1,832,798)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	02/06/2020	02/06/2021	02/06/2021	Expiration		54,536,214	3345.78	1,123,953			1,990,556			(1,840,557)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	02/06/2020	02/06/2021	02/06/2021	Expiration		47,510,076	3345.78	1,002,863			1,781,674			(1,646,450)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	02/06/2020	02/06/2021	02/06/2021	Expiration		46,171,764	3345.78	1,011,598			1,800,762			(1,662,668)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	02/06/2020	02/06/2021	02/06/2021	Expiration		58,483,054	3345.78	1,322,234			2,368,492			(2,185,112)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	02/06/2020	02/06/2021	02/06/2021	Expiration		54,459,659	3345.78	1,296,703			2,341,789			(2,157,180)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	02/06/2020	02/06/2021	02/06/2021	Expiration		73,272,582	3345.78	1,832,464			3,333,837			(3,066,378)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	02/06/2020	02/06/2021	02/06/2021	Expiration		96,236,313	3345.78	2,559,886			4,715,487			(4,327,404)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	02/06/2020	02/06/2021	02/06/2021	Expiration		83,125,581	3345.78	2,292,603			4,239,286			(3,885,209)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	02/06/2020	02/06/2021	02/06/2021	Expiration		63,610,412	3345.78	1,901,951			3,594,053			(3,280,909)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	02/06/2020	02/06/2021	02/06/2021	Expiration		54,451,014	3345.78	1,724,464			3,294,291			(2,998,211)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	02/06/2020	02/06/2021	02/06/2021	Expiration		83,864,775	3345.78	2,808,631			5,451,318			(4,943,332)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	02/06/2020	02/06/2021	02/06/2021	Expiration		8,705,326	515.04	326,450			0			(28,711)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	02/20/2020	08/20/2021	08/20/2021	Expiration		9,734,278	3373.23	359,195			705,735			(534,716)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	02/20/2020	02/20/2021	02/20/2021	Expiration		29,028,521	3373.23	714,102			0			0						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	02/20/2020	02/20/2021	02/20/2021	Expiration		57,969,791	3373.23	1,269,538			0			(309)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE	02/20/2020	02/20/2021	02/20/2021	Expiration		26,443,449	152.41	560,601			1,493,853			(1,422,784)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	02/20/2020	02/20/2021	02/20/2021	Expiration		18,673,738	100.02	448,173			0			(7,494)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CREDIT SUISSE	02/20/2020	02/20/2021	02/20/2021	Expiration		287,808	68.58	6,044			11,205			(9,245)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE	02/20/2020	02/20/2021	02/20/2021	Expiration		46,288,808	1083.25	1,916,357			822,580			(570,543)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	02/20/2020	02/20/2021	02/20/2021	Expiration		50,476,754	3373.23	974,201			1,690,923			(1,531,737)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	02/20/2020	02/20/2021	02/20/2021	Expiration		50,935,773	3373.23	1,059,932			1,859,112			(1,680,914)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	02/20/2020	02/20/2021	02/20/2021	Expiration		55,320,972	3373.23	1,195,465			2,102,152			(1,898,812)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	02/20/2020	02/20/2021	02/20/2021	Expiration		57,920,684	3373.23	1,309,680			2,316,841			(2,089,913)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	02/20/2020	02/20/2021	02/20/2021	Expiration		61,422,073	3373.23	1,480,988			2,641,169			(2,377,601)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	02/20/2020	02/20/2021	02/20/2021	Expiration		73,873,737	3373.23	1,884,586			3,398,223			(3,052,610)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	02/20/2020	02/20/2021	02/20/2021	Expiration		91,072,605	3373.23	2,449,853			4,462,604			(3,999,898)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	02/20/2020	02/20/2021	02/20/2021	Expiration		60,043,494	3373.23	1,699,796			3,122,298			(2,792,151)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	02/20/2020	02/20/2021	02/20/2021	Expiration		66,115,308	3373.23	2,017,118			3,768,492			(3,356,606)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	02/20/2020	02/20/2021	02/20/2021	Expiration		81,626,710	3373.23	2,669,195			5,060,850			(4,488,332)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	02/20/2020	02/20/2021	02/20/2021	Expiration		7,384,743	519.8	273,235			0			(16,827)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	03/06/2020	09/03/2021	09/03/2021	Expiration		7,814,527	2972.37	288,356			562,646			(475,410)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	03/06/2020	03/05/2021	03/05/2021	Expiration		27,572,995	2972.37	463,226			196,816			0						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	03/06/2020	03/05/2021	03/05/2021	Expiration		65,970,884	2972.37	1,510,733			2,902,624			(2,902,322)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	03/06/2020	03/05/2021	03/05/2021	Expiration		29,292,121	157.55	597,559			295,617			(1,426,601)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	03/06/2020	03/05/2021	03/05/2021	Expiration		23,666,636	91.47	721,834			0			(154,698)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	03/06/2020	03/05/2021	03/05/2021	Expiration		652,228	61.75	15,780			25,772			(23,967)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	03/06/2020	03/05/2021	03/05/2021	Expiration		44,971,946	1001.62	1,722,426			3,994,234			(3,355,563)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	03/06/2020	03/05/2021	03/05/2021	Expiration		72,417,877	2972.37	1,369,584			2,462,194			(2,368,502)						0002

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of 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)
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	03/06/2020	03/05/2021	03/05/2021	Expiration		51,422,001	2972.37	1,065,060			1,928,258			(1,853,701)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	03/06/2020	03/05/2021	03/05/2021	Expiration		58,258,452	2972.37	1,270,750			2,301,236			(2,211,301)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	03/06/2020	03/05/2021	03/05/2021	Expiration		54,661,056	2972.37	1,252,417			2,268,372			(2,178,956)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	03/06/2020	03/05/2021	03/05/2021	Expiration		43,099,365	2972.37	1,009,116			1,831,785			(1,759,126)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	03/06/2020	03/05/2021	03/05/2021	Expiration		76,165,999	2972.37	1,851,746			3,351,194			(3,217,525)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	03/06/2020	03/05/2021	03/05/2021	Expiration		81,740,175	2972.37	2,093,690			3,801,050			(3,647,367)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	03/06/2020	03/05/2021	03/05/2021	Expiration		58,852,926	2972.37	1,583,885			2,883,870			(2,765,888)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	03/06/2020	03/05/2021	03/05/2021	Expiration		57,468,341	2972.37	1,649,341			3,017,099			(2,891,640)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	03/06/2020	03/05/2021	03/05/2021	Expiration		42,340,921	2972.37	1,312,569			2,413,502			(2,310,879)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	03/06/2020	03/05/2021	03/05/2021	Expiration		61,185,023	2972.37	1,957,921			3,609,920			(3,455,026)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	03/06/2020	03/05/2021	03/05/2021	Expiration		80,441,567	2972.37	2,718,925			5,067,837			(4,846,096)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	03/06/2020	03/05/2021	03/05/2021	Expiration		7,392,002	501.3	237,283			152,028			(149,423)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	03/20/2020	09/20/2021	09/20/2021	Expiration		7,738,049	2304.92	306,427			580,354			(533,289)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	03/20/2020	03/19/2021	03/19/2021	Expiration		27,722,687	2304.92	415,840			4,639,987			(3,440,634)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	03/20/2020	03/19/2021	03/19/2021	Expiration		63,854,473	2304.92	1,713,854			2,809,694			(2,809,129)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	03/20/2020	03/19/2021	03/19/2021	Expiration		26,183,917	140.11	777,662			1,440,854			(1,408,830)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	03/20/2020	03/19/2021	03/19/2021	Expiration		19,488,187	60.92	779,527			1,190,021			(1,161,190)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	03/20/2020	03/19/2021	03/19/2021	Expiration		600,406	47.05	13,689			21,949			(21,595)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	03/20/2020	03/19/2021	03/19/2021	Expiration		44,141,172	952.85	1,787,717			6,956,224			(5,668,363)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	03/20/2020	03/19/2021	03/19/2021	Expiration		51,027,739	2304.92	970,428			1,709,323			(1,692,121)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	03/20/2020	03/19/2021	03/19/2021	Expiration		67,764,648	2304.92	1,437,783			2,541,042			(2,514,708)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	03/20/2020	03/19/2021	03/19/2021	Expiration		59,927,920	2304.92	1,337,289			2,367,040			(2,342,148)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	03/20/2020	03/19/2021	03/19/2021	Expiration		60,477,664	2304.92	1,416,202			2,509,713			(2,482,934)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	03/20/2020	03/19/2021	03/19/2021	Expiration		50,369,303	2304.92	1,208,863			2,140,715			(2,117,599)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	03/20/2020	03/19/2021	03/19/2021	Expiration		80,975,618	2304.92	2,025,486			3,603,452			(3,563,983)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	03/20/2020	03/19/2021	03/19/2021	Expiration		62,514,344	2304.92	1,631,624			2,906,950			(2,874,654)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	03/20/2020	03/19/2021	03/19/2021	Expiration		85,204,321	2304.92	2,385,721			4,260,364			(4,211,750)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	03/20/2020	03/19/2021	03/19/2021	Expiration		53,983,952	2304.92	1,662,706			2,996,038			(2,960,675)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	03/20/2020	03/19/2021	03/19/2021	Expiration		49,046,780	2304.92	1,598,925			2,893,754			(2,858,680)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	03/20/2020	03/19/2021	03/19/2021	Expiration		82,596,837	2304.92	2,849,591			5,203,602			(5,138,713)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	03/20/2020	03/19/2021	03/19/2021	Expiration		7,536,866	482.58	240,426			536,775			(421,561)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	04/06/2020	10/06/2021	10/06/2021	Expiration		7,344,308	2663.68	280,553			532,462			(474,066)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	04/06/2020	04/06/2021	04/06/2021	Expiration		31,315,791	2663.68	532,368			4,070,787			(2,697,579)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	04/06/2020	04/06/2021	04/06/2021	Expiration		80,974,006	2663.68	2,000,058			3,441,505			(3,440,689)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	04/06/2020	04/06/2021	04/06/2021	Expiration		28,551,021	156.88	636,689			1,153,834			(1,364,584)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE	04/06/2020	04/06/2021	04/06/2021	Expiration		21,450,126	69.06	673,534			1,351,116			(1,224,719)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	04/06/2020	04/06/2021	04/06/2021	Expiration		147,213	53.6	4,137			5,960			(5,753)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	04/06/2020	04/06/2021	04/06/2021	Expiration		50,567,561	970.04	2,037,873			8,350,602			(5,494,651)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	04/06/2020	04/06/2021	04/06/2021	Expiration		80,416,756	2663.68	1,496,649			2,693,862			(2,606,435)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	04/06/2020	04/06/2021	04/06/2021	Expiration		95,626,112	2663.68	1,980,753			3,586,051			(3,468,290)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	04/06/2020	04/06/2021	04/06/2021	Expiration		60,465,536	2663.68	1,330,996			2,418,685			(2,338,740)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	04/06/2020	04/06/2021	04/06/2021	Expiration		72,185,728	2663.68	1,646,709			2,995,634			(2,896,389)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	04/06/2020	04/06/2021	04/06/2021	Expiration		87,783,691	2663.68	2,090,194			3,818,588			(3,691,344)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	04/06/2020	04/06/2021	04/06/2021	Expiration		87,043,627	2663.68	2,177,142			4,004,030			(3,869,728)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	04/06/2020	04/06/2021	04/06/2021	Expiration		76,858,726	2663.68	2,021,385			3,727,692			(3,601,834)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	04/06/2020	04/06/2021	04/06/2021	Expiration		58,249,622	2663.68	1,619,340			2,999,866			(2,897,822)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	04/06/2020	04/06/2021	04/06/2021	Expiration		44,336,414	2663.68	1,330,092			2,482,904			(2,397,403)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	04/06/2020	04/06/2021	04/06/2021	Expiration		58,089,657	2663.68	1,824,015			3,427,353			(3,308,433)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	04/06/2020	04/06/2021	04/06/2021	Expiration		93,702,460	2663.68	3,101,552			5,856,404			(5,651,444)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	04/06/2020	04/06/2021	04/06/2021	Expiration		8,975,340	486.31	287,211			667,738			(437,823)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	04/20/2020	10/20/2021	10/20/2021	Expiration		7,543,111	2823.16	303,308			577,048			(495,497)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	04/20/2020	04/20/2021	04/20/2021	Expiration		24,453,172	2823.16	364,352			3,872,685			(2,345,090)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	04/20/2020	04/20/2021	04/20/2021	Expiration		58,495,629	2823.16	1,362,948			2,427,545			(2,426,998)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	04/20/2020	04/20/2021	04/20/2021	Expiration		23,083,172	159.7	526,296			979,987			(1,020,114)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE	04/20/2020	04/20/2021	04/20/2021	Expiration		15,725,062	73.33	495,339			999,302			(830,524)						0002

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of 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)
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	04/20/2020	04/20/2021	04/20/2021	Expiration		153,889	54.91	4,309			5,465			(5,205)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE	04/20/2020	04/20/2021	04/20/2021	Expiration		39,843,749	976.79	1,593,750			6,715,747			(4,040,329)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	04/20/2020	04/20/2021	04/20/2021	Expiration		48,964,401	2823.16	573,459			1,003,687			(953,919)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	04/20/2020	04/20/2021	04/20/2021	Expiration		45,959,888	2823.16	869,073			1,562,678			(1,482,405)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	04/20/2020	04/20/2021	04/20/2021	Expiration		64,351,602	2823.16	1,339,253			2,413,219			(2,288,195)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	04/20/2020	04/20/2021	04/20/2021	Expiration		45,452,876	2823.16	1,009,537			1,818,173			(1,723,354)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	04/20/2020	04/20/2021	04/20/2021	Expiration		50,058,175	2823.16	1,150,837			2,077,394			(1,968,728)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	04/20/2020	04/20/2021	04/20/2021	Expiration		59,568,676	2823.16	1,430,246			2,591,291			(2,454,982)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	04/20/2020	04/20/2021	04/20/2021	Expiration		68,997,422	2823.16	1,752,534			3,173,995			(3,005,926)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	04/20/2020	04/20/2021	04/20/2021	Expiration		62,894,427	2823.16	1,672,992			3,050,307			(2,887,928)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	04/20/2020	04/20/2021	04/20/2021	Expiration		53,546,878	2823.16	1,520,731			2,784,356			(2,634,814)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	04/20/2020	04/20/2021	04/20/2021	Expiration		70,524,463	2823.16	2,186,258			4,019,891			(3,801,077)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	04/20/2020	04/20/2021	04/20/2021	Expiration		68,967,557	2823.16	2,331,103			4,310,533			(4,072,451)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	04/20/2020	04/20/2021	04/20/2021	Expiration		6,274,755	488.21	197,655			508,715			(286,044)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	05/06/2020	11/05/2021	11/05/2021	Expiration		9,813,324	2848.42	266,922			495,573			(424,180)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	05/06/2020	05/06/2021	05/06/2021	Expiration		30,105,542	2848.42	406,425			3,190,932			(1,614,745)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	05/06/2020	05/06/2021	05/06/2021	Expiration		72,383,159	2848.42	1,534,523			2,750,561			(2,749,817)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	05/06/2020	05/06/2021	05/06/2021	Expiration		27,584,985	158.95	573,768			1,475,133			(1,161,618)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	05/06/2020	05/06/2021	05/06/2021	Expiration		16,775,244	72.38	528,420			1,040,631			(872,286)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	05/06/2020	05/06/2021	05/06/2021	Expiration		209,848	55.06	5,414			8,918			(8,416)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CREDIT SUISSE	05/06/2020	05/06/2021	05/06/2021	Expiration		46,066,031	978.39	1,824,215			8,276,322			(4,604,545)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	05/06/2020	05/06/2021	05/06/2021	Expiration		61,995,495	2848.42	725,949			1,239,945			(1,166,697)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	05/06/2020	05/06/2021	05/06/2021	Expiration		100,665,609	2848.42	1,731,448			3,019,876			(2,837,658)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	05/06/2020	05/06/2021	05/06/2021	Expiration		66,368,186	2848.42	1,288,354			2,256,605			(2,119,070)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	05/06/2020	05/06/2021	05/06/2021	Expiration		58,852,922	2848.42	1,230,026			2,177,526			(2,044,019)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	05/06/2020	05/06/2021	05/06/2021	Expiration		57,569,393	2848.42	1,347,124			2,389,141			(2,241,111)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	05/06/2020	05/06/2021	05/06/2021	Expiration		67,172,079	2848.42	1,652,433			2,955,560			(2,771,410)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	05/06/2020	05/06/2021	05/06/2021	Expiration		73,345,009	2848.42	1,915,088			3,410,504			(3,196,809)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	05/06/2020	05/06/2021	05/06/2021	Expiration		61,669,300	2848.42	1,695,906			3,052,700			(2,859,997)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	05/06/2020	05/06/2021	05/06/2021	Expiration		62,171,990	2848.42	1,802,988			3,263,985			(3,056,617)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	05/06/2020	05/06/2021	05/06/2021	Expiration		71,594,944	2848.42	2,255,241			4,080,913			(3,818,523)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	05/06/2020	05/06/2021	05/06/2021	Expiration		84,473,948	2848.42	2,901,680			5,321,845			(4,973,705)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	05/06/2020	05/06/2021	05/06/2021	Expiration		8,240,168	487.17	248,853			710,403			(397,608)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	05/20/2020	11/19/2021	11/19/2021	Expiration		7,131,864	2971.61	201,898			367,291			(305,218)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	05/20/2020	05/20/2021	05/20/2021	Expiration		25,675,205	2971.61	364,588			3,343,405			(1,699,280)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	05/20/2020	05/20/2021	05/20/2021	Expiration		65,215,808	2971.61	1,421,705			2,543,355			(2,541,833)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	05/20/2020	05/20/2021	05/20/2021	Expiration		22,458,154	164.65	473,868			1,235,778			(839,575)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	05/20/2020	05/20/2021	05/20/2021	Expiration		16,078,754	72.86	524,168			1,052,644			(862,833)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	05/20/2020	05/20/2021	05/20/2021	Expiration		264,778	57.78	8,367			12,190			(11,181)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	05/20/2020	05/20/2021	05/20/2021	Expiration		40,026,500	987.23	1,609,065			6,313,956			(3,650,296)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	05/20/2020	05/20/2021	05/20/2021	Expiration		63,889,615	2971.61	754,740			1,277,745			(1,177,885)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	05/20/2020	05/20/2021	05/20/2021	Expiration		73,691,019	2971.61	1,290,610			2,210,773			(2,032,803)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	05/20/2020	05/20/2021	05/20/2021	Expiration		57,053,637	2971.61	1,123,957			1,939,733			(1,782,013)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	05/20/2020	05/20/2021	05/20/2021	Expiration		64,186,776	2971.61	1,368,018			2,374,920			(2,180,169)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	05/20/2020	05/20/2021	05/20/2021	Expiration		44,488,623	2971.61	1,054,935			1,846,251			(1,693,097)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	05/20/2020	05/20/2021	05/20/2021	Expiration		55,359,287	2971.61	1,389,518			2,435,793			(2,232,405)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	05/20/2020	05/20/2021	05/20/2021	Expiration		68,129,632	2971.61	1,798,622			3,168,031			(2,901,767)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	05/20/2020	05/20/2021	05/20/2021	Expiration		60,229,439	2971.61	1,686,424			2,981,262			(2,728,842)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	05/20/2020	05/20/2021	05/20/2021	Expiration		55,026,858	2971.61	1,623,292			2,888,919			(2,642,328)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	05/20/2020	05/20/2021	05/20/2021	Expiration		59,633,867	2971.61	1,932,137			3,458,696			(3,159,329)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	05/20/2020	05/20/2021	05/20/2021	Expiration		50,849,520	2971.61	1,723,799			3,101,851			(2,831,198)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	05/20/2020	05/20/2021	05/20/2021	Expiration		40,786,230	2971.61	1,476,462			2,671,492			(2,435,684)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	05/20/2020	05/20/2021	05/20/2021	Expiration		7,186,678	488.95	214,882			573,670			(326,786)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	06/05/2020	12/06/2021	12/06/2021	Expiration		9,581,790	3193.93	268,393			498,253			(379,294)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	06/05/2020	06/06/2021	06/06/2021	Expiration		23,101,852	3193.93	360,389			2,315,265			(727,558)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	06/05/2020	06/06/2021	06/06/2021	Expiration		64,670,759	3193.93	1,377,487			2,522,093			(2,467,951)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	06/05/2020	06/06/2021	06/06/2021	Expiration		26,941,364	158.01	549,603			1,468,041			(1,115,115)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	06/05/2020	06/06/2021	06/06/2021	Expiration		18,029,482	84.59	557,111			1,163,742			(517,802)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	06/05/2020	06/06/2021	06/06/2021	Expiration		370,412	63.82	8,964			15,729			(12,887)						0002

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of 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)
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	06/05/2020	06/06/2021	06/06/2021	Expiration		46,349,788	1009.02	1,830,817			6,795,231			(3,310,187)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	06/05/2020	06/06/2021	06/06/2021	Expiration		64,197,993	3193.93	758,256			1,283,988			(1,093,057)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	06/05/2020	06/06/2021	06/06/2021	Expiration		52,792,616	3193.93	913,960			1,583,813			(1,340,953)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	06/05/2020	06/06/2021	06/06/2021	Expiration		49,035,245	3193.93	912,625			1,593,604			(1,347,410)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	06/05/2020	06/06/2021	06/06/2021	Expiration		72,821,604	3193.93	1,435,355			2,512,332			(2,121,744)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	06/05/2020	06/06/2021	06/06/2021	Expiration		61,323,456	3193.93	1,288,400			2,269,056			(1,913,452)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	06/05/2020	06/06/2021	06/06/2021	Expiration		61,507,852	3193.93	1,439,981			2,552,613			(2,146,962)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	06/05/2020	06/06/2021	06/06/2021	Expiration		69,909,308	3193.93	1,727,506			3,075,946			(2,583,374)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	06/05/2020	06/06/2021	06/06/2021	Expiration		57,490,740	3193.93	1,489,575			2,673,360			(2,241,798)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	06/05/2020	06/06/2021	06/06/2021	Expiration		88,791,254	3193.93	2,460,416			4,439,660			(3,714,980)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	06/05/2020	06/06/2021	06/06/2021	Expiration		53,977,417	3193.93	1,538,985			2,779,881			(2,323,980)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	06/05/2020	06/06/2021	06/06/2021	Expiration		47,908,950	3193.93	1,437,813			2,611,050			(2,178,767)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	06/05/2020	06/06/2021	06/06/2021	Expiration		86,236,110	3193.93	2,829,443			5,217,210			(4,338,963)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	06/05/2020	06/06/2021	06/06/2021	Expiration		46,311,985	3193.93	1,630,731			3,033,400			(2,517,149)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	06/05/2020	06/06/2021	06/06/2021	Expiration		7,795,578	493.99	233,867			549,647			(291,584)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	06/19/2020	12/20/2021	12/20/2021	Expiration		9,912,768	3097.74	278,637			515,464			(404,782)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	06/19/2020	06/20/2021	06/20/2021	Expiration		23,830,709	3097.74	321,715			2,847,332			(1,308,969)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	06/19/2020	06/20/2021	06/20/2021	Expiration		63,242,419	3097.74	1,403,982			2,498,061			(2,472,305)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	06/19/2020	06/20/2021	06/20/2021	Expiration		22,760,334	164.03	466,588			124,881			(802,456)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	06/19/2020	06/20/2021	06/20/2021	Expiration		18,853,239	79.75	603,304			1,224,574			(755,955)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	06/19/2020	06/20/2021	06/20/2021	Expiration		632,711	61.04	16,450			29,438			(25,298)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	06/19/2020	06/20/2021	06/20/2021	Expiration		40,381,613	997.22	1,607,188			5,830,758			(3,336,062)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	06/19/2020	06/20/2021	06/20/2021	Expiration		53,281,128	3097.74	634,580			1,065,540			(926,630)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	06/19/2020	06/20/2021	06/20/2021	Expiration		56,808,681	3097.74	994,770			1,704,220			(1,475,740)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	06/19/2020	06/20/2021	06/20/2021	Expiration		57,308,190	3097.74	1,146,892			1,977,095			(1,708,679)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	06/19/2020	06/20/2021	06/20/2021	Expiration		79,798,474	3097.74	1,724,497			2,992,565			(2,582,707)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	06/19/2020	06/20/2021	06/20/2021	Expiration		66,196,989	3097.74	1,536,552			2,681,011			(2,310,785)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	06/19/2020	06/20/2021	06/20/2021	Expiration		49,563,840	3097.74	1,234,627			2,156,000			(1,855,793)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	06/19/2020	06/20/2021	06/20/2021	Expiration		66,601,410	3097.74	1,765,670			3,096,860			(2,662,031)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	06/19/2020	06/20/2021	06/20/2021	Expiration		63,503,670	3097.74	1,804,291			3,175,245			(2,724,815)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	06/19/2020	06/20/2021	06/20/2021	Expiration		46,775,874	3097.74	1,389,716			2,455,713			(2,104,924)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	06/19/2020	06/20/2021	06/20/2021	Expiration		54,210,450	3097.74	1,751,648			3,117,100			(2,665,404)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	06/19/2020	06/20/2021	06/20/2021	Expiration		91,387,213	3097.74	3,207,691			5,757,465			(4,909,794)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	06/19/2020	06/20/2021	06/20/2021	Expiration		6,352,197	490.61	189,931			425,715			(278,510)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	07/06/2020	07/06/2021	07/06/2021	Expiration		20,927,536	3179.72	336,933			2,703,309			(1,035,685)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	07/06/2020	07/06/2021	07/06/2021	Expiration		68,318,921	3179.72	1,516,680			2,698,597			(2,613,952)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	07/06/2020	07/06/2021	07/06/2021	Expiration		26,924,883	167.98	557,347			22,439			(852,337)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	07/06/2020	07/06/2021	07/06/2021	Expiration		20,582,640	80.34	607,231			1,276,124			(766,280)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	07/06/2020	07/06/2021	07/06/2021	Expiration		725,789	62.78	19,596			34,475			(28,459)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	07/06/2020	07/06/2021	07/06/2021	Expiration		40,322,529	1005.73	1,624,998			7,126,495			(3,050,885)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	07/06/2020	07/06/2021	07/06/2021	Expiration		64,925,412	3179.72	779,754			1,298,508			(1,094,950)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	07/06/2020	07/06/2021	07/06/2021	Expiration		53,814,518	3179.72	947,831			1,614,436			(1,354,464)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	07/06/2020	07/06/2021	07/06/2021	Expiration		63,513,808	3179.72	1,277,463			2,191,226			(1,834,048)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	07/06/2020	07/06/2021	07/06/2021	Expiration		56,812,961	3179.72	1,233,453			2,130,486			(1,780,362)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	07/06/2020	07/06/2021	07/06/2021	Expiration		76,122,859	3179.72	1,736,476			3,006,853			(2,510,002)						0002

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of 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)
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	07/06/2020	07/06/2021	07/06/2021	Expiration		74,457,820	3179.72	1,802,698			3,127,228			(2,606,940)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	07/06/2020	07/06/2021	07/06/2021	Expiration		51,829,436	3179.72	1,322,324			2,306,410			(1,920,041)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	07/06/2020	07/06/2021	07/06/2021	Expiration		47,893,957	3179.72	1,259,611			2,203,122			(1,832,530)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	07/06/2020	07/06/2021	07/06/2021	Expiration		46,741,884	3179.72	1,281,313			2,243,610			(1,864,120)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	07/06/2020	07/06/2021	07/06/2021	Expiration		50,557,548	3179.72	1,421,208			2,502,599			(2,077,544)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	07/06/2020	07/06/2021	07/06/2021	Expiration		55,302,406	3179.72	1,697,784			3,013,981			(2,494,920)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	07/06/2020	07/06/2021	07/06/2021	Expiration		52,147,408	3179.72	1,768,480			3,180,992			(2,623,129)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	07/06/2020	07/06/2021	07/06/2021	Expiration		59,778,736	3179.72	2,146,851			3,885,618			(3,197,936)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	07/06/2020	07/06/2021	07/06/2021	Expiration		8,276,555	492.09	246,641			629,038			(347,836)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	07/20/2020	07/20/2021	07/20/2021	Expiration		18,504,367	3251.84	294,219			2,275,697			(829,753)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	07/20/2020	07/20/2021	07/20/2021	Expiration		59,434,749	3251.84	1,283,791			2,317,955			(2,148,495)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	07/20/2020	07/20/2021	07/20/2021	Expiration		24,210,703	170.94	496,309			0			(668,762)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	07/20/2020	07/20/2021	07/20/2021	Expiration		15,196,928	78.12	442,232			911,816			(599,349)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE	07/20/2020	07/20/2021	07/20/2021	Expiration		730,893	63.82	18,857			32,525			(26,085)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE	07/20/2020	07/20/2021	07/20/2021	Expiration		31,529,855	1014.76	1,280,112			5,050,320			(2,168,182)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	07/20/2020	07/20/2021	07/20/2021	Expiration		61,784,960	3251.84	735,949			1,235,699			(1,012,074)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	07/20/2020	07/20/2021	07/20/2021	Expiration		53,498,964	3251.84	936,840			1,604,969			(1,306,733)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	07/20/2020	07/20/2021	07/20/2021	Expiration		67,854,353	3251.84	1,357,087			2,340,975			(1,900,717)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	07/20/2020	07/20/2021	07/20/2021	Expiration		58,731,554	3251.84	1,269,223			2,202,433			(1,784,884)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	07/20/2020	07/20/2021	07/20/2021	Expiration		69,867,402	3251.84	1,599,964			2,794,696			(2,261,710)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	07/20/2020	07/20/2021	07/20/2021	Expiration		71,257,113	3251.84	1,703,045			2,992,799			(2,420,877)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	07/20/2020	07/20/2021	07/20/2021	Expiration		65,053,384	3251.84	1,645,851			2,894,876			(2,340,025)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	07/20/2020	07/20/2021	07/20/2021	Expiration		49,505,337	3251.84	1,301,990			2,301,998			(1,859,601)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	07/20/2020	07/20/2021	07/20/2021	Expiration		55,120,902	3251.84	1,504,801			2,673,364			(2,158,099)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	07/20/2020	07/20/2021	07/20/2021	Expiration		44,613,144	3251.84	1,418,698			2,565,256			(2,063,129)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	07/20/2020	07/20/2021	07/20/2021	Expiration		62,870,502	3251.84	2,175,319			3,992,277			(3,201,441)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	07/20/2020	07/20/2021	07/20/2021	Expiration		5,770,110	493.52	171,372			433,530			(232,582)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	08/06/2020	08/06/2021	08/06/2021	Expiration		23,044,424	3349.16	359,493			2,884,580			(846,881)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	08/06/2020	08/06/2021	08/06/2021	Expiration		78,970,394	3349.16	1,679,700			3,040,360			(2,616,961)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	08/06/2020	08/06/2021	08/06/2021	Expiration		30,402,510	193.89	577,646			0			(282,579)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	08/06/2020	08/06/2021	08/06/2021	Expiration		19,868,717	81.71	600,049			1,241,795			(686,666)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	08/06/2020	08/06/2021	08/06/2021	Expiration		677,693	63.89	17,620			30,496			(24,270)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CREDIT SUISSE	08/06/2020	08/06/2021	08/06/2021	Expiration		37,737,179	1027.86	1,513,261			6,531,844			(2,249,822)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	08/06/2020	08/06/2021	08/06/2021	Expiration		96,790,724	3349.16	1,152,651			1,935,814			(1,534,697)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	08/06/2020	08/06/2021	08/06/2021	Expiration		58,016,971	3349.16	1,015,883			1,740,509			(1,374,262)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	08/06/2020	08/06/2021	08/06/2021	Expiration		93,922,184	3349.16	1,870,056			3,240,315			(2,552,180)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	08/06/2020	08/06/2021	08/06/2021	Expiration		45,320,695	3349.16	947,563			1,654,205			(1,301,378)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	08/06/2020	08/06/2021	08/06/2021	Expiration		108,132,119	3349.16	2,323,759			4,054,954			(3,188,145)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	08/06/2020	08/06/2021	08/06/2021	Expiration		79,249,368	3349.16	1,807,673			3,169,975			(2,488,481)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	08/06/2020	08/06/2021	08/06/2021	Expiration		49,232,652	3349.16	1,162,389			2,043,155			(1,602,374)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CREDIT SUISSE	08/06/2020	08/06/2021	08/06/2021	Expiration		73,564,986	3349.16	1,846,481			3,273,642			(2,562,342)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	08/06/2020	08/06/2021	08/06/2021	Expiration		60,564,791	3349.16	1,603,756			2,846,545			(2,224,268)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	08/06/2020	08/06/2021	08/06/2021	Expiration		59,594,454	3349.16	1,716,320			3,098,912			(2,412,941)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	08/06/2020	08/06/2021	08/06/2021	Expiration		45,285,470	3349.16	1,494,420			2,739,771			(2,119,761)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	08/06/2020	08/06/2021	08/06/2021	Expiration		47,007,989	3349.16	1,638,699			3,032,015			(2,338,500)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	08/06/2020	08/06/2021	08/06/2021	Expiration		7,589,554	496.79	223,892			550,437			(273,273)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	08/20/2020	08/20/2021	08/20/2021	Expiration		19,781,279	3385.51	310,566			2,432,734			(689,640)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	08/20/2020	08/20/2021	08/20/2021	Expiration		59,774,481	3385.51	1,285,151			2,301,318			(1,877,162)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	08/20/2020	08/20/2021	08/20/2021	Expiration		27,581,103	183.5	554,388			0			(424,861)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	08/20/2020	08/20/2021	08/20/2021	Expiration		17,826,498	81.19	522,317			1,096,330			(625,140)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE	08/20/2020	08/20/2021	08/20/2021	Expiration		695,230	64.75	17,311			32,328			(24,993)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE	08/20/2020	08/20/2021	08/20/2021	Expiration		32,405,544	1035.56	1,357,792			5,382,357			(1,782,339)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	08/20/2020	08/20/2021	08/20/2021	Expiration		65,340,343	3385.51	778,255			1,306,807			(1,027,505)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	08/20/2020	08/20/2021	08/20/2021	Expiration		38,171,953	3385.51	664,601			1,145,159			(893,886)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	08/20/2020	08/20/2021	08/20/2021	Expiration		68,674,321	3385.51	1,346,790			2,334,927			(1,817,104)						0002

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion 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 (Amortiza-tion)/ 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)
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	08/20/2020	08/20/2021	08/20/2021	Expiration		35,068,883	3385.51	733,322			1,280,014			(994,233)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	08/20/2020	08/20/2021	08/20/2021	Expiration		92,424,423	3385.51	1,988,098			3,465,916			(2,690,018)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	08/20/2020	08/20/2021	08/20/2021	Expiration		61,439,326	3385.51	1,401,442			2,457,573			(1,903,684)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	08/20/2020	08/20/2021	08/20/2021	Expiration		74,766,486	3385.51	1,780,303			3,140,192			(2,428,608)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	08/20/2020	08/20/2021	08/20/2021	Expiration		41,303,222	3385.51	1,061,938			1,879,297			(1,449,357)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	08/20/2020	08/20/2021	08/20/2021	Expiration		51,121,201	3385.51	1,416,593			2,530,499			(1,945,191)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	08/20/2020	08/20/2021	08/20/2021	Expiration		55,183,813	3385.51	1,705,862			3,090,294			(2,362,511)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	08/20/2020	08/20/2021	08/20/2021	Expiration		62,690,779	3385.51	2,162,832			3,980,864			(3,023,392)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	08/20/2020	08/20/2021	08/20/2021	Expiration		6,025,194	495.86	178,346			482,030			(229,439)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	09/04/2020	09/06/2021	09/06/2021	Expiration		21,096,444	3426.96	316,447			2,640,742			(514,215)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	09/04/2020	09/03/2021	09/03/2021	Expiration		69,347,304	3426.96	1,448,665			2,600,524			(1,995,477)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	09/04/2020	09/03/2021	09/03/2021	Expiration		34,126,011	181.64	716,639			0			(616,419)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	09/04/2020	09/03/2021	09/03/2021	Expiration		23,329,783	82.42	734,880			1,458,111			(751,995)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	09/04/2020	09/03/2021	09/03/2021	Expiration		711,897	64.52	17,441			29,900			(22,761)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	09/04/2020	09/03/2021	09/03/2021	Expiration		39,650,498	1039.23	1,653,426			7,393,429			(2,115,576)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	09/04/2020	09/03/2021	09/03/2021	Expiration		93,898,704	3426.96	1,108,991			1,877,974			(1,405,179)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	09/04/2020	09/03/2021	09/03/2021	Expiration		49,348,224	3426.96	859,163			1,480,447			(1,097,893)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	09/04/2020	09/03/2021	09/03/2021	Expiration		57,915,624	3426.96	1,083,698			1,882,258			(1,392,670)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	09/04/2020	09/03/2021	09/03/2021	Expiration		78,268,697	3426.96	1,545,024			2,700,270			(1,994,203)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	09/04/2020	09/03/2021	09/03/2021	Expiration		62,292,352	3426.96	1,333,732			2,335,963			(1,720,295)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	09/04/2020	09/03/2021	09/03/2021	Expiration		44,484,179	3426.96	988,011			1,734,883			(1,275,815)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	09/04/2020	09/03/2021	09/03/2021	Expiration		50,432,314	3426.96	1,177,090			2,067,725			(1,517,670)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	09/04/2020	09/03/2021	09/03/2021	Expiration		47,634,744	3426.96	1,177,109			2,072,111			(1,517,209)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	09/04/2020	09/03/2021	09/03/2021	Expiration		50,727,216	3426.96	1,290,500			2,282,725			(1,668,968)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	09/04/2020	09/03/2021	09/03/2021	Expiration		46,949,352	3426.96	1,268,128			2,253,569			(1,642,767)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	09/04/2020	09/03/2021	09/03/2021	Expiration		54,125,864	3426.96	1,596,172			2,868,671			(2,080,627)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	09/04/2020	09/03/2021	09/03/2021	Expiration		58,601,016	3426.96	1,922,794			3,486,760			(2,511,915)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	09/04/2020	09/03/2021	09/03/2021	Expiration		58,258,320	3426.96	2,039,730			3,728,532			(2,673,227)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	09/04/2020	09/03/2021	09/03/2021	Expiration		8,316,898	495.41	246,180			714,829			(327,823)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	09/18/2020	09/20/2021	09/20/2021	Expiration		22,013,584	3319.47	294,982			2,643,611			(966,658)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	ROYAL BANK OF CANADA	09/18/2020	09/20/2021	09/20/2021	Expiration		67,859,270	3319.47	1,316,470			2,409,004			(2,059,634)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	09/18/2020	09/20/2021	09/20/2021	Expiration		29,706,682	183.2	585,222			0			(486,124)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	09/18/2020	09/20/2021	09/20/2021	Expiration		17,608,024	80.79	493,020			1,056,481			(596,835)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE	09/18/2020	09/20/2021	09/20/2021	Expiration		569,315	65.13	14,517			26,188			(19,344)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	09/18/2020	09/20/2021	09/20/2021	Expiration		35,109,743	1013.64	1,432,477			5,926,440			(2,549,876)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	09/18/2020	09/20/2021	09/20/2021	Expiration		85,642,326	3319.47	985,924			1,712,847			(1,316,719)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	09/18/2020	09/20/2021	09/20/2021	Expiration		49,877,596	3319.47	848,567			1,496,328			(1,149,424)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	09/18/2020	09/20/2021	09/20/2021	Expiration		49,791,543	3319.47	916,702			1,618,225			(1,242,062)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	09/18/2020	09/20/2021	09/20/2021	Expiration		53,775,414	3319.47	1,043,833			1,855,252			(1,422,921)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	09/18/2020	09/20/2021	09/20/2021	Expiration		58,754,619	3319.47	1,234,471			2,203,298			(1,687,705)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	09/18/2020	09/20/2021	09/20/2021	Expiration		46,359,308	3319.47	1,011,187			1,808,013			(1,383,956)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	09/18/2020	09/20/2021	09/20/2021	Expiration		48,119,385	3319.47	1,102,488			1,972,895			(1,508,685)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	09/18/2020	09/20/2021	09/20/2021	Expiration		49,149,924	3319.47	1,185,030			2,138,022			(1,632,832)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	09/18/2020	09/20/2021	09/20/2021	Expiration		48,132,315	3319.47	1,223,135			2,214,086			(1,688,598)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	09/18/2020	09/20/2021	09/20/2021	Expiration		44,812,845	3319.47	1,282,151			2,352,674			(1,787,363)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	09/18/2020	09/20/2021	09/20/2021	Expiration		50,046,741	3319.47	1,611,505			3,002,804			(2,270,126)						0002

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of 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)
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	09/18/2020	09/20/2021	09/20/2021	Expiration		48,796,209	3319.47	1,664,541			3,122,957			(2,354,420)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	09/18/2020	09/20/2021	09/20/2021	Expiration		6,405,989	491.8	189,618			468,270			(293,983)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	10/06/2020	10/06/2021	10/06/2021	Expiration		23,360,639	3360.95	327,049			2,395,253			(840,043)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	10/06/2020	10/06/2021	10/06/2021	Expiration		75,128,582	3360.95	1,495,059			2,704,629			(2,238,184)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	10/06/2020	10/06/2021	10/06/2021	Expiration		33,195,245	177.3	677,183			0			(670,006)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	10/06/2020	10/06/2021	10/06/2021	Expiration		20,259,811	82.62	589,560			1,266,238			(644,234)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	10/06/2020	10/06/2021	10/06/2021	Expiration		608,156	64.17	12,528			21,285			(16,351)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	10/06/2020	10/06/2021	10/06/2021	Expiration		37,164,458	1018.63	1,527,459			6,065,482			(2,584,599)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	10/06/2020	10/06/2021	10/06/2021	Expiration		93,770,505	3360.95	1,079,287			1,875,410			(1,430,966)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	10/06/2020	10/06/2021	10/06/2021	Expiration		60,881,417	3360.95	1,029,513			1,826,443			(1,386,467)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	10/06/2020	10/06/2021	10/06/2021	Expiration		78,608,564	3360.95	1,439,443			2,554,778			(1,936,391)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	10/06/2020	10/06/2021	10/06/2021	Expiration		66,098,539	3360.95	1,296,308			2,313,449			(1,750,685)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	10/06/2020	10/06/2021	10/06/2021	Expiration		78,310,135	3360.95	1,637,620			2,936,630			(2,218,611)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	10/06/2020	10/06/2021	10/06/2021	Expiration		58,144,435	3360.95	1,274,043			2,296,705			(1,732,800)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	10/06/2020	10/06/2021	10/06/2021	Expiration		51,758,630	3360.95	1,185,863			2,147,983			(1,618,350)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	10/06/2020	10/06/2021	10/06/2021	Expiration		58,413,841	3360.95	1,402,650			2,541,002			(1,911,760)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	10/06/2020	10/06/2021	10/06/2021	Expiration		54,659,018	3360.95	1,367,132			2,486,985			(1,868,430)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	10/06/2020	10/06/2021	10/06/2021	Expiration		43,715,774	3360.95	1,202,678			2,207,647			(1,652,441)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	10/06/2020	10/06/2021	10/06/2021	Expiration		41,675,780	3360.95	1,217,359			2,250,492			(1,680,014)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	10/06/2020	10/06/2021	10/06/2021	Expiration		44,364,540	3360.95	1,428,954			2,684,055			(1,993,410)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	10/06/2020	10/06/2021	10/06/2021	Expiration		57,472,245	3360.95	1,948,957			3,678,224			(2,723,985)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	10/06/2020	10/06/2021	10/06/2021	Expiration		7,447,340	495.05	219,697			474,626			(308,677)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	10/20/2020	10/20/2021	10/20/2021	Expiration		17,562,660	3443.12	247,634			2,109,099			(600,473)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	10/20/2020	10/20/2021	10/20/2021	Expiration		44,595,310	3443.12	829,027			1,493,943			(1,144,413)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	10/20/2020	10/20/2021	10/20/2021	Expiration		21,036,417	179.25	422,833			0			(393,723)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	10/20/2020	10/20/2021	10/20/2021	Expiration		15,770,130	80.94	454,181			922,553			(516,482)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	10/20/2020	10/20/2021	10/20/2021	Expiration		572,628	64.82	11,796			20,615			(15,431)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE	10/20/2020	10/20/2021	10/20/2021	Expiration		28,645,291	1030.51	1,171,592			5,142,760			(1,767,439)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	10/20/2020	10/20/2021	10/20/2021	Expiration		69,551,024	3443.12	807,477			1,391,020			(1,028,177)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	10/20/2020	10/20/2021	10/20/2021	Expiration		59,567,926	3443.12	1,019,248			1,787,038			(1,309,715)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	10/20/2020	10/20/2021	10/20/2021	Expiration		40,951,160	3443.12	753,985			1,330,913			(973,291)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	10/20/2020	10/20/2021	10/20/2021	Expiration		59,565,976	3443.12	1,209,860			2,144,375			(1,563,310)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	10/20/2020	10/20/2021	10/20/2021	Expiration		47,941,196	3443.12	1,073,883			1,917,648			(1,392,978)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	10/20/2020	10/20/2021	10/20/2021	Expiration		51,855,445	3443.12	1,213,946			2,177,929			(1,579,150)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	10/20/2020	10/20/2021	10/20/2021	Expiration		39,182,511	3443.12	976,105			1,763,213			(1,274,902)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	10/20/2020	10/20/2021	10/20/2021	Expiration		45,449,184	3443.12	1,259,466			2,295,184			(1,650,934)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	10/20/2020	10/20/2021	10/20/2021	Expiration		44,760,560	3443.12	1,423,813			2,640,873			(1,883,856)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	10/20/2020	10/20/2021	10/20/2021	Expiration		45,793,496	3443.12	1,562,007			2,930,784			(2,080,122)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	10/20/2020	10/20/2021	10/20/2021	Expiration		6,063,617	496.55	178,877			401,880			(241,432)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	11/06/2020	11/06/2021	11/06/2021	Expiration		26,144,132	3509.44	397,391			2,680,655			(720,074)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	11/06/2020	11/05/2021	11/05/2021	Expiration		65,702,969	3509.44	1,224,703			2,233,901			(1,606,810)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE	11/06/2020	11/05/2021	11/05/2021	Expiration		24,371,786	183.19	487,436			0			(395,369)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	11/06/2020	11/05/2021	11/05/2021	Expiration		20,646,080	80.96	578,090			1,197,473			(668,881)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	11/06/2020	11/05/2021	11/05/2021	Expiration		664,055	66.21	16,867			26,562			(18,850)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	11/06/2020	11/05/2021	11/05/2021	Expiration		32,858,401	1038.55	1,347,194			6,630,298			(1,878,808)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	11/06/2020	11/05/2021	11/05/2021	Expiration		110,196,416	3509.44	1,268,375			2,203,928			(1,574,739)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	11/06/2020	11/05/2021	11/05/2021	Expiration		113,899,274	3509.44	1,903,301			3,360,029			(2,378,751)						0002

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of 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)
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	11/06/2020	11/05/2021	11/05/2021	Expiration		69,764,602	3509.44	1,312,303			2,337,114			(1,647,948)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	11/06/2020	11/05/2021	11/05/2021	Expiration		44,166,988	3509.44	919,149			1,656,262			(1,163,097)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	11/06/2020	11/05/2021	11/05/2021	Expiration		47,026,496	3509.44	1,039,761			1,881,060			(1,317,532)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	11/06/2020	11/05/2021	11/05/2021	Expiration		64,573,696	3509.44	1,492,316			2,712,095			(1,895,618)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	11/06/2020	11/05/2021	11/05/2021	Expiration		46,345,005	3509.44	1,140,640			2,085,525			(1,453,032)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	11/06/2020	11/05/2021	11/05/2021	Expiration		62,818,976	3509.44	1,728,140			3,203,768			(2,217,613)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	11/06/2020	11/05/2021	11/05/2021	Expiration		72,294,464	3509.44	2,256,403			4,265,373			(2,925,951)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	11/06/2020	11/05/2021	11/05/2021	Expiration		57,203,872	3509.44	1,911,242			3,661,048			(2,496,821)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	11/06/2020	11/05/2021	11/05/2021	Expiration		8,469,532	497.97	249,004			652,431			(325,780)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	11/20/2020	11/20/2021	11/20/2021	Expiration		19,530,355	3557.54	296,861			2,345,400			(519,071)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	11/20/2020	11/19/2021	11/19/2021	Expiration		51,600,390	3557.54	928,807			1,702,813			(1,155,071)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	11/20/2020	11/19/2021	11/19/2021	Expiration		25,952,958	175.69	519,059			0			(551,466)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	11/20/2020	11/19/2021	11/19/2021	Expiration		15,913,927	84.92	437,633			930,965			(417,662)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	11/20/2020	11/19/2021	11/19/2021	Expiration		708,312	70.35	16,433			28,332			(17,096)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	11/20/2020	11/19/2021	11/19/2021	Expiration		30,979,716	1045.49	1,251,581			6,012,878			(1,659,642)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	11/20/2020	11/19/2021	11/19/2021	Expiration		87,515,484	3557.54	1,024,691			1,750,310			(1,218,283)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	11/20/2020	11/19/2021	11/19/2021	Expiration		70,754,544	3557.54	1,175,101			2,051,882			(1,414,552)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	11/20/2020	11/19/2021	11/19/2021	Expiration		51,673,883	3557.54	915,146			1,601,890			(1,101,914)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	11/20/2020	11/19/2021	11/19/2021	Expiration		48,230,876	3557.54	950,563			1,688,081			(1,156,049)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	11/20/2020	11/19/2021	11/19/2021	Expiration		45,218,668	3557.54	1,003,854			1,786,137			(1,216,962)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	11/20/2020	11/19/2021	11/19/2021	Expiration		41,404,813	3557.54	989,911			1,780,407			(1,208,144)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	11/20/2020	11/19/2021	11/19/2021	Expiration		60,091,330	3557.54	1,526,870			2,764,201			(1,869,103)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	11/20/2020	11/19/2021	11/19/2021	Expiration		48,026,790	3557.54	1,311,581			2,401,339			(1,615,966)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	11/20/2020	11/19/2021	11/19/2021	Expiration		68,304,768	3557.54	2,077,135			3,859,219			(2,575,178)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	11/20/2020	11/19/2021	11/19/2021	Expiration		60,478,180	3557.54	2,026,470			3,840,364			(2,529,842)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	11/20/2020	11/19/2021	11/19/2021	Expiration		7,193,278	503.47	211,482			396,047			(228,423)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	12/04/2020	12/06/2021	12/06/2021	Expiration		19,002,111	3699.12	330,637			1,339,619			(417,202)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	12/04/2020	12/06/2021	12/06/2021	Expiration		43,105,591	3699.12	780,211			1,444,037			(783,401)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	12/04/2020	12/06/2021	12/06/2021	Expiration		27,138,930	172.32	554,990			0			(662,661)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	12/04/2020	12/06/2021	12/06/2021	Expiration		16,750,543	86.24	440,541			954,781			(384,603)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	12/04/2020	12/06/2021	12/06/2021	Expiration		770,585	72.54	20,421			30,823			(15,526)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE	12/04/2020	12/06/2021	12/06/2021	Expiration		33,075,572	1065.46	1,372,636			4,841,229			(1,433,556)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	12/04/2020	12/06/2021	12/06/2021	Expiration		79,161,168	3699.12	926,922			1,583,223			(963,107)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	12/04/2020	12/06/2021	12/06/2021	Expiration		49,522,655	3699.12	832,501			1,460,918			(871,423)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	12/04/2020	12/06/2021	12/06/2021	Expiration		50,945,564	3699.12	907,379			1,604,785			(953,549)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	12/04/2020	12/06/2021	12/06/2021	Expiration		64,291,093	3699.12	1,299,408			2,314,479			(1,363,546)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	12/04/2020	12/06/2021	12/06/2021	Expiration		60,665,568	3699.12	1,383,735			2,487,288			(1,451,684)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	12/04/2020	12/06/2021	12/06/2021	Expiration		46,958,516	3699.12	1,183,815			2,160,092			(1,248,987)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	12/04/2020	12/06/2021	12/06/2021	Expiration		53,267,328	3699.12	1,433,435			2,636,733			(1,514,605)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	12/04/2020	12/06/2021	12/06/2021	Expiration		51,417,768	3699.12	1,465,951			2,725,142			(1,555,084)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	12/04/2020	12/06/2021	12/06/2021	Expiration		48,458,472	3699.12	1,507,602			2,834,821			(1,600,798)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	12/04/2020	12/06/2021	12/06/2021	Expiration		53,267,328	3699.12	1,784,939			3,409,109			(1,904,709)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	12/04/2020	12/06/2021	12/06/2021	Expiration		8,198,394	505.23	242,672			366,407			(248,954)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	12/18/2020	12/20/2021	12/20/2021	Expiration		23,967,358	3709.41	412,239			1,891,771			(482,989)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	12/18/2020	12/20/2021	12/20/2021	Expiration		45,616,721	3709.41	857,594			1,528,160			(820,138)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	12/18/2020	12/20/2021	12/20/2021	Expiration		24,561,479	176.44	498,594			0			(506,571)						0002

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion 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 (Amortiza-tion)/ 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)
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	12/18/2020	12/20/2021	12/20/2021	Expiration		15,728,006	84.08	421,510			935,816			(425,560)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	12/18/2020	12/20/2021	12/20/2021	Expiration		576,501	72.67	15,467			23,348			(11,659)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CREDIT SUISSE	12/18/2020	12/20/2021	12/20/2021	Expiration		35,399,621	1067.38	1,469,084			5,095,443			(1,525,363)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	12/18/2020	12/20/2021	12/20/2021	Expiration		54,899,268	3709.41	653,925			1,097,985			(662,429)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	12/18/2020	12/20/2021	12/20/2021	Expiration		53,301,251	3709.41	911,928			1,572,387			(930,897)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	12/18/2020	12/20/2021	12/20/2021	Expiration		56,592,908	3709.41	1,047,580			1,810,973			(1,067,129)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	12/18/2020	12/20/2021	12/20/2021	Expiration		57,495,855	3709.41	1,185,039			2,069,851			(1,210,664)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	12/18/2020	12/20/2021	12/20/2021	Expiration		50,077,035	3709.41	1,147,286			2,028,120			(1,176,468)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	12/18/2020	12/20/2021	12/20/2021	Expiration		67,227,213	3709.41	1,674,679			2,991,611			(1,722,634)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	12/18/2020	12/20/2021	12/20/2021	Expiration		47,480,448	3709.41	1,277,749			2,302,802			(1,316,227)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	12/18/2020	12/20/2021	12/20/2021	Expiration		47,480,448	3709.41	1,382,197			2,516,464			(1,426,330)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	12/18/2020	12/20/2021	12/20/2021	Expiration		48,593,271	3709.41	1,540,876			2,842,706			(1,594,590)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	12/18/2020	12/20/2021	12/20/2021	Expiration		43,400,097	3709.41	1,489,107			2,777,606			(1,541,701)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	12/18/2020	12/20/2021	12/20/2021	Expiration		7,649,435	507.55	225,658			355,833			(216,391)						0002
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants												518,344,764	0	0	1,006,409,656	0	XXX	(781,881,248)	0	0	0	0	0	XXX
0219999999. Subtotal - Purchased Options - Hedging Other												518,344,764	0	0	1,006,409,656	0	XXX	(781,881,248)	0	0	0	0	0	XXX
0289999999. Subtotal - Purchased Options - Replications												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0359999999. Subtotal - Purchased Options - Income Generation												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0429999999. Subtotal - Purchased Options - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0439999999. Total Purchased Options - Call Options and Warrants												518,344,764	0	0	1,006,409,656	0	XXX	(781,881,248)	0	0	0	0	0	XXX
0449999999. Total Purchased Options - Put Options												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0459999999. Total Purchased Options - Caps												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0469999999. Total Purchased Options - Floors												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0479999999. Total Purchased Options - Collars												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0489999999. Total Purchased Options - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0499999999. Total Purchased Options												518,344,764	0	0	1,006,409,656	0	XXX	(781,881,248)	0	0	0	0	0	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0709999999. Subtotal - Written Options - Hedging Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0779999999. Subtotal - Written Options - Replications												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0849999999. Subtotal - Written Options - Income Generation												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0919999999. Subtotal - Written Options - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0929999999. Total Written Options - Call Options and Warrants												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0939999999. Total Written Options - Put Options												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0949999999. Total Written Options - Caps												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0959999999. Total Written Options - Floors												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0969999999. Total Written Options - Collars												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0979999999. Total Written Options - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0989999999. Total Written Options												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1169999999. Subtotal - Swaps - Hedging Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1229999999. Subtotal - Swaps - Replication												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1289999999. Subtotal - Swaps - Income Generation												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1349999999. Subtotal - Swaps - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1359999999. Total Swaps - Interest Rate												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1369999999. Total Swaps - Credit Default												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1379999999. Total Swaps - Foreign Exchange												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1389999999. Total Swaps - Total Return												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1399999999. Total Swaps - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1409999999. Total Swaps												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion 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 (Amortiza-tion)/ 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)
1479999999. Subtotal - Forwards												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1709999999. Subtotal - Hedging Other												518,344,764	0	0	1,006,409,656	0	XXX	(781,881,248)	0	0	0	0	0	XXX
1719999999. Subtotal - Replication												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1729999999. Subtotal - Income Generation												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1739999999. Subtotal - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1759999999 - Totals												518,344,764	0	0	1,006,409,656	0	XXX	(781,881,248)	0	0	0	0	0	XXX

(a)

Code	Description of Hedged Risk(s)
A	Equity Index

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0002	Hedges crediting rate for fixed indexed annuity products linked to changes in equity indices or Exchanged Traded Funds.

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

N O N E

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

N O N E

Schedule DB - Part B - Section 2 - Futures Contracts Terminated

N O N E

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open December 31 of Current Year

1	2	3	Counterparty Offset		Book/Adjusted Carrying Value			Fair Value			12	13
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	5 Present Value of Financing Premium	6 Contracts With Book/Adjusted Carrying Value >0	7 Contracts With Book/Adjusted Carrying Value <0	8 Exposure Net of Collateral	9 Contracts With Fair Value >0	10 Contracts With Fair Value <0	11 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX				0			0		0
BARCLAYS	Y	Y	102,460,000		86,969,888		0	86,969,888		0		
BNP PARIBAS NY	Y	Y	25,870,000		33,276,767		7,406,767	33,276,767		7,406,767		
CHICAGO BOARD OF EXCHANGE	N	N			276,727,593		276,727,593	276,727,593		276,727,593		
CITIBANK	Y	Y	24,897,658		30,405,454		5,507,796	30,405,454		5,507,796		
CREDIT SUISSE	Y	Y	9,414,000		6,151,514		0	6,151,514		0		
GOLDMAN SACHS	Y	Y	12,790,000		11,201,478		0	11,201,478		0		
JP MORGAN CHASE	Y	Y	14,810,000		19,607,595		4,797,595	19,607,595		4,797,595		
MERRILL LYNCH	Y	Y	22,960,000		36,060,668		13,100,668	36,060,668		13,100,668		
MORGAN STANLEY	Y	Y	52,425,000		73,734,712		21,309,712	73,734,712		21,309,712		
ROYAL BANK OF CANADA	Y	Y	6,180,000		2,491,772		0	2,491,772		0		
SOCIETE GENERALE	Y	Y	10,600,000		3,403,509		0	3,403,509		0		
UBS SECURITIES	Y	Y	17,210,000		17,926,198		716,198	17,926,198		716,198		
WELLS FARGO	Y	Y	107,890,000		108,898,663		1,008,663	108,898,663		1,008,663		
0299999999. Total NAIC 1 Designation			407,506,658	0	706,855,811	0	330,574,992	706,855,811	0	330,574,992	0	0
							0			0		
0399999999. Total NAIC 2 Designation			0	0	0	0	0	0	0	0	0	0
							0			0		
0499999999. Total NAIC 3 Designation			0	0	0	0	0	0	0	0	0	0
							0			0		
0599999999. Total NAIC 4 Designation			0	0	0	0	0	0	0	0	0	0
							0			0		
0699999999. Total NAIC 5 Designation			0	0	0	0	0	0	0	0	0	0
							0			0		
0799999999. Total NAIC 6 Designation			0	0	0	0	0	0	0	0	0	0
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)							0			0		
0999999999 - Gross Totals			407,506,658	0	706,855,811	0	330,574,992	706,855,811	0	330,574,992	0	0
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					706,855,811	0						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
0199999999 - Total				0	0	0	XXX	XXX

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
BARCLAYS	Cash		BANK OF NEW YORK (141001)	102,460,000	102,460,000	XXX		
BNP PARIBAS NY	Cash		BANK OF NEW YORK (141001)	25,870,000	25,870,000	XXX		
CITIBANK	Cash		BANK OF NEW YORK (141001)	24,897,658	24,897,658	XXX		
CREDIT SUISSE	Cash		BANK OF NEW YORK (141001)	9,414,000	9,414,000	XXX		
GOLDMAN SACHS	Cash		BANK OF NEW YORK (141001)	12,790,000	12,790,000	XXX		
JP MORGAN CHASE	Cash		BANK OF NEW YORK (141001)	14,810,000	14,810,000	XXX		
MERRILL LYNCH	Cash		BANK OF NEW YORK (141001)	22,960,000	22,960,000	XXX		
MORGAN STANLEY	Cash		BANK OF NEW YORK (141001)	52,425,000	52,425,000	XXX		
ROYAL BANK OF CANADA	Cash		BANK OF NEW YORK (141001)	6,180,000	6,180,000	XXX		
SOCIETE GENERALE	Cash		BANK OF NEW YORK (141001)	10,600,000	10,600,000	XXX		
UBS SECURITIES	Cash		BANK OF NEW YORK (141001)	17,210,000	17,210,000	XXX		
WELLS FARGO	Cash		BANK OF NEW YORK (141001)	107,890,000	107,890,000	XXX		
0299999999 - Total				407,506,658	407,506,658	XXX	XXX	XXX

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees as of December 31 of Current Year

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
Bank of New York Mellon	New York, NY		0.000	2,110	0	106,880,312	XXX
FHLB	Cincinnati, OH		0.020	4,576	0	5,445,573	XXX
Huntington Bank	Columbus, OH		0.000	0	0	18,046	XXX
Morgan Stanley	New York, NY		0.020	0	0	211,099,406	XXX
PNC Bank	Pittsburgh, PA		0.000	0	0	(69,807,425)	XXX
Cash Held With Securities On Deposit		SD	0.000	0	0	2,734	XXX
Wells Fargo Bank / Norwest Bank	Phoenix, AZ		0.000	0	0	(223,592)	XXX
0199998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories		XXX	XXX				XXX
0199999. Totals - Open Depositories		XXX	XXX	6,685	0	253,415,055	XXX
0299998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories		XXX	XXX				XXX
0299999. Totals - Suspended Depositories		XXX	XXX	0	0	0	XXX
0399999. Total Cash on Deposit		XXX	XXX	6,685	0	253,415,055	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX		XXX
0599999 Total - Cash		XXX	XXX	6,685	0	253,415,055	XXX

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

1.	January	(31,292,677)	4.	April	(29,471,176)	7.	July	(44,150,673)	10.	October	92,713,482
2.	February	(43,624,017)	5.	May	37,001,809	8.	August	(3,769,651)	11.	November	367,746,494
3.	March	(14,985,991)	6.	June	93,334,363	9.	September	41,614,119	12.	December	253,413,055

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0599999. Total - U.S. Government Bonds						0	0	0
1099999. Total - All Other Government Bonds						0	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
2499999. Total - U.S. Political Subdivisions Bonds						0	0	0
3199999. Total - U.S. Special Revenues Bonds						0	0	0
	Danaher Corporation		12/27/2021	0.000	01/26/2022	20,496,441	0	712
	Enbridge (U.S.) Inc.		12/16/2021	0.000	03/16/2022	24,975,333	0	5,000
	Entergy Corporation		12/07/2021	0.000	03/07/2022	23,736,278	0	5,278
	Experian Finance plc		12/17/2021	0.000	03/17/2022	5,995,000	0	1,000
	Fortive Corporation		12/13/2021	0.000	03/07/2022	24,985,104	0	4,125
	National Grid plc		12/17/2021	0.000	02/02/2022	17,993,760	0	2,925
	National Rural Utilities Cooperative Fin		12/27/2021	0.000	01/24/2022	9,998,722	0	278
	Parker-Hannifin Corporation		12/01/2021	0.000	02/15/2022	3,998,400	0	1,102
	PERMIAN HOLDCO 2, INC.		09/30/2021	14.000	10/15/2021	0	14	0
	PERMIAN DD 14.00 10/15/2021		09/30/2021	14.000	10/15/2021	0	66	39
	Walgreens Boots Alliance, Inc.		12/08/2021	0.000	02/09/2022	24,990,521	0	5,833
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						157,169,559	80	26,292
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						157,169,559	80	26,292
4899999. Total - Hybrid Securities						0	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0
6599999. Subtotal - Unaffiliated Bank Loans						0	0	0
7699999. Total - Issuer Obligations						157,169,559	80	26,292
7799999. Total - Residential Mortgage-Backed Securities						0	0	0
7899999. Total - Commercial Mortgage-Backed Securities						0	0	0
7999999. Total - Other Loan-Backed and Structured Securities						0	0	0
8099999. Total - SVO Identified Funds						0	0	0
8199999. Total - Affiliated Bank Loans						0	0	0
8299999. Total - Unaffiliated Bank Loans						0	0	0
8399999. Total Bonds						157,169,559	80	26,292
09248U-71-8	BLKRK LQ:T-FUND INSTL		12/31/2021	0.010		66,878,728	757	7,525
31846V-41-9	FIRST AMER:TRS OBG V	SD	08/03/2021	0.010		0	0	0
825252-40-6	INVESCO TREASURY INST	SD	12/29/2021	0.010		54,996,399	460	3,932
8599999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						121,875,127	1,217	11,456
9999999 - Total Cash Equivalents						279,044,686	1,297	37,749

1.

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

1A 1A ...$ 0 1B ...$ 0 1C ...$ 0 1D ...$ 9,998,722 1E ...$ 0 1F ...$ 147,170,837 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 3 Book/Adjusted Carrying Value	 4 Fair Value	All Other Special Deposits 5 Book/Adjusted Carrying Value	 6 Fair Value
1. Alabama AL						
2. Alaska AK						
3. Arizona AZ						
4. Arkansas AR	0	LIFE INSURANCE	0	0	127,251	156,199
5. California CA						
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE						
9. District of Columbia DC						
10. Florida FL	B	LIFE INSURANCE	0	0	1,760,081	2,214,498
11. Georgia GA	B	LIFE INSURANCE	0	0	113,000	116,871
12. Hawaii HI						
13. Idaho ID						
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	LIFE INSURANCE	0	0	174,323	214,851
23. Michigan MI						
24. Minnesota MN						
25. Mississippi MS						
26. Missouri MO						
27. Montana MT						
28. Nebraska NE						
29. Nevada NV	B	LIFE INSURANCE	0	0	242,847	283,823
30. New Hampshire NH						
31. New Jersey NJ	B	LIFE INSURANCE	0	0	596,575	750,598
32. New Mexico NM	B	LIFE INSURANCE	0	0	215,000	237,358
33. New York NY						
34. North Carolina NC	0	LIFE INSURANCE	0	0	413,000	427,149
35. North Dakota ND						
36. Ohio OH	B	LIFE INSURANCE	2,178,356	2,738,210	0	0
37. Oklahoma OK						
38. Oregon OR						
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	B	LIFE INSURANCE	0	0	96,000	101,062
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. U.S. Virgin Islands VI						
56. Northern Mariana Islands MP						
57. Canada CAN						
58. Aggregate Alien and Other OT	XXX	XXX	0	0	0	0
59. Subtotal	XXX	XXX	2,178,356	2,738,210	3,738,076	4,502,409
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX	0	0	0	0
5899. Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX	0	0	0	0