

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1 Amount	2 Percentage of Column 1 Line 13	3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. Governments.....	19,352,972	0.0	19,352,973		19,352,973	0.0
1.02 All Other Governments.....	175,591,977	0.3	175,591,978		175,591,978	0.3
1.03 U.S. States, Territories and Possessions, etc., Guaranteed.....	264,026,256	0.5	264,026,255		264,026,255	0.5
1.04 U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed.....	372,202,087	0.7	372,202,088		372,202,088	0.7
1.05 U.S. Special Revenue and Special Assessment Obligations, etc., Non-Guaranteed.....	3,819,445,787	7.3	3,819,445,787		3,819,445,787	7.3
1.06 Industrial and Miscellaneous.....	32,875,190,104	63.1	32,875,190,099	664,519	32,875,854,618	63.1
1.07 Hybrid Securities.....	26,609,932	0.1	26,609,932		26,609,932	0.1
1.08 Parent, Subsidiaries and Affiliates.....		0.0			0	0.0
1.09 SVO Identified Funds.....		0.0			0	0.0
1.10 Unaffiliated Bank Loans.....	379,050,124	0.7	379,050,122		379,050,122	0.7
1.11 Total Long-Term Bonds.....	37,931,469,239	72.7	37,931,469,234	664,519	37,932,133,753	72.7
2. Preferred Stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and Misc. (Unaffiliated).....	49,361,407	0.1	49,361,407		49,361,407	0.1
2.02 Parent, Subsidiaries and Affiliates.....		0.0			0	0.0
2.03 Total Preferred Stock.....	49,361,407	0.1	49,361,407	0	49,361,407	0.1
3. Common Stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and Miscellaneous Publicly Traded (Unaffiliated)	68,430,277	0.1	68,430,277		68,430,277	0.1
3.02 Industrial and Miscellaneous Other (Unaffiliated)	143,405,611	0.3	143,405,611		143,405,611	0.3
3.03 Parent, Subsidiaries and Affiliates Publicly Traded.....		0.0			0	0.0
3.04 Parent, Subsidiaries and Affiliates Other.....	2,741,071,502	5.3	2,741,071,502		2,741,071,502	5.3
3.05 Mutual Funds.....	13,362,869	0.0	13,362,867		13,362,867	0.0
3.06 Unit Investment Trusts.....		0.0			0	0.0
3.07 Closed-End Funds.....		0.0			0	0.0
3.08 Total Common Stocks.....	2,966,270,259	5.7	2,966,270,257	0	2,966,270,257	5.7
4. Mortgage Loans Schedule B):						
4.01 Farm Mortgages.....		0.0			0	0.0
4.02 Residential Mortgages.....		0.0			0	0.0
4.03 Commercial Mortgages.....	8,140,928,051	15.6	8,140,928,050		8,140,928,050	15.6
4.04 Mezzanine Real Estate Loans.....	87,157,387	0.2	87,157,387		87,157,387	0.2
4.05 Total Valuation Allowance.....	(42,620,631)	(0.1)	(42,620,631)		(42,620,631)	(0.1)
4.06 Total Mortgage Loans.....	8,185,464,807	15.7	8,185,464,806	0	8,185,464,806	15.7
5. Real Estate (Schedule A):						
5.01 Properties Occupied by Company.....		0.0			0	0.0
5.02 Properties Held for Production of Income.....		0.0			0	0.0
5.03 Properties Held for Sale.....		0.0			0	0.0
5.04 Total Real Estate.....	0	0.0	0	0	0	0.0
6. Cash, Cash Equivalents, and Short-Term Investments::						
6.01 Cash (Schedule E, Part 1).....	(23,357,554)	(0.0)	(23,357,554)		(23,357,554)	(0.0)
6.02 Cash Equivalents (Schedule E, Part 2).....	579,640,310	1.1	579,640,311	169,443,468	749,083,779	1.4
6.03 Short-Term Investments (Schedule DA).....	80,000,000	0.2	80,000,000		80,000,000	0.2
6.04 Total Cash, Cash Equivalents, and Short-Term Investments.....	636,282,756	1.2	636,282,757	169,443,468	805,726,225	1.5
7. Contract Loans.....	914,164,206	1.8	913,384,973		913,384,973	1.8
8. Derivatives (Schedule DB).....	64,062,379	0.1	64,062,379		64,062,379	0.1
9. Other Invested Assets (Schedule BA).....	1,198,554,850	2.3	1,198,554,850		1,198,554,850	2.3
10. Receivables for Securities.....		0.0			0	0.0
11. Securities Lending (Schedule DL, Part 1).....	170,107,984	0.3	170,107,984	XXX	XXX	XXX
12. Other Invested Assets (Page 2, Line 11).....	25,434,218	0.0	25,434,218		25,434,218	0.0
13. Total Invested Assets.....	52,141,172,105	100.0	52,140,392,865	170,107,987	52,140,392,868	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

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

NONE

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year.....		7,829,385,342
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 7).....	1,437,155,000	
2.2	Additional investment made after acquisition (Part 2, Column 8).....	4,023,333	1,441,178,333
3.	Capitalized deferred interest and other:		
3.1	Totals, Part 1, Column 12.....	9,398,304	
3.2	Totals, Part 3, Column 11.....		9,398,304
4.	Accrual of discount.....		10,859
5.	Unrealized valuation increase (decrease):		
5.1	Totals, Part 1, Column 9.....		
5.2	Totals, Part 3, Column 8.....		0
6.	Total gain (loss) on disposals, Part 3, Column 18.....		1,162,674
7.	Deduct amounts received on disposals, Part 3, Column 15.....		1,052,961,918
8.	Deduct amortization of premium and mortgage interest points and commitment fees.....		88,162
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
9.1	Totals, Part 1, Column 13.....		
9.2	Totals, Part 3, Column 13.....		0
10.	Deduct current year's other-than-temporary impairment recognized:		
10.1	Totals, Part 1, Column 11.....		
10.2	Totals, Part 3, Column 10.....		0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....		8,228,085,433
12.	Total valuation allowance.....		(42,620,631)
13.	Subtotal (Line 11 plus Line 12).....		8,185,464,802
14.	Deduct total nonadmitted amounts.....		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14).....		8,185,464,802

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year.....		917,373,446
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 8).....	228,021,676	
2.2	Additional investment made after acquisition (Part 2, Column 9).....	215,036,441	443,058,117
3.	Capitalized deferred interest and other:		
3.1	Totals, Part 1, Column 16.....		
3.2	Totals, Part 3, Column 12.....		0
4.	Accrual of discount.....		
5.	Unrealized valuation increase (decrease):		
5.1	Totals, Part 1, Column 13.....	119,240,989	
5.2	Totals, Part 3, Column 9.....	23,394	119,264,383
6.	Total gain (loss) on disposals, Part 3, Column 19.....		(187,373)
7.	Deduct amounts received on disposals, Part 3, Column 16.....		250,923,674
8.	Deduct amortization of premium and depreciation.....		29,215,061
9.	Total foreign exchange change in book/adjusted carrying value:		
9.1	Totals, Part 1, Column 17.....	(814,998)	
9.2	Totals, Part 3, Column 14.....		(814,998)
10.	Deduct current year's other-than-temporary impairment recognized:		
10.1	Totals, Part 1, Column 15.....		
10.2	Totals, Part 3, Column 11.....		0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....		1,198,554,840
12.	Deduct total nonadmitted amounts.....		
13.	Statement value at end of current period (Line 11 minus Line 12).....		1,198,554,840

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year.....		40,041,995,386
2.	Cost of bonds and stocks acquired, Part 3, Column 7.....		8,565,229,619
3.	Accrual of discount.....		30,336,829
4.	Unrealized valuation increase (decrease):		
4.1	Part 1, Column 12.....	(2,835,654)	
4.2	Part 2, Section 1, Column 15.....	4,009,692	
4.3	Part 2, Section 2, Column 13.....	(249,997,518)	
4.4	Part 4, Column 11.....	(2,620,677)	(251,444,157)
5.	Total gain (loss) on disposals, Part 4, Column 19.....		64,980,886
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7.....		7,418,358,595
7.	Deduct amortization of premium.....		70,336,456
8.	Total foreign exchange change in book/adjusted carrying value:		
8.1	Part 1, Column 15.....	(72,676,460)	
8.2	Part 2, Section 1, Column 19.....		
8.3	Part 2, Section 2, Column 16.....		
8.4	Part 4, Column 15.....	4,790,166	(67,886,294)
9.	Deduct current year's other-than-temporary impairment recognized:		
9.1	Part 1, Column 14.....	3,409,026	
9.2	Part 2, Section 1, Column 17.....		
9.3	Part 2, Section 2, Column 14.....	362,174	
9.4	Part 4, Column 13.....	16,770	3,787,970
10.	Total investment income recognized as a result of prepayment and/or acceleration fees, Note 5Q, Line 2.....		56,371,688
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10).....		40,947,100,936
12.	Deduct total nonadmitted amounts.....		
13.	Statement value at end of current period (Line 11 minus Line 12).....		40,947,100,936

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 Governments (Including all obligations guaranteed by governments)	1. United States.....	19,353,009	20,112,248	19,572,731	18,774,437
	2. Canada.....	33,936,479	37,348,690	38,464,343	32,998,000
	3. Other Countries.....	141,655,499	142,032,733	141,718,342	136,577,856
	4. Totals.....	194,944,987	199,493,671	199,755,416	188,350,293
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals.....	264,026,256	302,741,945	266,914,015	251,992,441
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals.....	372,202,087	438,361,131	375,156,260	363,283,000
U.S. Special Revenue and Special Assessment Obligations and All Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions	7. Totals.....	3,819,445,787	4,350,068,135	3,775,537,001	3,740,660,921
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans and Hybrid Securities (Unaffiliated)	8. United States.....	27,114,852,677	29,388,068,252	27,160,616,189	26,849,686,958
	9. Canada.....	662,891,233	773,203,291	666,627,876	640,086,280
	10. Other Countries.....	5,503,106,244	5,790,541,909	5,551,290,888	5,440,187,073
	11. Totals.....	33,280,850,154	35,951,813,452	33,378,534,953	32,929,960,311
Parent, Subsidiaries and Affiliates	12. Totals.....				
	13. Total Bonds.....	37,931,469,271	41,242,478,334	37,995,897,645	37,474,246,966
PREFERRED STOCKS Industrial and Miscellaneous (Unaffiliated)	14. United States.....	6,089,304	6,280,437	5,092,134	
	15. Canada.....				
	16. Other Countries.....	43,272,104	43,272,103	40,262,929	
	17. Totals.....	49,361,408	49,552,540	45,355,063	
Parent, Subsidiaries and Affiliates	18. Totals.....				
	19. Total Preferred Stocks.....	49,361,408	49,552,540	45,355,063	
COMMON STOCKS Industrial and Miscellaneous (Unaffiliated)	20. United States.....	225,198,755	225,198,757	224,256,031	
	21. Canada.....			92,480	
	22. Other Countries.....				
	23. Totals.....	225,198,755	225,198,757	224,348,511	
Parent, Subsidiaries and Affiliates	24. Totals.....	2,741,071,502	2,741,071,502	4,142,348,917	
	25. Total Common Stocks.....	2,966,270,257	2,966,270,259	4,366,697,428	
	26. Total Stocks.....	3,015,631,665	3,015,822,799	4,412,052,491	
	27. Total Bonds and Stocks.....	40,947,100,936	44,258,301,133	42,407,950,136	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	2,729,496	4,186,898	2,333,642	350,644		XXX	9,600,680	0.0	18,260,026	0.0	9,600,680	
1.2 NAIC 2			6,800,233		2,952,059	XXX	9,752,292	0.0		0.0	9,752,293	
1.3 NAIC 3						XXX	0	0.0		0.0		
1.4 NAIC 4						XXX	0	0.0		0.0		
1.5 NAIC 5						XXX	0	0.0		0.0		
1.6 NAIC 6						XXX	0	0.0		0.0		
1.7 Totals	2,729,496	4,186,898	9,133,875	350,644	2,952,059	XXX	19,352,972	0.1	18,260,026	0.0	19,352,973	0
2. All Other Governments												
2.1 NAIC 1	20,000,000	33,936,479	16,884,390	874,604	16,359,799	XXX	88,055,272	0.2	62,319,668	0.2	56,737,473	31,317,800
2.2 NAIC 2		2,561,450	33,271,479	29,113,170	20,901,265	XXX	85,847,364	0.2		0.0	76,772,389	9,074,973
2.3 NAIC 3						XXX	0	0.0		0.0		
2.4 NAIC 4						XXX	0	0.0		0.0		
2.5 NAIC 5		324,592	734,593	630,158		XXX	1,689,343	0.0	864,471	0.0	1,689,343	
2.6 NAIC 6						XXX	0	0.0		0.0		
2.7 Totals	20,000,000	36,822,521	50,890,462	30,617,932	37,261,064	XXX	175,591,979	0.5	63,184,139	0.2	135,199,205	40,392,773
3. U.S. States, Territories and Possessions, etc., Guaranteed												
3.1 NAIC 1	2,500,842		49,777,068	154,096,147	12,260,000	XXX	218,634,057	0.6	259,545,581	0.7	218,634,056	
3.2 NAIC 2				45,392,199		XXX	45,392,199	0.1	47,409,646	0.1	45,392,199	
3.3 NAIC 3						XXX	0	0.0		0.0		
3.4 NAIC 4						XXX	0	0.0		0.0		
3.5 NAIC 5						XXX	0	0.0		0.0		
3.6 NAIC 6						XXX	0	0.0		0.0		
3.7 Totals	2,500,842	0	49,777,068	199,488,346	12,260,000	XXX	264,026,256	0.7	306,955,227	0.8	264,026,255	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 NAIC 1	9,500,000	64,068,387	43,372,761	235,304,640	9,956,300	XXX	362,202,088	1.0	332,520,298	0.9	362,202,088	
4.2 NAIC 2				10,000,000		XXX	10,000,000	0.0	10,000,000	0.0	10,000,000	
4.3 NAIC 3						XXX	0	0.0		0.0		
4.4 NAIC 4						XXX	0	0.0		0.0		
4.5 NAIC 5						XXX	0	0.0		0.0		
4.6 NAIC 6						XXX	0	0.0		0.0		
4.7 Totals	9,500,000	64,068,387	43,372,761	245,304,640	9,956,300	XXX	372,202,088	1.0	342,520,298	0.9	372,202,088	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	193,753,843	484,551,534	699,920,724	1,284,204,411	1,094,773,704	XXX	3,757,204,216	9.9	4,133,152,845	11.1	3,732,373,356	24,830,860
5.2 NAIC 2			9,598,537	15,700,000	36,038,876	XXX	61,337,413	0.2	56,474,557	0.2	61,337,412	
5.3 NAIC 3						XXX	0	0.0		0.0		
5.4 NAIC 4						XXX	0	0.0		0.0		
5.5 NAIC 5						XXX	0	0.0		0.0		
5.6 NAIC 6			904,158			XXX	904,158	0.0	926,523	0.0	904,158	
5.7 Totals	193,753,843	484,551,534	710,423,419	1,299,904,411	1,130,812,580	XXX	3,819,445,787	10.1	4,190,553,925	11.3	3,794,614,926	24,830,860

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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

	1	2	3	4	5	6	7	8	9	10	11	12
NAIC Designation	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Column 7 as a % of Line 11.7	Total from Column 7 Prior Year	% from Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed (a)
6. Industrial and Miscellaneous (unaffiliated)												
6.1 NAIC 1.....	614,706,486	4,352,087,737	5,937,894,995	1,515,663,492	2,994,878,021	XXX.....	15,415,230,731	40.6	15,374,233,573	41.3	9,231,621,364	6,183,609,366
6.2 NAIC 2.....	808,050,511	3,999,312,592	5,708,468,409	1,812,809,530	3,275,388,355	XXX.....	15,604,029,397	41.1	14,689,383,348	39.5	10,742,096,258	4,861,933,139
6.3 NAIC 3.....	127,344,100	555,230,364	373,211,100	183,914,953	260,884,717	XXX.....	1,500,585,234	4.0	1,518,822,414	4.1	938,678,088	561,907,146
6.4 NAIC 4.....	39,479,801	168,687,265	86,347,307	3,418,570	78,893	XXX.....	298,011,836	0.8	264,386,136	0.7	133,054,555	164,957,282
6.5 NAIC 5.....	4,028,740	29,594,895	12,037,454	995,406	2,001,786	XXX.....	48,658,281	0.1	98,267,418	0.3	33,239,656	15,418,625
6.6 NAIC 6.....	264,031	2,347,116	556,622	5,339,088	167,763	XXX.....	8,674,620	0.0	5,324,366	0.0	3,630,526	5,044,094
6.7 Totals.....	1,593,873,669	9,107,259,969	12,118,515,887	3,522,141,039	6,533,399,535	XXX.....	32,875,190,099	86.7	31,950,417,255	85.9	21,082,320,447	11,792,869,652
7. Hybrid Securities												
7.1 NAIC 1.....			11,881,112			XXX.....	11,881,112	0.0	35,450,314	0.1		11,881,112
7.2 NAIC 2.....			4,992,831	9,735,989		XXX.....	14,728,820	0.0	17,902,074	0.0	14,728,819	
7.3 NAIC 3.....						XXX.....	0	0.0		0.0		
7.4 NAIC 4.....						XXX.....	0	0.0		0.0		
7.5 NAIC 5.....						XXX.....	0	0.0		0.0		
7.6 NAIC 6.....						XXX.....	0	0.0		0.0		
7.7 Totals.....	0	0	16,873,943	9,735,989	0	XXX.....	26,609,932	0.1	53,352,388	0.1	14,728,819	11,881,112
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1.....						XXX.....	0	0.0		0.0		
8.2 NAIC 2.....						XXX.....	0	0.0		0.0		
8.3 NAIC 3.....						XXX.....	0	0.0		0.0		
8.4 NAIC 4.....						XXX.....	0	0.0		0.0		
8.5 NAIC 5.....						XXX.....	0	0.0		0.0		
8.6 NAIC 6.....						XXX.....	0	0.0		0.0		
8.7 Totals.....	0	0	0	0	0	XXX.....	0	0.0	0	0.0	0	0
9. SVO Identified Funds												
9.1 NAIC 1.....	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.2 NAIC 2.....	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.3 NAIC 3.....	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.4 NAIC 4.....	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.5 NAIC 5.....	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.6 NAIC 6.....	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.7 Totals.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.1 NAIC 1.....		2,623,341	2,681,963			XXX.....	5,305,304	0.0	3,441,574	0.0	2,380,885	2,924,419
10.2 NAIC 2.....		52,219,195	20,717,064	3,073,985		XXX.....	76,010,244	0.2	64,833,237	0.2	60,123,068	15,887,176
10.3 NAIC 3.....	2,332,416	81,637,028	25,338,888	1,117,813		XXX.....	110,426,145	0.3	117,145,990	0.3	79,056,665	31,369,480
10.4 NAIC 4.....	8,181,788	82,608,767	70,805,298			XXX.....	161,595,853	0.4	88,206,496	0.2	128,049,109	33,546,745
10.5 NAIC 5.....		23,040,721	1,931,241			XXX.....	24,971,962	0.1	13,529,992	0.0	17,903,259	7,068,704
10.6 NAIC 6.....		740,612				XXX.....	740,612	0.0	1,251,429	0.0		740,612
10.7 Totals.....	10,514,204	242,869,664	121,474,454	4,191,798	0	XXX.....	379,050,120	1.0	288,408,718	0.8	287,512,986	91,537,136

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
11. Total Bonds Current Year												
11.1 NAIC 1.....	(d).....843,190,667	4,941,454,376	6,764,746,655	3,190,493,938	4,128,227,824	0	19,868,113,460	52.4	XXX	XXX	13,613,549,902	6,254,563,557
11.2 NAIC 2.....	(d).....808,050,511	4,054,093,237	5,783,848,553	1,925,824,873	3,335,280,555	0	15,907,097,729	41.9	XXX	XXX	11,020,202,438	4,886,895,288
11.3 NAIC 3.....	(d).....129,676,516	636,867,392	398,549,988	185,032,766	260,884,717	0	1,611,011,379	4.2	XXX	XXX	1,017,734,753	593,276,626
11.4 NAIC 4.....	(d).....47,661,589	251,296,032	157,152,605	3,418,570	78,893	0	459,607,689	1.2	XXX	XXX	261,103,664	198,504,027
11.5 NAIC 5.....	(d).....4,028,740	52,960,208	14,703,288	1,625,564	2,001,786	0	(c).....75,319,586	0.2	XXX	XXX	52,832,258	22,487,329
11.6 NAIC 6.....	(d).....264,031	3,087,728	1,460,780	5,339,088	167,763	0	(c).....10,319,390	0.0	XXX	XXX	4,534,684	5,784,706
11.7 Totals.....	1,832,872,054	9,939,758,973	13,120,461,869	5,311,734,799	7,726,641,538	0	(b).....37,931,469,233	100.0	XXX	XXX	25,969,957,699	11,961,511,533
11.8 Line 11.7 as a % of Col. 7.....	4.8	26.2	34.6	14.0	20.4	0.0	100.0	XXX	XXX	XXX	68.5	31.5
12. Total Bonds Prior Year												
12.1 NAIC 1.....	1,251,025,468	5,801,735,703	6,591,442,320	2,840,702,082	3,734,018,306	.....	.....XXX	XXX	20,218,923,879	54.3	13,480,465,277	6,738,458,598
12.2 NAIC 2.....	678,230,410	4,582,456,307	5,338,780,640	1,576,080,824	2,710,454,681	.....	.....XXX	XXX	14,886,002,862	40.0	9,968,478,415	4,917,524,447
12.3 NAIC 3.....	39,221,353	687,412,147	433,020,011	193,774,557	282,540,336	.....	.....XXX	XXX	1,635,968,404	4.4	1,173,060,622	462,907,782
12.4 NAIC 4.....	20,790,607	204,715,454	123,159,238	3,927,333	.....	.....	.....XXX	XXX	352,592,632	0.9	211,506,937	141,085,696
12.5 NAIC 5.....	9,777,097	53,660,476	44,076,463	5,087,631	60,214	.....	.....XXX	XXX	(c).....112,661,881	0.3	39,420,669	73,241,213
12.6 NAIC 6.....	43,160	86,044	927,653	4,728,437	1,717,024	.....	.....XXX	XXX	(c).....7,502,318	0.0	1,283,777	6,218,541
12.7 Totals.....	1,999,088,095	11,330,066,131	12,531,406,325	4,624,300,864	6,728,790,561	0	XXX	XXX	(b).....37,213,651,976	100.0	24,874,215,697	12,339,436,277
12.8 Line 12.7 as a % of Col. 9.....	5.4	30.4	33.7	12.4	18.1	0.0	XXX	XXX	100.0	XXX	66.8	33.2
13. Total Publicly Traded Bonds												
13.1 NAIC 1.....	524,083,338	2,841,657,213	3,951,321,722	2,584,156,445	3,712,331,183	.....	.....13,613,549,901	35.9	13,480,465,277	36.2	13,613,549,901	XXX
13.2 NAIC 2.....	380,588,517	2,544,881,093	3,718,026,827	1,381,275,184	2,995,430,820	.....	.....11,020,202,441	29.1	9,968,478,415	26.8	11,020,202,441	XXX
13.3 NAIC 3.....	97,409,254	301,692,734	210,984,714	146,763,334	260,884,717	.....	.....1,017,734,753	2.7	1,173,060,622	3.2	1,017,734,753	XXX
13.4 NAIC 4.....	29,868,602	114,828,807	114,028,120	2,299,242	78,893	.....	.....261,103,664	0.7	211,506,937	0.6	261,103,664	XXX
13.5 NAIC 5.....	3,129,002	34,091,505	11,984,400	1,625,564	2,001,786	.....	.....52,832,257	0.1	39,420,669	0.1	52,832,257	XXX
13.6 NAIC 6.....	253,646	2,326,994	1,450,838	503,106	99	.....	.....4,534,683	0.0	1,283,777	0.0	4,534,683	XXX
13.7 Totals.....	1,035,332,359	5,839,478,346	8,007,796,621	4,116,622,875	6,970,727,498	0	25,969,957,699	68.5	24,874,215,697	66.8	25,969,957,699	XXX
13.8 Line 13.7 as a % of Col. 7.....	4.0	22.5	30.8	15.9	26.8	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11.....	2.7	15.4	21.1	10.9	18.4	0.0	68.5	XXX	XXX	XXX	68.5	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1.....	319,107,329	2,099,797,160	2,813,424,934	606,337,493	415,896,641	.....	.....6,254,563,557	16.5	6,738,458,598	18.1	XXX	6,254,563,557
14.2 NAIC 2.....	427,461,994	1,509,212,147	2,065,821,724	544,549,689	339,849,735	.....	.....4,886,895,289	12.9	4,917,524,447	13.2	XXX	4,886,895,289
14.3 NAIC 3.....	32,267,261	335,174,658	187,565,274	38,269,432	.....	.....	.....593,276,625	1.6	462,907,782	1.2	XXX	593,276,625
14.4 NAIC 4.....	17,792,988	136,467,225	43,124,485	1,119,328	.....	.....	.....198,504,026	0.5	141,085,696	0.4	XXX	198,504,026
14.5 NAIC 5.....	899,737	18,868,704	2,718,888	.....	.....	.....	.....22,487,329	0.1	73,241,213	0.2	XXX	22,487,329
14.6 NAIC 6.....	10,384	760,735	9,942	4,835,982	167,664	.....	.....5,784,707	0.0	6,218,541	0.0	XXX	5,784,707
14.7 Totals.....	797,539,693	4,100,280,629	5,112,665,247	1,195,111,924	755,914,040	0	11,961,511,533	31.5	12,339,436,277	33.2	XXX	11,961,511,533
14.8 Line 14.7 as a % of Col. 7.....	6.7	34.3	42.7	10.0	6.3	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11.....	2.1	10.8	13.5	3.2	2.0	0.0	31.5	XXX	XXX	XXX	XXX	31.5

(a) Includes \$.....6,476,365,422 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes \$.....328,222,529 current year of bonds with Z designations and \$.....99,807,050 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 \$.....20,083,930 current year of bonds with 5GI designations, \$.....36,381,283 prior year of bonds with 5GI designations and \$.....1,672,073 current year, \$.....1,251,746 prior year of bonds with 6* designations. "5GI" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

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

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type		1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.08	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1.	U.S. Governments												
1.01	Issuer Obligations.....	954,132	224,854	7,768,712		2,952,059	XXX.	11,899,757	0.0	7,246,033	0.0	11,899,758	
1.02	Residential Mortgage-Backed Securities.....	1,775,364	3,962,044	1,365,163	350,644		XXX.	7,453,215	0.0	11,013,993	0.0	7,453,215	
1.03	Commercial Mortgage-Backed Securities.....						XXX.	0	0.0		0.0		
1.04	Other Loan-Backed and Structured Securities.....						XXX.	0	0.0		0.0		
1.05	Totals.....	2,729,496	4,186,898	9,133,875	350,644	2,952,059	XXX.	19,352,972	0.1	18,260,026	0.0	19,352,973	0
2.	All Other Governments												
2.01	Issuer Obligations.....	20,000,000	36,822,521	50,890,462	30,617,932	37,261,064	XXX.	175,591,979	0.5	63,184,139	0.2	135,199,205	40,392,773
2.02	Residential Mortgage-Backed Securities.....						XXX.	0	0.0		0.0		
2.03	Commercial Mortgage-Backed Securities.....						XXX.	0	0.0		0.0		
2.04	Other Loan-Backed and Structured Securities.....						XXX.	0	0.0		0.0		
2.05	Totals.....	20,000,000	36,822,521	50,890,462	30,617,932	37,261,064	XXX.	175,591,979	0.5	63,184,139	0.2	135,199,205	40,392,773
3.	U.S. States, Territories and Possessions, Guaranteed												
3.01	Issuer Obligations.....	2,500,842		49,777,068	199,488,346	12,260,000	XXX.	264,026,256	0.7	306,955,227	0.8	264,026,255	
3.02	Residential Mortgage-Backed Securities.....						XXX.	0	0.0		0.0		
3.03	Commercial Mortgage-Backed Securities.....						XXX.	0	0.0		0.0		
3.04	Other Loan-Backed and Structured Securities.....						XXX.	0	0.0		0.0		
3.05	Totals.....	2,500,842	0	49,777,068	199,488,346	12,260,000	XXX.	264,026,256	0.7	306,955,227	0.8	264,026,255	0
4.	U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01	Issuer Obligations.....	9,500,000	64,068,387	43,372,761	245,304,640	9,956,300	XXX.	372,202,088	1.0	342,520,298	0.9	372,202,088	
4.02	Residential Mortgage-Backed Securities.....						XXX.	0	0.0		0.0		
4.03	Commercial Mortgage-Backed Securities.....						XXX.	0	0.0		0.0		
4.04	Other Loan-Backed and Structured Securities.....						XXX.	0	0.0		0.0		
4.05	Totals.....	9,500,000	64,068,387	43,372,761	245,304,640	9,956,300	XXX.	372,202,088	1.0	342,520,298	0.9	372,202,088	0
5.	U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.01	Issuer Obligations.....	36,928,410	171,773,684	505,105,280	1,162,410,959	1,005,642,110	XXX.	2,881,860,443	7.6	2,762,716,432	7.4	2,857,029,583	24,830,860
5.02	Residential Mortgage-Backed Securities.....	140,992,326	312,777,850	164,693,394	137,493,451	99,743,894	XXX.	855,700,915	2.3	1,362,931,805	3.7	855,700,916	
5.03	Commercial Mortgage-Backed Securities.....						XXX.	0	0.0	3,830,687	0.0		
5.04	Other Loan-Backed and Structured Securities.....	15,833,107		40,624,744		25,426,576	XXX.	81,884,427	0.2	61,075,000	0.2	81,884,428	
5.05	Totals.....	193,753,843	484,551,534	710,423,418	1,299,904,410	1,130,812,580	XXX.	3,819,445,785	10.1	4,190,553,924	11.3	3,794,614,927	24,830,860
6.	Industrial and Miscellaneous (unaffiliated)												
6.01	Issuer Obligations.....	1,390,122,436	7,477,901,348	9,068,931,163	3,420,509,641	6,524,447,952	XXX.	27,881,912,540	73.5	26,301,271,681	70.7	19,538,390,862	8,343,521,677
6.02	Residential Mortgage-Backed Securities.....	91,452,921	291,691,832	94,049,973	26,428,139	3,836,796	XXX.	507,459,661	1.3	676,781,166	1.8	245,622,295	261,837,367
6.03	Commercial Mortgage-Backed Securities.....	53,312,923	203,907,763	1,049,531,871			XXX.	1,306,752,557	3.4	1,305,397,817	3.5	1,103,011,667	203,740,889
6.04	Other Loan-Backed and Structured Securities.....	58,985,388	1,133,759,027	1,906,002,880	75,203,261	5,114,786	XXX.	3,179,065,342	8.4	3,666,966,593	9.9	195,295,623	2,983,769,719
6.05	Totals.....	1,593,873,668	9,107,259,970	12,118,515,887	3,522,141,041	6,533,399,534	XXX.	32,875,190,100	86.7	31,950,417,257	85.9	21,082,320,447	11,792,869,652
7.	Hybrid Securities												
7.01	Issuer Obligations.....						XXX.	0	0.0		0.0		
7.02	Residential Mortgage-Backed Securities.....						XXX.	0	0.0		0.0		
7.03	Commercial Mortgage-Backed Securities.....						XXX.	0	0.0		0.0		
7.04	Other Loan-Backed and Structured Securities.....			16,873,943	9,735,989		XXX.	26,609,932	0.1	53,352,388	0.1	14,728,819	11,881,112
7.05	Totals.....	0	0	16,873,943	9,735,989	0	XXX.	26,609,932	0.1	53,352,388	0.1	14,728,819	11,881,112
8.	Parent, Subsidiaries and Affiliates												
8.01	Issuer Obligations.....						XXX.	0	0.0		0.0		
8.02	Residential Mortgage-Backed Securities.....						XXX.	0	0.0		0.0		
8.03	Commercial Mortgage-Backed Securities.....						XXX.	0	0.0		0.0		
8.04	Other Loan-Backed and Structured Securities.....						XXX.	0	0.0		0.0		
8.05	Affiliated Bank Loans - Issued.....						XXX.	0	0.0		0.0		
8.06	Affiliated Bank Loans - Acquired.....						XXX.	0	0.0		0.0		
8.07	Totals.....	0	0	0	0	0	XXX.	0	0.0	0	0.0	0	0

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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

	1	2	3	4	5	6	7	8	9	10	11	12
Distribution by Type	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Column 7 as a % of Line 11.08	Total from Column 7 Prior Year	% from Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed
9. SVO Identified Funds												
9.01 Exchange Traded Funds Identified by the SVO.....	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued.....						XXX	0	0.0		0.0		
10.02 Unaffiliated Bank Loans - Acquired.....	10,514,205	242,869,665	121,474,454	4,191,798		XXX	379,050,122	1.0	288,408,717	0.8	287,512,986	91,537,136
10.03 Totals.....	10,514,205	242,869,665	121,474,454	4,191,798	0	XXX	379,050,122	1.0	288,408,717	0.8	287,512,986	91,537,136
11. Total Bonds Current Year												
11.01 Issuer Obligations.....	1,460,005,820	7,750,790,794	9,725,845,446	5,058,331,518	7,592,519,485	XXX	31,587,493,063	83.3	XXX	XXX	23,178,747,751	8,408,745,310
11.02 Residential Mortgage-Backed Securities.....	234,220,611	608,431,726	260,108,530	164,272,234	103,580,690	XXX	1,370,613,791	3.6	XXX	XXX	1,108,776,426	261,837,367
11.03 Commercial Mortgage-Backed Securities.....	53,312,923	203,907,763	1,049,531,871	0	0	XXX	1,306,752,557	3.4	XXX	XXX	1,103,011,667	203,740,889
11.04 Other Loan-Backed and Structured Securities.....	74,818,495	1,133,759,027	1,963,501,567	84,939,250	30,541,362	XXX	3,287,559,701	8.7	XXX	XXX	291,908,870	2,995,650,831
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.....	10,514,205	242,869,665	121,474,454	4,191,798	0	XXX	379,050,122	1.0	XXX	XXX	287,512,986	91,537,136
11.08 Totals.....	1,832,872,054	9,939,758,975	13,120,461,868	5,311,734,800	7,726,641,537	0	37,931,469,234	100.0	XXX	XXX	25,969,957,700	11,961,511,533
11.09 Line 11.08 as a % of Col. 7.....	4.8	26.2	34.6	14.0	20.4	0.0	100.0	XXX	XXX	XXX	68.5	31.5
12. Total Bonds Prior Year												
12.01 Issuer Obligations.....	1,414,456,362	8,005,555,641	9,528,431,849	4,236,014,551	6,599,435,407	XXX	XXX	XXX	29,783,893,810	80.0	21,456,312,841	8,327,580,967
12.02 Residential Mortgage-Backed Securities.....	362,199,813	811,418,998	528,586,553	258,060,184	90,461,416	XXX	XXX	XXX	2,050,726,964	5.5	1,704,800,077	345,926,888
12.03 Commercial Mortgage-Backed Securities.....	35,546,303	257,562,889	1,016,119,312	0	0	XXX	XXX	XXX	1,309,228,504	3.5	1,104,840,496	204,388,008
12.04 Other Loan-Backed and Structured Securities.....	185,263,570	2,018,561,202	1,409,700,770	130,226,129	37,642,310	XXX	XXX	XXX	3,781,393,981	10.2	391,735,867	3,389,658,115
12.05 SVO Identified Funds.....	XXX	XXX	XXX	XXX	XXX	XXX	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.....	1,622,047	236,967,401	48,567,840	0	1,251,429	XXX	XXX	XXX	288,408,717	0.8	216,526,417	71,882,299
12.08 Totals.....	1,999,088,095	11,330,066,131	12,531,406,324	4,624,300,864	6,728,790,562	0	XXX	XXX	37,213,651,976	100.0	24,874,215,698	12,339,436,277
12.09 Line 12.08 as a % of Col. 9.....	5.4	30.4	33.7	12.4	18.1	0.0	XXX	XXX	100.0	XXX	66.8	33.2
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations.....	768,597,491	5,100,045,667	6,535,617,726	3,929,088,070	6,845,398,797	XXX	23,178,747,751	61.1	21,456,312,841	57.7	23,178,747,751	XXX
13.02 Residential Mortgage-Backed Securities.....	202,518,549	428,529,037	222,108,245	155,718,470	99,902,125	XXX	1,108,776,426	2.9	1,704,800,077	4.6	1,108,776,426	XXX
13.03 Commercial Mortgage-Backed Securities.....	21,037,128	59,834,334	1,022,140,205	0	0	XXX	1,103,011,667	2.9	1,104,840,496	3.0	1,103,011,667	XXX
13.04 Other Loan-Backed and Structured Securities.....	32,664,987	79,634,588	126,558,181	27,624,538	25,426,576	XXX	291,908,870	0.8	391,735,867	1.1	291,908,870	XXX
13.05 SVO Identified Funds.....	XXX	XXX	XXX	XXX	XXX	XXX	0	0.0	0	0.0	0	XXX
13.06 Affiliated Bank Loans.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
13.07 Unaffiliated Bank Loans.....	10,514,205	171,434,717	101,372,266	4,191,798	0	XXX	287,512,986	0.8	216,526,417	0.6	287,512,986	XXX
13.08 Totals.....	1,035,332,360	5,839,478,343	8,007,796,623	4,116,622,876	6,970,727,498	0	25,969,957,700	68.5	24,874,215,698	66.8	25,969,957,700	XXX
13.09 Line 13.08 as a % of Col. 7.....	4.0	22.5	30.8	15.9	26.8	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11.....	2.7	15.4	21.1	10.9	18.4	0.0	68.5	XXX	XXX	XXX	68.5	XXX
14. Total Privately Placed Bonds												
14.01 Issuer Obligations.....	691,408,329	2,650,745,126	3,190,227,721	1,129,243,447	747,120,688	XXX	8,408,745,311	22.2	8,327,580,967	22.4	XXX	8,408,745,311
14.02 Residential Mortgage-Backed Securities.....	31,702,062	179,902,689	38,000,286	8,553,764	3,678,565	XXX	261,837,366	0.7	345,926,888	0.9	XXX	261,837,366
14.03 Commercial Mortgage-Backed Securities.....	32,275,795	144,073,428	27,391,666	0	0	XXX	203,740,889	0.5	204,388,008	0.5	XXX	203,740,889
14.04 Other Loan-Backed and Structured Securities.....	42,153,508	1,054,124,439	1,836,943,386	57,314,712	5,114,786	XXX	2,995,650,831	7.9	3,389,658,115	9.1	XXX	2,995,650,831
14.05 SVO Identified Funds.....	XXX	XXX	XXX	XXX	XXX	XXX	0	0.0	0	0.0	XXX	0
14.06 Affiliated Bank Loans.....	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.07 Unaffiliated Bank Loans.....	0	71,434,948	20,102,188	0	0	XXX	91,537,136	0.2	71,882,299	0.2	XXX	91,537,136
14.08 Totals.....	797,539,694	4,100,280,630	5,112,665,247	1,195,111,923	755,914,039	0	11,961,511,533	31.5	12,339,436,277	33.2	XXX	11,961,511,533
14.09 Line 14.08 as a % of Col. 7.....	6.7	34.3	42.7	10.0	6.3	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11.....	2.1	10.8	13.5	3.2	2.0	0.0	31.5	XXX	XXX	XXX	XXX	31.5

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1	2	3	4	5
	Total	Bonds	Mortgage Loans	Other Short-term Investment Assets (a)	Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year.....	6,500,000	6,500,000			
2. Cost of short-term investments acquired.....	80,000,000				80,000,000
3. Accrual of discount.....	0				
4. Unrealized valuation increase (decrease).....	0				
5. Total gain (loss) on disposals.....	0				
6. Deduct consideration received on disposals.....	6,500,000	6,500,000			
7. Deduct amortization of premium.....	0				
8. Total foreign exchange change in book/adjusted carrying value.....	0				
9. Deduct current year's other-than-temporary impairment recognized.....	0				
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	80,000,000	0	0	0	80,000,000
11. Deduct total nonadmitted amounts.....	0				
12. Statement value at end of current period (Line 10 minus Line 11).....	80,000,000	0	0	0	80,000,000

\$10

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

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).....		(36,503,933)
2.	Cost paid/(consideration received) on additions:		
2.1	Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12.....	667,075	
2.2	Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14.....		667,075
3.	Unrealized valuation increase/(decrease):		
3.1	Section 1, Column 17.....	345,075	
3.2	Section 2, Column 19.....		345,075
4.	SSAP No. 108 Adjustments.....		
5.	Total gain (loss) on termination recognized, Section 2, Column 22.....		951,942
6.	Considerations received/(paid) on terminations, Section 2, Column 15.....		951,942
7.	Amortization:		
7.1	Section 1, Column 19.....	(174,020)	
7.2	Section 2, Column 21.....		(174,020)
8.	Adjustment to the Book/Adjusted Carrying Value of hedged item:		
8.1	Section 1, Column 20.....		
8.2	Section 2, Column 23.....		0
9.	Total foreign exchange change in Book/Adjusted Carrying Value:		
9.1	Section 1, Column 18.....	73,787,146	
9.2	Section 2, Column 20.....	(5,472,750)	68,314,396
10.	Book/Adjusted Carrying Value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 + 7 + 8 + 9).....		32,648,593
11.	Deduct nonadmitted assets.....		
12.	Statement value at end of current period (Line 10 minus Line 11).....		32,648,593

SCHEDULE DB - PART B - VERIFICATION BETWEEN YEARS

Futures Contracts

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 6 prior year).....			0
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column).....			
3.1	Add:			
	Change in variation margin on open contracts - highly effective hedges:			
3.11	Section 1, Column 15, current year minus.....	183,896		
3.12	Section 1, Column 15, prior year.....		183,896	
	Change in the valuation margin on open contracts - all other:			
3.13	Section 1, Column 18, current year minus.....	(46,076,712)		
3.14	Section 1, Column 18, prior year.....	(73,047,881)	26,971,169	27,155,065
3.2	Add:			
	Change in adjustment to basis of hedged item:			
3.21	Section 1, Column 17, current year to date minus.....	183,897		
3.22	Section 1, Column 17, prior year.....		183,897	
	Change in amount recognized:			
3.23	Section 1, Column 19, current year to date minus.....	(46,076,712)		
3.24	Section 1, Column 19, prior year plus.....	(73,047,881)		
3.25	SSAP No. 108 Adjustments.....		26,971,169	27,155,066
3.3	Subtotal (Line 3.1 minus Line 3.2).....			(0)
4.1	Cumulative variation margin on terminated contracts during the year (Section 2, Column 15).....		(677,243,954)	
4.2	Less:			
4.21	Amount used to adjust basis of hedged item (Section 2, Column 17).....	2,688,682		
4.22	Amount recognized (Section 2, Column 16).....	(679,932,636)		
4.23	SSAP No. 108 Adjustments.....		(677,243,954)	
4.3	Subtotal (Line 4.1 minus Line 4.2).....			(0)
5.	Dispositions gains (losses) on contracts terminated in prior year:			
5.1	Total gain (loss) recognized for terminations in prior year.....			
5.2	Total gain (loss) adjusted into the hedged item(s) for terminations in prior year.....			
6.	Book/Adjusted Carrying Value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2).....			0
7.	Deduct nonadmitted assets.....			
8.	Statement value at end of current period (Line 6 minus Line 7).....			0

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

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

NATIONWIDE LIFE INSURANCE COMPANY
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.....	<u>32,648,593</u>
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote-Total Ending Cash Balance.....	<u>183,896</u>
3.	Total (Line 1 plus Line 2).....	<u>32,832,489</u>
4.	Part D, Section 1, Column 6.....	<u>64,246,275</u>
5.	Part D, Section 1, Column 7.....	<u>(31,413,786)</u>
6.	Total (Line 3 minus Line 4 minus Line 5).....	<u>(0)</u>
		Fair Value Check
7.	Part A, Section 1, Column 16.....	<u>88,148,720</u>
8.	Part B, Section 1, Column 13.....	<u>4,593,925</u>
9.	Total (Line 7 plus Line 8).....	<u>92,742,645</u>
10.	Part D, Section 1, Column 9.....	<u>106,344,605</u>
11.	Part D, Section 1, Column 10.....	<u>(13,601,960)</u>
12.	Total (Line 9 minus Line 10 minus Line 11).....	<u>0</u>
		Potential Exposure Check
13.	Part A, Section 1, Column 21.....	<u>17,837,302</u>
14.	Part B, Section 1, Column 20.....	<u>171,186,488</u>
15.	Part D, Section 1, Column 12.....	<u>189,023,790</u>
16.	Total (Line 13 plus Line 14 minus Line 15).....	<u>(0)</u>

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

Cash Equivalents

	1	2	3	4
	Total	Bonds	Money Market Mutual Funds	Other (a)
1. Book/adjusted carrying value, December 31 of prior year.....	565,832,889		15,212,188	550,620,701
2. Cost of cash equivalents acquired.....	31,394,621,746		2,460,572,219	28,934,049,527
3. Accrual of discount.....	0			
4. Unrealized valuation increase (decrease).....	0			
5. Total gain (loss) on disposals.....	0			
6. Deduct consideration received on disposals.....	31,380,814,325		2,405,262,879	28,975,551,446
7. Deduct amortization of premium.....	0			
8. Total foreign exchange change in book/adjusted carrying value.....	0			
9. Deduct current year's other-than-temporary impairment recognized.....	0			
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	579,640,310	0	70,521,528	509,118,782
11. Deduct total nonadmitted amounts.....	0			
12. Statement value at end of current period (Line 10 minus Line 11).....	579,640,310	0	70,521,528	509,118,782

\$15

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

Sch. A - Pt. 1
NONE

Sch. A - Pt. 2
NONE

Sch. A - Pt. 3
NONE

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
								9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
Mortgages in Good Standing - Commercial Mortgages - All Other														
00-1000701.....		VILLANOVA.....	PA.....		12/17/2001.....	7.35.....	54,027.....						8,682,375.....	11/05/2001.....
00-1000867.....		SALT LAKE CITY.....	UT.....		03/01/2002.....	7.40.....	90,027.....						4,770,000.....	01/25/2002.....
00-1000875.....		SCOTTSDALE.....	AZ.....		10/01/2002.....	8.08.....	202,772.....						3,186,440.....	06/17/2002.....
00-1000914.....		CINCINNATI.....	OH.....		07/10/2012.....	4.50.....	138,582.....						4,710,000.....	04/12/2002.....
00-1000929.....	CF.....	CRANBERRY TOWNSHIP.....	PA.....		07/22/2004.....	7.57.....	11,104,174.....						34,310,000.....	05/06/2002.....
00-1000932.....		HARRISON TOWNSHIP.....	MI.....		01/27/2020.....	7.10.....	3,611,907.....						11,217,143.....	04/05/2002.....
00-1000958.....		HOUSTON.....	TX.....		06/18/2002.....	7.58.....	1,034,052.....						3,290,000.....	04/22/2002.....
00-1001038.....		ITHACA.....	NY.....		10/08/2002.....	6.78.....	4,063,749.....						11,176,174.....	08/01/2007.....
00-1001215.....	CF.....	EDISON.....	NJ.....		01/02/2003.....	5.50.....	1,645,795.....						33,470,000.....	10/22/2002.....
00-1001244.....		PITTSBURGH.....	PA.....		02/08/2005.....	6.78.....	11,087,399.....						31,000,000.....	03/21/2003.....
00-1001279.....		PITTSBURGH.....	PA.....		12/22/2003.....	6.30.....	1,444,387.....						11,040,000.....	03/18/2003.....
00-1001283.....		GARLAND.....	TX.....		03/03/2003.....	5.81.....	411,801.....						7,100,000.....	02/21/2003.....
00-1001319.....		RANCHO CUCAMONGA.....	CA.....		06/27/2013.....	4.10.....	1,290,261.....						6,040,000.....	04/09/2003.....
00-1001333.....		MYRTLE BEACH.....	SC.....		01/26/2016.....	5.53.....	776,073.....						8,075,000.....	03/12/2003.....
00-1100046.....		GLEN CARBON.....	IL.....		01/05/2004.....	5.80.....	1,568,978.....						5,225,000.....	12/11/2003.....
00-1100047.....	CF.....	SAINT LOUIS.....	MO.....		11/14/2003.....	6.17.....	3,481,082.....						9,560,000.....	09/17/2003.....
00-1100067.....		JOHNSON CITY.....	TN.....		10/31/2003.....	5.59.....	573,082.....						4,770,000.....	10/22/2003.....
00-1100068.....		BELLEVUE.....	TN.....		01/26/2016.....	5.59.....	701,273.....						6,065,000.....	08/23/2003.....
00-1100154.....		CRANBERRY TOWNSHIP.....	PA.....		10/22/2003.....	6.00.....	2,483,343.....						10,940,000.....	10/09/2003.....
00-1100163.....		RESTON.....	VA.....		01/26/2016.....	6.07.....	1,092,427.....						9,390,000.....	10/15/2003.....
00-1100173.....		ALBUQUERQUE.....	NM.....		08/31/2004.....	6.93.....	823,806.....						5,090,000.....	07/20/2004.....
00-1100174.....		SIOUX FALLS.....	SD.....		11/12/2003.....	6.05.....	632,646.....						4,880,000.....	10/09/2003.....
00-1100195.....		HOUSTON.....	TX.....		11/21/2003.....	6.48.....	1,069,540.....						3,060,000.....	11/12/2003.....
00-1100196.....		HOUSTON.....	TX.....		11/21/2003.....	6.48.....	1,092,247.....						3,010,000.....	11/12/2003.....
00-1100197.....		HOUSTON.....	TX.....		01/26/2016.....	6.48.....	1,380,638.....						3,940,000.....	11/12/2003.....
00-1100233.....		ITHACA.....	NY.....		01/26/2016.....	6.63.....	428,036.....						37,660,000.....	08/01/2007.....
00-1100247.....		CLEARFIELD.....	UT.....		01/26/2016.....	5.95.....	535,629.....						4,020,000.....	11/17/2003.....
00-1100265.....		ALTAMONTE SPRINGS.....	FL.....		12/18/2003.....	6.13.....	290,545.....						6,009,231.....	12/18/2003.....
00-1100272.....		WILSONVILLE.....	OR.....		01/26/2016.....	6.49.....	1,199,196.....						3,820,000.....	02/26/2004.....
00-1100296.....		CINCINNATI.....	OH.....		01/26/2016.....	5.96.....	868,900.....						8,030,000.....	01/19/2004.....
00-1100346.....		FARRAGUT.....	TN.....		05/04/2004.....	5.65.....	565,075.....						3,760,000.....	04/29/2004.....
00-1100365.....		WENATCHEE.....	WA.....		08/09/2004.....	5.95.....	693,512.....						4,340,000.....	05/14/2004.....
00-1100369.....		HIGHWOOD.....	IL.....		05/17/2004.....	5.71.....	1,987,086.....						5,020,000.....	04/15/2004.....
00-1100371.....		ANDERSON.....	SC.....		12/21/2004.....	5.95.....	1,478,502.....						3,750,000.....	05/12/2004.....
00-1100406.....		EDISON.....	NJ.....		05/18/2004.....	5.25.....	1,228,903.....						8,128,096.....	04/08/2004.....
00-1100420.....		ORMOND BEACH.....	FL.....		06/15/2004.....	5.25.....	661,716.....						4,930,000.....	04/20/2004.....
00-1100464.....		GAINESVILLE.....	FL.....		06/24/2014.....	4.78.....	3,666,269.....						11,220,000.....	05/24/2004.....
00-1100475.....		ITHACA.....	NY.....		06/25/2004.....	7.26.....	2,180,699.....						37,660,000.....	08/01/2007.....
00-1100581.....	CF.....	CHARLOTTE.....	NC.....		04/04/2005.....	6.00.....	4,507,944.....						15,780,000.....	09/23/2004.....
00-1100602.....		HOUSTON.....	TX.....		12/16/2004.....	6.37.....	1,270,881.....						4,940,000.....	11/04/2004.....
00-1100603.....		HOUSTON.....	TX.....		12/16/2004.....	6.37.....	828,485.....						3,680,000.....	11/04/2004.....
00-1100649.....	CF.....	KNOXVILLE.....	TN.....		11/04/2004.....	5.97.....	2,160,218.....						5,600,000.....	10/19/2004.....
00-1100677.....		LAS VEGAS.....	NV.....		02/18/2005.....	5.89.....	2,993,997.....						8,070,000.....	11/18/2004.....
00-1100686.....		CHARLOTTE.....	NC.....		01/26/2016.....	5.67.....	1,087,997.....						2,980,000.....	12/08/2004.....

E04

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
								9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year (Amortization) / Accretion	Current Year's Other- Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
00-1100692.....		SALT LAKE CITY.....	UT.....		01/27/2016.....	5.53.....	2,398,749.....						14,350,000.....	11/12/2004.....
00-1100697.....		CLEARFIELD.....	UT.....		01/28/2005.....	5.98.....	704,501.....						4,990,000.....	01/17/2005.....
00-1100720.....		HOUSTON.....	TX.....		12/16/2004.....	6.37.....	520,929.....						4,940,000.....	11/04/2004.....
00-1100722.....		HOUSTON.....	TX.....		12/16/2004.....	6.37.....	652,911.....						3,680,000.....	11/04/2004.....
00-1100738.....		CHULA VISTA.....	CA.....		01/28/2005.....	5.78.....	712,923.....						4,930,000.....	12/27/2004.....
00-1100756.....		LAKE OSWEGO.....	OR.....		11/08/2006.....	6.17.....	2,244,822.....						9,000,000.....	12/20/2005.....
00-1100773.....		SIMI VALLEY.....	CA.....		08/17/2005.....	5.58.....	2,384,761.....						24,140,000.....	03/19/2005.....
00-1100806.....	CF.....	RENO.....	NV.....		01/27/2016.....	5.42.....	5,138,857.....						16,270,000.....	03/02/2005.....
00-1100807.....	CF.....	ELLENWOOD.....	GA.....		01/27/2020.....	5.91.....	3,245,068.....						7,900,000.....	04/25/2005.....
00-1100822.....		LAS VEGAS.....	NV.....		08/18/2015.....	5.73.....	8,097,084.....						23,010,000.....	04/13/2005.....
00-1100867.....		CARSON.....	CA.....		01/27/2016.....	5.29.....	2,254,496.....						6,450,000.....	07/14/2005.....
00-1100868.....	CF.....	REDMOND.....	WA.....		09/08/2006.....	5.88.....	15,380,881.....						34,030,000.....	06/29/2005.....
00-1100917.....		W. BABYLON.....	NY.....		02/05/2008.....	6.83.....	3,256,151.....						12,700,000.....	10/24/2007.....
00-1100918.....		IONIA.....	MI.....		01/27/2016.....	5.47.....	1,530,056.....						3,750,000.....	07/14/2005.....
00-1100928.....		TAMPA.....	FL.....		01/27/2016.....	5.28.....	2,965,827.....						19,360,000.....	08/19/2005.....
00-1100983.....		WAUKEGAN.....	IL.....		10/26/2005.....	5.49.....	834,723.....						2,810,000.....	10/20/2005.....
00-1100999.....		SOUTH JORDAN.....	UT.....		11/07/2005.....	5.45.....	1,769,155.....						7,920,000.....	09/13/2005.....
00-1101025.....		MANHATTAN.....	KS.....		12/08/2005.....	5.70.....	1,677,661.....						7,150,000.....	10/17/2005.....
00-1101048.....		BERKELEY HEIGHTS.....	NJ.....		12/01/2005.....	5.64.....	788,892.....						6,030,000.....	11/30/2005.....
00-1101137.....		FRANKFORT.....	IL.....		04/23/2007.....	6.29.....	2,303,062.....						5,460,000.....	05/16/2006.....
00-1101197.....		COLUMBUS.....	OH.....		02/06/2007.....	2.84.....	5,502,070.....						11,900,000.....	11/30/2006.....
00-1101214.....		MIAMI.....	FL.....		12/07/2006.....	6.59.....	8,057,342.....						18,610,000.....	09/14/2006.....
00-1101419.....		AVON.....	MA.....		04/27/2007.....	5.79.....	55,394.....						2,140,000.....	04/25/2007.....
00-1101456.....		BURLINGTON.....	WA.....		05/14/2007.....	5.90.....	296,719.....						8,140,000.....	05/09/2007.....
00-1101475.....		LONGWOOD.....	FL.....		12/27/2007.....	5.87.....	1,214,535.....						14,590,000.....	09/20/2007.....
00-1101509.....		ITHACA.....	NY.....		07/31/2007.....	6.80.....	3,363,074.....						37,660,000.....	08/01/2007.....
00-1101521.....		ATLANTA.....	GA.....		01/27/2020.....	6.08.....	8,811,680.....						17,000,000.....	07/02/2007.....
00-1101634.....		PITTSBURGH.....	PA.....		04/18/2008.....	6.67.....	1,747,430.....						5,530,000.....	04/14/2008.....
00-1101650.....		BEDFORD.....	OH.....		09/26/2008.....	8.00.....	2,572,322.....						20,770,000.....	09/25/2008.....
00-1101695.....		KENT.....	WA.....		07/15/2010.....	6.00.....	1,912,157.....						8,060,000.....	07/14/2010.....
00-1101700.....		HOUSTON.....	TX.....		09/01/2010.....	5.50.....	1,601,454.....						8,400,000.....	08/27/2010.....
00-1101702.....		CLINTON.....	UT.....		10/08/2010.....	5.50.....	6,038,971.....						15,465,000.....	09/13/2010.....
00-1101703.....		GLENSHAW.....	PA.....		01/27/2011.....	5.65.....	8,355,473.....						19,450,000.....	11/15/2010.....
00-1101727.....		WEST BABYLON.....	NY.....		02/15/2011.....	6.15.....	2,198,843.....						5,451,000.....	01/31/2011.....
00-1101729.....	CF.....	UPPER ARLINGTON.....	OH.....		07/15/2011.....	5.80.....	29,891,504.....						53,200,000.....	07/01/2011.....
00-1101743.....	CF.....	CHAPEL HILL.....	NC.....		11/15/2011.....	6.15.....	6,289,702.....						14,820,000.....	07/11/2011.....
00-1101747.....		IRVINE.....	CA.....		05/02/2011.....	5.50.....	3,705,716.....						16,110,000.....	04/19/2011.....
00-1101755.....		CLIFTON.....	VA.....		06/28/2011.....	5.25.....	24,060,654.....						40,010,000.....	06/07/2011.....
00-1101756.....		NASHVILLE.....	TN.....		01/27/2020.....	5.55.....	6,190,066.....						14,290,000.....	05/17/2011.....
00-1101776.....	CF.....	ORANGE.....	CA.....		09/29/2011.....	4.76.....	2,545,466.....						15,720,000.....	08/25/2011.....
00-1101784.....		SEATTLE.....	WA.....		09/30/2011.....	4.90.....	5,769,752.....						18,690,000.....	04/05/2017.....
00-1101799.....	CF.....	MIDDLE RIVER.....	MD.....		02/02/2012.....	5.15.....	3,680,591.....						6,610,000.....	01/27/2012.....
00-1101802.....		COLUMBUS.....	OH.....	S.....	12/01/2011.....	4.90.....	8,058,327.....						18,830,000.....	11/07/2011.....
00-1101807.....		LAGRANGE.....	KY.....		12/14/2011.....	4.79.....	1,661,325.....						5,220,000.....	12/01/2011.....

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SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
								9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year (Amortization) / Accretion	Current Year's Other- Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
00-1101808.....		GAITHERSBURG.....	MD.....		12/13/2011.....	4.55.....	9,632,342.....						16,984,615.....	11/29/2011
00-1101822.....	CF.....	BROOKLINE.....	MA.....		04/11/2012.....	4.25.....	4,500,000.....						13,440,000.....	03/16/2012
00-1101825.....		REISTERSTOWN.....	MD.....		06/01/2012.....	5.11.....	4,409,340.....						12,460,000.....	05/14/2012
00-1101826.....		BEDMINSTER.....	NJ.....		04/19/2012.....	4.64.....	6,788,259.....						12,590,000.....	04/10/2012
00-1101830.....		PITTSBURGH.....	PA.....		05/03/2012.....	5.00.....	3,081,610.....						7,040,000.....	04/30/2012
00-1101831.....		COMMACK.....	NY.....		04/25/2012.....	4.15.....	3,138,823.....						19,080,000.....	04/19/2012
00-1101832.....	CF.....	CENTEREACH.....	NY.....		06/29/2012.....	4.85.....	11,954,582.....						23,890,000.....	06/13/2012
00-1101835.....		BRENTWOOD.....	TN.....		05/08/2012.....	4.93.....	4,674,229.....						8,270,000.....	04/26/2012
00-1101841.....		FORT WRIGHT.....	KY.....		10/12/2018.....	4.30.....	880,691.....						3,820,000.....	05/01/2012
00-1101848.....	CF.....	CINCINNATI.....	OH.....		07/20/2012.....	4.58.....	15,750,285.....						29,000,000.....	06/22/2012
00-1101860.....		MILWAUKEE.....	WI.....		06/15/2012.....	4.25.....	7,146,819.....						15,810,000.....	06/11/2012
00-1101863.....	CF.....	MULLICA HILL.....	NJ.....		06/20/2012.....	4.80.....	3,322,849.....						7,580,000.....	06/13/2012
00-1101865.....		COLUMBUS.....	OH.....		08/09/2012.....	5.25.....	5,578,857.....						13,310,000.....	10/21/2015
00-1101869.....		IRVINE.....	CA.....		08/09/2012.....	3.91.....	23,534,255.....						39,680,000.....	07/10/2012
00-1101870.....	CF.....	PORTLAND.....	OR.....		09/25/2012.....	3.95.....	3,037,363.....						9,720,000.....	08/03/2012
00-1101872.....		SAN DIEGO.....	CA.....		10/10/2012.....	4.15.....	3,967,360.....						9,440,000.....	08/21/2012
00-1101881.....		NASHVILLE.....	TN.....		09/10/2012.....	4.60.....	3,783,799.....						6,970,000.....	08/03/2012
00-1101882.....	CF.....	REDONDO BEACH.....	CA.....		04/03/2013.....	4.08.....	3,951,112.....						15,040,000.....	08/22/2012
00-1101890.....		NEWPORT BEACH.....	CA.....		10/12/2012.....	3.87.....	19,790,469.....						34,270,000.....	09/05/2012
00-1101893.....		FORT WORTH.....	TX.....		10/01/2012.....	4.05.....	8,277,639.....						13,120,000.....	08/20/2012
00-1101895.....		CHARLESTON.....	SC.....		11/13/2012.....	4.38.....	5,916,485.....						10,070,000.....	10/29/2012
00-1101900.....		BELLEVUE.....	WA.....		12/06/2012.....	4.00.....	9,396,453.....						24,572,501.....	12/12/2019
00-1101901.....		NASHVILLE.....	TN.....		04/26/2019.....	4.30.....	4,441,801.....						9,540,000.....	11/13/2012
00-1101904.....		WOODLAND.....	CA.....		10/24/2012.....	3.90.....	5,176,993.....						11,360,000.....	10/15/2012
00-1101905.....		HERNDON.....	VA.....		10/26/2012.....	3.60.....	26,900,871.....						40,870,000.....	10/17/2012
00-1101906.....	CF.....	CHICAGO.....	IL.....		04/01/2013.....	3.90.....	8,573,282.....						27,920,000.....	02/14/2013
00-1101909.....		IRVINE.....	CA.....		11/30/2012.....	3.95.....	36,532,697.....						62,860,000.....	10/12/2012
00-1101912.....		COLUMBUS.....	OH.....	S.....	01/27/2020.....	4.10.....	17,867,525.....						40,290,000.....	11/29/2012
00-1101913.....		SALT LAKE CITY.....	UT.....		11/13/2012.....	3.90.....	1,917,080.....						6,000,000.....	11/07/2012
00-1101914.....		LOGAN.....	UT.....		11/13/2012.....	4.00.....	4,374,295.....						8,020,000.....	11/07/2012
00-1101921.....	CF.....	MAPLE VALLEY.....	WA.....		01/14/2013.....	4.16.....	8,879,006.....						19,540,000.....	12/31/2012
00-1101922.....		JUANITA.....	WA.....		02/07/2013.....	3.85.....	6,245,588.....						13,910,000.....	12/31/2012
00-1101929.....		IRVINE.....	CA.....		01/03/2013.....	4.00.....	2,616,145.....						7,030,000.....	12/19/2012
00-1101935.....	CF.....	WASHINGTON.....	DC.....		02/18/2013.....	3.63.....	15,369,728.....						52,390,000.....	02/26/2013
00-1101941.....	CF.....	GRANDVIEW.....	OH.....	S.....	01/27/2016.....	3.80.....	13,457,624.....						23,010,000.....	05/16/2013
00-1101946.....	CF.....	MCLEAN.....	VA.....		08/02/2013.....	3.75.....	8,668,457.....						18,570,000.....	04/08/2013
00-1101951.....	CF.....	WOODLAND HILLS.....	CA.....		09/03/2013.....	4.23.....	7,503,801.....						13,590,000.....	03/05/2013
00-1101953.....		FREDERICKSBURG.....	VA.....		03/20/2013.....	4.29.....	3,713,262.....						10,450,000.....	02/26/2013
00-1101954.....		WEST DES MOINES.....	IA.....		04/24/2013.....	4.32.....	5,306,008.....						8,870,000.....	04/15/2013
00-1101956.....		CHINO.....	CA.....		04/11/2013.....	4.49.....	4,499,316.....						9,210,000.....	03/14/2013
00-1101958.....	CF.....	PITTSBURGH.....	PA.....		03/22/2013.....	3.98.....	10,261,866.....						17,540,000.....	03/18/2013
00-1101960.....		OMAHA.....	NE.....		04/03/2013.....	4.16.....	2,974,751.....						5,380,000.....	03/15/2013
00-1101963.....		PORT ORANGE.....	FL.....		04/11/2013.....	4.50.....	5,536,321.....						12,510,000.....	04/09/2013
00-1101964.....		BELLMORE.....	NY.....		04/24/2013.....	4.25.....	5,472,158.....						14,800,000.....	04/19/2013
00-1101965.....	CF.....	SAN FRANCISCO.....	CA.....		06/04/2013.....	3.74.....	4,106,106.....						8,040,000.....	05/29/2013

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Showing all Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
								9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year (Amortization) / Accretion	Current Year's Other- Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
00-1101966.....	CF.....	HUNTINGTON BEACH.....	CA.....		07/01/2013.....	4.27.....	3,396,302.....						9,140,000.....	05/09/2013
00-1101967.....		SAN DIEGO.....	CA.....		04/30/2013.....	4.30.....	2,075,664.....						4,660,000.....	04/18/2013
00-1101970.....	CF.....	KNOXVILLE.....	TN.....		07/03/2013.....	4.66.....	8,710,003.....						14,920,000.....	06/11/2013
00-1101971.....		FARMINGTON HILLS.....	MI.....		08/20/2013.....	4.31.....	6,391,217.....						24,926,000.....	07/11/2021
00-1101972.....		CHAPEL HILL.....	NC.....		01/27/2016.....	4.64.....	4,785,749.....						10,000,000.....	05/13/2013
00-1101973.....	CF.....	CAMERON PARK.....	CA.....		08/28/2013.....	4.26.....	9,460,358.....						17,080,000.....	07/08/2013
00-1101975.....		SOMERVILLE.....	NJ.....		10/12/2018.....	3.69.....	5,112,228.....						9,150,000.....	04/25/2013
00-1101976.....		CITY OF INDUSTRY.....	CA.....		07/09/2013.....	3.85.....	16,070,878.....						38,100,000.....	05/24/2013
00-1101978.....	CF.....	FREDERICK.....	MD.....		06/27/2013.....	3.68.....	26,033,759.....						45,700,000.....	05/29/2013
00-1101980.....	CF.....	NASHVILLE.....	TN.....		07/02/2013.....	3.93.....	41,284,677.....						65,210,000.....	06/24/2013
00-1101982.....		NEWPORT BEACH.....	CA.....		06/11/2013.....	3.95.....	2,808,944.....						4,730,000.....	05/16/2013
00-1101984.....	CF.....	WEST VALLEY CITY.....	UT.....		04/26/2019.....	3.65.....	5,800,657.....						11,200,000.....	05/14/2013
00-1101988.....		SCOTTSDALE.....	AZ.....	S.....	06/03/2013.....	3.65.....	6,798,341.....						16,040,000.....	05/28/2013
00-1101990.....		LADY LAKE.....	FL.....		01/27/2016.....	3.90.....	18,569,512.....						46,747,000.....	02/22/2021
00-1101993.....	CF.....	ROCHESTER.....	MN.....		10/01/2013.....	4.12.....	23,408,908.....						38,830,000.....	08/06/2013
00-1101995.....	CF.....	MENLO PARK.....	CA.....		01/27/2016.....	3.20.....	24,243,417.....						83,370,000.....	06/05/2013
00-1101996.....	CF.....	MIDDLEBURG HEIGHTS.....	OH.....		07/17/2013.....	4.03.....	5,507,687.....						9,910,000.....	06/27/2013
00-1101997.....		LEXINGTON.....	KY.....		03/03/2014.....	3.89.....	11,322,840.....						28,070,000.....	09/05/2013
00-1101998.....	CF.....	WINSTON SALEM.....	NC.....		07/02/2013.....	3.79.....	8,840,856.....						16,557,000.....	06/27/2013
00-1102000.....	CF.....	NEW BEDFORD.....	MA.....		08/12/2013.....	3.93.....	9,006,429.....						14,390,000.....	08/05/2013
00-1102003.....	CF.....	JUPITER.....	FL.....		09/17/2013.....	4.47.....	14,007,755.....						23,150,000.....	08/23/2013
00-1102005.....	CF.....	MOON TOWNSHIP.....	PA.....		07/01/2013.....	3.91.....	8,412,539.....						16,280,000.....	06/20/2013
00-1102006.....	CF.....	GREEN (UNIONTOWN).....	OH.....		06/28/2013.....	4.05.....	8,850,979.....						17,170,000.....	06/19/2013
00-1102009.....		AVON.....	OH.....		08/22/2013.....	3.99.....	28,071,460.....						47,196,842.....	08/05/2013
00-1102010.....		MANSFIELD.....	TX.....		11/25/2013.....	4.27.....	4,187,939.....						10,150,000.....	07/01/2013
00-1102011.....		MANSFIELD.....	TX.....		11/25/2013.....	4.27.....	18,350,832.....						35,560,000.....	06/27/2013
00-1102013.....	CF.....	TULSA.....	OK.....		09/25/2013.....	4.60.....	17,354,102.....						43,610,000.....	02/16/2015
00-1102015.....		BOSTON.....	MA.....		07/30/2013.....	3.63.....	11,413,371.....						47,100,000.....	07/23/2013
00-1102016.....	CF.....	ANN ARBOR.....	MI.....		08/01/2013.....	3.92.....	5,064,456.....						12,740,000.....	07/24/2013
00-1102021.....		EVANSTON.....	IL.....		09/09/2013.....	4.89.....	1,980,869.....						4,600,000.....	08/22/2013
00-1102024.....		LAS VEGAS.....	NV.....		01/27/2016.....	4.38.....	1,690,307.....						4,923,577.....	10/03/2013
00-1102027.....		OWASSO.....	OK.....		10/10/2013.....	4.42.....	15,185,528.....						29,450,000.....	09/26/2013
00-1102028.....		MOORE.....	OK.....		10/10/2013.....	4.42.....	11,878,142.....						28,535,985.....	09/26/2013
00-1102029.....		BROKEN ARROW.....	OK.....		10/10/2013.....	4.42.....	7,115,892.....						14,667,446.....	09/26/2013
00-1102030.....		LOS ANGELES.....	CA.....		09/03/2013.....	4.83.....	4,152,919.....						7,760,000.....	08/19/2013
00-1102031.....		PASADENA.....	CA.....		09/03/2013.....	4.83.....	1,977,580.....						5,750,000.....	08/19/2013
00-1102033.....		EDWARDSVILLE.....	KS.....		10/31/2013.....	3.45.....	6,593,634.....						16,800,000.....	10/08/2013
00-1102035.....		HIGHLAND PARK.....	TX.....		07/17/2013.....	4.53.....	11,777,385.....						19,390,000.....	06/27/2013
00-1102037.....		INDEPENDENCE TWP.....	MI.....		01/27/2016.....	4.55.....	8,112,661.....						13,487,805.....	08/27/2013
00-1102038.....	CF.....	LONE TREE.....	CO.....		09/17/2015.....	4.55.....	17,658,574.....						34,500,000.....	08/13/2013
00-1102040.....		CARSON.....	CA.....		08/29/2013.....	4.45.....	3,521,618.....						7,920,000.....	08/26/2013
00-1102041.....		SPARTANBURG.....	SC.....		10/23/2013.....	4.63.....	4,513,978.....						12,700,000.....	10/16/2013
00-1102045.....		DENVER.....	CO.....		02/13/2014.....	4.73.....	32,622,308.....						66,230,000.....	10/11/2013
00-1102046.....	CF.....	EAST ISLIP.....	NY.....		01/27/2016.....	4.55.....	10,273,269.....						24,680,000.....	10/30/2013

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Showing all Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
								9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
00-1102051.....		GAINESVILLE.....	FL.....		11/01/2013.....	4.50.....	11,724,203.....						18,032,727.....	10/28/2013
00-1102055.....	CF.....	BAKERSFIELD.....	CA.....		01/08/2014.....	4.75.....	5,000,000.....						9,730,000.....	12/04/2013
00-1102065.....		SEATTLE.....	WA.....		01/27/2016.....	4.57.....	3,645,447.....						6,720,000.....	10/22/2013
00-1102066.....	CF.....	TUKWILA.....	WA.....		11/01/2013.....	4.72.....	4,973,681.....		(18,803).....				7,760,000.....	10/22/2013
00-1102067.....		FARGO.....	ND.....		01/27/2016.....	4.45.....	2,886,946.....						8,070,000.....	01/17/2014
00-1102068.....		PIKESVILLE.....	MD.....		01/27/2016.....	5.17.....	3,213,585.....						5,650,000.....	10/24/2013
00-1102073.....		NORMAN.....	OK.....		01/27/2016.....	4.93.....	7,120,764.....						13,521,739.....	10/25/2013
00-1102076.....		MISSION VIEJO.....	CA.....		01/27/2016.....	3.96.....	6,612,388.....						9,418,554.....	11/01/2013
00-1102084.....	CF.....	WOODSTOCK.....	GA.....		01/09/2014.....	4.89.....	23,784,304.....						37,460,000.....	11/26/2013
00-1102089.....	CF.....	HUNTINGTON BEACH.....	CA.....		01/27/2016.....	5.24.....	3,806,259.....						5,910,000.....	12/04/2013
00-1102093.....		CHATTANOOGA.....	TN.....		02/07/2014.....	4.97.....	2,605,393.....						4,810,000.....	01/06/2014
00-1102094.....		CHATTANOOGA.....	TN.....		02/07/2014.....	4.87.....	2,742,276.....						4,990,000.....	01/06/2014
00-1102096.....		BALTIMORE.....	MD.....		11/12/2013.....	4.43.....	8,902,340.....						16,681,250.....	11/05/2013
00-1102099.....		BEAVERTON.....	OR.....		01/27/2016.....	4.53.....	26,679,979.....						85,770,310.....	02/20/2018
00-1102100.....	CF.....	SAN DIEGO.....	CA.....		01/27/2016.....	5.05.....	6,607,793.....						17,600,000.....	11/18/2013
00-1102106.....	CF.....	CARROLLTON.....	TX.....		12/26/2013.....	5.03.....	9,698,447.....						14,720,000.....	12/06/2013
00-1102107.....	CF.....	ADDISON.....	IL.....		04/26/2019.....	4.47.....	4,919,283.....						12,960,000.....	12/05/2013
00-1102108.....	CF.....	WAUKEE.....	IA.....		12/20/2013.....	4.70.....	14,607,085.....						26,300,000.....	12/20/2013
00-1102109.....	CF.....	BROOKLYN.....	NY.....		12/20/2013.....	4.34.....	10,583,233.....						19,100,000.....	12/05/2013
00-1102110.....	CF.....	PITTSBURGH.....	PA.....		06/05/2014.....	4.84.....	18,718,522.....						32,330,000.....	01/31/2014
00-1102111.....	CF.....	FORT COLLINS.....	CO.....		01/23/2014.....	4.60.....	7,189,255.....						12,650,000.....	01/17/2014
00-1102116.....		CHARLOTTE.....	NC.....		01/22/2014.....	4.58.....	45,239,866.....						101,939,000.....	02/28/2020
00-1102117.....		BOSTON.....	MA.....		06/02/2014.....	4.45.....	20,644,388.....						42,950,000.....	05/22/2014
00-1102121.....		AUBURN HILLS.....	MI.....		01/29/2014.....	5.02.....	15,083,116.....						40,275,000.....	06/24/2021
00-1102125.....	CF.....	FAIRFAX.....	VA.....		12/18/2013.....	4.46.....	37,400,000.....						55,670,000.....	12/10/2013
00-1102128.....	CF.....	ONTARIO.....	CA.....		04/22/2014.....	4.54.....	6,441,212.....						11,320,000.....	03/14/2014
00-1102130.....		LONG BEACH.....	CA.....		10/12/2018.....	4.98.....	2,185,162.....						4,300,000.....	02/06/2014
00-1102132.....		PITTSBURGH.....	PA.....		03/31/2014.....	4.68.....	7,372,167.....						12,970,000.....	02/24/2014
00-1102133.....		BALTIMORE.....	MD.....		03/10/2014.....	4.73.....	47,604,206.....						74,580,000.....	02/03/2014
00-1102137.....	CF.....	GRAND RAPIDS.....	MI.....		07/08/2014.....	4.80.....	5,688,730.....						11,700,000.....	03/25/2014
00-1102138.....		CANONSBURG.....	PA.....		03/12/2014.....	5.32.....	9,106,776.....						16,930,000.....	03/06/2014
00-1102139.....		ONTARIO.....	CA.....		04/10/2014.....	4.80.....	3,444,861.....						6,220,000.....	03/13/2014
00-1102140.....	CF.....	LA QUINTA.....	CA.....		02/28/2014.....	4.49.....	18,823,587.....						28,200,000.....	02/21/2014
00-1102142.....		ENGLISHTOWN.....	NJ.....		08/11/2014.....	4.21.....	15,446,455.....						53,290,000.....	07/25/2014
00-1102147.....		WALNUT CREEK.....	CA.....		09/29/2014.....	3.59.....	26,839,174.....						43,240,000.....	09/16/2014
00-1102149.....	CF.....	ANNAPOLIS.....	MD.....		06/10/2014.....	4.34.....	3,414,838.....						9,930,000.....	05/23/2014
00-1102152.....		EDISON.....	NJ.....		06/12/2014.....	4.25.....	16,678,039.....						34,120,000.....	05/30/2014
00-1102156.....	CF.....	LOS ANGELES.....	CA.....		05/16/2014.....	4.08.....	6,167,888.....						10,250,000.....	05/05/2014
00-1102161.....		FULLERTON.....	CA.....		07/15/2014.....	4.38.....	6,231,909.....						15,310,000.....	06/26/2014
00-1102163.....		STERLING.....	VA.....		07/30/2015.....	3.97.....	23,899,687.....						34,530,928.....	05/27/2014
00-1102164.....	CF.....	ITASCA.....	IL.....		07/29/2014.....	3.90.....	4,995,903.....						11,180,000.....	07/15/2014
00-1102165.....		FRANKLIN PARK.....	IL.....		07/29/2014.....	4.47.....	3,731,825.....						5,910,000.....	07/15/2014
00-1102168.....		LEXINGTON.....	KY.....		06/18/2014.....	4.35.....	5,439,813.....						15,020,000.....	06/02/2014
00-1102169.....		ST. LOUIS.....	MO.....		08/22/2014.....	4.36.....	8,879,518.....						14,380,000.....	08/04/2014

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
								9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year (Amortization) / Accretion	Current Year's Other- Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
00-1102170.....	CF.....	WATERLOO.....	IL.....		08/22/2014.....	4.34.....	4,686,716.....						8,870,000.....	08/04/2014
00-1102171.....		FLOWER MOUND.....	TX.....		07/23/2014.....	4.34.....	2,893,356.....						5,070,000.....	07/08/2014
00-1102173.....		LEXINGTON.....	KY.....		09/12/2014.....	4.23.....	7,703,394.....						14,830,000.....	07/25/2014
00-1102179.....		COLUMBUS.....	OH.....		01/02/2015.....	4.36.....	1,831,852.....						3,830,000.....	09/02/2014
00-1102183.....		VERONA.....	WI.....		10/12/2018.....	2.94.....	1,643,603.....						11,550,000.....	10/20/2014
00-1102184.....	CF.....	CHEVY CHASE.....	MD.....		07/29/2014.....	3.95.....	12,006,126.....						86,430,000.....	06/19/2014
00-1102185.....		CHEVY CHASE.....	MD.....		07/29/2014.....	3.95.....	12,006,126.....						72,260,000.....	06/19/2014
00-1102192.....		SEATAC.....	WA.....		09/05/2014.....	4.13.....	9,195,452.....						21,402,000.....	08/11/2014
00-1102193.....		OCALA.....	FL.....		09/11/2014.....	3.90.....	17,298,254.....						28,690,000.....	08/14/2014
00-1102196.....		SAN DIEGO.....	CA.....		12/15/2014.....	4.28.....	1,226,207.....						5,560,000.....	11/14/2014
00-1102197.....		VISTA.....	CA.....		12/15/2014.....	4.28.....	2,881,586.....						9,540,000.....	11/11/2014
00-1102198.....		VISTA.....	CA.....		12/15/2014.....	4.28.....	2,636,345.....						8,540,000.....	11/10/2014
00-1102199.....	CF.....	SAN DIEGO.....	CA.....		07/10/2014.....	3.78.....	8,663,677.....						14,500,000.....	07/02/2014
00-1102202.....		NILES.....	IL.....		07/31/2014.....	3.74.....	25,150,000.....						40,840,000.....	07/23/2014
00-1102204.....		ST CLAIR SHORES.....	MI.....		04/30/2015.....	4.41.....	9,489,297.....						14,520,000.....	12/09/2014
00-1102208.....		SANTA CLARA.....	CA.....		12/04/2014.....	3.84.....	39,440,371.....						67,050,000.....	11/14/2014
00-1102214.....	CF.....	LONG BEACH.....	CA.....		09/24/2014.....	4.14.....	14,908,589.....						24,970,000.....	09/02/2014
00-1102215.....		LEXINGTON.....	MA.....		11/03/2014.....	3.96.....	6,175,965.....						9,930,000.....	09/30/2014
00-1102217.....		RICHMOND.....	VA.....		10/23/2014.....	4.00.....	28,336,744.....						51,070,000.....	11/05/2019
00-1102223.....		AMERICAN CANYON.....	CA.....		11/03/2014.....	3.78.....	6,458,284.....						13,540,000.....	10/01/2014
00-1102224.....	CF.....	CHESTERFIELD.....	MO.....		09/17/2014.....	3.88.....	6,835,284.....						13,190,000.....	08/26/2014
00-1102230.....		NEWPORT.....	KY.....		10/15/2014.....	4.02.....	8,065,646.....						12,800,000.....	09/26/2014
00-1102231.....		CINCINNATI.....	OH.....		01/28/2015.....	4.12.....	6,804,484.....						10,680,000.....	11/06/2014
00-1102232.....		REHOBETH BEACH.....	DE.....		12/08/2014.....	4.17.....	8,586,804.....						15,780,000.....	09/16/2014
00-1102235.....		LOS ANGELES.....	CA.....		09/17/2014.....	4.75.....	1,780,092.....						3,050,000.....	09/02/2014
00-1102238.....		COLUMBUS.....	OH.....		09/30/2014.....	4.33.....	9,476,459.....						14,700,000.....	09/22/2014
00-1102242.....		NASHVILLE.....	TN.....		11/14/2014.....	4.05.....	4,186,068.....						6,990,000.....	10/30/2014
00-1102243.....	CF.....	ROCKVILLE.....	MD.....		11/14/2014.....	3.99.....	23,936,745.....						35,720,000.....	10/10/2014
00-1102246.....	CF.....	SAN DIEGO.....	CA.....		12/08/2014.....	4.22.....	4,346,162.....						8,430,000.....	11/24/2014
00-1102249.....		JERICO.....	NY.....		12/19/2014.....	3.85.....	13,322,730.....						25,284,727.....	11/11/2014
00-1102253.....		WASHINGTON.....	DC.....		12/01/2014.....	4.02.....	23,247,164.....						45,935,000.....	11/06/2014
00-1102256.....		DALLAS.....	TX.....		12/18/2014.....	4.33.....	4,843,726.....						8,070,000.....	11/06/2014
00-1102257.....	CF.....	COLUMBIA.....	SC.....		12/11/2014.....	3.88.....	11,824,319.....						17,990,000.....	11/20/2014
00-1102258.....		STANTON.....	CA.....		12/04/2014.....	4.06.....	8,347,630.....						21,706,000.....	09/13/2017
00-1102259.....	CF.....	WALTHAM.....	MA.....		01/27/2016.....	3.68.....	8,886,164.....						16,090,000.....	12/04/2014
00-1102260.....		BRANDYWINE.....	MD.....		10/12/2018.....	3.68.....	2,684,648.....						7,070,000.....	11/25/2014
00-1102263.....		DERBY.....	KS.....		12/01/2014.....	3.53.....	6,582,045.....						19,240,000.....	11/10/2014
00-1102265.....		FONTANA.....	CA.....		12/03/2014.....	4.09.....	4,152,906.....						7,700,000.....	11/14/2014
00-1102266.....	CF.....	SARTELL.....	MN.....		06/11/2015.....	4.05.....	13,288,448.....						23,000,000.....	02/26/2015
00-1102267.....	CF.....	RIVERSIDE.....	MO.....		03/12/2015.....	3.92.....	10,372,887.....						18,870,000.....	12/11/2014
00-1102268.....		WESTPORT.....	CT.....		12/11/2014.....	3.85.....	8,165,544.....						13,250,000.....	12/01/2014
00-1102269.....		WOODLAND.....	CA.....		12/04/2014.....	3.95.....	5,815,530.....						11,350,000.....	11/25/2014
00-1102271.....		COLUMBUS.....	OH.....	S.....	02/17/2015.....	4.07.....	34,422,802.....						63,280,000.....	12/12/2014
00-1102272.....		COLUMBUS.....	OH.....	S.....	09/17/2015.....	4.07.....	13,469,792.....						27,100,000.....	12/16/2014
00-1102274.....		EL SEGUNDO.....	CA.....		04/01/2015.....	4.25.....	21,498,834.....						35,580,000.....	12/19/2014

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SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

E04.6

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
								9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year (Amortization) / Accretion	Current Year's Other- Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
00-1102275.....		BURKE.....	VA.....		12/16/2014.....	3.89.....	47,124,814.....						82,614,000.....	04/09/2019
00-1102282.....	CF.....	ADDISON.....	TX.....		12/18/2014.....	3.50.....	12,634,018.....						20,300,000.....	11/25/2014
00-1102283.....		DALLAS.....	TX.....		12/18/2014.....	3.50.....	18,222,141.....						35,700,000.....	11/25/2014
00-1102284.....		LYNNFIELD.....	MA.....		01/15/2015.....	3.40.....	34,000,000.....						54,120,000.....	12/03/2014
00-1102285.....	CF.....	DUBLIN.....	OH.....		12/15/2015.....	4.68.....	25,535,555.....						36,390,000.....	12/18/2014
00-1102290.....	CF.....	TULSA.....	OK.....		03/02/2015.....	3.98.....	9,801,995.....						43,610,000.....	02/16/2015
00-1102292.....		RICHMOND.....	VA.....		06/19/2015.....	4.05.....	28,111,487.....						62,516,000.....	07/17/2017
00-1102293.....	CF.....	SEATTLE.....	WA.....		12/30/2014.....	3.63.....	10,173,326.....						23,590,000.....	11/18/2014
00-1102294.....	CF.....	CHESAPEAKE.....	VA.....		07/30/2015.....	3.86.....	22,151,112.....						33,320,000.....	12/11/2014
00-1102296.....	CF.....	CLIVE.....	IA.....		06/22/2015.....	4.05.....	15,044,361.....						23,160,000.....	03/16/2015
00-1102299.....		CANTON.....	MI.....		04/30/2015.....	4.33.....	12,053,051.....						24,480,000.....	02/17/2015
00-1102302.....		CINCINNATI.....	OH.....		10/13/2015.....	4.09.....	19,415,057.....						32,381,000.....	12/03/2020
00-1102307.....	CF.....	NEW YORK.....	NY.....		09/17/2015.....	4.14.....	30,000,000.....						44,470,000.....	03/02/2015
00-1102308.....		TUCSON.....	AZ.....		01/22/2015.....	3.52.....	7,353,037.....						14,550,000.....	01/09/2015
00-1102312.....		MIRA LOMA.....	CA.....		10/12/2018.....	3.89.....	2,288,402.....						3,800,000.....	01/26/2015
00-1102316.....		ROCKVILLE.....	MD.....		01/27/2020.....	3.65.....	4,306,325.....						10,970,000.....	03/16/2015
00-1102318.....	CF.....	GRANDVIEW HEIGHTS.....	OH.....	S.....	03/23/2020.....	3.80.....	38,829,622.....						76,600,000.....	02/26/2015
00-1102321.....		BALTIMORE.....	MD.....		03/18/2015.....	3.53.....	70,000,000.....						101,119,350.....	01/30/2015
00-1102322.....	CF.....	CINCINNATI.....	OH.....		09/17/2015.....	3.90.....	21,185,145.....						27,380,000.....	03/17/2015
00-1102323.....		ANN ARBOR.....	MI.....		07/01/2015.....	3.93.....	14,908,380.....						24,160,000.....	03/26/2015
00-1102324.....		CANONSBURG.....	PA.....		02/27/2015.....	4.15.....	7,348,887.....						13,140,000.....	02/16/2015
00-1102325.....		WILMINGTON.....	NC.....		10/12/2018.....	3.47.....	1,434,073.....						12,750,000.....	03/16/2015
00-1102326.....		BURKE.....	VA.....		06/22/2015.....	3.79.....	14,195,798.....						23,548,800.....	05/27/2015
00-1102327.....	CF.....	FONTANA.....	CA.....		03/11/2015.....	3.45.....	9,725,000.....						13,480,000.....	03/09/2015
00-1102328.....		CLEARWATER.....	FL.....		04/20/2015.....	3.98.....	3,391,498.....						6,400,000.....	03/26/2015
00-1102330.....		DUBLIN.....	OH.....		04/20/2015.....	3.58.....	36,731,337.....						58,780,000.....	03/12/2015
00-1102334.....	CF.....	CINCINNATI.....	OH.....		01/27/2020.....	3.70.....	16,368,211.....						25,810,000.....	04/23/2015
00-1102337.....		CHATSWORTH.....	CA.....		04/08/2015.....	3.35.....	8,116,286.....						13,690,000.....	03/26/2015
00-1102340.....		CONCORD.....	NC.....		11/13/2015.....	3.87.....	13,875,923.....						27,820,000.....	07/03/2015
00-1102341.....		CINCINNATI.....	OH.....		10/12/2018.....	2.92.....	3,749,182.....						24,800,000.....	03/27/2015
00-1102342.....		SACRAMENTO.....	CA.....		04/09/2015.....	3.64.....	25,000,000.....						60,997,000.....	03/30/2020
00-1102345.....	CF.....	NEW YORK.....	NY.....		06/18/2015.....	3.59.....	20,000,000.....						35,990,000.....	05/26/2015
00-1102348.....	CF.....	SAN DIEGO.....	CA.....		08/03/2015.....	3.74.....	24,814,580.....						47,530,000.....	04/15/2015
00-1102351.....	CF.....	SAN DIEGO.....	CA.....		07/01/2015.....	3.94.....	15,000,000.....						38,060,000.....	06/19/2015
00-1102353.....		PALO ALTO.....	CA.....		04/26/2019.....	3.38.....	2,767,845.....						26,250,000.....	05/26/2015
00-1102354.....		SAN ANTONIO.....	TX.....		05/18/2015.....	3.78.....	6,582,418.....						10,741,463.....	05/05/2015
00-1102358.....		JACKSONVILLE BEACH.....	FL.....		08/03/2015.....	3.89.....	9,679,665.....						16,360,000.....	07/01/2015
00-1102359.....	CF.....	TUCSON.....	AZ.....		04/26/2019.....	3.35.....	14,000,000.....						34,240,000.....	04/10/2015
00-1102360.....		CARSON.....	CA.....		12/22/2015.....	3.90.....	7,100,000.....						11,960,000.....	05/26/2015
00-1102361.....		CHEEKTOWAGA.....	NY.....		10/12/2018.....	3.66.....	2,552,109.....						5,460,000.....	04/24/2015
00-1102362.....	CF.....	FEDERAL WAY.....	WA.....		04/30/2015.....	3.99.....	8,853,513.....						14,960,000.....	04/20/2015
00-1102364.....		CUYAHOGA FALLS.....	OH.....		05/28/2015.....	3.76.....	7,734,477.....						15,840,000.....	04/24/2015
00-1102366.....		WILMINGTON.....	NC.....		06/18/2015.....	3.72.....	6,948,384.....						10,710,000.....	05/21/2015
00-1102367.....		SAN FRANCISCO.....	CA.....		05/11/2015.....	3.79.....	6,987,056.....						11,510,000.....	04/24/2015

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
								9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
00-1102369.....		VANCOUVER.....	WA.....		12/31/2015.....	3.48.....	11,358,768.....						24,480,000.....	07/23/2015
00-1102373.....		MARYSVILLE.....	WA.....		05/08/2015.....	3.76.....	2,220,760.....						4,800,000.....	05/04/2015
00-1102376.....	CF...	PRAIRIE VILLAGE.....	KS.....		05/28/2015.....	3.50.....	21,700,000.....						31,490,000.....	05/15/2015
00-1102379.....		SAN ANTONIO.....	TX.....		05/29/2015.....	3.75.....	4,933,295.....						8,200,000.....	05/21/2015
00-1102380.....		SAN ANTONIO.....	TX.....		05/07/2015.....	4.02.....	18,707,376.....						25,364,384.....	04/21/2015
00-1102381.....		BEVERLY HILLS.....	CA.....		06/26/2015.....	3.50.....	22,137,216.....						37,440,000.....	06/02/2015
00-1102384.....		ROCHESTER.....	MN.....		10/12/2018.....	3.97.....	8,037,732.....						16,380,000.....	09/16/2015
00-1102385.....		LAS VEGAS.....	NV.....		09/01/2015.....	4.31.....	4,998,760.....						11,550,000.....	08/13/2015
00-1102386.....	CF...	ST SIMONS ISLAND.....	GA.....		06/26/2015.....	3.81.....	10,932,519.....						16,660,000.....	06/24/2015
00-1102387.....		VISTA.....	CA.....		07/01/2015.....	3.56.....	2,946,506.....						8,950,000.....	06/24/2015
00-1102388.....		LADUE.....	MO.....		09/18/2015.....	4.29.....	3,369,399.....						5,340,000.....	09/02/2015
00-1102390.....		DALLAS.....	TX.....		06/30/2015.....	3.71.....	31,125,000.....						43,510,669.....	06/25/2015
00-1102391.....		FISHERS.....	IN.....		09/09/2015.....	4.26.....	28,049,134.....						40,300,000.....	08/11/2015
00-1102392.....		SACRAMENTO.....	CA.....		07/07/2015.....	3.86.....	2,095,444.....						3,720,000.....	07/01/2015
00-1102394.....		ANN ARBOR.....	MI.....		07/31/2015.....	3.88.....	29,043,521.....						74,371,819.....	07/16/2015
00-1102397.....	CF.....	DRAPER.....	UT.....		07/30/2015.....	4.30.....	9,529,542.....						14,680,000.....	07/20/2015
00-1102409.....		SAN BERNARDINO.....	CA.....		11/13/2015.....	4.06.....	5,967,040.....						11,140,000.....	08/17/2015
00-1102423.....		MOORE.....	OK.....		11/18/2015.....	3.99.....	9,250,171.....						13,758,621.....	11/04/2015
00-1102429.....		GARDEN GROVE.....	CA.....		11/12/2015.....	4.06.....	2,456,431.....						8,807,000.....	07/26/2019
00-1102436.....		FARMINGTON HILLS.....	MI.....		03/07/2016.....	4.32.....	16,117,086.....						42,550,000.....	12/22/2015
00-1102439.....	CF...	CONYERS.....	GA.....		10/15/2015.....	3.98.....	10,071,344.....						19,310,000.....	10/05/2015
00-1102460.....	CF.....	BROOKFIELD.....	WI.....		12/03/2015.....	4.17.....	22,219,914.....						33,070,000.....	11/17/2015
00-1102461.....		MIDDLETOWN.....	NY.....		11/24/2015.....	3.94.....	5,886,561.....						13,800,000.....	11/17/2015
00-1102462.....	CF...	TEMPE.....	AZ.....		03/28/2016.....	3.28.....	8,219,619.....						30,110,000.....	12/17/2015
00-1102465.....		SAN DIEGO.....	CA.....		04/26/2019.....	4.28.....	5,959,822.....						10,010,000.....	03/01/2016
00-1102468.....		PITTSBURGH.....	PA.....		12/17/2015.....	4.09.....	3,589,617.....						5,450,000.....	12/01/2015
00-1102469.....		ROCHESTER.....	MN.....		12/15/2015.....	3.70.....	35,183,288.....						57,960,000.....	03/10/2016
00-1102475.....	CF.....	SANTA CLARA.....	CA.....		12/09/2015.....	3.56.....	12,877,074.....						18,980,000.....	11/23/2015
00-1102487.....		MALDEN.....	MA.....		10/12/2018.....	3.76.....	2,785,479.....						4,870,000.....	01/26/2016
00-1102491.....		MERIDIAN.....	ID.....		02/01/2016.....	4.20.....	8,504,252.....						13,354,545.....	12/21/2015
00-1102512.....		LAKESIDE.....	CA.....		11/01/2016.....	4.58.....	7,746,005.....						14,290,000.....	05/26/2016
00-1102514.....	CF...	ONTARIO.....	CA.....		01/28/2016.....	3.56.....	11,300,000.....						16,000,000.....	01/19/2016
00-1102517.....	CF...	DENVER.....	CO.....		02/25/2016.....	3.85.....	12,300,000.....						18,910,000.....	02/19/2016
00-1102519.....		ROCKVILLE.....	MD.....		04/26/2019.....	3.87.....	2,710,777.....						12,200,000.....	02/10/2016
00-1102521.....		LEXINGTON.....	KY.....		11/30/2016.....	4.21.....	3,130,000.....						4,830,000.....	05/02/2016
00-1102522.....		ATHENS.....	GA.....		03/01/2016.....	3.63.....	14,500,000.....						24,720,000.....	02/23/2016
00-1102524.....		LEXINGTON.....	KY.....		11/30/2016.....	4.21.....	3,975,000.....						5,910,000.....	05/02/2016
00-1102525.....		LEXINGTON.....	KY.....		11/30/2016.....	4.21.....	5,276,000.....						8,420,000.....	05/02/2016
00-1102526.....		LEXINGTON.....	KY.....		11/30/2016.....	4.21.....	4,744,000.....						7,170,000.....	05/02/2016
00-1102527.....		LEXINGTON.....	KY.....		11/30/2016.....	4.21.....	2,375,000.....						3,660,000.....	05/02/2016
00-1102529.....		FARMINGTON HILLS.....	MI.....		11/30/2016.....	4.14.....	8,659,456.....						14,280,000.....	04/21/2016
00-1102530.....	CF.....	COLUMBUS.....	OH.....	S.....	07/07/2016.....	3.62.....	15,990,060.....						35,060,000.....	05/04/2016
00-1102531.....		COLUMBUS.....	OH.....	S.....	07/07/2016.....	3.62.....	13,991,302.....						24,020,000.....	05/04/2016
00-1102532.....	CF...	COLUMBUS.....	OH.....	S.....	07/07/2016.....	3.62.....	9,993,787.....						18,470,000.....	05/04/2016

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SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
								9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year (Amortization) / Accretion	Current Year's Other- Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
00-1102535.....		CINCINNATI.....	OH.....		09/30/2016.....	4.12.....	22,577,298.....						31,580,000.....	03/14/2016
00-1102536.....		FAIRFIELD.....	CT.....		05/18/2016.....	3.54.....	10,896,091.....						33,790,000.....	03/18/2016
00-1102538.....		PITTSBURGH.....	PA.....		04/26/2016.....	3.82.....	13,000,000.....						24,830,000.....	04/06/2016
00-1102542.....	CF.....	MAUMEE.....	OH.....		07/25/2016.....	4.10.....	12,720,075.....						19,110,000.....	05/19/2016
00-1102546.....	CF.....	CERRITOS.....	CA.....		05/02/2016.....	3.63.....	10,598,803.....						18,250,000.....	03/01/2016
00-1102554.....		CHICAGO.....	IL.....		04/05/2016.....	3.40.....	70,000,000.....						108,250,000.....	03/14/2016
00-1102558.....	CF.....	FULLERTON.....	CA.....		06/30/2016.....	3.52.....	20,820,684.....						142,010,000.....	06/02/2016
00-1102561.....		ANAHEIM.....	CA.....		06/30/2016.....	3.52.....	6,392,705.....						35,070,000.....	06/02/2016
00-1102563.....		COSTA MESA.....	CA.....		06/30/2016.....	3.52.....	13,540,103.....						61,600,000.....	06/02/2016
00-1102565.....	CF.....	COSTA MESA.....	CA.....		06/30/2016.....	3.52.....	20,376,746.....						103,930,000.....	06/02/2016
00-1102566.....	CF.....	LAGUNA HILLS.....	CA.....		06/30/2016.....	3.52.....	8,701,181.....						51,640,000.....	06/02/2016
00-1102573.....		LAS VEGAS.....	NV.....		12/01/2016.....	3.84.....	8,468,560.....						12,760,000.....	08/19/2016
00-1102574.....		ATLANTA.....	GA.....		07/26/2016.....	3.71.....	16,247,035.....						23,176,120.....	06/21/2016
00-1102583.....	CF.....	ATLANTA.....	GA.....		05/27/2016.....	3.79.....	9,909,556.....						19,230,000.....	05/23/2016
00-1102584.....	CF.....	EMERYVILLE.....	CA.....		06/10/2016.....	3.58.....	27,243,405.....						37,550,000.....	05/24/2016
00-1102587.....	CF.....	DALLAS.....	TX.....		09/30/2016.....	3.90.....	9,713,917.....						14,620,000.....	06/21/2016
00-1102589.....	CF.....	ROMULUS.....	MI.....		05/27/2016.....	3.62.....	12,181,615.....						17,190,000.....	05/02/2016
00-1102590.....		CHARLOTTE.....	NC.....		06/06/2016.....	3.90.....	7,342,499.....						11,330,000.....	05/19/2016
00-1102595.....		MILWAUKEE.....	WI.....		05/19/2016.....	3.59.....	10,136,759.....						15,440,000.....	05/12/2016
00-1102596.....	CF.....	BROOKFIELD.....	WI.....		05/19/2016.....	3.59.....	18,958,197.....						31,330,000.....	05/12/2016
00-1102597.....	CF.....	CEDAR KNOLLS.....	NJ.....		06/16/2016.....	3.39.....	45,600,000.....						74,480,000.....	06/08/2016
00-1102598.....		NOVATO.....	CA.....		07/12/2016.....	3.85.....	14,344,970.....						22,850,384.....	05/16/2016
00-1102601.....		RICHMOND.....	VA.....		06/30/2016.....	3.84.....	2,440,848.....						3,860,000.....	06/16/2016
00-1102603.....	CF.....	OREM.....	UT.....		10/06/2016.....	3.43.....	18,470,527.....						26,370,000.....	06/23/2016
00-1102604.....	CF.....	BALTIMORE.....	MD.....		10/03/2016.....	3.63.....	49,254,107.....						69,910,000.....	09/19/2016
00-1102605.....		CHARLOTTESVILLE.....	VA.....		03/08/2017.....	3.92.....	4,120,100.....						8,590,000.....	12/20/2016
00-1102606.....		CHARLOTTE.....	NC.....		07/12/2016.....	3.76.....	7,327,793.....						15,330,000.....	06/16/2016
00-1102607.....		GRIMES.....	IA.....		06/23/2016.....	3.46.....	5,316,000.....						9,190,000.....	05/20/2016
00-1102609.....	CF.....	ONTARIO.....	CA.....		07/01/2016.....	3.46.....	10,800,000.....						17,270,000.....	06/16/2016
00-1102613.....	CF.....	AUSTIN.....	TX.....		06/23/2016.....	3.07.....	33,000,000.....						47,530,000.....	06/16/2016
00-1102616.....	CF.....	HOUSTON.....	TX.....		08/18/2016.....	3.85.....	33,599,694.....						46,200,000.....	07/25/2016
00-1102620.....		PORTLAND.....	OR.....		08/25/2016.....	4.05.....	7,424,521.....						42,490,000.....	08/04/2016
00-1102621.....		COLUMBUS.....	OH.....		10/12/2018.....	3.96.....	2,109,217.....						3,630,000.....	10/26/2016
00-1102622.....	CF.....	CHARLOTTE.....	NC.....		12/09/2016.....	3.45.....	20,265,889.....						37,890,000.....	09/01/2016
00-1102624.....		INDIANAPOLIS.....	IN.....		12/20/2016.....	3.73.....	14,538,677.....						23,410,000.....	08/08/2016
00-1102625.....		CHATTANOOGA.....	TN.....		10/14/2016.....	3.75.....	7,104,096.....						11,610,000.....	09/07/2016
00-1102626.....		ATLANTA.....	GA.....		07/27/2016.....	3.64.....	11,166,224.....						17,170,000.....	07/20/2016
00-1102627.....		HIGHLANDS RANCH.....	CO.....		02/06/2017.....	3.95.....	7,335,744.....						11,200,000.....	09/06/2016
00-1102638.....		MARIETTA.....	GA.....		04/26/2019.....	3.45.....	8,121,371.....						13,900,000.....	08/03/2016
00-1102639.....	CF.....	GAINESVILLE.....	GA.....		08/08/2016.....	3.45.....	10,856,991.....						17,930,000.....	08/03/2016
00-1102640.....		WAKE FOREST.....	NC.....		08/08/2016.....	3.45.....	8,035,882.....						13,020,000.....	08/03/2016
00-1102642.....		DURHAM.....	NC.....		10/25/2016.....	3.10.....	7,998,372.....						17,150,000.....	09/26/2016
00-1102645.....		BEAVERTON.....	OR.....		10/27/2016.....	4.53.....	8,193,268.....						111,320,000.....	02/20/2018
00-1102651.....	CF.....	AURORA.....	CO.....		10/31/2016.....	3.45.....	13,000,000.....						20,580,000.....	10/11/2016
00-1102661.....	CF.....	BURBANK.....	CA.....		01/27/2020.....	3.32.....	18,808,137.....						29,850,000.....	11/14/2016

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
								9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year (Amortization) / Accretion	Current Year's Other- Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
00-1102671.....		CHICAGO.....	IL.....		10/11/2016.....	3.50.....	6,713,223.....						10,770,000.....	10/06/2016.....
00-1102678.....	CF.....	CAMBRIDGE.....	MA.....		11/22/2016.....	3.37.....	34,500,000.....						45,820,000.....	11/09/2016.....
00-1102679.....		ANN ARBOR.....	MI.....		01/27/2020.....	3.86.....	17,362,420.....						25,460,000.....	12/07/2016.....
00-1102680.....	CF.....	AUSTIN.....	TX.....		12/19/2016.....	3.38.....	32,177,652.....						45,250,000.....	11/22/2016.....
00-1102681.....		VANCOUVER.....	WA.....		06/16/2017.....	4.45.....	13,433,245.....						21,009,000.....	05/15/2017.....
00-1102684.....	CF.....	WASHINGTON.....	DC.....		02/15/2017.....	3.47.....	13,500,000.....						18,730,000.....	11/22/2016.....
00-1102687.....		SANTA CLARA.....	CA.....		09/19/2018.....	4.32.....	14,444,840.....						21,605,000.....	08/16/2018.....
00-1102688.....		CHARLOTTE.....	NC.....		06/16/2017.....	3.87.....	36,060,736.....						50,178,000.....	06/05/2017.....
00-1102689.....		MACON.....	GA.....		02/06/2017.....	4.33.....	10,285,077.....						15,230,000.....	01/18/2017.....
00-1102690.....		WAYZATA.....	MN.....		01/05/2017.....	3.70.....	6,272,935.....						10,240,000.....	12/13/2016.....
00-1102691.....		ROCKVILLE.....	MD.....		04/03/2017.....	3.97.....	6,176,626.....						12,070,000.....	03/06/2017.....
00-1102702.....		PALM BEACH GARDENS.....	FL.....		04/11/2017.....	4.26.....	14,030,065.....						20,960,000.....	04/04/2017.....
00-1102705.....		TUSTIN.....	CA.....		10/12/2018.....	4.42.....	3,208,707.....						9,810,000.....	03/16/2017.....
00-1102707.....		SEATTLE.....	WA.....		04/11/2017.....	4.00.....	10,689,662.....						14,986,190.....	03/28/2017.....
00-1102709.....		CORONA.....	CA.....		03/10/2017.....	3.85.....	7,714,699.....						11,920,000.....	03/08/2017.....
00-1102710.....		CARSON.....	CA.....		03/10/2017.....	3.89.....	2,892,543.....						7,560,000.....	03/08/2017.....
00-1102711.....		ONTARIO.....	CA.....		09/01/2017.....	3.96.....	5,333,359.....						10,488,000.....	08/17/2017.....
00-1102713.....		HAWTHORNE.....	CA.....		04/17/2017.....	3.79.....	1,588,512.....						3,780,000.....	04/10/2017.....
00-1102714.....		ONTARIO.....	CA.....		09/01/2017.....	3.96.....	5,977,040.....						11,059,000.....	08/17/2017.....
00-1102721.....		BROOKLYN.....	NY.....		06/01/2017.....	4.24.....	12,376,613.....						25,505,500.....	05/15/2017.....
00-1102722.....		ATLANTA.....	GA.....		04/11/2017.....	4.10.....	16,528,519.....						33,650,000.....	03/28/2017.....
00-1102727.....		CHARLESTON.....	SC.....		05/22/2017.....	4.18.....	14,937,822.....						24,356,000.....	05/17/2017.....
00-1102731.....		DERBY.....	KS.....		06/01/2017.....	4.08.....	5,924,320.....						13,590,000.....	04/26/2017.....
00-1102734.....		WASHINGTON.....	DC.....		05/31/2017.....	4.17.....	23,784,984.....						34,960,000.....	05/17/2017.....
00-1102736.....		LAS VEGAS.....	NV.....		06/05/2017.....	4.07.....	8,000,000.....						13,618,160.....	05/09/2017.....
00-1102737.....		SAN FRANCISCO.....	CA.....		07/14/2017.....	3.50.....	55,000,000.....						126,495,722.....	05/31/2017.....
00-1102740.....		MEMPHIS.....	TN.....		08/16/2017.....	3.90.....	12,698,741.....						20,428,780.....	06/29/2017.....
00-1102742.....		LAWRENCE.....	KS.....		09/08/2017.....	4.09.....	14,695,564.....						23,563,421.....	08/10/2017.....
00-1102743.....	CF.....	CHICAGO.....	IL.....		07/21/2017.....	4.13.....	9,745,000.....						14,152,000.....	06/12/2017.....
00-1102749.....		HOUSTON.....	TX.....		07/25/2017.....	3.68.....	42,000,000.....						61,128,319.....	06/28/2017.....
00-1102750.....		NAPERVILLE.....	IL.....		06/29/2017.....	3.74.....	16,500,000.....						26,150,198.....	06/08/2017.....
00-1102755.....		AUSTIN.....	TX.....		07/20/2017.....	3.62.....	40,000,000.....						68,364,500.....	06/13/2017.....
00-1102758.....		WOOD DALE.....	IL.....		09/01/2017.....	4.07.....	3,999,805.....						6,816,000.....	07/20/2017.....
00-1102759.....	CF.....	MOBILE.....	AL.....		08/08/2017.....	4.30.....	12,248,406.....						17,420,000.....	08/02/2017.....
00-1102771.....		RANCHO DOMINGEZ.....	CA.....		10/12/2018.....	3.75.....	4,431,722.....						8,234,000.....	07/13/2017.....
00-1102772.....		NORTHBROOK.....	IL.....		08/10/2017.....	3.78.....	13,530,508.....						23,538,732.....	07/14/2017.....
00-1102782.....		LAS VEGAS.....	NV.....		09/14/2017.....	4.08.....	5,372,440.....						8,253,000.....	08/25/2017.....
00-1102790.....		BETHESDA.....	MD.....		08/08/2017.....	3.80.....	20,000,000.....						31,199,688.....	08/07/2017.....
00-1102801.....		SANTA MONICA.....	CA.....		09/29/2017.....	3.50.....	21,000,000.....						40,525,869.....	09/27/2017.....
00-1102802.....	CF.....	MOUNT PLEASANT.....	SC.....		06/10/2019.....	3.95.....	8,699,369.....						12,853,000.....	05/29/2019.....
00-1102805.....		SUN PRAIRIE.....	WI.....		11/15/2017.....	4.01.....	4,721,554.....						7,185,000.....	10/31/2017.....
00-1102811.....		OREM.....	UT.....		01/08/2018.....	4.22.....	5,436,688.....						8,392,000.....	12/15/2017.....
00-1102813.....		BEDFORD.....	NH.....		03/15/2018.....	3.92.....	7,915,066.....						13,352,000.....	02/10/2018.....
00-1102815.....	CF.....	BOSTON.....	MA.....		02/26/2018.....	3.52.....	38,000,000.....						84,070,000.....	01/31/2018.....

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
								9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
00-1102818.....		CHICAGO.....	IL.....		12/08/2017.....	4.03.....	10,000,000.....						15,104,643.....	11/22/2017
00-1102819.....		LEBANON.....	TN.....		12/22/2017.....	3.54.....	8,000,000.....						15,241,895.....	12/06/2017
00-1102822.....		PORTLAND.....	OR.....		11/22/2017.....	3.51.....	6,300,000.....						10,968,864.....	11/15/2017
00-1102824.....		DORAL.....	FL.....		11/21/2017.....	3.49.....	10,000,000.....						14,551,668.....	11/17/2017
00-1102825.....		NAPLES.....	FL.....		12/05/2017.....	3.95.....	8,105,333.....						12,654,474.....	11/17/2017
00-1102826.....		HOUSTON.....	TX.....		12/29/2017.....	3.47.....	25,000,000.....						59,539,340.....	12/19/2017
00-1102831.....		PHOENIX.....	AZ.....		02/12/2018.....	4.11.....	18,055,115.....						28,695,652.....	01/26/2018
00-1102834.....		ATLANTA.....	GA.....		06/22/2018.....	2.15.....	21,404,937.....						57,152,428.....	03/22/2018
00-1102835.....	CF.....	MIAMI.....	FL.....		02/02/2018.....	3.96.....	15,400,000.....						20,645,000.....	01/26/2018
00-1102836.....		WHITTIER.....	CA.....		12/18/2017.....	3.87.....	19,791,140.....						34,455,000.....	12/15/2017
00-1102841.....		RALEIGH.....	NC.....		01/31/2018.....	3.81.....	11,818,591.....						16,014,000.....	01/22/2018
00-1102845.....		LAS VEGAS.....	NV.....		02/28/2018.....	4.12.....	3,781,399.....						11,202,000.....	02/27/2018
00-1102848.....		JERICO.....	NY.....		07/17/2018.....	4.18.....	15,633,352.....						30,810,256.....	02/09/2018
00-1102851.....		NEW YORK.....	NY.....		02/20/2018.....	3.61.....	50,000,000.....						89,980,500.....	02/07/2018
00-1102854.....		CHICAGO.....	IL.....		03/16/2018.....	3.78.....	22,000,000.....						31,985,905.....	02/28/2018
00-1102857.....		NEW YORK.....	NY.....		04/12/2018.....	4.23.....	9,841,497.....						14,491,702.....	04/02/2018
00-1102858.....		INDIANAPOLIS.....	IN.....		04/25/2018.....	4.10.....	9,722,658.....						13,324,615.....	03/08/2018
00-1102859.....		CHICAGO.....	IL.....		03/20/2018.....	4.33.....	17,500,000.....						25,177,134.....	03/09/2018
00-1102860.....		BELL.....	CA.....		04/12/2018.....	3.81.....	40,000,000.....						76,526,500.....	04/06/2018
00-1102864.....	CF.....	SAN FRANCISCO.....	CA.....		05/09/2018.....	4.19.....	18,742,386.....						42,911,000.....	04/25/2018
00-1102869.....		HARTLAND.....	WI.....		06/22/2018.....	4.30.....	5,952,513.....						11,750,000.....	05/10/2018
00-1102872.....		CHICAGO.....	IL.....		04/13/2018.....	4.81.....	4,420,019.....						7,232,333.....	03/23/2018
00-1102878.....	CF.....	SALT LAKE CITY.....	UT.....		05/31/2018.....	4.38.....	9,433,951.....						14,329,000.....	05/18/2018
00-1102879.....		MARLTON.....	NJ.....		06/26/2018.....	4.20.....	23,191,580.....						59,261,112.....	06/12/2018
00-1102882.....		HILL AIR FORCE BASE.....	UT.....		07/06/2018.....	4.93.....	4,631,971.....						8,200,000.....	05/18/2018
00-1102886.....		SAN DIEGO.....	CA.....		06/22/2018.....	4.09.....	5,000,000.....						13,606,000.....	05/09/2018
00-1102887.....		COLORADO SPRINGS.....	CO.....		06/29/2018.....	4.11.....	14,068,881.....						20,514,085.....	06/12/2018
00-1102888.....		WARMINSTER.....	PA.....		06/25/2018.....	4.25.....	9,715,833.....						18,520,615.....	06/13/2018
00-1102892.....		SALT LAKE CITY.....	UT.....		04/26/2019.....	4.29.....	18,639,967.....						26,753,818.....	06/05/2018
00-1102893.....		INDIANAPOLIS.....	IN.....		08/14/2018.....	4.61.....	18,602,194.....						37,037,037.....	06/21/2018
00-1102905.....		RICHMOND.....	VA.....		07/27/2018.....	4.43.....	16,500,000.....						20,609,434.....	06/13/2018
00-1102907.....		WESTERVILLE.....	OH.....		09/07/2018.....	4.48.....	15,049,143.....						21,635,000.....	08/03/2018
00-1102908.....		SUWANEE.....	GA.....		10/02/2018.....	4.23.....	9,972,297.....						15,392,614.....	09/13/2018
00-1102911.....		TAMPA.....	FL.....		09/05/2018.....	4.42.....	23,640,267.....						35,208,500.....	08/30/2018
00-1102914.....		PATCHOGUE.....	NY.....		10/12/2018.....	4.32.....	27,800,691.....						49,214,667.....	10/01/2018
00-1102920.....	CF.....	ENFIELD.....	CT.....		09/28/2018.....	4.45.....	16,538,663.....						25,855,000.....	08/03/2018
00-1102921.....		SAN FRANCISCO.....	CA.....		09/06/2018.....	4.11.....	14,200,000.....						24,287,349.....	08/29/2018
00-1102923.....		PHOENIX.....	AZ.....		10/12/2018.....	4.26.....	4,775,000.....						8,411,433.....	10/10/2018
00-1102927.....		SANTA ANA.....	CA.....		02/01/2019.....	4.35.....	9,511,328.....						14,750,500.....	01/13/2019
00-1102928.....		LAKE FOREST.....	CA.....		03/18/2019.....	4.33.....	5,724,139.....						11,041,500.....	03/08/2019
00-1102929.....		CARSON.....	CA.....		03/11/2019.....	4.35.....	5,343,390.....						8,065,000.....	03/08/2019
00-1102936.....		SENECA.....	SC.....		12/21/2018.....	4.92.....	9,447,867.....						13,903,768.....	12/15/2018
00-1102942.....		NEW YORK.....	NY.....		12/12/2018.....	4.53.....	9,510,930.....						14,492,069.....	12/10/2018
00-1102945.....		COCONUT CREEK.....	FL.....		02/28/2019.....	4.41.....	31,453,298.....						45,216,875.....	02/19/2019
00-1102952.....		WASHINGTON.....	DC.....		12/28/2018.....	4.36.....	13,000,000.....						52,567,000.....	12/20/2018

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
								9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year (Amortization) / Accretion	Current Year's Other- Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
00-1102953.....		ORLANDO.....	FL.....		03/18/2019.....	4.30.....	3,778,321.....						6,417,571.....	03/07/2019
00-1102954.....		HOUSTON.....	TX.....		12/20/2018.....	4.09.....	50,000,000.....						75,460,655.....	12/17/2018
00-1102958.....		BERKELEY.....	CA.....		03/13/2019.....	4.16.....	21,000,000.....						33,546,059.....	03/07/2019
00-1102965.....		COLORADO SPRINGS.....	CO.....		02/28/2019.....	4.40.....	14,295,776.....						20,970,319.....	02/13/2019
00-1102966.....		SAN JUAN CAPISTRANO.....	CA.....		02/28/2019.....	4.61.....	14,065,852.....						20,823,000.....	02/07/2019
00-1102968.....	CF.....	PHOENIX.....	AZ.....		02/27/2019.....	4.02.....	9,906,052.....						15,438,000.....	01/23/2019
00-1102970.....	CF.....	OAKWOOD.....	GA.....		04/12/2019.....	4.29.....	9,108,118.....						16,498,000.....	03/26/2019
00-1102971.....		ATLANTA.....	GA.....		04/12/2019.....	4.28.....	3,004,480.....						4,963,175.....	03/26/2019
00-1102974.....	CF.....	AUSTIN.....	TX.....		11/14/2019.....	4.12.....	31,500,000.....						66,463,000.....	04/20/2019
00-1102978.....		BURKE.....	VA.....		04/11/2019.....	5.55.....	2,895,880.....						30,980,250.....	04/09/2019
00-1102981.....		BROOKHAVEN.....	GA.....		03/28/2019.....	3.91.....	15,000,000.....						23,080,235.....	03/25/2019
00-1102983.....	CF.....	MISSION VIEJO.....	CA.....		05/22/2019.....	4.28.....	10,000,000.....						22,500,000.....	05/11/2019
00-1102989.....		OAKLAND.....	CA.....		07/31/2019.....	3.72.....	10,000,000.....						26,929,048.....	07/16/2019
00-1102990.....		BOSTON.....	MA.....		06/06/2019.....	3.65.....	4,367,211.....						29,534,500.....	05/29/2019
00-1102991.....		SPRING HILL.....	FL.....		08/16/2019.....	4.18.....	5,933,304.....						9,521,000.....	07/26/2019
00-1102992.....		COLUMBUS.....	GA.....		08/16/2019.....	4.18.....	4,312,033.....						7,081,000.....	07/26/2019
00-1102995.....		NEW YORK.....	NY.....		07/17/2019.....	3.85.....	21,000,000.....						32,672,294.....	06/06/2019
00-1102996.....	CF.....	COSTA MESA.....	CA.....		06/28/2019.....	3.83.....	42,000,000.....						79,101,000.....	05/14/2019
00-1102997.....	CF.....	PITTSBURGH.....	PA.....		08/01/2019.....	3.74.....	27,540,168.....						42,890,000.....	06/12/2019
00-1102998.....		SEATTLE.....	WA.....		01/27/2020.....	3.57.....	27,000,000.....						45,630,701.....	05/17/2019
00-1103002.....	CF.....	PORTLAND.....	OR.....		06/06/2019.....	3.97.....	9,000,000.....						13,940,000.....	06/05/2019
00-1103003.....	CF.....	LOS ANGELES.....	CA.....		11/18/2019.....	3.82.....	12,000,000.....						19,656,000.....	09/30/2019
00-1103005.....	CF.....	SALT LAKE CITY.....	UT.....		06/12/2019.....	4.18.....	22,500,000.....						31,558,000.....	06/03/2019
00-1103007.....		LOVELAND.....	OH.....		07/31/2019.....	4.14.....	4,793,827.....						6,874,375.....	07/25/2019
00-1103008.....		MASON.....	OH.....		07/31/2019.....	3.79.....	10,901,698.....						26,521,000.....	07/24/2019
00-1103011.....		COLUMBUS.....	OH.....		09/20/2019.....	3.74.....	2,643,257.....						7,989,000.....	09/03/2019
00-1103013.....		CERRITOS.....	CA.....		08/01/2019.....	3.26.....	15,000,000.....						22,714,215.....	07/23/2019
00-1103014.....	CF.....	SANTA MONICA.....	CA.....		08/01/2019.....	4.14.....	10,000,000.....						14,553,000.....	07/25/2019
00-1103015.....	CF.....	KNIGHTDALE.....	NC.....		10/28/2019.....	4.03.....	20,470,621.....						30,227,000.....	09/27/2019
00-1103016.....	CF.....	SAN ANTONIO.....	TX.....		09/03/2019.....	3.64.....	14,000,000.....						23,658,000.....	08/15/2019
00-1103028.....		MARIETTA.....	GA.....		09/16/2019.....	3.67.....	10,000,000.....						16,806,397.....	09/11/2019
00-1103030.....		MORRIS PLAINS.....	NJ.....		01/27/2020.....	3.52.....	5,000,000.....						7,365,349.....	07/18/2019
00-1103031.....	CF.....	CHICAGO.....	IL.....		07/31/2019.....	3.98.....	26,232,278.....						38,143,000.....	07/10/2019
00-1103036.....	CF.....	SCOTTSDALE.....	AZ.....		09/30/2019.....	3.62.....	16,292,548.....						25,270,000.....	09/12/2019
00-1103043.....		CHATTANOOGA.....	TN.....		09/18/2019.....	3.98.....	3,831,671.....						9,432,000.....	09/12/2019
00-1103044.....		SANDY.....	OR.....		10/15/2019.....	3.72.....	6,724,928.....						9,570,944.....	09/12/2019
00-1103047.....		CORAL GABLES.....	FL.....		09/09/2019.....	3.80.....	24,963,156.....						40,830,568.....	08/26/2019
00-1103049.....	CF.....	TACOMA.....	WA.....		09/19/2019.....	3.57.....	11,700,000.....						18,106,000.....	09/09/2019
00-1103052.....		SALT LAKE CITY.....	UT.....		12/13/2019.....	3.71.....	5,783,404.....						8,479,474.....	10/15/2019
00-1103054.....		ASHBURN.....	VA.....		11/01/2019.....	3.50.....	5,000,000.....						7,935,769.....	10/09/2019
00-1103055.....		MINNEAPOLIS.....	MN.....		12/12/2019.....	3.20.....	10,000,000.....						14,666,885.....	10/28/2019
00-1103056.....	CF.....	NASHVILLE.....	TN.....		09/27/2019.....	3.50.....	14,952,718.....						28,154,000.....	09/22/2019
00-1103057.....		SCOTTSDALE.....	AZ.....	S.....	12/13/2019.....	4.00.....	28,602,018.....						43,097,454.....	11/06/2019
00-1103059.....		KINGWOOD.....	TX.....		11/08/2019.....	3.15.....	10,000,000.....						16,020,417.....	10/28/2019

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

E04.12

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
								9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
00-1103061.....		SOUTH BRUNSWICK.....	NJ.....		02/11/2020.....	3.20.....	15,530,000.....						25,326,000.....	11/27/2019
00-1103073.....		NEW YORK.....	NY.....		01/10/2020.....	3.39.....	40,000,000.....						62,855,238.....	12/09/2019
00-1103076.....		PHOENIX.....	AZ.....		11/14/2019.....	3.37.....	3,000,000.....						4,456,016.....	10/14/2019
00-1103079.....		SEATTLE.....	WA.....		01/28/2020.....	3.64.....	8,213,547.....				145,600.....		11,611,840.....	12/31/2019
00-1103082.....		ALBUQUERQUE.....	NM.....		09/30/2020.....	3.35.....	3,663,632.....						5,644,000.....	09/04/2020
00-1103086.....		TALLMADGE TOWNSHIP.....	MI.....		12/06/2019.....	3.66.....	4,817,991.....						8,359,091.....	11/26/2019
00-1103087.....	CF.....	HOUSTON.....	TX.....		12/23/2019.....	3.32.....	20,500,000.....						28,107,000.....	11/21/2019
00-1103093.....		OAKLAND.....	CA.....		12/16/2019.....	3.60.....	23,117,587.....						33,769,000.....	11/25/2019
00-1103094.....		EL SEGUNDO.....	CA.....		01/13/2020.....	3.20.....	5,000,000.....						8,373,134.....	01/09/2020
00-1103096.....		DENVER.....	CO.....		01/30/2020.....	3.48.....	5,500,000.....						13,627,000.....	01/21/2020
00-1103098.....		COMSTOCK PARK.....	MI.....		12/06/2019.....	3.50.....	8,663,559.....						16,527,000.....	11/26/2019
00-1103100.....		NEWPORT NEWS.....	VA.....		11/21/2019.....	3.29.....	13,721,587.....						19,408,500.....	11/18/2019
00-1103102.....	CF.....	NEW YORK.....	NY.....		12/09/2019.....	3.10.....	19,165,805.....						35,966,000.....	12/05/2019
00-1103103.....		FAIRFIELD.....	CA.....		01/10/2020.....	3.25.....	4,754,973.....						8,186,000.....	12/04/2019
00-1103104.....	CF.....	AUSTIN.....	TX.....		04/14/2020.....	3.51.....	10,600,000.....						15,238,000.....	03/02/2020
00-1103106.....	CF.....	MESA.....	AZ.....		12/30/2019.....	3.33.....	20,000,000.....						34,863,000.....	11/25/2019
00-1103108.....		PHILADELPHIA.....	PA.....		02/14/2020.....	3.55.....	9,662,509.....						13,945,567.....	02/13/2020
00-1103110.....		CHERRY HILL.....	NJ.....		10/05/2020.....	3.63.....	10,856,186.....						15,080,744.....	03/18/2020
00-1103112.....		NEW YORK.....	NY.....		01/30/2020.....	3.45.....	16,387,972.....						26,248,404.....	01/17/2020
00-1103113.....		SAN FRANCISCO.....	CA.....		02/27/2020.....	3.50.....	6,000,000.....						20,993,000.....	01/30/2020
00-1103115.....		PHOENIX.....	AZ.....		01/15/2020.....	3.33.....	15,000,000.....						22,626,403.....	12/11/2019
00-1103116.....		CINCINNATI.....	OH.....		02/06/2020.....	3.60.....	7,713,937.....						11,751,000.....	02/03/2020
00-1103118.....	CF.....	WESTERVILLE.....	OH.....		08/03/2020.....	3.30.....	17,434,440.....						24,717,000.....	06/25/2020
00-1103120.....		PLEASANT PRAIRIE.....	WI.....		03/23/2020.....	3.25.....	3,000,000.....						4,911,795.....	03/03/2020
00-1103121.....	CF.....	DALLAS.....	TX.....		02/03/2020.....	3.57.....	40,000,000.....						57,936,000.....	01/27/2020
00-1103122.....	CF.....	WALPOLE.....	MA.....		02/19/2020.....	3.46.....	9,842,741.....						16,406,000.....	02/07/2020
00-1103124.....		WALNUT CREEK.....	CA.....		03/04/2020.....	3.50.....	10,000,000.....						15,838,000.....	02/18/2020
00-1103127.....		ATLANTA.....	GA.....		02/13/2020.....	3.27.....	15,000,000.....						24,114,706.....	02/06/2020
00-1103128.....		CARY.....	NC.....		03/11/2020.....	3.19.....	4,829,651.....						6,964,680.....	03/06/2020
00-1103130.....	CF.....	WAYZATA.....	MN.....		04/27/2020.....	3.15.....	19,700,000.....						33,412,000.....	04/01/2020
00-1103132.....	CF.....	PHOENIX.....	AZ.....		02/28/2020.....	3.23.....	33,550,000.....						51,346,000.....	02/24/2020
00-1103137.....	CF.....	BEAVERTON.....	OR.....		06/01/2020.....	3.05.....	9,882,283.....						17,812,000.....	05/28/2020
00-1103142.....		SACRAMENTO.....	CA.....		03/31/2020.....	4.10.....	2,000,000.....						10,166,167.....	03/30/2020
00-1103145.....	CF.....	LONG ISLAND CITY.....	NY.....		05/08/2020.....	2.90.....	16,000,000.....						67,300,000.....	04/21/2020
00-1103149.....		DALLAS.....	TX.....		05/27/2020.....	2.90.....	15,940,000.....						31,076,000.....	05/18/2020
00-1103154.....	CF.....	LOUISVILLE.....	KY.....		05/21/2020.....	2.95.....	23,000,000.....						37,453,000.....	05/13/2020
00-1103157.....		AVENTURA.....	FL.....		05/08/2020.....	2.75.....	20,000,000.....						34,982,286.....	04/24/2020
00-1103158.....		CHICAGO.....	IL.....		05/29/2020.....	3.25.....	5,000,000.....						7,329,412.....	05/05/2020
00-1103172.....		BENSALEM.....	PA.....		07/14/2020.....	3.50.....	7,140,000.....						10,239,000.....	07/06/2020
00-1103177.....		CINCINNATI.....	OH.....		07/01/2020.....	4.25.....	4,700,599.....						8,061,552.....	06/29/2020
00-1103179.....		FAYETTEVILLE.....	GA.....		08/20/2020.....	3.07.....	5,000,000.....						8,092,647.....	08/11/2020
00-1103184.....	CF.....	TIGARD.....	OR.....		08/31/2020.....	3.05.....	9,145,071.....						16,693,000.....	08/19/2020
00-1103187.....		LOUISVILLE.....	KY.....		11/23/2020.....	3.24.....	3,855,456.....						5,747,896.....	10/23/2020
00-1103191.....		SOMERSET.....	NJ.....		10/30/2020.....	3.18.....	12,000,000.....						15,680,000.....	10/15/2020

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
								9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year (Amortization) / Accretion	Current Year's Other- Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
00-1103193.....		CHARLOTTE.....	NC.....		09/28/2020.....	2.50.....	23,000,000.....						34,505,520.....	09/18/2020
00-1103194.....		HIGH POINT.....	NC.....		10/15/2020.....	2.91.....	10,000,000.....						15,632,308.....	10/13/2020
00-1103195.....		PHOENIX.....	AZ.....		10/30/2020.....	3.20.....	6,725,000.....						10,821,000.....	09/16/2020
00-1103196.....		LAGUNA NIGUEL.....	CA.....		10/09/2020.....	2.99.....	10,380,000.....						14,945,000.....	10/07/2020
00-1103197.....		PARK CITY.....	UT.....		10/08/2020.....	2.60.....	6,500,000.....						14,811,000.....	10/07/2020
00-1103200.....		MOUNT PLEASANT.....	SC.....		12/15/2020.....	2.82.....	10,000,000.....						14,054,359.....	11/18/2020
00-1103201.....		SHOREWOOD HILLS.....	WI.....		12/09/2020.....	2.98.....	3,923,287.....						6,358,917.....	11/24/2020
00-1103204.....		NORFOLK.....	VA.....		12/01/2020.....	3.06.....	16,400,000.....						23,063,176.....	11/03/2020
00-1103207.....		PHOENIX.....	AZ.....		11/20/2020.....	2.55.....	7,875,000.....						13,379,000.....	11/16/2020
00-1103208.....		LOS ANGELES.....	CA.....		12/10/2020.....	3.09.....	4,000,000.....						6,173,538.....	11/30/2020
00-1103210.....		SAN DIEGO.....	CA.....		12/22/2020.....	2.72.....	5,983,395.....						15,758,000.....	12/10/2020
00-1103212.....		SIMPSONVILLE.....	SC.....		03/31/2021.....	3.27.....	11,623,738.....						17,208,000.....	01/06/2021
00-1103214.....		MANCHESTER.....	CT.....		12/14/2020.....	2.61.....	9,494,600.....						21,945,000.....	11/30/2020
00-1103216.....		PHOENIX.....	AZ.....		12/16/2020.....	2.86.....	21,600,000.....						33,266,000.....	12/09/2020
00-1103217.....		WINTERVILLE.....	NC.....		01/15/2021.....	2.70.....	29,500,000.....						42,979,000.....	11/30/2020
00-1103219.....		PRINCETON.....	NJ.....		01/15/2021.....	2.55.....	22,569,885.....						38,102,000.....	01/12/2021
00-1103222.....		JACKSONVILLE.....	FL.....		12/15/2020.....	2.68.....	47,000,000.....						63,761,000.....	12/04/2020
00-1103224.....		DALLAS.....	TX.....		01/05/2021.....	2.43.....	32,475,000.....						44,341,000.....	12/18/2020
00-1103225.....		AUSTIN.....	TX.....		03/01/2021.....	2.45.....	25,872,363.....						47,964,000.....	01/26/2021
00-1103226.....		GREENFIELD.....	WI.....		02/18/2021.....	3.27.....	3,039,111.....						4,949,440.....	01/21/2021
00-1103227.....		SCOTTSDALE.....	AZ.....		03/01/2021.....	3.10.....	4,000,000.....						6,251,333.....	02/22/2021
00-1103228.....		NASHVILLE.....	TN.....		01/14/2021.....	2.68.....	14,250,000.....						21,477,000.....	01/06/2021
00-1103229.....		CHARLOTTE.....	NC.....		02/05/2021.....	2.63.....	24,000,000.....						33,317,143.....	01/14/2021
00-1103231.....		FAIRFIELD.....	NJ.....		02/12/2021.....	2.67.....	5,409,346.....						9,842,161.....	02/05/2021
00-1103232.....		SAN DIEGO.....	CA.....		04/08/2021.....	2.56.....	14,517,825.....						26,269,000.....	03/18/2021
00-1103233.....		PLANO.....	TX.....		03/05/2021.....	2.61.....	22,150,000.....						32,003,477.....	02/22/2021
00-1103234.....		ARDMORE.....	PA.....		04/02/2021.....	3.32.....	6,000,000.....						8,716,846.....	03/03/2021
00-1103235.....		SAN DIEGO.....	CA.....		03/31/2021.....	3.06.....	2,000,000.....						4,085,500.....	03/25/2021
00-1103239.....		GILBERT.....	AZ.....		08/25/2021.....	3.34.....	27,065,000.....						37,631,689.....	06/09/2021
00-1103240.....		SAN DIEGO.....	CA.....		04/06/2021.....	2.97.....	6,420,000.....						9,216,000.....	03/25/2021
00-1103241.....		SAINT LOUIS.....	MO.....		04/28/2021.....	2.40.....	25,000,000.....						35,215,721.....	04/13/2021
00-1103243.....		GROVEPORT.....	OH.....		04/22/2021.....	2.95.....	9,000,000.....						12,730,368.....	04/13/2021
00-1103245.....		LADSON.....	SC.....		04/08/2021.....	2.82.....	13,000,000.....						17,918,522.....	04/01/2021
00-1103249.....		RANCHO CUCAMONGA.....	CA.....		05/04/2021.....	3.04.....	2,800,000.....						4,143,517.....	04/16/2021
00-1103252.....		TOLLESON.....	AZ.....		05/25/2021.....	2.99.....	9,600,000.....						14,703,000.....	04/16/2021
00-1103253.....		DALLAS.....	TX.....		07/01/2021.....	2.49.....	14,800,000.....						21,300,943.....	06/07/2021
00-1103254.....		LOGAN.....	UT.....		04/29/2021.....	2.20.....	10,000,000.....						17,708,095.....	04/19/2021
00-1103257.....		MYRTLE BEACH.....	SC.....		04/30/2021.....	3.33.....	33,500,000.....						46,881,127.....	04/16/2021
00-1103262.....		IRVINE.....	CA.....		04/30/2021.....	2.94.....	4,444,984.....						6,772,000.....	04/22/2021
00-1103263.....		CORONA.....	CA.....		06/21/2021.....	2.94.....	9,615,500.....						12,918,000.....	06/11/2021
00-1103266.....		ROSWELL.....	GA.....		06/11/2021.....	3.04.....	10,000,000.....						18,103,000.....	05/04/2021
00-1103267.....		ROSWELL.....	GA.....		05/06/2021.....	3.04.....	10,700,000.....						18,467,000.....	04/23/2021
00-1103268.....		SUNNYVALE.....	TX.....		06/07/2021.....	2.43.....	10,866,029.....						25,432,000.....	05/26/2021
00-1103269.....		KENT.....	OH.....		05/25/2021.....	3.22.....	15,500,000.....						22,927,000.....	05/13/2021
00-1103270.....		ORLANDO.....	FL.....		05/27/2021.....	3.08.....	29,250,000.....						46,735,448.....	05/17/2021

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Showing all Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
								9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
00-1103272.....		KIRKLAND.....	WA.....		04/29/2021.....	2.92.....	33,000,000.....						49,284,400.....	04/21/2021
00-1103273.....		CAMBRIDGE.....	MA.....		06/03/2021.....	2.86.....	6,500,000.....						22,527,000.....	05/26/2021
00-1103274.....		CAMBRIDGE.....	MA.....		06/03/2021.....	2.86.....	9,000,000.....						16,484,000.....	05/26/2021
00-1103275.....		BRISTOL.....	TN.....		06/24/2021.....	3.31.....	3,967,285.....						5,675,692.....	06/02/2021
00-1103276.....		CONYERS.....	GA.....		07/15/2021.....	3.43.....	4,932,652.....						14,743,000.....	06/16/2021
00-1103277.....		SAN FERNANDO.....	CA.....		08/10/2021.....	3.51.....	8,500,000.....						13,034,750.....	08/04/2021
00-1103278.....		JEFFERSONVILLE.....	IN.....		08/26/2021.....	3.35.....	5,947,092.....						8,882,667.....	08/10/2021
00-1103279.....		ELKRIDGE.....	MD.....		06/28/2021.....	3.12.....	12,361,484.....						18,573,000.....	06/21/2021
00-1103282.....		LEHI.....	UT.....		06/03/2021.....	3.13.....	23,239,951.....						31,738,776.....	06/01/2021
00-1103283.....		SAN JOSE.....	CA.....		08/05/2021.....	3.04.....	8,000,000.....						13,473,000.....	07/16/2021
00-1103284.....		SAN JOSE.....	CA.....		08/05/2021.....	3.14.....	6,000,000.....						11,197,000.....	07/16/2021
00-1103285.....		CINCINNATI.....	OH.....		08/05/2021.....	2.99.....	9,908,293.....						22,263,000.....	06/15/2021
00-1103287.....		RIDGEWOOD.....	NJ.....		07/14/2021.....	3.36.....	31,792,711.....						44,829,000.....	07/01/2021
00-1103288.....		WIMAUMA.....	FL.....		06/30/2021.....	3.25.....	14,200,000.....						18,743,000.....	06/02/2021
00-1103292.....		AUBURN HILLS.....	MI.....		06/29/2021.....	4.17.....	4,000,000.....						20,137,500.....	06/24/2021
00-1103294.....		CINCINNATI.....	OH.....		08/23/2021.....	3.37.....	20,000,000.....						28,569,000.....	07/19/2021
00-1103296.....		SAN JOSE.....	CA.....		06/09/2021.....	3.11.....	5,000,000.....						7,071,614.....	05/19/2021
00-1103299.....		LEANDER.....	TX.....		06/30/2021.....	3.07.....	8,000,000.....						13,364,444.....	06/17/2021
00-1103300.....		FAIRHOPE.....	AL.....		07/09/2021.....	3.08.....	14,960,000.....						21,435,489.....	07/01/2021
00-1103301.....		MESA.....	AZ.....		08/05/2021.....	3.42.....	3,969,372.....						5,702,118.....	07/16/2021
00-1103303.....		MINNETONKA.....	MN.....		08/18/2021.....	2.78.....	51,150,000.....						81,085,000.....	07/30/2021
00-1103304.....		DRAPER.....	UT.....		09/03/2021.....	3.09.....	3,986,465.....						5,641,846.....	09/01/2021
00-1103309.....		SEATTLE.....	WA.....		08/12/2021.....	3.30.....	7,200,000.....						11,311,472.....	07/28/2021
00-1103310.....		HOUSTON.....	TX.....		08/03/2021.....	2.58.....	15,000,000.....						20,713,000.....	07/16/2021
00-1103311.....		SEATTLE.....	WA.....		08/24/2021.....	3.20.....	10,000,000.....						14,802,800.....	07/28/2021
00-1103312.....		SAINT LOUIS.....	MO.....		08/05/2021.....	3.34.....	31,794,228.....						44,579,000.....	07/30/2021
00-1103313.....		NASHVILLE.....	TN.....		09/01/2021.....	3.16.....	5,969,870.....						8,215,862.....	08/30/2021
00-1103314.....		NEW BRIGHTON.....	MN.....		08/31/2021.....	2.81.....	9,070,000.....						12,136,000.....	08/19/2021
00-1103316.....		RENO.....	NV.....		08/13/2021.....	1.93.....	8,000,000.....						13,960,970.....	07/23/2021
00-1103318.....		OAKLEY.....	CA.....		11/05/2021.....	3.05.....	56,000,000.....						74,594,000.....	10/28/2021
00-1103319.....		PLAINVILLE.....	MA.....		10/01/2021.....	2.95.....	15,246,973.....						20,817,000.....	09/14/2021
00-1103322.....		JERSEY CITY.....	NJ.....		08/06/2021.....	2.95.....	13,000,000.....						17,758,000.....	08/02/2021
00-1103324.....		CARSON.....	CA.....		11/10/2021.....	2.86.....	7,985,939.....						11,804,000.....	11/05/2021
00-1103325.....		LOS ANGELES.....	CA.....		11/10/2021.....	2.94.....	6,239,164.....						8,714,000.....	11/09/2021
00-1103326.....		SANTA ANA.....	CA.....		08/17/2021.....	2.81.....	6,465,353.....						9,636,000.....	08/16/2021
00-1103327.....		IRVINE.....	CA.....		12/10/2021.....	2.77.....	13,000,000.....						18,441,000.....	12/08/2021
00-1103328.....		CHATTANOOGA.....	TN.....		09/09/2021.....	3.05.....	5,963,601.....						8,666,000.....	08/30/2021
00-1103329.....		AUSTIN.....	TX.....		09/07/2021.....	3.19.....	35,000,000.....						53,873,556.....	08/23/2021
00-1103330.....		MINNETONKA.....	MN.....		09/15/2021.....	2.99.....	20,000,000.....						29,056,216.....	09/07/2021
00-1103333.....		NAPLES.....	FL.....		09/22/2021.....	2.84.....	5,000,000.....						8,441,250.....	08/23/2021
00-1103334.....		CINCINNATI.....	OH.....		11/23/2021.....	3.17.....	9,400,000.....						14,245,000.....	11/18/2021
00-1103337.....		CINCINNATI.....	OH.....		11/23/2021.....	3.17.....	16,800,000.....						25,292,981.....	11/15/2021
00-1103339.....		DES MOINES.....	IA.....		08/31/2021.....	3.20.....	11,542,148.....						16,870,481.....	08/19/2021
00-1103340.....		GARDEN CITY.....	NY.....		11/19/2021.....	3.00.....	15,000,000.....						23,753,276.....	11/17/2021

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
								9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year (Amortization) / Accretion	Current Year's Other- Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
00-1103343.....		GREENBORO.....	NC.....	.....	11/04/2021..	2.90	30,446,758	.....	.....	.....	.....	.....	.....44,277,000	10/20/2021
00-1103344.....		FORT COLLINS.....	CO.....	.....	10/07/2021..	2.72	17,000,000	.....	.....	.....	.....	.....	.....27,625,327	09/22/2021
00-1103348.....		SALEM.....	OR.....	.....	11/18/2021..	2.45	8,000,000	.....	.....	.....	.....	.....	.....15,735,000	10/28/2021
00-1103349.....		CHARLOTTE.....	NC.....	.....	10/07/2021..	2.65	46,914,399	.....	.....	.....	.....	.....	.....77,245,000	09/28/2021
00-1103351.....		GRANDVIEW HEIGHTS.....	OH.....	.....	10/15/2021..	3.46	5,500,000	.....	.....	.....	.....	.....	.....8,828,000	10/04/2021
00-1103352.....		HOUSTON.....	TX.....	.....	09/16/2021..	2.79	17,310,000	.....	.....	.....	.....	.....	.....23,864,870	09/07/2021
00-1103355.....		HAPPY VALLEY.....	OR.....	.....	10/19/2021..	2.82	10,000,000	.....	.....	.....	.....	.....	.....13,407,197	09/27/2021
00-1103356.....		CINCINNATI.....	OH.....	.....	11/19/2021..	3.10	15,725,000	.....	.....	.....	.....	.....	.....20,851,000	10/26/2021
00-1103359.....		PORT JEFFERSON.....	NY.....	.....	12/02/2021..	2.68	7,000,000	.....	.....	.....	.....	.....	.....11,926,765	11/22/2021
00-1103361.....		MEMPHIS.....	TN.....	.....	11/04/2021..	2.67	5,000,000	.....	.....	.....	.....	.....	.....6,962,419	11/02/2021
00-1103363.....		ONTARIO.....	CA.....	.....	10/26/2021..	2.70	10,000,000	.....	.....	.....	.....	.....	.....16,579,000	10/05/2021
00-1103367.....		MULTIPLE.....	PA.....	.....	12/20/2021..	2.99	74,850,000	.....	.....	.....	.....	.....	.....105,814,473	12/07/2021
00-1103377.....		LINCOLN.....	NE.....	.....	11/30/2021..	3.03	10,000,000	.....	.....	.....	.....	.....	.....13,895,614	11/16/2021
00-1103386.....		WINTER GARDEN.....	FL.....	.....	11/23/2021..	2.74	11,000,000	.....	.....	.....	.....	.....	.....17,164,803	11/20/2021
00-1103389.....		ATLANTA.....	GA.....	.....	11/30/2021..	2.85	30,000,000	.....	.....	.....	.....	.....	.....45,229,787	11/20/2021
00-1103390.....		ATLANTA.....	GA.....	.....	11/30/2021..	2.85	17,300,000	.....	.....	.....	.....	.....	.....25,606,319	11/20/2021
00-9000144.....		ROCK HILL.....	SC.....	.....	08/01/2002..	8.00	38,609	.....	.....	.....	.....	.....	.....607,600	07/29/2002
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other.....							8,131,850,536	0	(18,803)	0	145,600	0	15,387,802,200	XXX
Mortgages in Good Standing - Mezzanine Loans														
99-0000065.....		DALLAS.....	TX.....	.....	12/20/2017..	11.00	23,331,794	.....	.....	.....	.....2,419,900	.....	.....95,422,059	09/12/2017
99-0000071.....		FORT WORTH.....	TX.....	.....	12/21/2018..	12.00	16,297,158	.....	.....	.....	.....1,838,615	.....	.....86,200,000	10/19/2018
99-0000074.....		SACRAMENTO.....	CA.....	.....	03/05/2019..	10.25	10,551,917	.....	.....	.....	.....1,023,841	.....	.....55,100,000	02/15/2019
99-0000075.....		MIAMI.....	FL.....	.....	07/31/2019..	10.00	10,774,380	.....	.....	.....	.....1,021,277	.....	.....62,099,999	05/13/2019
99-0000076.....		SAN DIEGO.....	CA.....	.....	06/07/2019..	12.00	26,202,137	.....	.....	.....	.....2,949,071	.....	.....131,500,000	01/01/2019
0699999. Total - Mortgages in Good Standing - Mezzanine Loans.....							87,157,387	0	0	0	9,252,704	0	430,322,058	XXX
0899999. Total - Mortgages in Good Standing.....							8,219,007,923	0	(18,803)	0	9,398,304	0	15,818,124,258	XXX
Restructured Mortgages - Commercial Mortgages - All Other														
00-1101244.....		CHANTILLY.....	VA.....	.....	08/29/2006..	5.00	9,077,515	.....	.....	.....	.....	.....	.....21,410,000	09/06/2006
1399999. Total - Restructured Mortgages - Commercial Mortgages - All Other.....							9,077,515	0	0	0	0	0	21,410,000	XXX
1699999. Total - Restructured Mortgages.....							9,077,515	0	0	0	0	0	21,410,000	XXX
3399999. Totals.....							8,228,085,438	0	(18,803)	0	9,398,304	0	15,839,534,258	XXX

General Interrogatory:

1. Mortgages in good standing \$.....0 unpaid taxes \$.....0 interest due and unpaid.

2. Restructured mortgages \$.....0 unpaid taxes \$.....0 interest due and unpaid.

3. Mortgages with overdue interest over 90 days not in process of foreclosure \$.....0 unpaid taxes \$.....0 interest due and unpaid.

4. Mortgages in process of foreclosure \$.....0 unpaid taxes \$.....0 interest due and unpaid.

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
Mortgages in Good Standing - Commercial Mortgages - All Other								
00-1103185.....	COLUMBUS.....	OH.....	S.....	10/29/2020.....	3.50.....	.....	4,023,333.....	25,078,176.....
00-1103198.....	LELAND.....	NC.....	.....	03/11/2021.....	3.19.....	4,400,000.....	.....	6,062,610.....
00-1103212.....	SIMPSONVILLE.....	SC.....	.....	03/31/2021.....	3.27.....	11,830,000.....	.....	17,208,000.....
00-1103217.....	WINTERVILLE.....	NC.....	.....	01/15/2021.....	2.70.....	29,500,000.....	.....	42,979,000.....
00-1103219.....	PRINCETON.....	NJ.....	.....	01/15/2021.....	2.55.....	23,000,000.....	.....	38,102,000.....
00-1103221.....	KNIGHTDALE.....	NC.....	.....	01/14/2021.....	2.60.....	41,500,000.....	.....	57,740,000.....
00-1103224.....	DALLAS.....	TX.....	.....	01/05/2021.....	2.43.....	32,475,000.....	.....	44,341,000.....
00-1103225.....	AUSTIN.....	TX.....	.....	03/01/2021.....	2.45.....	27,000,000.....	.....	47,964,000.....
00-1103226.....	GREENFIELD.....	WI.....	.....	02/18/2021.....	3.27.....	3,100,000.....	.....	4,949,440.....
00-1103227.....	SCOTTSDALE.....	AZ.....	.....	03/01/2021.....	3.10.....	4,000,000.....	.....	6,251,333.....
00-1103228.....	NASHVILLE.....	TN.....	.....	01/14/2021.....	2.68.....	14,250,000.....	.....	21,477,000.....
00-1103229.....	CHARLOTTE.....	NC.....	.....	02/05/2021.....	2.63.....	24,000,000.....	.....	33,317,143.....
00-1103231.....	FAIRFIELD.....	NJ.....	.....	02/12/2021.....	2.67.....	5,500,000.....	.....	9,842,161.....
00-1103232.....	SAN DIEGO.....	CA.....	.....	04/08/2021.....	2.56.....	15,000,000.....	.....	26,269,000.....
00-1103233.....	PLANO.....	TX.....	.....	03/05/2021.....	2.61.....	22,150,000.....	.....	32,003,477.....
00-1103234.....	ARDMORE.....	PA.....	.....	04/02/2021.....	3.32.....	6,000,000.....	.....	8,716,846.....
00-1103235.....	SAN DIEGO.....	CA.....	.....	03/31/2021.....	3.06.....	2,000,000.....	.....	4,085,500.....
00-1103239.....	GILBERT.....	AZ.....	.....	08/25/2021.....	3.34.....	27,065,000.....	.....	37,631,689.....
00-1103240.....	SAN DIEGO.....	CA.....	.....	04/06/2021.....	2.97.....	6,420,000.....	.....	9,216,000.....
00-1103241.....	SAINT LOUIS.....	MO.....	.....	04/28/2021.....	2.40.....	25,000,000.....	.....	35,215,721.....
00-1103243.....	GROVEPORT.....	OH.....	.....	04/22/2021.....	2.95.....	9,000,000.....	.....	12,730,368.....
00-1103245.....	LADSON.....	SC.....	.....	04/08/2021.....	2.82.....	13,000,000.....	.....	17,918,522.....
00-1103249.....	RANCHO CUCAMONGA.....	CA.....	.....	05/04/2021.....	3.04.....	2,800,000.....	.....	4,143,517.....
00-1103252.....	TOLLESON.....	AZ.....	.....	05/25/2021.....	2.99.....	9,600,000.....	.....	14,703,000.....
00-1103253.....	DALLAS.....	TX.....	.....	07/01/2021.....	2.49.....	14,800,000.....	.....	21,300,943.....
00-1103254.....	LOGAN.....	UT.....	.....	04/29/2021.....	2.20.....	10,000,000.....	.....	17,708,095.....
00-1103257.....	MYRTLE BEACH.....	SC.....	.....	04/30/2021.....	3.33.....	33,500,000.....	.....	46,881,127.....
00-1103262.....	IRVINE.....	CA.....	.....	04/30/2021.....	2.94.....	4,500,000.....	.....	6,772,000.....
00-1103263.....	CORONA.....	CA.....	.....	06/21/2021.....	2.94.....	9,700,000.....	.....	12,918,000.....
00-1103266.....	ROSWELL.....	GA.....	.....	06/11/2021.....	3.04.....	10,000,000.....	.....	18,103,000.....
00-1103267.....	ROSWELL.....	GA.....	.....	05/06/2021.....	3.04.....	10,700,000.....	.....	18,467,000.....
00-1103268.....	SUNNYVALE.....	TX.....	.....	06/07/2021.....	2.43.....	11,000,000.....	.....	25,432,000.....
00-1103269.....	KENT.....	OH.....	.....	05/25/2021.....	3.22.....	15,500,000.....	.....	22,927,000.....
00-1103270.....	ORLANDO.....	FL.....	.....	05/27/2021.....	3.08.....	29,250,000.....	.....	46,735,448.....
00-1103272.....	KIRKLAND.....	WA.....	.....	04/29/2021.....	2.92.....	33,000,000.....	.....	49,284,400.....
00-1103273.....	CAMBRIDGE.....	MA.....	.....	06/03/2021.....	2.86.....	6,500,000.....	.....	22,527,000.....
00-1103274.....	CAMBRIDGE.....	MA.....	.....	06/03/2021.....	2.86.....	9,000,000.....	.....	16,484,000.....
00-1103275.....	BRISTOL.....	TN.....	.....	06/24/2021.....	3.31.....	4,000,000.....	.....	5,675,692.....
00-1103276.....	CONYERS.....	GA.....	.....	07/15/2021.....	3.43.....	5,000,000.....	.....	14,743,000.....
00-1103277.....	SAN FERNANDO.....	CA.....	.....	08/10/2021.....	3.51.....	8,500,000.....	.....	13,034,750.....
00-1103278.....	JEFFERSONVILLE.....	IN.....	.....	08/26/2021.....	3.35.....	6,000,000.....	.....	8,882,667.....
00-1103279.....	ELKRIDGE.....	MD.....	.....	06/28/2021.....	3.12.....	12,500,000.....	.....	18,573,000.....
00-1103282.....	LEHI.....	UT.....	.....	06/03/2021.....	3.13.....	23,500,000.....	.....	31,738,776.....
00-1103283.....	SAN JOSE.....	CA.....	.....	08/05/2021.....	3.04.....	8,000,000.....	.....	13,473,000.....

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
00-1103284.....	SAN JOSE.....	CA.....		08/05/2021.....	3.14.....	6,000,000.....		11,197,000.....
00-1103285.....	CINCINNATI.....	OH.....		08/05/2021.....	2.99.....	10,000,000.....		22,263,000.....
00-1103287.....	RIDGEWOORD.....	NJ.....		07/14/2021.....	3.36.....	32,000,000.....		44,829,000.....
00-1103288.....	WIMAUMA.....	FL.....		06/30/2021.....	3.25.....	14,200,000.....		18,743,000.....
00-1103292.....	AUBURN HILLS.....	MI.....		06/29/2021.....	4.17.....	4,000,000.....		20,137,500.....
00-1103294.....	CINCINNATI.....	OH.....		08/23/2021.....	3.37.....	20,000,000.....		28,569,000.....
00-1103296.....	SAN JOSE.....	CA.....		06/09/2021.....	3.11.....	5,000,000.....		7,071,614.....
00-1103299.....	LEANDER.....	TX.....		06/30/2021.....	3.07.....	8,000,000.....		13,364,444.....
00-1103300.....	FAIRHOPE.....	AL.....		07/09/2021.....	3.08.....	14,960,000.....		21,435,489.....
00-1103301.....	MESA.....	AZ.....		08/05/2021.....	3.42.....	4,000,000.....		5,702,118.....
00-1103303.....	MINNETONKA.....	MN.....		08/18/2021.....	2.78.....	51,150,000.....		81,085,000.....
00-1103304.....	DRAPER.....	UT.....		09/03/2021.....	3.09.....	4,000,000.....		5,641,846.....
00-1103309.....	SEATTLE.....	WA.....		08/12/2021.....	3.30.....	7,200,000.....		11,311,472.....
00-1103310.....	HOUSTON.....	TX.....		08/03/2021.....	2.58.....	15,000,000.....		20,713,000.....
00-1103311.....	SEATTLE.....	WA.....		08/24/2021.....	3.20.....	10,000,000.....		14,802,800.....
00-1103312.....	SAINT LOUIS.....	MO.....		08/05/2021.....	3.34.....	32,000,000.....		44,579,000.....
00-1103313.....	NASHVILLE.....	TN.....		09/01/2021.....	3.16.....	6,000,000.....		8,215,862.....
00-1103314.....	NEW BRIGHTON.....	MN.....		08/31/2021.....	2.81.....	9,070,000.....		12,136,000.....
00-1103316.....	RENO.....	NV.....		08/13/2021.....	1.93.....	8,000,000.....		13,960,970.....
00-1103318.....	OAKLEY.....	CA.....		11/05/2021.....	3.05.....	56,000,000.....		74,594,000.....
00-1103319.....	PLAINVILLE.....	MA.....		10/01/2021.....	2.95.....	15,300,000.....		20,817,000.....
00-1103322.....	JERSEY CITY.....	NJ.....		08/06/2021.....	2.95.....	13,000,000.....		17,758,000.....
00-1103324.....	CARSON.....	CA.....		11/10/2021.....	2.86.....	8,000,000.....		11,804,000.....
00-1103325.....	LOS ANGELES.....	CA.....		11/10/2021.....	2.94.....	6,250,000.....		8,714,000.....
00-1103326.....	SANTA ANA.....	CA.....		08/17/2021.....	2.81.....	6,500,000.....		9,636,000.....
00-1103327.....	IRVINE.....	CA.....		12/10/2021.....	2.77.....	13,000,000.....		18,441,000.....
00-1103328.....	CHATTANOOGA.....	TN.....		09/09/2021.....	3.05.....	6,000,000.....		8,666,000.....
00-1103329.....	AUSTIN.....	TX.....		09/07/2021.....	3.19.....	35,000,000.....		53,873,556.....
00-1103330.....	MINNETONKA.....	MN.....		09/15/2021.....	2.99.....	20,000,000.....		29,056,216.....
00-1103333.....	NAPLES.....	FL.....		09/22/2021.....	2.84.....	5,000,000.....		8,441,250.....
00-1103334.....	CINCINNATI.....	OH.....		11/23/2021.....	3.17.....	9,400,000.....		14,245,000.....
00-1103337.....	CINCINNATI.....	OH.....		11/23/2021.....	3.17.....	16,800,000.....		25,292,981.....
00-1103339.....	DES MOINES.....	IA.....		08/31/2021.....	3.20.....	11,600,000.....		16,870,481.....
00-1103340.....	GARDEN CITY.....	NY.....		11/19/2021.....	3.00.....	15,000,000.....		23,753,276.....
00-1103343.....	GREENBORO.....	NC.....		11/04/2021.....	2.90.....	30,500,000.....		44,277,000.....
00-1103344.....	FORT COLLINS.....	CO.....		10/07/2021.....	2.72.....	17,000,000.....		27,625,327.....
00-1103348.....	SALEM.....	OR.....		11/18/2021.....	2.45.....	8,000,000.....		15,735,000.....
00-1103349.....	CHARLOTTE.....	NC.....		10/07/2021.....	2.65.....	47,000,000.....		77,245,000.....
00-1103351.....	GRANDVIEW HEIGHTS.....	OH.....		10/15/2021.....	3.46.....	5,500,000.....		8,828,000.....
00-1103352.....	HOUSTON.....	TX.....		09/16/2021.....	2.79.....	17,310,000.....		23,864,870.....
00-1103355.....	HAPPY VALLEY.....	OR.....		10/19/2021.....	2.82.....	10,000,000.....		13,407,197.....
00-1103356.....	CINCINNATI.....	OH.....		11/19/2021.....	3.10.....	15,725,000.....		20,851,000.....
00-1103359.....	PORT JEFFERSON.....	NY.....		12/02/2021.....	2.68.....	7,000,000.....		11,926,765.....
00-1103361.....	MEMPHIS.....	TN.....		11/04/2021.....	2.67.....	5,000,000.....		6,962,419.....

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
00-1103363.....	ONTARIO.....	CA.....		10/26/2021.....	2.70	10,000,000		16,579,000
00-1103367.....	MULTIPLE.....	PA.....		12/20/2021.....	2.99	74,850,000		105,814,473
00-1103377.....	LINCOLN.....	NE.....		11/30/2021.....	3.03	10,000,000		13,895,614
00-1103386.....	WINTER GARDEN.....	FL.....		11/23/2021.....	2.74	11,000,000		17,164,803
00-1103389.....	ATLANTA.....	GA.....		11/30/2021.....	2.85	30,000,000		45,229,787
00-1103390.....	ATLANTA.....	GA.....		11/30/2021.....	2.85	17,300,000		25,606,319
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other.....						1,437,155,000	4,023,333	2,212,339,851
0899999. Total - Mortgages in Good Standing.....						1,437,155,000	4,023,333	2,212,339,851
3399999. Totals.....						1,437,155,000	4,023,333	2,212,339,851

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Mortgages Closed by Repayment																	
00-1000593.....	KENILWORTH.....	NJ.....	.....	08/08/2001..	09/01/2021..	704,469	.....	.....	.....	.....	.....0	.....	.....704,469	704,469	.....	.....	.....0
00-1000665.....	EDISON.....	NJ.....	.....	07/06/2001..	08/02/2021..	861,400	.....	.....	.....	.....	.....0	.....	.....861,400	861,400	.....	.....	.....0
00-1000714.....	CLOSTER.....	NJ.....	.....	11/08/2001..	12/03/2021..	318,715	.....	.....	.....	.....	.....0	.....	.....318,715	318,715	.....	.....	.....0
00-1000949.....	STOW.....	OH.....	.....	05/30/2002..	05/28/2021..	551,459	.....	.....	.....	.....	.....0	.....	.....551,459	551,459	.....	.....	.....0
00-1001042.....	RAVENNA.....	OH.....	.....	09/05/2003..	05/28/2021..	1,305,948	.....	.....	.....	.....	.....0	.....	.....1,305,948	1,305,948	.....	.....	.....0
00-1001237.....	DALLAS.....	TX.....	.....	03/01/2003..	05/18/2021..	1,934,031	.....	.....	.....	.....	.....0	.....	.....1,934,031	1,934,031	.....	.....	.....0
00-1100421.....	PORT ORANGE.....	FL.....	.....	09/16/2004..	10/08/2021..	134,892	.....	.....	.....	.....	.....0	.....	.....134,892	134,892	.....	.....	.....0
00-1100519.....	MILWAUKEE.....	WI.....	.....	04/20/2006..	04/01/2021..	2,428,470	.....	.....	.....	.....	.....0	.....	.....2,428,470	2,428,470	.....	.....	.....0
00-1100723.....	WAUSAU.....	WI.....	.....	03/28/2006..	04/01/2021..	1,549,064	.....	.....	.....	.....	.....0	.....	.....1,549,064	1,549,064	.....	.....	.....0
00-1100877.....	FAIRFIELD.....	NJ.....	.....	07/06/2005..	02/12/2021..	6,590,590	.....	.....	.....	.....	.....0	.....	.....6,590,590	6,590,590	.....	.....	.....0
00-1100990.....	ROCKVILLE.....	MD.....	.....	05/10/2006..	05/19/2021..	3,211,323	.....	.....	.....	.....	.....0	.....	.....3,211,323	3,211,323	.....	.....	.....0
00-1101003.....	JACKSONVILLE.....	FL.....	.....	10/12/2005..	06/29/2021..	2,347,505	.....	.....	.....	.....	.....0	.....	.....2,347,505	2,347,505	.....	.....	.....0
00-1101041.....	GARDEN CITY.....	GA.....	.....	04/28/2006..	12/16/2021..	1,849,024	.....	.....	.....	.....	.....0	.....	.....1,849,024	3,319,298	.....	.....1,470,274	1,470,274
00-1101152.....	CINCINNATI.....	OH.....	.....	09/28/2006..	10/01/2021..	349,178	.....	.....	.....	.....	.....0	.....	.....349,178	349,178	.....	.....	.....0
00-1101157.....	MASPETH.....	NY.....	.....	04/21/2006..	04/29/2021..	780,919	.....	.....	.....	.....	.....0	.....	.....780,919	780,919	.....	.....	.....0
00-1101512.....	BURR RIDGE.....	IL.....	.....	09/27/2011..	12/15/2021..	2,940,671	.....	.....	.....	.....	.....0	.....	.....2,940,671	2,940,671	.....	.....	.....0
00-1101525.....	AUSTIN.....	TX.....	.....	07/18/2007..	02/12/2021..	3,276,795	.....	.....	.....	.....	.....0	.....	.....3,276,795	3,276,795	.....	.....	.....0
00-1101540.....	ORANGE.....	CA.....	.....	07/30/2015..	07/01/2021..	9,170,762	.....	.....	.....	.....	.....0	.....	.....9,170,762	9,170,762	.....	.....	.....0
00-1101567.....	VARIOUS.....	PA.....	.....	04/30/2009..	07/30/2021..	4,006,092	.....	.....	.....	.....	.....0	.....	.....4,006,092	4,006,092	.....	.....	.....0
00-1101568.....	VARIOUS.....	OH.....	.....	04/30/2009..	08/31/2021..	2,376,322	.....	.....	.....	.....	.....0	.....	.....2,376,322	2,376,322	.....	.....	.....0
00-1101686.....	PITTSBURGH.....	PA.....	.....	03/26/2010..	08/31/2021..	373,034	.....	.....	.....	.....	.....0	.....	.....373,034	373,034	.....	.....	.....0
00-1101719.....	LOVELAND.....	OH.....	.....	07/30/2015..	01/05/2021..	27,536	.....	.....	.....	.....	.....0	.....	.....27,536	27,536	.....	.....	.....0
00-1101725.....	ALBUQUERQUE.....	NM.....	.....	01/31/2011..	01/29/2021..	1,967,982	.....	.....	.....	.....	.....0	.....	.....1,967,982	1,967,982	.....	.....	.....0
00-1101726.....	COLUMBUS.....	OH.....	S.....	12/29/2010..	10/04/2021..	14,709,265	.....	.....	.....	.....	.....0	.....	.....14,709,265	14,709,265	.....	.....	.....0
00-1101728.....	COLUMBUS.....	OH.....	S.....	06/08/2011..	07/01/2021..	237,882	.....	.....	.....	.....	.....0	.....	.....237,882	237,882	.....	.....	.....0
00-1101736.....	SHAWNEE.....	KS.....	.....	03/01/2011..	01/15/2021..	2,742,016	.....	.....	.....	.....	.....0	.....	.....2,742,016	2,742,016	.....	.....	.....0
00-1101750.....	BUFFALO GROVE.....	IL.....	.....	05/05/2011..	03/02/2021..	1,523,171	.....	.....	.....	.....	.....0	.....	.....1,523,171	1,523,171	.....	.....	.....0
00-1101751.....	WOOD DALE.....	IL.....	.....	05/05/2011..	03/02/2021..	3,656,333	.....	.....	.....	.....	.....0	.....	.....3,656,333	3,656,333	.....	.....	.....0
00-1101753.....	HOUSTON.....	TX.....	.....	06/29/2011..	01/29/2021..	8,549,271	.....	.....	.....	.....	.....0	.....	.....8,549,271	8,549,271	.....	.....	.....0
00-1101760.....	WOOD DALE.....	IL.....	.....	05/05/2011..	03/02/2021..	1,933,099	.....	.....	.....	.....	.....0	.....	.....1,933,099	1,933,099	.....	.....	.....0
00-1101761.....	WOOD DALE.....	IL.....	.....	05/05/2011..	03/02/2021..	4,220,341	.....	.....	.....	.....	.....0	.....	.....4,220,341	4,220,341	.....	.....	.....0
00-1101762.....	WOOD DALE.....	IL.....	.....	05/05/2011..	03/02/2021..	3,209,015	.....	.....	.....	.....	.....0	.....	.....3,209,015	3,209,015	.....	.....	.....0
00-1101763.....	CINCINNATI.....	OH.....	.....	08/30/2011..	06/11/2021..	12,285,799	.....	.....	.....	.....	.....0	.....	.....12,285,799	12,285,799	.....	.....	.....0
00-1101765.....	CHICAGO.....	IL.....	.....	04/26/2019..	09/03/2021..	3,236,309	.....	.....	.....	.....	.....0	.....	.....3,236,309	3,236,309	.....	.....	.....0
00-1101772.....	PARKER.....	CO.....	.....	09/01/2011..	06/01/2021..	13,260,433	.....	.....	.....	.....	.....0	.....	.....13,260,433	13,260,433	.....	.....	.....0
00-1101777.....	ELON.....	NC.....	.....	10/12/2018..	08/18/2021..	1,841,241	.....	.....	.....	.....	.....0	.....	.....1,841,241	1,841,241	.....	.....	.....0
00-1101794.....	RALEIGH.....	NC.....	.....	11/21/2011..	05/17/2021..	4,042,810	.....	.....	.....	.....	.....0	.....	.....4,042,810	4,042,810	.....	.....	.....0
00-1101800.....	CHICAGO.....	IL.....	.....	11/30/2011..	08/05/2021..	14,955,589	.....	.....	.....	.....	.....0	.....	.....14,955,589	14,955,589	.....	.....	.....0
00-1101816.....	ATLANTA.....	GA.....	.....	03/01/2012..	12/07/2021..	37,785,510	.....	.....	.....	.....	.....0	.....	.....37,785,510	37,785,510	.....	.....	.....0
00-1101828.....	DYER.....	IN.....	.....	04/26/2019..	12/15/2021..	963,736	.....	.....	.....	.....	.....0	.....	.....963,736	963,736	.....	.....	.....0
00-1101838.....	ANN ARBOR.....	MI.....	.....	04/27/2012..	08/30/2021..	12,436,878	.....	.....	.....	.....	.....0	.....	.....12,436,878	12,436,878	.....	.....	.....0
00-1101839.....	WASHINGTON.....	DC.....	.....	09/17/2012..	12/17/2021..	20,239,392	.....	.....	.....	.....	.....0	.....	.....20,239,392	20,239,392	.....	.....	.....0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1101846.....	CHARLOTTESVILLE.....	VA.....		05/01/2012.	07/29/2021.	3,675,180					0		3,675,180	3,675,180			0
00-1101855.....	CINCINNATI.....	OH.....		10/22/2012.	11/23/2021.	4,950,000					0		4,950,000	4,950,000			0
00-1101856.....	CINCINNATI.....	OH.....		10/22/2012.	11/23/2021.	4,050,000					0		4,050,000	4,050,000			0
00-1101857.....	CINCINNATI.....	OH.....		10/22/2012.	11/23/2021.	2,950,000					0		2,950,000	2,950,000			0
00-1101858.....	CINCINNATI.....	OH.....		10/22/2012.	11/23/2021.	15,550,000					0		15,550,000	15,550,000			0
00-1101868.....	HOUSTON.....	TX.....		08/07/2012.	12/15/2021.	15,500,000					0		15,500,000	15,500,000			0
00-1101884.....	BUFFALO GROVE.....	IL.....		08/21/2012.	03/02/2021.	2,861,085					0		2,861,085	2,861,085			0
00-1101894.....	SCOTTSDALE.....	AZ.....	S.....	04/26/2019.	11/30/2021.	17,706,713					0		17,706,713	17,706,713			0
00-1101920.....	CHANDLER.....	AZ.....		12/20/2012.	03/23/2021.	4,874,834					0		4,874,834	4,874,834			0
00-1101924.....	TUSTIN.....	CA.....		12/05/2012.	06/01/2021.	18,123,509					0		18,123,509	18,123,509			0
00-1101927.....	BRICK.....	NJ.....		01/27/2020.	05/27/2021.	19,232,049					0		19,232,049	19,232,049			0
00-1101957.....	CINCINNATI.....	OH.....		05/31/2013.	08/23/2021.	15,393,618		6,032			6,032		15,399,650	15,424,386		24,735	24,735
00-1101979.....	SEATTLE.....	WA.....		08/01/2013.	10/29/2021.	14,330,032					0		14,330,032	14,330,032			0
00-1101989.....	SALEM.....	OR.....		08/05/2013.	12/16/2021.	11,880,976					0		11,880,976	11,880,976			0
00-1102047.....	CHARLOTTESVILLE.....	VA.....		10/12/2018.	07/29/2021.	2,624,198					0		2,624,198	2,624,198			0
00-1102077.....	YUKON.....	OK.....		12/19/2013.	11/10/2021.	20,123,557					0		20,123,557	20,123,557			0
00-1102092.....	SANDY.....	OR.....		04/07/2014.	12/20/2021.	1,953,300					0		1,953,300	1,953,300			0
00-1102095.....	COLUMBIA.....	MO.....		01/27/2016.	05/21/2021.	10,000,000					0		10,000,000	10,000,000			0
00-1102134.....	ATLANTA.....	GA.....		01/31/2014.	10/26/2021.	22,400,000					0		22,400,000	22,400,000			0
00-1102145.....	CHARLOTTESVILLE.....	VA.....		04/10/2014.	07/29/2021.	3,262,784					0		3,262,784	3,262,784			0
00-1102151.....	DENVER.....	CO.....		01/27/2016.	09/29/2021.	20,000,000					0		20,000,000	20,000,000			0
00-1102190.....	LOS ANGELES.....	CA.....		08/07/2014.	09/17/2021.	19,774,381					0		19,774,381	19,774,381			0
00-1102206.....	GREENVILLE.....	SC.....		10/22/2014.	10/20/2021.	11,134,533					0		11,134,533	11,134,533			0
00-1102270.....	MADISON.....	WI.....		01/27/2020.	06/25/2021.	28,558,437					0		28,558,437	28,558,437			0
00-1102279.....	VIRGINIA BEACH.....	VA.....		12/16/2014.	08/27/2021.	27,229,564					0		27,229,564	27,229,564			0
00-1102291.....	CARLSBAD.....	CA.....		07/30/2015.	02/26/2021.	9,712,787					0		9,712,787	9,712,787			0
00-1102329.....	CAYCE.....	SC.....		03/12/2015.	12/15/2021.	5,600,000					0		5,600,000	5,600,000			0
00-1102343.....	BELLEVUE.....	WA.....		04/22/2016.	07/08/2021.	10,173,101		(33,237)			(33,237)		10,139,865	9,856,557		(283,308)	(283,308)
00-1102344.....	BELLEVUE.....	WA.....		04/22/2016.	07/08/2021.	6,838,466		(36,123)			(36,123)		6,802,343	6,749,079		(53,264)	(53,264)
00-1102350.....	MELVILLE.....	NY.....		04/26/2019.	06/11/2021.	8,837,354					0		8,837,354	8,837,354			0
00-1102352.....	COLUMBUS.....	OH.....	S.....	06/02/2015.	10/04/2021.	9,787,259		4,826			4,826		9,792,086	9,796,323		4,237	4,237
00-1102355.....	HOUSTON.....	TX.....		04/26/2019.	12/15/2021.	18,150,000					0		18,150,000	18,150,000			0
00-1102377.....	REDMOND.....	WA.....		06/30/2015.	06/30/2021.	9,957,143					0		9,957,143	9,957,143			0
00-1102382.....	DUNWOODY.....	GA.....		06/01/2015.	12/01/2021.	20,319,210					0		20,319,210	20,319,210			0
00-1102408.....	AUSTIN.....	TX.....		09/10/2015.	07/21/2021.	5,499,495					0		5,499,495	5,499,495			0
00-1102668.....	ATLANTA.....	GA.....		11/03/2016.	10/26/2021.	3,000,000					0		3,000,000	3,000,000			0
00-1102677.....	ISSAQUAH.....	WA.....		11/23/2016.	04/16/2021.	10,103,929					0		10,103,929	10,103,929			0
00-1102723.....	MADISON.....	WI.....		04/26/2017.	06/25/2021.	3,352,994					0		3,352,994	3,352,994			0
00-1102795.....	GREENVILLE.....	SC.....		09/29/2017.	11/04/2021.	21,432,093					0		21,432,093	21,432,093			0
00-1102853.....	CHARLOTTE.....	NC.....		01/31/2018.	02/05/2021.	5,000,000					0		5,000,000	5,000,000			0
00-1102895.....	SUNNYVALE.....	CA.....		07/16/2018.	07/01/2021.	25,000,000					0		25,000,000	25,000,000			0
00-1103185.....	COLUMBUS.....	OH.....	S.....	10/29/2020.	08/31/2021.	8,046,667					0		12,070,000	12,070,000			0

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1103198.....	LELAND.....	NC.....	.....	03/11/2021.	12/17/2021.	.....	.....	.....	.....	.....	.....0	.....	.....4,400,000	4,400,000	.....	.....	.....0
00-1103215.....	CICERO.....	IL.....	.....	12/17/2020.	11/19/2021.	90,000,000	.....	.....	.....	.....	.....0	.....	.....90,000,000	90,000,000	.....	.....	.....0
00-1103221.....	KNIGHTDALE.....	NC.....	.....	01/14/2021.	07/22/2021.	.....	.....	.....	.....	.....	.....0	.....	.....41,500,000	41,500,000	.....	.....	.....0
03-4000027.....	NAUGATUCK.....	CT.....	.....	07/30/2015.	09/10/2021.	433,808	.....	.....	.....	.....	.....0	.....	.....433,808	433,808	.....	.....	.....0
99-0000073.....	CHARLOTTE.....	NC.....	.....	12/19/2019.	01/07/2021.	6,885,337	.....	.....	.....	.....	.....0	.....	.....6,885,337	6,885,337	.....	.....	.....0
0199999. Total - Mortgages Closed by Repayment.....						807,152,664	0	(58,502)	0	0	(58,502)	0	857,017,497	858,180,170	0	1,162,674	1,162,674
Mortgages With Partial Repayments																	
00-1000701.....	VILLANOVA.....	PA.....	.....	12/17/2001.	.....	.....677,256	.....	.....	.....	.....	.....0	.....	.....623,228	623,228	.....	.....	.....0
00-1000867.....	SALT LAKE CITY.....	UT.....	.....	03/01/2002.	.....	.....433,989	.....	.....	.....	.....	.....0	.....	.....343,963	343,963	.....	.....	.....0
00-1000875.....	SCOTTSDALE.....	AZ.....	.....	10/01/2002.	.....	.....428,801	.....	.....	.....	.....	.....0	.....	.....226,030	226,030	.....	.....	.....0
00-1000914.....	CINCINNATI.....	OH.....	.....	07/10/2012.	.....	.....367,863	.....	.....	.....	.....	.....0	.....	.....229,282	229,282	.....	.....	.....0
00-1000929.....	CRANBERRY TOWNSHIP.....	PA.....	.....	07/22/2004.	.....	.....12,644,494	.....	.....	.....	.....	.....0	.....	.....1,540,320	1,540,320	.....	.....	.....0
00-1000932.....	HARRISON TOWNSHIP.....	MI.....	.....	01/27/2020.	.....	.....4,034,380	.....	.....	.....	.....	.....0	.....	.....422,473	422,473	.....	.....	.....0
00-1000958.....	HOUSTON.....	TX.....	.....	06/18/2002.	.....	.....1,177,442	.....	.....	.....	.....	.....0	.....	.....143,390	143,390	.....	.....	.....0
00-1001038.....	ITHACA.....	NY.....	.....	10/08/2002.	.....	.....4,280,507	.....	.....	.....	.....	.....0	.....	.....216,757	216,757	.....	.....	.....0
00-1001215.....	EDISON.....	NJ.....	.....	01/02/2003.	.....	.....3,080,557	.....	.....	.....	.....	.....0	.....	.....1,434,762	1,434,762	.....	.....	.....0
00-1001244.....	PITTSBURGH.....	PA.....	.....	02/08/2005.	.....	.....12,058,004	.....	.....	.....	.....	.....0	.....	.....970,605	970,605	.....	.....	.....0
00-1001279.....	PITTSBURGH.....	PA.....	.....	12/22/2003.	.....	.....2,101,296	.....	.....	.....	.....	.....0	.....	.....656,909	656,909	.....	.....	.....0
00-1001283.....	GARLAND.....	TX.....	.....	03/03/2003.	.....	.....700,425	.....	.....	.....	.....	.....0	.....	.....288,625	288,625	.....	.....	.....0
00-1001319.....	RANCHO CUCAMONGA.....	CA.....	.....	06/27/2013.	.....	.....1,460,029	.....	.....	.....	.....	.....0	.....	.....169,768	169,768	.....	.....	.....0
00-1001333.....	MYRTLE BEACH.....	SC.....	.....	01/26/2016.	.....	.....1,232,421	.....	.....	.....	.....	.....0	.....	.....456,348	456,348	.....	.....	.....0
00-1100046.....	GLEN CARBON.....	IL.....	.....	01/05/2004.	.....	.....1,729,474	.....	.....	.....	.....	.....0	.....	.....160,496	160,496	.....	.....	.....0
00-1100047.....	SAINT LOUIS.....	MO.....	.....	11/14/2003.	.....	.....3,832,711	.....	.....	.....	.....	.....0	.....	.....351,630	351,630	.....	.....	.....0
00-1100067.....	JOHNSON CITY.....	TN.....	.....	10/31/2003.	.....	.....848,631	.....	.....	.....	.....	.....0	.....	.....275,549	275,549	.....	.....	.....0
00-1100068.....	BELLEVUE.....	TN.....	.....	01/26/2016.	.....	.....1,038,458	.....	.....	.....	.....	.....0	.....	.....337,185	337,185	.....	.....	.....0
00-1100154.....	CRANBERRY TOWNSHIP.....	PA.....	.....	10/22/2003.	.....	.....2,840,658	.....	.....	.....	.....	.....0	.....	.....357,315	357,315	.....	.....	.....0
00-1100163.....	RESTON.....	VA.....	.....	01/26/2016.	.....	.....1,614,009	.....	.....	.....	.....	.....0	.....	.....521,581	521,581	.....	.....	.....0
00-1100173.....	ALBUQUERQUE.....	NM.....	.....	08/31/2004.	.....	.....1,086,624	.....	.....	.....	.....	.....0	.....	.....262,818	262,818	.....	.....	.....0
00-1100174.....	SIOUX FALLS.....	SD.....	.....	11/12/2003.	.....	.....921,460	.....	.....	.....	.....	.....0	.....	.....288,814	288,814	.....	.....	.....0
00-1100195.....	HOUSTON.....	TX.....	.....	11/21/2003.	.....	.....1,186,547	.....	.....	.....	.....	.....0	.....	.....117,007	117,007	.....	.....	.....0
00-1100196.....	HOUSTON.....	TX.....	.....	11/21/2003.	.....	.....1,211,738	.....	.....	.....	.....	.....0	.....	.....119,491	119,491	.....	.....	.....0
00-1100197.....	HOUSTON.....	TX.....	.....	01/26/2016.	.....	.....1,531,679	.....	.....	.....	.....	.....0	.....	.....151,041	151,041	.....	.....	.....0
00-1100233.....	ITHACA.....	NY.....	.....	01/26/2016.	.....	.....451,113	.....	.....	.....	.....	.....0	.....	.....23,077	23,077	.....	.....	.....0
00-1100247.....	CLEARFIELD.....	UT.....	.....	01/26/2016.	.....	.....770,136	.....	.....	.....	.....	.....0	.....	.....234,507	234,507	.....	.....	.....0
00-1100265.....	ALTAMONTE SPRINGS.....	FL.....	.....	12/18/2003.	.....	.....623,561	.....	.....	.....	.....	.....0	.....	.....333,015	333,015	.....	.....	.....0
00-1100272.....	WILSONVILLE.....	OR.....	.....	01/26/2016.	.....	.....1,319,473	.....	.....	.....	.....	.....0	.....	.....120,277	120,277	.....	.....	.....0
00-1100296.....	CINCINNATI.....	OH.....	.....	01/26/2016.	.....	.....1,233,705	.....	.....	.....	.....	.....0	.....	.....364,805	364,805	.....	.....	.....0
00-1100346.....	FARRAGUT.....	TN.....	.....	05/04/2004.	.....	.....777,296	.....	.....	.....	.....	.....0	.....	.....212,222	212,222	.....	.....	.....0
00-1100365.....	WENATCHEE.....	WA.....	.....	08/09/2004.	.....	.....918,920	.....	.....	.....	.....	.....0	.....	.....225,408	225,408	.....	.....	.....0
00-1100369.....	HIGHWOOD.....	IL.....	.....	05/17/2004.	.....	.....2,163,734	.....	.....	.....	.....	.....0	.....	.....176,648	176,648	.....	.....	.....0
00-1100371.....	ANDERSON.....	SC.....	.....	12/21/2004.	.....	.....1,616,880	.....	.....	.....	.....	.....0	.....	.....138,378	138,378	.....	.....	.....0
00-1100406.....	EDISON.....	NJ.....		05/18/2004.		1,677,135					0		448,232	448,232			0
00-1100420.....	ORMOND BEACH.....	FL.....		06/15/2004.		922,620					0		260,904	260,904			0

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1100464.....	GAINESVILLE.....	FL.....		06/24/2014.....		4,063,313					0		397,044	397,044			0
00-1100475.....	ITHACA.....	NY.....		06/25/2004.....		2,293,077					0		112,378	112,378			0
00-1100581.....	CHARLOTTE.....	NC.....		04/04/2005.....		5,058,652		0			0		550,709	550,709			0
00-1100602.....	HOUSTON.....	TX.....		12/16/2004.....		1,387,432					0		116,551	116,551			0
00-1100603.....	HOUSTON.....	TX.....		12/16/2004.....		904,464					0		75,979	75,979			0
00-1100649.....	KNOXVILLE.....	TN.....		11/04/2004.....		2,367,565					0		207,347	207,347			0
00-1100677.....	LAS VEGAS.....	NV.....		02/18/2005.....		3,267,901					0		273,904	273,904			0
00-1100686.....	CHARLOTTE.....	NC.....		01/26/2016.....		1,152,643					0		64,647	64,647			0
00-1100692.....	SALT LAKE CITY.....	UT.....		01/27/2016.....		3,073,224					0		674,475	674,475			0
00-1100697.....	CLEARFIELD.....	UT.....		01/28/2005.....		1,000,188					0		295,687	295,687			0
00-1100720.....	HOUSTON.....	TX.....		12/16/2004.....		568,702					0		47,774	47,774			0
00-1100722.....	HOUSTON.....	TX.....		12/16/2004.....		712,788					0		59,878	59,878			0
00-1100738.....	CHULA VISTA.....	CA.....		01/28/2005.....		806,470					0		93,548	93,548			0
00-1100756.....	LAKE OSWEGO.....	OR.....		11/08/2006.....		2,616,688					0		371,866	371,866			0
00-1100773.....	SIMI VALLEY.....	CA.....		08/17/2005.....		2,940,997					0		556,237	556,237			0
00-1100806.....	RENO.....	NV.....		01/27/2016.....		5,614,008					0		475,151	475,151			0
00-1100807.....	ELLENWOOD.....	GA.....		01/27/2020.....		3,527,115					0		282,047	282,047			0
00-1100822.....	LAS VEGAS.....	NV.....		08/18/2015.....		8,816,172					0		719,088	719,088			0
00-1100867.....	CARSON.....	CA.....		01/27/2016.....		2,454,330					0		199,834	199,834			0
00-1100868.....	REDMOND.....	WA.....		09/08/2006.....		16,504,078					0		1,123,197	1,123,197			0
00-1100917.....	W. BABYLON.....	NY.....		02/05/2008.....		3,444,306					0		188,154	188,154			0
00-1100918.....	IONIA.....	MI.....		01/27/2016.....		1,662,822					0		132,766	132,766			0
00-1100928.....	TAMPA.....	FL.....		01/27/2016.....		3,680,164					0		714,337	714,337			0
00-1100983.....	WAUKEGAN.....	IL.....		10/26/2005.....		859,723					0		25,000	25,000			0
00-1100999.....	SOUTH JORDAN.....	UT.....		11/07/2005.....		2,154,513					0		385,358	385,358			0
00-1101025.....	MANHATTAN.....	KS.....		12/08/2005.....		2,032,478					0		354,816	354,816			0
00-1101048.....	BERKELEY HEIGHTS.....	NJ.....		12/01/2005.....		1,151,268					0		362,376	362,376			0
00-1101137.....	FRANKFORT.....	IL.....		04/23/2007.....		2,454,914					0		151,852	151,852			0
00-1101197.....	COLUMBUS.....	OH.....		02/06/2007.....		5,828,824					0		326,755	326,755			0
00-1101214.....	MIAMI.....	FL.....		12/07/2006.....		8,608,788					0		551,446	551,446			0
00-1101244.....	CHANTILLY.....	VA.....		08/29/2006.....		9,459,836					0		382,321	382,321			0
00-1101419.....	AVON.....	MA.....		04/27/2007.....		183,022					0		127,628	127,628			0
00-1101456.....	BURLINGTON.....	WA.....		05/14/2007.....		864,595					0		567,876	567,876			0
00-1101475.....	LONGWOOD.....	FL.....		12/27/2007.....		2,269,279					0		1,054,744	1,054,744			0
00-1101509.....	ITHACA.....	NY.....		07/31/2007.....		3,542,200					0		179,127	179,127			0
00-1101521.....	ATLANTA.....	GA.....		01/27/2020.....		9,135,926					0		324,245	324,245			0
00-1101634.....	PITTSBURGH.....	PA.....		04/18/2008.....		1,958,661					0		211,231	211,231			0
00-1101650.....	BEDFORD.....	OH.....		09/26/2008.....		3,824,758					0		1,252,436	1,252,436			0
00-1101695.....	KENT.....	WA.....		07/15/2010.....		2,364,842					0		452,685	452,685			0
00-1101700.....	HOUSTON.....	TX.....		09/01/2010.....		1,975,712					0		374,258	374,258			0
00-1101702.....	CLINTON.....	UT.....		10/08/2010.....		6,737,498					0		698,527	698,527			0
00-1101703.....	GLENSHAW.....	PA.....		01/27/2011.....		9,032,422					0		676,950	676,950			0
00-1101727.....	WEST BABYLON.....	NY.....		02/15/2011.....		2,393,012					0		194,169	194,169			0

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1101729.....	UPPER ARLINGTON.....	OH.....		07/15/2011.....		31,097,486					0		1,205,982	1,205,982			0
00-1101743.....	CHAPEL HILL.....	NC.....		11/15/2011.....		6,537,595					0		247,894	247,894			0
00-1101747.....	IRVINE.....	CA.....		05/02/2011.....		4,412,154					0		706,438	706,438			0
00-1101755.....	CLIFTON.....	VA.....		06/28/2011.....		24,443,118					0		382,463	382,463			0
00-1101756.....	NASHVILLE.....	TN.....		01/27/2020.....		6,661,095					0		471,029	471,029			0
00-1101776.....	ORANGE.....	CA.....		09/29/2011.....		3,084,993					0		539,526	539,526			0
00-1101784.....	SEATTLE.....	WA.....		09/30/2011.....		5,937,901					0		168,149	168,149			0
00-1101799.....	MIDDLE RIVER.....	MD.....		02/02/2012.....		3,835,580					0		154,989	154,989			0
00-1101802.....	COLUMBUS.....	OH.....	S.....	12/01/2011.....		8,668,097					0		609,770	609,770			0
00-1101807.....	LAGRANGE.....	KY.....		12/14/2011.....		1,938,126					0		276,801	276,801			0
00-1101808.....	GAITHERSBURG.....	MD.....		12/13/2011.....		9,825,364					0		193,022	193,022			0
00-1101825.....	REISTERSTOWN.....	MD.....		06/01/2012.....		4,718,883					0		309,543	309,543			0
00-1101826.....	BEDMINSTER.....	NJ.....		04/19/2012.....		7,035,957					0		247,697	247,697			0
00-1101830.....	PITTSBURGH.....	PA.....		05/03/2012.....		3,301,659					0		220,049	220,049			0
00-1101831.....	COMMACK.....	NY.....		04/25/2012.....		3,408,223					0		269,400	269,400			0
00-1101832.....	CENTEREACH.....	NY.....		06/29/2012.....		12,675,614					0		721,032	721,032			0
00-1101835.....	BRENTWOOD.....	TN.....		05/08/2012.....		4,870,418					0		196,188	196,188			0
00-1101841.....	FORT WRIGHT.....	KY.....		10/12/2018.....		1,108,954					0		228,264	228,264			0
00-1101848.....	CINCINNATI.....	OH.....		07/20/2012.....		16,561,314					0		811,029	811,029			0
00-1101860.....	MILWAUKEE.....	WI.....		06/15/2012.....		7,670,625					0		523,806	523,806			0
00-1101863.....	MULLICA HILL.....	NJ.....		06/20/2012.....		3,558,243					0		235,394	235,394			0
00-1101865.....	COLUMBUS.....	OH.....		08/09/2012.....		5,800,946					0		222,089	222,089			0
00-1101869.....	IRVINE.....	CA.....		08/09/2012.....		24,256,250					0		721,995	721,995			0
00-1101870.....	PORTLAND.....	OR.....		09/25/2012.....		3,172,811					0		135,448	135,448			0
00-1101872.....	SAN DIEGO.....	CA.....		10/10/2012.....		4,139,807					0		172,448	172,448			0
00-1101881.....	NASHVILLE.....	TN.....		09/10/2012.....		3,942,673					0		158,873	158,873			0
00-1101882.....	REDONDO BEACH.....	CA.....		04/03/2013.....		4,065,028					0		113,916	113,916			0
00-1101890.....	NEWPORT BEACH.....	CA.....		10/12/2012.....		20,393,518					0		603,049	603,049			0
00-1101893.....	FORT WORTH.....	TX.....		10/01/2012.....		8,493,813					0		216,174	216,174			0
00-1101895.....	CHARLESTON.....	SC.....		11/13/2012.....		6,146,000					0		229,515	229,515			0
00-1101900.....	BELLEVUE.....	WA.....		12/06/2012.....		9,772,483					0		376,030	376,030			0
00-1101901.....	NASHVILLE.....	TN.....		04/26/2019.....		4,625,498					0		183,697	183,697			0
00-1101904.....	WOODLAND.....	CA.....		10/24/2012.....		5,408,920					0		231,927	231,927			0
00-1101905.....	HERNDON.....	VA.....		10/26/2012.....		27,587,644					0		686,773	686,773			0
00-1101906.....	CHICAGO.....	IL.....		04/01/2013.....		9,163,510					0		590,229	590,229			0
00-1101909.....	IRVINE.....	CA.....		11/30/2012.....		37,628,568					0		1,095,871	1,095,871			0
00-1101912.....	COLUMBUS.....	OH.....	S.....	01/27/2020.....		19,458,751					0		1,591,226	1,591,226			0
00-1101913.....	SALT LAKE CITY.....	UT.....		11/13/2012.....		1,974,943					0		57,864	57,864			0
00-1101914.....	LOGAN.....	UT.....		11/13/2012.....		4,504,700					0		130,405	130,405			0
00-1101921.....	MAPLE VALLEY.....	WA.....		01/14/2013.....		9,491,158					0		612,152	612,152			0
00-1101922.....	JUANITA.....	WA.....		02/07/2013.....		6,477,217					0		231,629	231,629			0
00-1101929.....	IRVINE.....	CA.....		01/03/2013.....		2,798,396					0		182,252	182,252			0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1101935.....	WASHINGTON.....	DC.....		02/18/2013.....		16,047,165	.....	.....	.....	.....	.....0	.....	.....677,437	677,437	.....	.....	.....0
00-1101941.....	GRANDVIEW.....	OH.....	S.....	01/27/2016.....		13,855,012	.....	.....	.....	.....	.....0	.....	.....397,387	397,387	.....	.....	.....0
00-1101946.....	MCLEAN.....	VA.....		08/02/2013.....		8,921,741	.....	.....	.....	.....	.....0	.....	.....253,284	253,284	.....	.....	.....0
00-1101951.....	WOODLAND HILLS.....	CA.....		09/03/2013.....		7,805,470	.....	.....	.....	.....	.....0	.....	.....301,669	301,669	.....	.....	.....0
00-1101953.....	FREDERICKSBURG.....	VA.....		03/20/2013.....		4,171,156	.....	.....	.....	.....	.....0	.....	.....457,895	457,895	.....	.....	.....0
00-1101954.....	WEST DES MOINES.....	IA.....		04/24/2013.....		5,523,477	.....	.....	.....	.....	.....0	.....	.....217,469	217,469	.....	.....	.....0
00-1101956.....	CHINO.....	CA.....		04/11/2013.....		4,794,493	.....	.....	.....	.....	.....0	.....	.....295,176	295,176	.....	.....	.....0
00-1101958.....	PITTSBURGH.....	PA.....		03/22/2013.....		10,624,371	.....	.....	.....	.....	.....0	.....	.....362,505	362,505	.....	.....	.....0
00-1101960.....	OMAHA.....	NE.....		04/03/2013.....		3,125,517	.....	.....	.....	.....	.....0	.....	.....150,766	150,766	.....	.....	.....0
00-1101963.....	PORT ORANGE.....	FL.....		04/11/2013.....		5,736,574	.....	.....	.....	.....	.....0	.....	.....200,252	200,252	.....	.....	.....0
00-1101964.....	BELLMORE.....	NY.....		04/24/2013.....		5,625,651	.....	.....	.....	.....	.....0	.....	.....153,493	153,493	.....	.....	.....0
00-1101965.....	SAN FRANCISCO.....	CA.....		06/04/2013.....		4,227,591	.....	.....	.....	.....	.....0	.....	.....121,486	121,486	.....	.....	.....0
00-1101966.....	HUNTINGTON BEACH.....	CA.....		07/01/2013.....		3,618,293	.....	.....	.....	.....	.....0	.....	.....221,991	221,991	.....	.....	.....0
00-1101967.....	SAN DIEGO.....	CA.....		04/30/2013.....		2,133,515	.....	.....	.....	.....	.....0	.....	.....57,852	57,852	.....	.....	.....0
00-1101970.....	KNOXVILLE.....	TN.....		07/03/2013.....		9,048,041	.....	.....	.....	.....	.....0	.....	.....338,038	338,038	.....	.....	.....0
00-1101971.....	FARMINGTON HILLS.....	MI.....		08/20/2013.....		6,646,147	.....	.....	.....	.....	.....0	.....	.....254,930	254,930	.....	.....	.....0
00-1101972.....	CHAPEL HILL.....	NC.....		01/27/2016.....		5,093,690	.....	.....	.....	.....	.....0	.....	.....307,941	307,941	.....	.....	.....0
00-1101973.....	CAMERON PARK.....	CA.....		08/28/2013.....		9,719,200	.....	.....	.....	.....	.....0	.....	.....258,842	258,842	.....	.....	.....0
00-1101975.....	SOMERVILLE.....	NJ.....		10/12/2018.....		5,265,298	.....	.....	.....	.....	.....0	.....	.....153,070	153,070	.....	.....	.....0
00-1101976.....	CITY OF INDUSTRY.....	CA.....		07/09/2013.....		17,864,727	.....	.....	.....	.....	.....0	.....	.....1,793,849	1,793,849	.....	.....	.....0
00-1101978.....	FREDERICK.....	MD.....		06/27/2013.....		26,715,010	.....	.....	.....	.....	.....0	.....	.....681,251	681,251	.....	.....	.....0
00-1101980.....	NASHVILLE.....	TN.....		07/02/2013.....		42,476,987	.....	.....	.....	.....	.....0	.....	.....1,192,310	1,192,310	.....	.....	.....0
00-1101982.....	NEWPORT BEACH.....	CA.....		06/11/2013.....		2,889,860	.....	.....	.....	.....	.....0	.....	.....80,916	80,916	.....	.....	.....0
00-1101984.....	WEST VALLEY CITY.....	UT.....		04/26/2019.....		5,975,218	.....	.....	.....	.....	.....0	.....	.....174,561	174,561	.....	.....	.....0
00-1101988.....	SCOTTSDALE.....	AZ.....	S.....	06/03/2013.....		7,001,787	.....	.....	.....	.....	.....0	.....	.....203,446	203,446	.....	.....	.....0
00-1101990.....	LADY LAKE.....	FL.....		01/27/2016.....		19,150,039	.....	.....	.....	.....	.....0	.....	.....580,527	580,527	.....	.....	.....0
00-1101993.....	ROCHESTER.....	MN.....		10/01/2013.....		24,057,346	.....	.....	.....	.....	.....0	.....	.....648,438	648,438	.....	.....	.....0
00-1101995.....	MENLO PARK.....	CA.....		01/27/2016.....		25,011,136	.....	.....	.....	.....	.....0	.....	.....767,719	767,719	.....	.....	.....0
00-1101996.....	MIDDLEBURG HEIGHTS.....	OH.....		07/17/2013.....		5,735,040	.....	.....	.....	.....	.....0	.....	.....227,353	227,353	.....	.....	.....0
00-1101998.....	WINSTON SALEM.....	NC.....		07/02/2013.....		9,100,772	.....	.....	.....	.....	.....0	.....	.....259,916	259,916	.....	.....	.....0
00-1102000.....	NEW BEDFORD.....	MA.....		08/12/2013.....		9,282,058	.....	.....	.....	.....	.....0	.....	.....275,629	275,629	.....	.....	.....0
00-1102003.....	JUPITER.....	FL.....		09/17/2013.....		14,378,324	.....	.....	.....	.....	.....0	.....	.....370,569	370,569	.....	.....	.....0
00-1102005.....	MOON TOWNSHIP.....	PA.....		07/01/2013.....		8,766,274	.....	.....	.....	.....	.....0	.....	.....353,735	353,735	.....	.....	.....0
00-1102006.....	GREEN (UNIONTOWN).....	OH.....		06/28/2013.....		9,438,128	.....	.....	.....	.....	.....0	.....	.....587,149	587,149	.....	.....	.....0
00-1102009.....	AVON.....	OH.....		08/22/2013.....		28,987,892	.....	.....	.....	.....	.....0	.....	.....916,433	916,433	.....	.....	.....0
00-1102010.....	MANSFIELD.....	TX.....		11/25/2013.....		4,449,639	.....	.....	.....	.....	.....0	.....	.....261,700	261,700	.....	.....	.....0
00-1102011.....	MANSFIELD.....	TX.....		11/25/2013.....		19,712,372	.....	.....	.....	.....	.....0	.....	.....1,361,540	1,361,540	.....	.....	.....0
00-1102013.....	TULSA.....	OK.....		09/25/2013.....		17,805,590	.....	.....	.....	.....	.....0	.....	.....451,488	451,488	.....	.....	.....0
00-1102015.....	BOSTON.....	MA.....		07/30/2013.....		11,903,104	.....	.....	.....	.....	.....0	.....	.....489,733	489,733	.....	.....	.....0
00-1102016.....	ANN ARBOR.....	MI.....		08/01/2013.....		5,400,351	.....	.....	.....	.....	.....0	.....	.....335,894	335,894	.....	.....	.....0
00-1102021.....	EVANSTON.....	IL.....		09/09/2013.....		2,055,473	.....	.....	.....	.....	.....0	.....	.....74,604	74,604	.....	.....	.....0
00-1102024.....	LAS VEGAS.....	NV.....		01/27/2016.....		1,895,089					0		204,782	204,782			0
00-1102027.....	OWASSO.....	OK.....		10/10/2013.....		16,379,671					0		1,194,143	1,194,143			0

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1102028.....	MOORE.....	OK.....		10/10/2013.....		12,812,202.....					0.....		934,061.....	934,061.....			0.....
00-1102029.....	BROKEN ARROW.....	OK.....		10/10/2013.....		7,675,464.....					0.....		559,572.....	559,572.....			0.....
00-1102030.....	LOS ANGELES.....	CA.....		09/03/2013.....		4,310,265.....					0.....		157,346.....	157,346.....			0.....
00-1102031.....	PASADENA.....	CA.....		09/03/2013.....		2,052,507.....					0.....		74,927.....	74,927.....			0.....
00-1102033.....	EDWARDSVILLE.....	KS.....		10/31/2013.....		7,423,483.....					0.....		829,849.....	829,849.....			0.....
00-1102035.....	HIGHLAND PARK.....	TX.....		07/17/2013.....		12,090,365.....					0.....		312,980.....	312,980.....			0.....
00-1102037.....	INDEPENDENCE TWP.....	MI.....		01/27/2016.....		8,380,820.....					0.....		268,159.....	268,159.....			0.....
00-1102038.....	LONE TREE.....	CO.....		09/17/2015.....		18,346,458.....					0.....		687,884.....	687,884.....			0.....
00-1102040.....	CARSON.....	CA.....		08/29/2013.....		3,660,163.....					0.....		138,545.....	138,545.....			0.....
00-1102041.....	SPARTANBURG.....	SC.....		10/23/2013.....		5,055,248.....					0.....		541,270.....	541,270.....			0.....
00-1102045.....	DENVER.....	CO.....		02/13/2014.....		33,431,606.....					0.....		809,298.....	809,298.....			0.....
00-1102046.....	EAST ISLIP.....	NY.....		01/27/2016.....		10,840,098.....					0.....		566,829.....	566,829.....			0.....
00-1102051.....	GAINESVILLE.....	FL.....		11/01/2013.....		12,010,419.....					0.....		286,217.....	286,217.....			0.....
00-1102065.....	SEATTLE.....	WA.....		01/27/2016.....		3,740,091.....					0.....		94,644.....	94,644.....			0.....
00-1102066.....	TUKWILA.....	WA.....		11/01/2013.....		5,118,103.....					0.....		125,619.....	125,619.....			0.....
00-1102067.....	FARGO.....	ND.....		01/27/2016.....		3,217,079.....					0.....		330,133.....	330,133.....			0.....
00-1102068.....	PIKESVILLE.....	MD.....		01/27/2016.....		3,329,547.....					0.....		115,963.....	115,963.....			0.....
00-1102073.....	NORMAN.....	OK.....		01/27/2016.....		7,545,594.....					0.....		424,830.....	424,830.....			0.....
00-1102076.....	MISSION VIEJO.....	CA.....		01/27/2016.....		6,746,732.....					0.....		134,345.....	134,345.....			0.....
00-1102084.....	WOODSTOCK.....	GA.....		01/09/2014.....		24,324,424.....					0.....		540,120.....	540,120.....			0.....
00-1102089.....	HUNTINGTON BEACH.....	CA.....		01/27/2016.....		3,895,494.....					0.....		89,236.....	89,236.....			0.....
00-1102093.....	CHATTANOOGA.....	TN.....		02/07/2014.....		2,756,200.....					0.....		150,807.....	150,807.....			0.....
00-1102094.....	CHATTANOOGA.....	TN.....		02/07/2014.....		2,902,153.....					0.....		159,877.....	159,877.....			0.....
00-1102096.....	BALTIMORE.....	MD.....		11/12/2013.....		9,106,086.....					0.....		203,746.....	203,746.....			0.....
00-1102099.....	BEAVERTON.....	OR.....		01/27/2016.....		27,692,344.....					0.....		1,012,365.....	1,012,365.....			0.....
00-1102100.....	SAN DIEGO.....	CA.....		01/27/2016.....		6,845,649.....					0.....		237,857.....	237,857.....			0.....
00-1102106.....	CARROLLTON.....	TX.....		12/26/2013.....		9,915,678.....					0.....		217,231.....	217,231.....			0.....
00-1102107.....	ADDISON.....	IL.....		04/26/2019.....		5,107,087.....					0.....		187,803.....	187,803.....			0.....
00-1102108.....	WAUKEE.....	IA.....		12/20/2013.....		14,975,354.....					0.....		368,269.....	368,269.....			0.....
00-1102109.....	BROOKLYN.....	NY.....		12/20/2013.....		10,863,132.....					0.....		279,899.....	279,899.....			0.....
00-1102110.....	PITTSBURGH.....	PA.....		06/05/2014.....		19,382,846.....					0.....		664,323.....	664,323.....			0.....
00-1102111.....	FORT COLLINS.....	CO.....		01/23/2014.....		7,458,246.....					0.....		268,990.....	268,990.....			0.....
00-1102116.....	CHARLOTTE.....	NC.....		01/22/2014.....		46,391,921.....					0.....		1,152,055.....	1,152,055.....			0.....
00-1102117.....	BOSTON.....	MA.....		06/02/2014.....		21,163,818.....					0.....		519,429.....	519,429.....			0.....
00-1102121.....	AUBURN HILLS.....	MI.....		01/29/2014.....		15,522,221.....					0.....		439,105.....	439,105.....			0.....
00-1102128.....	ONTARIO.....	CA.....		04/22/2014.....		6,678,682.....					0.....		237,470.....	237,470.....			0.....
00-1102130.....	LONG BEACH.....	CA.....		10/12/2018.....		2,263,248.....					0.....		78,086.....	78,086.....			0.....
00-1102132.....	PITTSBURGH.....	PA.....		03/31/2014.....		7,725,094.....					0.....		352,927.....	352,927.....			0.....
00-1102133.....	BALTIMORE.....	MD.....		03/10/2014.....		48,696,800.....					0.....		1,092,593.....	1,092,593.....			0.....
00-1102137.....	GRAND RAPIDS.....	MI.....		07/08/2014.....		6,140,533.....					0.....		451,803.....	451,803.....			0.....
00-1102138.....	CANONSBURG.....	PA.....		03/12/2014.....		9,616,010.....					0.....		509,234.....	509,234.....			0.....
00-1102139.....	ONTARIO.....	CA.....		04/10/2014.....		3,568,498.....					0.....		123,637.....	123,637.....			0.....

SCHEDULE B - PART 3

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

E06.7

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1102140.....	LA QUINTA.....	CA.....		02/28/2014.....		19,243,476.....					0.....		419,889.....	419,889.....			0.....
00-1102142.....	ENGLISHTOWN.....	NJ.....		08/11/2014.....		16,428,952.....					0.....		982,497.....	982,497.....			0.....
00-1102147.....	WALNUT CREEK.....	CA.....		09/29/2014.....		27,497,477.....					0.....		658,303.....	658,303.....			0.....
00-1102149.....	ANNAPOLIS.....	MD.....		06/10/2014.....		3,542,476.....					0.....		127,638.....	127,638.....			0.....
00-1102152.....	EDISON.....	NJ.....		06/12/2014.....		17,660,015.....					0.....		981,977.....	981,977.....			0.....
00-1102156.....	LOS ANGELES.....	CA.....		05/16/2014.....		6,331,963.....					0.....		164,075.....	164,075.....			0.....
00-1102161.....	FULLERTON.....	CA.....		07/15/2014.....		6,369,322.....					0.....		137,413.....	137,413.....			0.....
00-1102163.....	STERLING.....	VA.....		07/30/2015.....		24,367,804.....					0.....		468,117.....	468,117.....			0.....
00-1102164.....	ITASCA.....	IL.....		07/29/2014.....		5,188,714.....					0.....		192,811.....	192,811.....			0.....
00-1102165.....	FRANKLIN PARK.....	IL.....		07/29/2014.....		3,867,584.....					0.....		135,758.....	135,758.....			0.....
00-1102168.....	LEXINGTON.....	KY.....		06/18/2014.....		5,757,763.....					0.....		317,950.....	317,950.....			0.....
00-1102169.....	ST. LOUIS.....	MO.....		08/22/2014.....		9,103,080.....					0.....		223,562.....	223,562.....			0.....
00-1102170.....	WATERLOO.....	IL.....		08/22/2014.....		4,956,202.....					0.....		269,486.....	269,486.....			0.....
00-1102171.....	FLOWER MOUND.....	TX.....		07/23/2014.....		2,966,825.....					0.....		73,468.....	73,468.....			0.....
00-1102173.....	LEXINGTON.....	KY.....		09/12/2014.....		8,146,221.....					0.....		442,827.....	442,827.....			0.....
00-1102179.....	COLUMBUS.....	OH.....		01/02/2015.....		1,957,704.....					0.....		125,852.....	125,852.....			0.....
00-1102183.....	VERONA.....	WI.....		10/12/2018.....		2,405,971.....					0.....		762,367.....	762,367.....			0.....
00-1102184.....	CHEVY CHASE.....	MD.....		07/29/2014.....		12,467,106.....					0.....		460,980.....	460,980.....			0.....
00-1102185.....	CHEVY CHASE.....	MD.....		07/29/2014.....		12,467,106.....					0.....		460,980.....	460,980.....			0.....
00-1102192.....	SEATAC.....	WA.....		09/05/2014.....		10,734,625.....					0.....		1,539,173.....	1,539,173.....			0.....
00-1102193.....	OCALA.....	FL.....		09/11/2014.....		17,957,232.....					0.....		658,978.....	658,978.....			0.....
00-1102196.....	SAN DIEGO.....	CA.....		12/15/2014.....		1,270,507.....					0.....		44,300.....	44,300.....			0.....
00-1102197.....	VISTA.....	CA.....		12/15/2014.....		2,985,691.....					0.....		104,105.....	104,105.....			0.....
00-1102198.....	VISTA.....	CA.....		12/15/2014.....		2,731,590.....					0.....		95,245.....	95,245.....			0.....
00-1102199.....	SAN DIEGO.....	CA.....		07/10/2014.....		9,097,661.....					0.....		433,984.....	433,984.....			0.....
00-1102204.....	ST CLAIR SHORES.....	MI.....		04/30/2015.....		9,816,361.....					0.....		327,064.....	327,064.....			0.....
00-1102208.....	SANTA CLARA.....	CA.....		12/04/2014.....		40,488,600.....					0.....		1,048,229.....	1,048,229.....			0.....
00-1102214.....	LONG BEACH.....	CA.....		09/24/2014.....		15,188,135.....					0.....		279,546.....	279,546.....			0.....
00-1102215.....	LEXINGTON.....	MA.....		11/03/2014.....		6,327,227.....					0.....		151,262.....	151,262.....			0.....
00-1102217.....	RICHMOND.....	VA.....		10/23/2014.....		29,077,687.....					0.....		740,943.....	740,943.....			0.....
00-1102223.....	AMERICAN CANYON.....	CA.....		11/03/2014.....		6,704,231.....					0.....		245,947.....	245,947.....			0.....
00-1102224.....	CHESTERFIELD.....	MO.....		09/17/2014.....		7,096,217.....					0.....		260,933.....	260,933.....			0.....
00-1102230.....	NEWPORT.....	KY.....		10/15/2014.....		8,262,562.....					0.....		196,916.....	196,916.....			0.....
00-1102231.....	CINCINNATI.....	OH.....		01/28/2015.....		7,001,986.....					0.....		197,502.....	197,502.....			0.....
00-1102232.....	REHOBETH BEACH.....	DE.....		12/08/2014.....		8,898,605.....					0.....		311,801.....	311,801.....			0.....
00-1102235.....	LOS ANGELES.....	CA.....		09/17/2014.....		1,847,587.....					0.....		67,495.....	67,495.....			0.....
00-1102238.....	COLUMBUS.....	OH.....		09/30/2014.....		9,716,030.....					0.....		239,571.....	239,571.....			0.....
00-1102242.....	NASHVILLE.....	TN.....		11/14/2014.....		4,341,023.....					0.....		154,956.....	154,956.....			0.....
00-1102243.....	ROCKVILLE.....	MD.....		11/14/2014.....		24,542,984.....					0.....		606,238.....	606,238.....			0.....
00-1102246.....	SAN DIEGO.....	CA.....		12/08/2014.....		4,455,813.....					0.....		109,651.....	109,651.....			0.....
00-1102249.....	JERICHO.....	NY.....		12/19/2014.....		13,674,411.....					0.....		351,681.....	351,681.....			0.....
00-1102253.....	WASHINGTON.....	DC.....		12/01/2014.....		23,329,856.....					0.....		82,692.....	82,692.....			0.....
00-1102256.....	DALLAS.....	TX.....		12/18/2014.....		5,016,640.....					0.....		172,913.....	172,913.....			0.....

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1102257.....	COLUMBIA.....	SC.....		12/11/2014.....		12,135,168.....					0.....		310,849.....	310,849.....			0.....
00-1102258.....	STANTON.....	CA.....		12/04/2014.....		8,524,161.....					0.....		176,531.....	176,531.....			0.....
00-1102259.....	WALTHAM.....	MA.....		01/27/2016.....		9,225,976.....					0.....		339,812.....	339,812.....			0.....
00-1102260.....	BRANDYWINE.....	MD.....		10/12/2018.....		2,958,170.....					0.....		273,522.....	273,522.....			0.....
00-1102263.....	DERBY.....	KS.....		12/01/2014.....		7,281,837.....					0.....		699,792.....	699,792.....			0.....
00-1102265.....	FONTANA.....	CA.....		12/03/2014.....		4,388,219.....					0.....		235,313.....	235,313.....			0.....
00-1102266.....	SARTELL.....	MN.....		06/11/2015.....		13,758,642.....					0.....		470,194.....	470,194.....			0.....
00-1102267.....	RIVERSIDE.....	MO.....		03/12/2015.....		10,954,005.....					0.....		581,117.....	581,117.....			0.....
00-1102268.....	WESTPORT.....	CT.....		12/11/2014.....		8,381,091.....					0.....		215,546.....	215,546.....			0.....
00-1102269.....	WOODLAND.....	CA.....		12/04/2014.....		6,031,683.....					0.....		216,153.....	216,153.....			0.....
00-1102271.....	COLUMBUS.....	OH.....	S.....	02/17/2015.....		36,344,571.....					0.....		1,921,769.....	1,921,769.....			0.....
00-1102272.....	COLUMBUS.....	OH.....	S.....	09/17/2015.....		14,221,788.....					0.....		751,997.....	751,997.....			0.....
00-1102274.....	EL SEGUNDO.....	CA.....		04/01/2015.....		22,257,771.....					0.....		758,938.....	758,938.....			0.....
00-1102275.....	BURKE.....	VA.....		12/16/2014.....		48,263,687.....					0.....		1,138,873.....	1,138,873.....			0.....
00-1102282.....	ADDISON.....	TX.....		12/18/2014.....		12,923,310.....					0.....		289,292.....	289,292.....			0.....
00-1102283.....	DALLAS.....	TX.....		12/18/2014.....		18,639,389.....					0.....		417,248.....	417,248.....			0.....
00-1102285.....	DUBLIN.....	OH.....		12/15/2015.....		26,095,819.....					0.....		560,264.....	560,264.....			0.....
00-1102290.....	TULSA.....	OK.....		03/02/2015.....		10,070,749.....					0.....		268,754.....	268,754.....			0.....
00-1102292.....	RICHMOND.....	VA.....		06/19/2015.....		28,809,954.....					0.....		698,466.....	698,466.....			0.....
00-1102293.....	SEATTLE.....	WA.....		12/30/2014.....		11,237,110.....					0.....		1,063,783.....	1,063,783.....			0.....
00-1102294.....	CHESAPEAKE.....	VA.....		07/30/2015.....		22,775,074.....					0.....		623,962.....	623,962.....			0.....
00-1102296.....	CLIVE.....	IA.....		06/22/2015.....		15,418,158.....					0.....		373,797.....	373,797.....			0.....
00-1102299.....	CANTON.....	MI.....		04/30/2015.....		12,794,962.....					0.....		741,911.....	741,911.....			0.....
00-1102302.....	CINCINNATI.....	OH.....		10/13/2015.....		19,827,975.....					0.....		412,918.....	412,918.....			0.....
00-1102308.....	TUCSON.....	AZ.....		01/22/2015.....		7,603,075.....					0.....		250,037.....	250,037.....			0.....
00-1102312.....	MIRA LOMA.....	CA.....		10/12/2018.....		2,372,910.....					0.....		84,509.....	84,509.....			0.....
00-1102316.....	ROCKVILLE.....	MD.....		01/27/2020.....		4,466,445.....					0.....		160,119.....	160,119.....			0.....
00-1102318.....	GRANDVIEW HEIGHTS.....	OH.....	S.....	03/23/2020.....		40,800,505.....					0.....		1,970,883.....	1,970,883.....			0.....
00-1102322.....	CINCINNATI.....	OH.....		09/17/2015.....		21,879,815.....					0.....		694,670.....	694,670.....			0.....
00-1102323.....	ANN ARBOR.....	MI.....		07/01/2015.....		15,442,831.....					0.....		534,451.....	534,451.....			0.....
00-1102324.....	CANONSBURG.....	PA.....		02/27/2015.....		7,756,646.....					0.....		407,759.....	407,759.....			0.....
00-1102325.....	WILMINGTON.....	NC.....		10/12/2018.....		1,832,977.....					0.....		398,904.....	398,904.....			0.....
00-1102326.....	BURKE.....	VA.....		06/22/2015.....		14,544,130.....					0.....		348,332.....	348,332.....			0.....
00-1102328.....	CLEARWATER.....	FL.....		04/20/2015.....		3,563,757.....					0.....		172,259.....	172,259.....			0.....
00-1102330.....	DUBLIN.....	OH.....		04/20/2015.....		37,656,850.....					0.....		925,514.....	925,514.....			0.....
00-1102334.....	CINCINNATI.....	OH.....		01/27/2020.....		16,917,538.....					0.....		549,328.....	549,328.....			0.....
00-1102337.....	CHATSWORTH.....	CA.....		04/08/2015.....		8,429,810.....					0.....		313,524.....	313,524.....			0.....
00-1102340.....	CONCORD.....	NC.....		11/13/2015.....		15,140,542.....					0.....		1,264,619.....	1,264,619.....			0.....
00-1102341.....	CINCINNATI.....	OH.....		10/12/2018.....		4,777,669.....					0.....		1,028,487.....	1,028,487.....			0.....
00-1102348.....	SAN DIEGO.....	CA.....		08/03/2015.....		25,717,042.....					0.....		902,461.....	902,461.....			0.....
00-1102353.....	PALO ALTO.....	CA.....		04/26/2019.....		3,035,218.....					0.....		267,373.....	267,373.....			0.....
00-1102354.....	SAN ANTONIO.....	TX.....		05/18/2015.....		6,823,767.....					0.....		241,349.....	241,349.....			0.....

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1102358.....	JACKSONVILLE BEACH.....	FL.....		08/03/2015.....		10,063,115.....					0.....		383,451.....	383,451.....			0.....
00-1102361.....	CHEEKTOWAGA.....	NY.....		10/12/2018.....		2,800,674.....					0.....		248,565.....	248,565.....			0.....
00-1102362.....	FEDERAL WAY.....	WA.....		04/30/2015.....		9,172,879.....					0.....		319,365.....	319,365.....			0.....
00-1102364.....	CUYAHOGA FALLS.....	OH.....		05/28/2015.....		8,166,275.....					0.....		431,798.....	431,798.....			0.....
00-1102366.....	WILMINGTON.....	NC.....		06/18/2015.....		7,129,198.....					0.....		180,814.....	180,814.....			0.....
00-1102367.....	SAN FRANCISCO.....	CA.....		05/11/2015.....		7,168,074.....					0.....		181,018.....	181,018.....			0.....
00-1102369.....	VANCOUVER.....	WA.....		12/31/2015.....		11,656,608.....					0.....		297,840.....	297,840.....			0.....
00-1102373.....	MARYSVILLE.....	WA.....		05/08/2015.....		2,438,442.....					0.....		217,682.....	217,682.....			0.....
00-1102379.....	SAN ANTONIO.....	TX.....		05/29/2015.....		5,114,764.....					0.....		181,469.....	181,469.....			0.....
00-1102380.....	SAN ANTONIO.....	TX.....		05/07/2015.....		19,095,404.....					0.....		388,028.....	388,028.....			0.....
00-1102381.....	BEVERLY HILLS.....	CA.....		06/26/2015.....		22,968,589.....					0.....		831,372.....	831,372.....			0.....
00-1102384.....	ROCHESTER.....	MN.....		10/12/2018.....		8,774,539.....					0.....		736,807.....	736,807.....			0.....
00-1102385.....	LAS VEGAS.....	NV.....		09/01/2015.....		5,200,583.....					0.....		201,823.....	201,823.....			0.....
00-1102386.....	ST SIMONS ISLAND.....	GA.....		06/26/2015.....		11,152,433.....					0.....		219,914.....	219,914.....			0.....
00-1102387.....	VISTA.....	CA.....		07/01/2015.....		3,057,127.....					0.....		110,622.....	110,622.....			0.....
00-1102388.....	LADUE.....	MO.....		09/18/2015.....		3,483,298.....					0.....		113,899.....	113,899.....			0.....
00-1102391.....	FISHERS.....	IN.....		09/09/2015.....		28,671,970.....					0.....		622,836.....	622,836.....			0.....
00-1102392.....	SACRAMENTO.....	CA.....		07/07/2015.....		2,209,705.....					0.....		114,260.....	114,260.....			0.....
00-1102394.....	ANN ARBOR.....	MI.....		07/31/2015.....		30,083,820.....					0.....		1,040,299.....	1,040,299.....			0.....
00-1102397.....	DRAPER.....	UT.....		07/30/2015.....		9,831,487.....					0.....		301,946.....	301,946.....			0.....
00-1102409.....	SAN BERNARDINO.....	CA.....		11/13/2015.....		6,111,103.....					0.....		144,064.....	144,064.....			0.....
00-1102423.....	MOORE.....	OK.....		11/18/2015.....		9,448,973.....					0.....		198,802.....	198,802.....			0.....
00-1102429.....	GARDEN GROVE.....	CA.....		11/12/2015.....		2,500,000.....					0.....		43,569.....	43,569.....			0.....
00-1102436.....	FARMINGTON HILLS.....	MI.....		03/07/2016.....		16,483,654.....					0.....		366,568.....	366,568.....			0.....
00-1102439.....	CONYERS.....	GA.....		10/15/2015.....		10,602,667.....					0.....		531,323.....	531,323.....			0.....
00-1102460.....	BROOKFIELD.....	WI.....		12/03/2015.....		22,714,664.....					0.....		494,751.....	494,751.....			0.....
00-1102461.....	MIDDLETOWN.....	NY.....		11/24/2015.....		6,090,850.....					0.....		204,288.....	204,288.....			0.....
00-1102462.....	TEMPE.....	AZ.....		03/28/2016.....		9,956,420.....					0.....		1,736,801.....	1,736,801.....			0.....
00-1102465.....	SAN DIEGO.....	CA.....		04/26/2019.....		6,086,862.....					0.....		127,039.....	127,039.....			0.....
00-1102468.....	PITTSBURGH.....	PA.....		12/17/2015.....		3,675,441.....					0.....		85,824.....	85,824.....			0.....
00-1102469.....	ROCHESTER.....	MN.....		12/15/2015.....		36,000,000.....					0.....		816,712.....	816,712.....			0.....
00-1102475.....	SANTA CLARA.....	CA.....		12/09/2015.....		13,172,947.....					0.....		295,873.....	295,873.....			0.....
00-1102487.....	MALDEN.....	MA.....		10/12/2018.....		2,930,565.....					0.....		145,086.....	145,086.....			0.....
00-1102491.....	MERIDIAN.....	ID.....		02/01/2016.....		8,787,323.....					0.....		283,071.....	283,071.....			0.....
00-1102512.....	LAKESIDE.....	CA.....		11/01/2016.....		7,980,506.....					0.....		234,502.....	234,502.....			0.....
00-1102519.....	ROCKVILLE.....	MD.....		04/26/2019.....		2,803,850.....					0.....		93,074.....	93,074.....			0.....
00-1102529.....	FARMINGTON HILLS.....	MI.....		11/30/2016.....		8,895,955.....					0.....		236,499.....	236,499.....			0.....
00-1102530.....	COLUMBUS.....	OH.....	S.....	07/07/2016.....		16,801,959.....					0.....		811,900.....	811,900.....			0.....
00-1102531.....	COLUMBUS.....	OH.....	S.....	07/07/2016.....		14,701,714.....					0.....		710,412.....	710,412.....			0.....
00-1102532.....	COLUMBUS.....	OH.....	S.....	07/07/2016.....		10,501,225.....					0.....		507,437.....	507,437.....			0.....
00-1102535.....	CINCINNATI.....	OH.....		09/30/2016.....		23,248,327.....					0.....		671,029.....	671,029.....			0.....
00-1102536.....	FAIRFIELD.....	CT.....		05/18/2016.....		11,000,000.....					0.....		103,909.....	103,909.....			0.....
00-1102542.....	MAUMEE.....	OH.....		07/25/2016.....		13,012,488.....					0.....		292,413.....	292,413.....			0.....

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1102546.....	CERRITOS.....	CA.....		05/02/2016.....		10,968,197.....					0.....		369,394.....	369,394.....			0.....
00-1102558.....	FULLERTON.....	CA.....		06/30/2016.....		21,344,510.....					0.....		523,826.....	523,826.....			0.....
00-1102561.....	ANAHEIM.....	CA.....		06/30/2016.....		6,553,538.....		0.....			0.....		160,834.....	160,834.....			0.....
00-1102563.....	COSTA MESA.....	CA.....		06/30/2016.....		13,880,758.....					0.....		340,655.....	340,655.....			0.....
00-1102565.....	COSTA MESA.....	CA.....		06/30/2016.....		20,889,403.....					0.....		512,657.....	512,657.....			0.....
00-1102566.....	LAGUNA HILLS.....	CA.....		06/30/2016.....		8,920,094.....					0.....		218,912.....	218,912.....			0.....
00-1102573.....	LAS VEGAS.....	NV.....		12/01/2016.....		8,744,866.....					0.....		276,306.....	276,306.....			0.....
00-1102574.....	ATLANTA.....	GA.....		07/26/2016.....		16,577,719.....					0.....		330,684.....	330,684.....			0.....
00-1102583.....	ATLANTA.....	GA.....		05/27/2016.....		10,000,000.....					0.....		90,444.....	90,444.....			0.....
00-1102584.....	EMERYVILLE.....	CA.....		06/10/2016.....		27,781,435.....					0.....		538,031.....	538,031.....			0.....
00-1102587.....	DALLAS.....	TX.....		09/30/2016.....		9,941,519.....					0.....		227,603.....	227,603.....			0.....
00-1102589.....	ROMULUS.....	MI.....		05/27/2016.....		12,435,694.....					0.....		254,079.....	254,079.....			0.....
00-1102590.....	CHARLOTTE.....	NC.....		06/06/2016.....		7,635,052.....					0.....		292,553.....	292,553.....			0.....
00-1102595.....	MILWAUKEE.....	WI.....		05/19/2016.....		10,232,585.....					0.....		95,826.....	95,826.....			0.....
00-1102596.....	BROOKFIELD.....	WI.....		05/19/2016.....		19,137,415.....					0.....		179,218.....	179,218.....			0.....
00-1102598.....	NOVATO.....	CA.....		07/12/2016.....		14,383,432.....					0.....		38,462.....	38,462.....			0.....
00-1102601.....	RICHMOND.....	VA.....		06/30/2016.....		2,522,915.....					0.....		82,067.....	82,067.....			0.....
00-1102603.....	OREM.....	UT.....		10/06/2016.....		18,500,000.....					0.....		29,473.....	29,473.....			0.....
00-1102604.....	BALTIMORE.....	MD.....		10/03/2016.....		49,500,000.....					0.....		245,893.....	245,893.....			0.....
00-1102605.....	CHARLOTTESVILLE.....	VA.....		03/08/2017.....		4,437,368.....					0.....		317,267.....	317,267.....			0.....
00-1102606.....	CHARLOTTE.....	NC.....		07/12/2016.....		7,504,904.....					0.....		177,111.....	177,111.....			0.....
00-1102616.....	HOUSTON.....	TX.....		08/18/2016.....		33,750,000.....					0.....		150,306.....	150,306.....			0.....
00-1102620.....	PORTLAND.....	OR.....		08/25/2016.....		7,595,552.....					0.....		171,031.....	171,031.....			0.....
00-1102621.....	COLUMBUS.....	OH.....		10/12/2018.....		2,235,003.....					0.....		125,786.....	125,786.....			0.....
00-1102622.....	CHARLOTTE.....	NC.....		12/09/2016.....		21,273,048.....					0.....		1,007,159.....	1,007,159.....			0.....
00-1102624.....	INDIANAPOLIS.....	IN.....		12/20/2016.....		15,016,356.....					0.....		477,679.....	477,679.....			0.....
00-1102625.....	CHATTANOOGA.....	TN.....		10/14/2016.....		7,453,095.....					0.....		349,000.....	349,000.....			0.....
00-1102626.....	ATLANTA.....	GA.....		07/27/2016.....		11,396,149.....					0.....		229,925.....	229,925.....			0.....
00-1102627.....	HIGHLANDS RANCH.....	CO.....		02/06/2017.....		7,564,048.....					0.....		228,304.....	228,304.....			0.....
00-1102638.....	MARIETTA.....	GA.....		04/26/2019.....		8,403,541.....					0.....		282,170.....	282,170.....			0.....
00-1102639.....	GAINESVILLE.....	GA.....		08/08/2016.....		11,234,208.....					0.....		377,217.....	377,217.....			0.....
00-1102640.....	WAKE FOREST.....	NC.....		08/08/2016.....		8,315,083.....					0.....		279,200.....	279,200.....			0.....
00-1102642.....	DURHAM.....	NC.....		10/25/2016.....		8,208,063.....					0.....		209,691.....	209,691.....			0.....
00-1102645.....	BEAVERTON.....	OR.....		10/27/2016.....		8,366,969.....					0.....		173,700.....	173,700.....			0.....
00-1102661.....	BURBANK.....	CA.....		01/27/2020.....		19,229,823.....					0.....		421,686.....	421,686.....			0.....
00-1102671.....	CHICAGO.....	IL.....		10/11/2016.....		6,879,237.....					0.....		166,013.....	166,013.....			0.....
00-1102679.....	ANN ARBOR.....	MI.....		01/27/2020.....		17,817,290.....					0.....		454,870.....	454,870.....			0.....
00-1102680.....	AUSTIN.....	TX.....		12/19/2016.....		32,934,094.....					0.....		756,441.....	756,441.....			0.....
00-1102681.....	VANCOUVER.....	WA.....		06/16/2017.....		13,876,394.....					0.....		443,149.....	443,149.....			0.....
00-1102687.....	SANTA CLARA.....	CA.....		09/19/2018.....		14,707,520.....					0.....		262,679.....	262,679.....			0.....
00-1102688.....	CHARLOTTE.....	NC.....		06/16/2017.....		36,778,921.....					0.....		718,184.....	718,184.....			0.....
00-1102689.....	MACON.....	GA.....		02/06/2017.....		10,504,998.....					0.....		219,921.....	219,921.....			0.....

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1102690.....	WAYZATA.....	MN.....		01/05/2017.....		6,478,554.....					0.....		205,619.....	205,619.....			0.....
00-1102691.....	ROCKVILLE.....	MD.....		04/03/2017.....		6,369,240.....					0.....		192,614.....	192,614.....			0.....
00-1102702.....	PALM BEACH GARDENS.....	FL.....		04/11/2017.....		14,532,285.....					0.....		502,220.....	502,220.....			0.....
00-1102705.....	TUSTIN.....	CA.....		10/12/2018.....		3,338,955.....					0.....		130,248.....	130,248.....			0.....
00-1102707.....	SEATTLE.....	WA.....		04/11/2017.....		10,887,941.....					0.....		198,279.....	198,279.....			0.....
00-1102709.....	CORONA.....	CA.....		03/10/2017.....		7,892,145.....					0.....		177,446.....	177,446.....			0.....
00-1102710.....	CARSON.....	CA.....		03/10/2017.....		2,958,674.....					0.....		66,131.....	66,131.....			0.....
00-1102711.....	ONTARIO.....	CA.....		09/01/2017.....		5,450,313.....					0.....		116,953.....	116,953.....			0.....
00-1102713.....	HAWTHORNE.....	CA.....		04/17/2017.....		1,625,007.....					0.....		36,494.....	36,494.....			0.....
00-1102714.....	ONTARIO.....	CA.....		09/01/2017.....		6,108,109.....					0.....		131,068.....	131,068.....			0.....
00-1102721.....	BROOKLYN.....	NY.....		06/01/2017.....		12,660,354.....					0.....		283,741.....	283,741.....			0.....
00-1102722.....	ATLANTA.....	GA.....		04/11/2017.....		16,829,841.....					0.....		301,322.....	301,322.....			0.....
00-1102727.....	CHARLESTON.....	SC.....		05/22/2017.....		15,609,154.....					0.....		671,332.....	671,332.....			0.....
00-1102731.....	DERBY.....	KS.....		06/01/2017.....		6,538,163.....					0.....		613,844.....	613,844.....			0.....
00-1102734.....	WASHINGTON.....	DC.....		05/31/2017.....		24,266,604.....					0.....		481,620.....	481,620.....			0.....
00-1102740.....	MEMPHIS.....	TN.....		08/16/2017.....		13,149,763.....					0.....		451,022.....	451,022.....			0.....
00-1102742.....	LAWRENCE.....	KS.....		09/08/2017.....		14,957,392.....					0.....		261,828.....	261,828.....			0.....
00-1102758.....	WOOD DALE.....	IL.....		09/01/2017.....		4,150,489.....					0.....		150,684.....	150,684.....			0.....
00-1102759.....	MOBILE.....	AL.....		08/08/2017.....		12,606,593.....					0.....		358,187.....	358,187.....			0.....
00-1102771.....	RANCHO DOMINGEZ.....	CA.....		10/12/2018.....		4,571,162.....					0.....		139,441.....	139,441.....			0.....
00-1102772.....	NORTHBROOK.....	IL.....		08/10/2017.....		14,147,690.....					0.....		617,183.....	617,183.....			0.....
00-1102782.....	LAS VEGAS.....	NV.....		09/14/2017.....		5,532,906.....					0.....		160,466.....	160,466.....			0.....
00-1102802.....	MOUNT PLEASANT.....	SC.....		06/10/2019.....		8,906,241.....					0.....		206,872.....	206,872.....			0.....
00-1102805.....	SUN PRAIRIE.....	WI.....		11/15/2017.....		4,928,003.....					0.....		206,449.....	206,449.....			0.....
00-1102811.....	OREM.....	UT.....		01/08/2018.....		5,592,518.....					0.....		155,830.....	155,830.....			0.....
00-1102813.....	BEDFORD.....	NH.....		03/15/2018.....		8,118,642.....					0.....		203,576.....	203,576.....			0.....
00-1102825.....	NAPLES.....	FL.....		12/05/2017.....		8,347,056.....					0.....		241,723.....	241,723.....			0.....
00-1102831.....	PHOENIX.....	AZ.....		02/12/2018.....		18,639,814.....					0.....		584,699.....	584,699.....			0.....
00-1102834.....	ATLANTA.....	GA.....		06/22/2018.....		32,250,000.....					0.....		10,845,063.....	10,845,063.....			0.....
00-1102836.....	WHITTIER.....	CA.....		12/18/2017.....		20,387,262.....					0.....		596,122.....	596,122.....			0.....
00-1102841.....	RALEIGH.....	NC.....		01/31/2018.....		12,000,000.....					0.....		181,409.....	181,409.....			0.....
00-1102845.....	LAS VEGAS.....	NV.....		02/28/2018.....		4,040,373.....					0.....		258,974.....	258,974.....			0.....
00-1102848.....	JERICO.....	NY.....		07/17/2018.....		15,910,241.....					0.....		276,890.....	276,890.....			0.....
00-1102857.....	NEW YORK.....	NY.....		04/12/2018.....		10,037,550.....					0.....		196,054.....	196,054.....			0.....
00-1102858.....	INDIANAPOLIS.....	IN.....		04/25/2018.....		9,899,906.....					0.....		177,248.....	177,248.....			0.....
00-1102864.....	SAN FRANCISCO.....	CA.....		05/09/2018.....		19,120,680.....					0.....		378,294.....	378,294.....			0.....
00-1102869.....	HARTLAND.....	WI.....		06/22/2018.....		6,193,527.....					0.....		241,015.....	241,015.....			0.....
00-1102872.....	CHICAGO.....	IL.....		04/13/2018.....		4,666,827.....					0.....		246,808.....	246,808.....			0.....
00-1102878.....	SALT LAKE CITY.....	UT.....		05/31/2018.....		9,815,656.....					0.....		381,705.....	381,705.....			0.....
00-1102879.....	MARLTON.....	NJ.....		06/26/2018.....		23,908,003.....					0.....		716,423.....	716,423.....			0.....
00-1102882.....	HILL AIR FORCE BASE.....	UT.....		07/06/2018.....		4,748,783.....					0.....		116,812.....	116,812.....			0.....
00-1102887.....	COLORADO SPRINGS.....	CO.....		06/29/2018.....		14,355,041.....					0.....		286,160.....	286,160.....			0.....
00-1102888.....	WARMINSTER.....	PA.....		06/25/2018.....		10,111,140.....					0.....		395,307.....	395,307.....			0.....

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1102892.....	SALT LAKE CITY.....	UT.....		04/26/2019.....		19,058,823.....					0.....		418,856.....	418,856.....			0.....
00-1102893.....	INDIANAPOLIS.....	IN.....		08/14/2018.....		19,054,755.....					0.....		452,562.....	452,562.....			0.....
00-1102907.....	WESTERVILLE.....	OH.....		09/07/2018.....		15,446,884.....		0.....			0.....		397,742.....	397,742.....			0.....
00-1102908.....	SUWANEE.....	GA.....		10/02/2018.....		10,000,000.....					0.....		27,703.....	27,703.....			0.....
00-1102911.....	TAMPA.....	FL.....		09/05/2018.....		24,090,348.....					0.....		450,081.....	450,081.....			0.....
00-1102914.....	PATCHOGUE.....	NY.....		10/12/2018.....		28,546,529.....					0.....		745,837.....	745,837.....			0.....
00-1102920.....	ENFIELD.....	CT.....		09/28/2018.....		16,815,108.....					0.....		276,445.....	276,445.....			0.....
00-1102927.....	SANTA ANA.....	CA.....		02/01/2019.....		9,690,705.....					0.....		179,377.....	179,377.....			0.....
00-1102928.....	LAKE FOREST.....	CA.....		03/18/2019.....		5,831,330.....					0.....		107,191.....	107,191.....			0.....
00-1102929.....	CARSON.....	CA.....		03/11/2019.....		5,443,117.....					0.....		99,727.....	99,727.....			0.....
00-1102936.....	SENECA.....	SC.....		12/21/2018.....		9,672,915.....					0.....		225,049.....	225,049.....			0.....
00-1102942.....	NEW YORK.....	NY.....		12/12/2018.....		9,685,925.....					0.....		174,995.....	174,995.....			0.....
00-1102945.....	COCONUT CREEK.....	FL.....		02/28/2019.....		32,037,511.....					0.....		584,213.....	584,213.....			0.....
00-1102953.....	ORLANDO.....	FL.....		03/18/2019.....		3,895,480.....					0.....		117,159.....	117,159.....			0.....
00-1102965.....	COLORADO SPRINGS.....	CO.....		02/28/2019.....		14,561,750.....					0.....		265,974.....	265,974.....			0.....
00-1102966.....	SAN JUAN CAPISTRANO.....	CA.....		02/28/2019.....		14,503,636.....					0.....		437,784.....	437,784.....			0.....
00-1102968.....	PHOENIX.....	AZ.....		02/27/2019.....		10,037,500.....					0.....		131,448.....	131,448.....			0.....
00-1102970.....	OAKWOOD.....	GA.....		04/12/2019.....		9,345,032.....					0.....		236,914.....	236,914.....			0.....
00-1102971.....	ATLANTA.....	GA.....		04/12/2019.....		3,082,735.....					0.....		78,255.....	78,255.....			0.....
00-1102978.....	BURKE.....	VA.....		04/11/2019.....		2,948,200.....					0.....		52,320.....	52,320.....			0.....
00-1102990.....	BOSTON.....	MA.....		06/06/2019.....		4,635,830.....					0.....		268,619.....	268,619.....			0.....
00-1102991.....	SPRING HILL.....	FL.....		08/16/2019.....		6,086,399.....					0.....		153,095.....	153,095.....			0.....
00-1102992.....	COLUMBUS.....	GA.....		08/16/2019.....		4,423,295.....					0.....		111,262.....	111,262.....			0.....
00-1102997.....	PITTSBURGH.....	PA.....		08/01/2019.....		28,620,676.....					0.....		1,080,508.....	1,080,508.....			0.....
00-1103007.....	LOVELAND.....	OH.....		07/31/2019.....		4,884,627.....					0.....		90,799.....	90,799.....			0.....
00-1103008.....	MASON.....	OH.....		07/31/2019.....		11,120,654.....					0.....		218,956.....	218,956.....			0.....
00-1103011.....	COLUMBUS.....	OH.....		09/20/2019.....		2,976,558.....					0.....		333,301.....	333,301.....			0.....
00-1103015.....	KNIGHTDALE.....	NC.....		10/28/2019.....		20,500,000.....					0.....		29,379.....	29,379.....			0.....
00-1103031.....	CHICAGO.....	IL.....		07/31/2019.....		26,500,000.....					0.....		267,722.....	267,722.....			0.....
00-1103036.....	SCOTTSDALE.....	AZ.....		09/30/2019.....		16,625,955.....					0.....		333,407.....	333,407.....			0.....
00-1103043.....	CHATTANOOGA.....	TN.....		09/18/2019.....		3,976,428.....					0.....		144,757.....	144,757.....			0.....
00-1103044.....	SANDY.....	OR.....		10/15/2019.....		6,859,620.....					0.....		134,692.....	134,692.....			0.....
00-1103047.....	CORAL GABLES.....	FL.....		09/09/2019.....		25,924,063.....					0.....		960,906.....	960,906.....			0.....
00-1103052.....	SALT LAKE CITY.....	UT.....		12/13/2019.....		5,898,328.....					0.....		114,924.....	114,924.....			0.....
00-1103056.....	NASHVILLE.....	TN.....		09/27/2019.....		15,000,000.....					0.....		47,282.....	47,282.....			0.....
00-1103057.....	SCOTTSDALE.....	AZ.....	S.....	12/13/2019.....		29,000,000.....					0.....		397,983.....	397,983.....			0.....
00-1103079.....	SEATTLE.....	WA.....		01/28/2020.....		8,145,600.....					0.....		77,653.....	77,653.....			0.....
00-1103082.....	ALBUQUERQUE.....	NM.....		09/30/2020.....		3,737,867.....					0.....		74,236.....	74,236.....			0.....
00-1103086.....	TALLMADGE TOWNSHIP.....	MI.....		12/06/2019.....		4,914,542.....					0.....		96,551.....	96,551.....			0.....
00-1103093.....	OAKLAND.....	CA.....		12/16/2019.....		23,585,557.....					0.....		467,970.....	467,970.....			0.....
00-1103098.....	COMSTOCK PARK.....	MI.....		12/06/2019.....		8,841,904.....					0.....		178,345.....	178,345.....			0.....
00-1103100.....	NEWPORT NEWS.....	VA.....		11/21/2019.....		14,000,000.....					0.....		278,413.....	278,413.....			0.....

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1103102.....	NEW YORK.....	NY.....		12/09/2019.....		19,589,359.....					0.....		423,554.....	423,554.....			0.....
00-1103103.....	FAIRFIELD.....	CA.....		01/10/2020.....		4,890,430.....					0.....		135,457.....	135,457.....			0.....
00-1103108.....	PHILADELPHIA.....	PA.....		02/14/2020.....		9,857,921.....					0.....		195,411.....	195,411.....			0.....
00-1103110.....	CHERRY HILL.....	NJ.....		10/05/2020.....		11,065,797.....					0.....		209,611.....	209,611.....			0.....
00-1103112.....	NEW YORK.....	NY.....		01/30/2020.....		16,726,592.....					0.....		338,621.....	338,621.....			0.....
00-1103116.....	CINCINNATI.....	OH.....		02/06/2020.....		7,750,000.....					0.....		36,063.....	36,063.....			0.....
00-1103118.....	WESTERVILLE.....	OH.....		08/03/2020.....		17,792,350.....					0.....		357,910.....	357,910.....			0.....
00-1103122.....	WALPOLE.....	MA.....		02/19/2020.....		10,223,176.....					0.....		380,436.....	380,436.....			0.....
00-1103128.....	CARY.....	NC.....		03/11/2020.....		4,932,944.....					0.....		103,293.....	103,293.....			0.....
00-1103137.....	BEAVERTON.....	OR.....		06/01/2020.....		10,465,155.....					0.....		582,872.....	582,872.....			0.....
00-1103177.....	CINCINNATI.....	OH.....		07/01/2020.....		5,000,000.....					0.....		299,401.....	299,401.....			0.....
00-1103184.....	TIGARD.....	OR.....		08/31/2020.....		9,590,698.....					0.....		445,627.....	445,627.....			0.....
00-1103187.....	LOUISVILLE.....	KY.....		11/23/2020.....		4,000,000.....					0.....		144,545.....	144,545.....			0.....
00-1103201.....	SHOREWOOD HILLS.....	WI.....		12/09/2020.....		4,000,000.....					0.....		76,713.....	76,713.....			0.....
00-1103210.....	SAN DIEGO.....	CA.....		12/22/2020.....		6,200,000.....					0.....		216,605.....	216,605.....			0.....
00-1103212.....	SIMPSONVILLE.....	SC.....		03/31/2021.....							0.....		206,262.....	206,262.....			0.....
00-1103214.....	MANCHESTER.....	CT.....		12/14/2020.....		10,000,000.....					0.....		505,400.....	505,400.....			0.....
00-1103219.....	PRINCETON.....	NJ.....		01/15/2021.....							0.....		430,115.....	430,115.....			0.....
00-1103225.....	AUSTIN.....	TX.....		03/01/2021.....							0.....		1,127,637.....	1,127,637.....			0.....
00-1103226.....	GREENFIELD.....	WI.....		02/18/2021.....							0.....		60,889.....	60,889.....			0.....
00-1103231.....	FAIRFIELD.....	NJ.....		02/12/2021.....							0.....		90,654.....	90,654.....			0.....
00-1103232.....	SAN DIEGO.....	CA.....		04/08/2021.....							0.....		482,175.....	482,175.....			0.....
00-1103262.....	IRVINE.....	CA.....		04/30/2021.....							0.....		55,016.....	55,016.....			0.....
00-1103263.....	CORONA.....	CA.....		06/21/2021.....							0.....		84,500.....	84,500.....			0.....
00-1103268.....	SUNNYVALE.....	TX.....		06/07/2021.....							0.....		133,971.....	133,971.....			0.....
00-1103275.....	BRISTOL.....	TN.....		06/24/2021.....							0.....		32,715.....	32,715.....			0.....
00-1103276.....	CONYERS.....	GA.....		07/15/2021.....							0.....		67,348.....	67,348.....			0.....
00-1103278.....	JEFFERSONVILLE.....	IN.....		08/26/2021.....							0.....		52,908.....	52,908.....			0.....
00-1103279.....	ELKRIDGE.....	MD.....		06/28/2021.....							0.....		138,516.....	138,516.....			0.....
00-1103282.....	LEHI.....	UT.....		06/03/2021.....							0.....		260,049.....	260,049.....			0.....
00-1103285.....	CINCINNATI.....	OH.....		08/05/2021.....							0.....		91,707.....	91,707.....			0.....
00-1103287.....	RIDGEWOOD.....	NJ.....		07/14/2021.....							0.....		207,289.....	207,289.....			0.....
00-1103301.....	MESA.....	AZ.....		08/05/2021.....							0.....		30,628.....	30,628.....			0.....
00-1103304.....	DRAPER.....	UT.....		09/03/2021.....							0.....		13,535.....	13,535.....			0.....
00-1103312.....	SAINT LOUIS.....	MO.....		08/05/2021.....							0.....		205,772.....	205,772.....			0.....
00-1103313.....	NASHVILLE.....	TN.....		09/01/2021.....							0.....		30,130.....	30,130.....			0.....
00-1103319.....	PLAINVILLE.....	MA.....		10/01/2021.....							0.....		53,027.....	53,027.....			0.....
00-1103324.....	CARSON.....	CA.....		11/10/2021.....							0.....		14,061.....	14,061.....			0.....
00-1103325.....	LOS ANGELES.....	CA.....		11/10/2021.....							0.....		10,836.....	10,836.....			0.....
00-1103326.....	SANTA ANA.....	CA.....		08/17/2021.....							0.....		34,647.....	34,647.....			0.....
00-1103328.....	CHATTANOOGA.....	TN.....		09/09/2021.....							0.....		36,399.....	36,399.....			0.....
00-1103339.....	DES MOINES.....	IA.....		08/31/2021.....							0.....		57,852.....	57,852.....			0.....
00-1103343.....	GREENBORO.....	NC.....		11/04/2021.....							0.....		53,242.....	53,242.....			0.....

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1103349.....	CHARLOTTE.....	NC.....	.....	10/07/2021.....	.....	.....	.....	.....	.....	.....	.....0	.....	.....85,601	85,601	.....	.....	.....0
00-9000144.....	ROCK HILL.....	SC.....	.....	08/01/2002.....	.....	.....74,382	.....	.....	.....	.....	.....0	.....	.....35,773	35,773	.....	.....	.....0
99-0000071.....	FORT WORTH.....	TX.....	.....	12/21/2018.....	.....	.....14,947,543	.....	.....	.....	.....	.....0	.....	.....489,000	489,000	.....	.....	.....0
0299999. Total - Mortgages With Partial Repayments.....						4,899,887,704	0	0	0	0	0	0	194,781,748	194,781,748	0	0	0
0599999. Total Mortgages.....						5,707,040,368	0	(58,502)	0	0	(58,502)	0	1,051,799,245	1,052,961,918	0	1,162,674	1,162,674

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 Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Fixed Income - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Unaffiliated																			
E07	Alcentra European Direct Lending Fund II (fka: Clareant)	.....	Kirchberg.....	LUX....	Alcentra Limited.....	.....	09/17/2015	2	11,957,889	12,803,995	12,803,995	255,168	- .....	- .....	.....	.....	.....1,129,416	12,941,973	2.230
	Alcentra European DLF Investor Feeder LP (fka: Clareant)	.....	St. Heilier, Jersey (Channel Islands)	JEY....	Alcentra Limited.....	.....	11/13/2014	2	406,952	586,850	586,850	344,741	- .....	- .....	.....	.....	.....118,056	14,250,841	1.600
	Ares Capital Europe V.....	.....	Wilmington.....	DE.....	Ares Management.....	.....	06/09/2021	2	12,677,917	13,314,650	13,314,650	636,733	- .....	- .....	.....	.....	.....98,460	27,815,761	0.450
	Ares Private Credit Solutions II (Sub Debt).....	.....	Wilmington.....	DE.....	Ares Management.....	.....	11/16/2021	2	1,397,266	1,397,266	1,397,266	- .....	- .....	- .....	.....	- .....	.....	.....6,102,734	0.190
	Ares Private Credit Solutions, L.P.....	.....	Wilmington.....	DE.....	Ares Private Credit Solutions.....	.....	06/23/2017	2	11,345,281	12,223,714	12,223,714	713,497	- .....	- .....	.....	.....	.....974,721	9,516,047	0.800
	BlackRock DLF IX 2020-1 CLO, LLC.....	.....	New York.....	CA.....	BlackRock.....	.....	12/31/2020	2	759,458	762,876	762,876	3,418	- .....	- .....	.....	- .....	- .....	- .....	.....0.080
	GSO Capital Opportunities Fund III.....	.....	Wilmington.....	DE.....	Blackstone Credit.....	.....	06/03/2016	2	7,364,366	7,516,287	7,516,287	151,921	- .....	- .....	.....	.....	.....1,476,906	4,657,918	0.230
	Guggenheim Private Debt Fund 2.0-I, LLC.....	.....	Wilmington.....	DE.....	Guggenheim Capital, LLC.....	.....	06/03/2016	2	18,769,963	19,237,741	19,237,741	467,778	- .....	- .....	.....	.....	.....2,639,182	13,427,748	4.670
	HPS Specialty Loan Fund V, L.P.....	.....	New York.....	NY.....	HPS Investment Partners.....	.....	01/25/2021	2	21,022,003	21,409,906	21,409,906	387,902	- .....	- .....	.....	.....	.....484,242	11,880,000	0.660
	HPS Specialty Loan Fund V-L, L.P.....	.....	New York.....	NY.....	HPS Investment Partners.....	.....	01/25/2021	2	5,802,099	5,865,659	5,865,659	63,561	- .....	- .....	.....	.....	.....384,676	6,300,000	0.240
	ICG SDP Fund 3B.....	.....	Grand Duchy.....	LUX....	Intermediate Capital Managers Limited.....	.....	03/22/2018	2	11,242,002	11,621,043	11,621,043	17,488	- .....	- .....	.....	.....	.....722,891	3,071,795	0.600
	ICG SDP Fund 4B.....	.....	Grand Duchy.....	LUX....	Intermediate Capital Group.....	.....	03/31/2020	2	9,855,013	10,424,632	10,424,632	331,282	- .....	- .....	.....	.....	.....254,237	19,632,504	0.750
	Newstone Capital Partners III, L.P.....	.....	Wilmington.....	DE.....	Newstone Capital Partners.....	.....	09/20/2016	2	8,705,799	11,433,815	11,433,815	2,728,016	- .....	- .....	.....	.....	.....2,312,261	1,177,911	2.430
	Newstone Capital Partners IV, L.P.....	.....	Dallas.....	TX.....	Newstone Capital Partners.....	.....	06/02/2019	2	3,446,149	3,446,149	3,446,149	(148,456)	- .....	- .....	.....	.....	.....1,662,354	13,912,593	2.350
	Oaktree Opportunities Fund Xb, L.P.....	.....	Grand Cayman.....	CYM....	Oaktree Capital Management.....	.....	06/18/2018	3	6,000,000	8,142,906	8,142,906	1,803,293	- .....	- .....	.....	- .....	.....	.....4,000,000	0.130
	Oaktree Opportunities Fund XI, L.P.....	.....	Grand Cayman.....	CYM....	Oaktree Capital Management.....	.....	01/15/2021	3	6,011,981	7,045,566	7,045,566	1,033,585	- .....	- .....	.....	.....	.....	.....13,988,019	0.130
	ORCC Senior Loan Fund LLC.....	.....	New York.....	NY.....	Owl Rock Capital Corporation.....	.....	07/21/2021	2	34,761,356	34,761,356	34,761,356	- .....	- .....	- .....	.....	.....	.....126,628	10,853,092	12.500
	Owl Rock Diversified Lending Insurance Fund L.P.....	.....	New York.....	NY.....	Owl Rock Capital Corporation.....	.....	12/20/2021	2	886,154	886,154	886,154	- .....	- .....	- .....	.....	- .....	.....	.....10,363,846	34.620
	Owl Rock First Lien Fund, L.P.....	.....	New York.....	NY.....	Owl Rock Capital Corporation.....	.....	03/28/2019	3	10,101,072	10,727,803	10,727,803	688,814	- .....	- .....	.....	.....	.....382,297	-	0.970
	TCW Direct Lending LLC.....	.....	Dover.....	DE.....	TCW Direct Lending.....	.....	03/20/2015	2	6,350,857	8,396,012	8,396,012	1,921,720	- .....	- .....	.....	.....	.....876,100	11,398,234	2.230
	TCW Direct Lending VII LLC.....	.....	Los Angeles.....	CA.....	TCW Direct Lending.....	.....	05/14/2018	2	6,316,860	6,353,647	6,353,647	36,787	- .....	- .....	.....	.....	.....851,172	2,323,315	0.730
	TCW Rescue Financing Fund LP.....	.....	Los Angeles.....	CA.....	TCW Direct Lending.....	.....	10/13/2021	3	3,311,739	3,311,739	3,311,739	- .....	- .....	- .....	.....	- .....	.....	.....14,688,261	1.800
	Vista Credit Opportunities Fund II, L.P.....	.....	Wilmington.....	DE.....	Vista Equity Partners.....	.....	05/10/2017	2	1,017,414	1,025,537	1,025,537	8,123	- .....	- .....	.....	.....	.....193,674	1,020,676	0.390
	Vista Credit Opportunities Fund II-B, L.P.....	.....	San Francisco.....	CA.....	Vista Equity Partners.....	.....	06/01/2016	2	3,255,881	3,269,528	3,269,528	13,647	- .....	- .....	.....	.....	.....319,362	1,737,026	6.120
1799999. Total - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Fixed Income - NAIC Desig Not Assigned - Unaffiliated.....									202,765,471	215,964,831	215,964,831	11,459,018	0	0	0	0	15,006,635	215,060,294	XXX
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Unaffiliated																			
	Advent International GPE IX, L.P.....	.....	Grand Cayman.....	CYM....	Advent International.....	.....	10/21/2019	3	2,014,250	5,523,493	5,523,493	3,230,103	- .....	- .....	.....	- .....	.....204,319	1,640,218	0.060
	AlpInvest Co-Investment Fund (Onshore) VIII, L.P.....	.....	Wilmington.....	DE.....	AlpInvest.....	.....	10/11/2021	3	1,807,100	1,807,100	1,807,100	- .....	- .....	- .....	.....	- .....	.....	.....7,192,900	0.300
	Altaris Health Partners V, L.P.....	.....	New York.....	NY.....	Altaris Capital Partners, LLC.....	.....	04/22/2021	3	605,641	605,262	605,262	(379)	- .....	- .....	.....	- .....	.....	.....1,894,359	0.100
	Ampersand 2018 Limited Partnership.....	.....	Boston.....	MA.....	Ampersand Capital.....	.....	10/30/2018	3	4,489,318	6,846,967	6,846,967	1,536,651	- .....	- .....	.....	- .....	.....	.....350,000	1.080
	Ampersand 2020, L.P.....	.....	Boston.....	MA.....	Ampersand Capital.....	.....	11/12/2020	3	1,720,695	1,758,859	1,758,859	38,164	- .....	- .....	.....	- .....	.....	.....3,079,305	0.670
	BIF IV Renewable Sidacar-B, LP.....	.....	Toronto.....	CAN...	Brookfield Asset Management.....	.....	03/20/2020	3	3,762,798	4,043,067	4,043,067	280,269	- .....	- .....	.....	.....	.....93,077	3,864,213	0.800
	Blackstone Infrastructure Partners.....	.....	New York.....	NY.....	Blackstone Infrastructure.....	.....	03/14/2019	3	14,078,065	15,371,075	15,371,075	1,660,515	- .....	- .....	.....	.....	.....158,647	1,544,910	0.350
	Blackstone Infrastructure Partners (Supplemental Account II) L.P.....	.....	New York.....	NY.....	Blackstone Private Equity.....	.....	04/13/2020	3	1,262,373	1,101,742	1,101,742	(46,940)	- .....	- .....	.....	- .....	.....	.....1,771,842	0.040
	Brookfield Infrastructure Fund IV.....	.....	Toronto.....	CAN...	Brookfield Asset Management.....	.....	11/05/2019	3	7,965,263	8,772,671	8,772,671	558,480	- .....	- .....	.....	.....	.....356,527	4,654,043	0.060
	Catalyst Fund Limited Partnership V.....	.....	Toronto.....	CAN...	Catalyst Capital Group, Inc.....	.....	08/12/2015	3	5,863,204	6,015,408	6,015,408	1,895,329	- .....	- .....	.....	.....	.....309,499	3,615,234	0.650
	CHG PPC Investor LLC.....	.....	Dover.....	DE.....	Pritzker Private Capital.....	.....	12/20/2021	3	1,778,000	1,778,000	1,778,000	- .....	- .....	- .....	.....	- .....	- .....	- .....	.....0.110

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
E07.1	Clearlake Capital Partners V.....	.....	Santa Monica.....	CA.....	Clearlake Capital.....	.....	12/05/2017	3	2,654,528	5,201,034	5,201,034	622,648	-	-	-	-	3,357,921	1,361,050	0.110
	Clearlake Capital Partners VI, L.P.....	.....	Santa Monica.....	CA.....	Clearlake Capital.....	.....	05/22/2020	3	3,600,446	5,523,524	5,523,524	1,871,022	-	-	-	-	80,008	894,530	0.060
	Clearlake Flagship Plus Partners, L.P.....	.....	Santa Monica.....	CA.....	Clearlake Capital.....	.....	02/05/2021	3	1,384,904	2,245,308	2,245,308	860,404	-	-	-	-	54,096	2,608,457	0.200
	Dyal Capital Partners III Co-Invest Moonrise LP.....	.....	New York.....	NY.....	Dyal Capital.....	.....	07/25/2017	3	3,175,869	5,679,529	5,679,529	(255,145)	-	-	-	-	-	-	13.280
	Dyal Capital Partners III, L.P.....	.....	New York.....	NY.....	Dyal Capital.....	.....	09/30/2016	3	11,268,436	16,279,882	16,279,882	3,510,240	-	-	-	-	1,830,155	12,485,410	0.380
	Dyal Capital Partners IV.....	.....	New York.....	NY.....	Dyal Capital.....	.....	06/11/2018	3	4,030,539	8,809,927	8,809,927	4,510,689	-	-	-	-	728,939	8,115,727	0.130
	EETF Sidcar I-A, L.P.....	.....	New York.....	NY.....	EnCap Investments.....	.....	04/21/2021	3	3,089,878	3,089,878	3,089,878	-	-	-	-	-	818,415	1,988,392	0.400
	EnCap Energy Transition Co-Investment Fund I-A, L.P.....	.....	New York.....	NY.....	EnCap Investments.....	.....	04/21/2021	3	1,276,039	1,276,039	1,276,039	-	-	-	-	-	267,115	1,659,151	0.270
	EnCap Energy Transition Fund I-A, L.P.....	.....	Houston.....	TX.....	EnCap Investments.....	.....	04/21/2021	3	3,768,153	3,768,153	3,768,153	-	-	-	-	-	426,006	5,865,246	0.830
	EQT Infrastructure V.....	.....	Stockholm.....	SWE.....	EQT Partners.....	.....	08/13/2021	3	4,477,077	4,161,315	4,161,315	(315,762)	-	-	-	-	-	10,500,611	0.080
	Forrest Holdings I LP.....	.....	Dover.....	DE.....	Whitehorse Liquidity.....	.....	03/15/2021	3	452,187	1,236,853	1,236,853	784,666	-	-	-	-	-	269,645	43.760
	FP Solar Finance LP.....	.....	New York.....	NY.....	Fundamental Advisors.....	.....	07/30/2020	3	12,969,707	13,413,128	13,413,128	443,421	-	-	-	-	-	15,000,000	24.350
	Fundamental Partners III, L.P.....	.....	Wilmington.....	DE.....	Fundamental Advisors.....	.....	05/18/2017	3	13,861,534	16,456,797	16,456,797	2,092,484	-	-	-	-	1,993,960	3,051,356	1.810
	Fundamental Partners IV LP.....	.....	Wilmington.....	DE.....	Fundamental Advisors.....	.....	12/11/2020	3	12,623,905	13,590,943	13,590,943	967,038	-	-	-	-	28,676	12,212,500	2.500
	Global Infrastructure Partners IV, L.P.....	.....	New York.....	NY.....	Global Infrastructure Partners.....	.....	10/23/2019	3	3,654,782	2,877,010	2,877,010	(266,575)	-	-	-	-	-	13,163,633	0.070
	GTCR Fund XII.....	.....	New York.....	NY.....	GTCR.....	.....	05/04/2018	3	3,827,573	5,390,947	5,390,947	1,140,978	-	-	-	-	969,608	911,185	0.090
	GTCR Fund XIII.....	.....	New York.....	NY.....	GTCR.....	.....	09/07/2021	3	195,246	267,645	267,645	72,399	-	-	-	-	16,954	2,231,250	0.040
	ICG Europe Fund VII, L.P.....	.....	St Helier.....	JEY.....	Intermediate Capital Group.....	.....	08/24/2018	2	6,436,599	9,352,445	9,352,445	1,750,076	-	-	-	(642,578)	257,334	2,817,546	0.200
	ICG Europe Fund VIII SCSp.....	.....	St Helier.....	JEY.....	Intermediate Capital Group.....	.....	09/24/2021	2	1,061,380	764,255	764,255	(297,125)	-	-	-	(28,485)	-	11,452,489	2.750
	ICG Europe Mid-Market Fund.....	.....	Grand Duchy.....	LUX.....	Intermediate Capital Managers Limited.....	.....	04/09/2020	2	2,733,358	3,053,171	3,053,171	456,197	-	-	-	-	(143,935)	4,063,988	0.600
	Ironwood Power Services LLC.....	.....	Wilmington.....	DE.....	Cyprium Investment Partners LLC.....	.....	08/26/2021	2	1,202,430	1,202,430	1,202,430	-	-	-	-	-	-	-	2.160
	KH Aggregator LP.....	.....	Wilmington.....	DE.....	Whitehorse Liquidity.....	.....	11/25/2020	3	522,298	756,277	756,277	233,979	-	-	-	-	-	-	0.120
	L Catterton IX Offshore, L.P.....	.....	Greenwich.....	CT.....	Catterton Partners.....	.....	05/22/2020	3	2,197,990	2,815,840	2,815,840	564,630	-	-	-	-	452,226	3,719,521	0.120
	Landmark Equity Partners XVI, L.P.....	.....	Wilmington.....	DE.....	Landmark Partners.....	.....	12/06/2018	3	1,625,590	3,614,406	3,614,406	1,415,433	-	-	-	-	12,366	4,734,012	0.170
	MBK Partners Fund V.....	.....	Grand Cayman.....	CYM.....	MBK Partners.....	.....	03/23/2021	3	1,260,483	1,516,373	1,516,373	255,890	-	-	-	-	-	3,739,517	0.080
	Mercato Partners Traverse IV QP, L.P.....	.....	Salt Lake City.....	UT.....	Mercato Partners.....	.....	04/16/2021	3	715,000	1,027,086	1,027,086	312,086	-	-	-	-	-	2,280,000	1.000
	Mercato Traverse Prime Core Co-Invest, LLC.....	.....	Dover.....	DE.....	Mercato Partners.....	.....	07/19/2021	3	335,526	614,857	614,857	279,331	-	-	-	-	-	-	1.100
	Navis Asia Fund VIII, L.P.....	.....	Grand Cayman.....	CYM.....	Navis.....	.....	06/11/2021	3	885,391	712,615	712,615	(172,776)	-	-	-	-	-	3,160,000	0.520
	NB Specialty Finance Fund II, LP.....	.....	Wilmington.....	DE.....	Neuberger Berman.....	.....	12/20/2021	3	2,241,537	2,241,537	2,241,537	-	-	-	-	-	-	12,750,000	1.500
	Nirvana Holdings I LP.....	.....	Dover.....	DE.....	Whitehorse Liquidity.....	.....	06/29/2021	3	329,896	466,102	466,102	136,205	-	-	-	-	-	547,000	0.200
	Northleaf Infrastructure Capital Partners (US) III LP....	.....	Toronto.....	CAN.....	Northleaf Infrastructure Capital Partners.....	.....	07/28/2021	3	6,246,423	6,827,890	6,827,890	581,467	-	-	-	-	-	8,788,619	1.060
	One Rock Capital Partners III, L.P.....	.....	New York.....	NY.....	One Rock Capital Partners.....	.....	06/22/2021	3	1,261,738	693,065	693,065	(568,673)	-	-	-	-	-	4,929,450	0.310
	Orbit Private Investments, L.P.....	.....	Dover.....	DE.....	Siris Capital.....	.....	12/20/2021	3	952,381	952,381	952,381	-	-	-	-	-	-	-	2.270
	ORCP III Triton Co-Investors, L.P.....	.....	New York.....	NY.....	One Rock Capital Partners.....	.....	03/29/2021	3	215,153	214,495	214,495	(658)	-	-	-	-	-	-	0.100
	Peppertree Capital Fund VI, LP.....	.....	Wilmington.....	DE.....	Peppertree Capital Management.....	.....	05/05/2016	3	3,417,438	7,261,168	7,261,168	1,952,165	-	-	-	-	-	-	2.670
	Peppertree Capital Fund VII, LP.....	.....	Wilmington.....	DE.....	Peppertree Capital Management.....	.....	11/28/2018	3	9,760,000	13,759,847	13,759,847	3,015,337	-	-	-	-	-	240,000	2.030
	Peppertree Capital Fund VIII QP, LP.....	.....	Chagrin Falls.....	OH.....	Peppertree Capital Management.....	.....	01/27/2020	3	15,960,000	18,574,444	18,574,444	2,421,141	-	-	-	-	-	3,040,000	1.930
	Porcupine Holdings LP.....	.....	Dover.....	DE.....	Whitehorse Liquidity.....	.....	12/29/2021	3	864,873	864,873	864,873	-	-	-	-	-	-	442,657	0.190
	PPC III LP.....	.....	Dover.....	DE.....	Pritzker Private Capital.....	.....	09/21/2021	3	5,272,682	6,019,739	6,019,739	747,057	-	-	-	-	-	4,780,183	0.380
	Ranger Lexipol Holdings, LLC.....	.....	Dover.....	DE.....	Riverside.....	.....	12/27/2021	3	759,932	759,932	759,932	-	-	-	-	-	-	-	0.090

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
E07.2	RiverGlade Capital, L.P.....	.....	Chicago.....	IL.....	RiverGlade Capital.....	.....	07/31/2019	3	3,199,809	3,599,758	3,599,758	286,040	-	.....	.....	.....	.....1,085,379	2,949,043	1.540
	Riverside Strategic Capital Fund I, L.P.....	.....	New York.....	NY.....	Riverside.....	.....	05/23/2017	2	5,830,952	6,601,465	6,601,465	1,423,431	-	.....	.....	-	-	.....1,919,866	2.520
	Silver Lake Partners VI, L.P.....	.....	Wilmington.....	DE.....	Silver Lake.....	.....	01/06/2021	3	2,370,178	2,961,329	2,961,329	591,151	-	.....	.....	-	.....5,485	3,635,307	0.030
	Siris Partners IV, L.P.....	.....	New York.....	NY.....	Siris Capital.....	.....	03/15/2019	3	2,686,596	3,995,745	3,995,745	1,383,029	-	.....	.....	-	.....44,096	2,079,507	0.140
	TPG Healthcare Partners, L.P.....	.....	Fort Worth.....	TX.....	TPG Capital.....	.....	10/01/2019	3	1,169,042	1,961,908	1,961,908	865,666	-	.....	.....	-	.....55,279	1,844,190	0.110
	TPG Partners VIII, L.P.....	.....	Fort Worth.....	TX.....	TPG Capital.....	.....	10/01/2019	3	1,085,118	1,374,670	1,374,670	371,528	-	.....	.....	-	.....62,548	1,347,907	0.020
	TPG VIII Croc CI I, L.P.....	.....	Dover.....	DE.....	TPG Capital.....	.....	04/12/2021	3	601,176	722,977	722,977	121,801	-	.....	.....	-	-	-	.....0.110
	Veritas Capital Vantage Fund, L.P.....	.....	Wilmington.....	DE.....	Veritas Capital.....	.....	07/01/2021	3	610,363	554,091	554,091	(56,272)	-	.....	.....	-	-	.....4,639,637	0.420
	Vista Foundation Fund IV, L.P.....	.....	Dover.....	DE.....	Vista Equity Partners.....	.....	07/24/2020	3	1,179,837	1,125,555	1,125,555	(13,693)	-	.....	.....	-	-	.....1,819,705	0.070
	Whitehorse Liquidity Partners III LP.....	.....	Wilmington.....	DE.....	Whitehorse Liquidity.....	.....	10/30/2019	3	5,209,732	6,920,451	6,920,451	714,595	-	.....	.....	-	.....1,384,725	2,166,458	0.500
	Whitehorse Liquidity Partners IV LP.....	.....	Wilmington.....	DE.....	Whitehorse Liquidity.....	.....	11/25/2020	3	4,182,627	5,974,973	5,974,973	1,792,346	-	.....	.....	-	.....3,159	4,335,804	0.300
	Yukon Capital Partners (IC) Parallel IV, L.P.....	.....	Minneapolis.....	MN.....	Yukon Partners.....	.....	12/30/2021	2	1,142,014	1,142,014	1,142,014	-	.....	.....	.....	-	-	.....3,457,986	3.670
	Yukon Capital Partners III, L.P.....	.....	Minneapolis.....	MN.....	Yukon Partners.....	.....	07/18/2017	2	10,145,236	10,679,587	10,679,587	534,351	-	.....	.....	.....	.....1,583,019	3,777,776	4.120
	ZMC III, L.P.....	.....	New York.....	NY.....	ZMC.....	.....	01/03/2020	3	699,766	625,788	625,788	(36,546)	-	.....	.....	-	-	.....1,870,857	0.330
1999999. Total - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Unaffiliated.....									238,028,054	295,197,095	295,197,095	46,249,888	0	0	0	(814,998)	16,639,538	229,254,192	XXX
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Affiliated																			
	Eagle Captive Reinsurance, LLC.....	.....	Columbus.....	OH.....	Nationwide Life Insurance Company.....	.....	08/11/2015	.....	.....50,000,000	52,039,992	52,039,992	427,393	-	.....	.....	-	.....424,000,000	-	100.000
2099999. Total - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Affiliated.....									50,000,000	52,039,992	52,039,992	427,393	0	0	0	0	424,000,000	0	XXX
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Unaffiliated																			
E07.2	AEW Core Property Trust (U.S.), Inc.....	.....	Baltimore.....	MD.....	AEW Core Property Trust.....	.....	02/21/2019	.....	.....16,338,684	17,850,736	17,850,736	1,512,052	-	.....	.....	-	.....606,978	-	0.170
	Almanac Realty Securities VIII, L.P.....	.....	Dover.....	DE.....	Almanac Realty Investors.....	.....	12/21/2018	.....	.....6,803,282	7,148,188	7,148,188	679,961	-	.....	.....	-	.....362,525	13,054,582	1.140
	Ares US Real Estate Opportunity Fund III, L.P.....	.....	Wilmington.....	DE.....	Ares Management.....	.....	04/15/2021	.....	.....1,881,927	2,074,487	2,074,487	192,560	-	.....	.....	-	.....48,032	4,118,073	0.410
	Bell Institutional Fund VI, LP.....	.....	Dover.....	DE.....	Bell Partners.....	.....	06/15/2017	.....	.....12,307,631	15,817,622	15,817,622	2,971,829	-	.....	.....	-	.....442,642	574,961	2.170
	Bell Institutional Fund VII, LLC.....	.....	Dover.....	DE.....	Bell Partners.....	.....	10/30/2019	.....	.....3,807,161	3,824,265	3,824,265	141,686	-	.....	.....	-	.....67,585	4,144,792	0.840
	Boston Capital Intermediate Term Income Fund LLC...	.....	Boston.....	MA.....	Boston Capital Holdings Limited Partnership.....	.....	11/01/2011	.....	.....106,985	38,636	38,636	-	.....	.....	.....	-	.....8,302	.....	.....33.330
	CCP NI Master Tenant LLC.....	.....	Santa Monica.....	CA.....	CCP NI Owner LLC.....	.....	07/31/2015	.....	.....9,486,578	752,032	752,032	-	(29,233)	.....	.....	-	-	-	.....50.000
	CIM Fund VIII, L.P.....	.....	Los Angeles.....	CA.....	CIM Group.....	.....	12/31/2014	.....	.....12,590,454	10,765,401	10,765,401	(1,081,896)	-	.....	.....	-	-	-	.....0.770
	Crow Holdings Multi-Family Build-To-Hold Fund, LP....	.....	Dover.....	DE.....	Crow Holdings Capital Partners, LLC.....	.....	06/25/2019	.....	.....9,678,202	12,021,298	12,021,298	1,674,021	-	.....	.....	-	-	.....781,034	5.360
	Crow Holdings Realty Partners IX LP.....	.....	Dover.....	DE.....	Crow Holdings Capital Partners.....	.....	10/14/2020	.....	.....16,160,196	16,160,196	16,160,196	-	.....	.....	.....	-	.....60,197	9,984,863	1.410
	Crow Holdings Realty Partners VII.....	.....	Wilmington.....	DE.....	Crow Holdings Capital Partners.....	.....	05/01/2015	.....	.....979,190	979,190	979,190	-	.....	.....	.....	-	.....597,212	858,356	0.700
	Crow Holdings Realty Partners VIII, L.P.....	.....	Dover.....	DE.....	Crow Holdings Capital Partners.....	.....	09/24/2018	.....	.....3,199,810	3,199,810	3,199,810	-	.....	.....	.....	-	.....3,116,546	1,258,719	1.000
	Crow Holdings Retail Fund, L.P.....	.....	Dover.....	DE.....	Crow Holdings Capital Partners, LLC.....	.....	04/01/2015	.....	.....9,335,177	10,843,785	10,843,785	1,391,407	-	.....	.....	-	.....774,897	880,511	3.390
	Dermody Properties Industrial Co-Invest Fund II, LP...	.....	Dover.....	DE.....	Dermody Properties.....	.....	08/28/2020	.....	.....437,046	2,272,007	2,272,007	585,882	-	.....	.....	-	-	.....24,445	2.790
	Dermody Properties Industrial Fund II, L.P.....	.....	Dover.....	DE.....	Dermody Properties.....	.....	12/27/2018	.....	-	.....8,749,745	8,749,745	7,480,397	-	.....	.....	-	.....4,961,829	957,769	2.420
	Dermody Properties Industrial Fund III, LP.....	.....	Dover.....	DE.....	Dermody Properties.....	.....	06/10/2021	.....	.....5,954,743	5,642,654	5,642,654	(312,089)	-	.....	.....	-	-	.....14,084,905	2.000
	Dermody Properties Industrial Ontario Ranch Co-Invest Fund, L.P.....	.....	Ontario.....	CA.....	Dermody Properties.....	.....	11/08/2021	.....	.....9,987,233	9,987,233	9,987,233	-	.....	.....	.....	-	-	-	.....6.100
	DivcoWest Fund V, LP.....	.....	Dover.....	DE.....	Divco West, LLC.....	.....	06/23/2017	.....	.....9,897,055	11,068,854	11,068,854	1,171,799	-	.....	.....	-	.....652,997	3,242,987	0.950
	DivcoWest Fund VI-A, LP.....	.....	Dover.....	DE.....	Divco West, LLC.....	.....	11/06/2020	.....	.....1,129,039	1,001,556	1,001,556	(127,483)	-	.....	.....	-	-	.....3,829,099	0.220
	Exeter Industrial Value Fund IV, L.P.....	.....	Dover.....	DE.....	EQT Exeter.....	.....	10/24/2016	.....	.....1,562,663	1,562,663	1,562,663	(4,961,812)	-	.....	.....	-	.....20,348,835	1,113,725	1.570
	Exeter Industrial Value fund V, L.P.....	.....	Dover.....	DE.....	EQT Exeter.....	.....	10/23/2020	.....	.....8,400,000	10,559,419	10,559,419	2,159,419	-	.....	.....	-	-	.....3,600,000	0.610

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 Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
E07.3	FrontRange Co-GP Property Fund, LP.....	.....	Dover.....	DE.....	FrontRange Co-GP Property Fund.....	.....	04/30/2021	.....	.....691,838	684,253	684,253	(7,585)	-	-	-	-	-	5,400,000	1.500
	GEM Realty Fund VI, L.P.....	.....	Wilmington.....	DE.....	GEM Realty Capital.....	.....	04/15/2016	.....	.....6,113,679	7,136,486	7,136,486	1,198,727	-	-	-	-	944,651	5,699,297	1.180
	Haines Madison LLC.....	.....	Columbus.....	OH.....	White Haines LLC.....	.....	08/20/2021	.....	.....81,754	81,754	81,754	-	-	-	-	-	-	2,451,869	0.680
	Harrison Street Real Estate Partners VI, L.P.....	.....	Dover.....	DE.....	Harrison Street.....	.....	08/09/2017	.....	.....6,747,433	9,453,761	9,453,761	1,296,448	-	-	-	-	249,793	1,294,286	1.260
	Harrison Street Real Estate Partners VII, L.P.....	.....	Dover.....	DE.....	Harrison Street.....	.....	03/12/2019	.....	.....7,501,031	7,899,214	7,899,214	564,277	-	-	-	-	-	1,589,758	0.770
	Harrison Street Real Estate Partners VIII, L.P.....	.....	Dover.....	DE.....	Harrison Street.....	.....	03/29/2021	.....	.....5,538,908	5,369,557	5,369,557	(169,351)	-	-	-	-	-	4,446,133	0.500
	Helios Infracore LLC.....	.....	Washington.....	DC.....	Sol Systems LLC.....	.....	12/22/2017	.....	.....20,853,136	10,748,516	10,748,516	(3,814,730)	-	-	-	-	-	5,155,940	18.000
	HSREP VII Co-Investment, L.P.....	.....	New York.....	NY.....	Harrison Street.....	.....	05/02/2019	.....	.....1,460,848	1,892,687	1,892,687	382,489	-	-	-	-	-	683,470	1.410
	HSREP VIII Co-Investment, L.P.....	.....	Dover.....	DE.....	Harrison Street.....	.....	08/11/2021	.....	.....466,586	463,357	463,357	(3,229)	-	-	-	-	-	4,533,368	0.990
	Madison Realty Capital Debt Fund IV LP.....	.....	Dover.....	DE.....	Madison Realty Capital.....	.....	04/22/2019	.....	.....7,705,614	8,581,134	8,581,134	142,371	-	-	-	-	663,803	2,570,983	0.880
	Madison Realty Capital Debt Fund V LP.....	.....	Dover.....	DE.....	Madison Realty Capital.....	.....	03/27/2020	.....	.....18,511,803	19,116,355	19,116,355	512,355	-	-	-	-	21,317	8,609,764	1.300
	Model Tobacco Development Group LLC.....	.....	Vienna.....	VA.....	Model Tobacco Master Tenant LLC.....	.....	10/27/2020	.....	.....698,834	172,578	172,578	-	(526,256)	-	-	-	-	-	0.060
	Nationwide Sol 1 LLC.....	.....	Washington.....	DC.....	Sol Systems LLC.....	.....	07/21/2016	.....	.....38,998,510	4,548,080	4,548,080	-	(418,612)	-	-	-	-	-	50.000
	Nationwide Sol 2 LLC.....	.....	Washington.....	DC.....	Sol Systems LLC.....	.....	07/19/2017	.....	.....7,651,637	792,287	792,287	-	-	-	-	-	-	-	39.810
	Oak Street Real Estate Capital Fund V, LP.....	.....	Dover.....	DE.....	Oak Street Real Estate Capital, LLC.....	.....	11/16/2020	.....	.....4,617,471	5,141,953	5,141,953	524,482	-	-	-	-	411,281	6,785,000	0.500
	PCCP Credit IX, LP.....	.....	Dover.....	DE.....	PCCP.....	.....	03/28/2017	.....	.....12,161,120	12,622,546	12,622,546	315,265	-	-	-	-	933,798	20,031,000	3.000
	PCCP Credit X, LP.....	.....	Dover.....	DE.....	PCCP.....	.....	08/17/2021	.....	.....17,465,392	17,587,312	17,587,312	121,920	-	-	-	-	-	20,978,992	2.600
	PCCP Equity VII.....	.....	Dover.....	DE.....	PCCP.....	.....	05/10/2016	.....	.....4,158,072	5,566,350	5,566,350	586,860	-	-	-	-	1,141,768	1,634,925	1.250
	PCCP Equity VIII.....	.....	Dover.....	DE.....	PCCP.....	.....	09/18/2018	.....	.....9,880,384	11,145,316	11,145,316	445,069	-	-	-	-	2,104,835	5,042,395	1.500
	Pretium Residential Real Estate Fund II, L.P.....	.....	New York.....	NY.....	Pretium Partners.....	.....	09/01/2016	3	-	8,157,411	8,157,411	9,550,146	-	-	-	-	-	22,123,876	2.510
	Related Real Estate Fund III, LP.....	.....	Dover.....	DE.....	Related Real Estate.....	.....	08/27/2020	.....	.....2,441,376	2,884,412	2,884,412	359,775	-	-	-	-	-	7,591,106	0.520
	Rubenstein Properties Fund III, L.P.....	.....	Wilmington.....	DE.....	Rubenstein Partners.....	.....	10/23/2015	.....	.....14,978,907	14,505,989	14,505,989	923,090	-	-	-	-	-	-	2.650
	Stonehenge REV I LLC.....	.....	Columbus.....	OH.....	Stonehenge Capital Company LLC.....	.....	12/22/2015	.....	.....17,215,141	1,970,832	1,970,832	-	(379,352)	-	-	-	-	-	49.950
	Stonehenge REV II LLC.....	.....	Columbus.....	OH.....	Stonehenge Capital Company LLC.....	.....	04/26/2016	.....	.....13,184,235	997,746	997,746	-	(222,332)	-	-	-	-	-	49.950
	U.S. Strategic Industrial Fund II LP.....	.....	Delaware.....	DE.....	U.S. Strategic Industrial Fund II GP LLC.....	.....	06/10/2021	.....	.....1,399,963	1,745,153	1,745,153	345,190	-	-	-	-	-	8,602,520	2.290
	US Government Building Open-End Feeder 1.....	.....	San Antonio.....	TX.....	USAA Real Estate Company.....	.....	07/17/2008	.....	.....10,209,385	11,513,179	11,513,179	878,989	-	-	-	-	432,339	-	0.410
	US Office Development Program, L.P.....	.....	Wilmington.....	DE.....	USAA Real Estate Company.....	.....	12/02/2014	.....	.....9,942,365	12,945,058	12,945,058	1,095,561	-	-	-	-	-	6,867,260	3.570
	US Regional Logistics Program II, L.P.....	.....	Dover.....	DE.....	US RLP GP, LLC.....	.....	01/12/2018	.....	.....11,000,000	14,405,611	14,405,611	2,072,318	-	-	-	-	-	9,000,000	20.000
	US Regional Logistics Program III, L.P.....	.....	Dover.....	DE.....	US RLP GP, LLC.....	.....	01/27/2021	.....	.....22,312,500	27,446,337	27,446,337	5,133,837	-	-	-	-	-	62,687,500	21.250
	US Regional Logistics Program, L.P.....	.....	Dover.....	DE.....	US RLP GP, LLC.....	.....	10/18/2016	.....	.....931,650	1,760,703	1,760,703	829,053	-	-	-	-	4,907,107	19,420,326	13.330
	Walton Street Real Estate Fund VIII, L.P.....	.....	Wilmington.....	DE.....	Walton Street Capital.....	.....	05/18/2016	.....	.....5,368,378	9,192,988	9,192,988	1,998,437	-	-	-	-	-	8,689,015	1.140
	Waterton Residential Property Venture XIII, L.P.....	.....	Dover.....	DE.....	Waterton Residential.....	.....	11/03/2017	.....	.....13,986,869	19,331,226	19,331,226	6,002,466	-	-	-	-	998,813	150,451	1.630
	Waterton Residential Property Venture XIV, L.P.....	.....	Dover.....	DE.....	Waterton Residential.....	.....	12/10/2020	.....	.....1,108,357	1,261,629	1,261,629	153,272	-	-	-	-	-	3,891,640	0.430
2199999. Total - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Unaffiliated.....									435,426,232	409,441,547	409,441,547	44,915,235	(1,575,785)	0	0	0	44,858,082	308,439,695	XXX
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Affiliated																			
	NW REI (NLIC), LLC.....	.....	Columbus.....	OH.....	Nationwide Life Insurance Company.....	.....	05/02/2016	.....	.....43,149,034	71,288,812	71,288,812	14,297,198	-	-	-	-	24,219,366	-	100.000
2299999. Total - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Affiliated.....									43,149,034	71,288,812	71,288,812	14,297,198	0	0	0	0	24,219,366	0	XXX
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Other - Unaffiliated																			
	Pretium Mortgage Credit Partners I, L.P.....	.....	Wilmington.....	DE.....	Pretium Partners.....	.....	03/19/2015	3	-	2,896,812	2,896,812	1,613,484	-	-	-	-	-	20,000,000	5.120
	Pretium Residential Credit Fund II, LP.....	.....	New York.....	NY.....	Pretium Partners.....	.....	04/20/2021	3	13,793,434	14,072,207	14,072,207	278,773	-	-	-	-	130,851	11,250,000	2.000

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
2599999. Total - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Other - Unaffiliated.....									13,793,434	16,969,019	16,969,019	1,892,257	0	0	0	0	130,851	31,250,000	XXX
Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated																			
E07.4	Alliant Tax Credit Fund 82 Ltd.....		Palm Beach.....	FL.....	Alliant GP 82 LLC.....		03/31/2015		40,862,483	18,302,741	18,302,741	-	...(3,635,043)	-	-	-	-	752,527	50.000
	Alliant Tax Credit Fund 84 Ltd.....		Palm Beach.....	FL.....	Alliant GP 84 LLC.....		12/21/2015		11,814,815	5,709,473	5,709,473	-	...(1,010,996)	-	-	-	-	642,114	15.600
	American Tax Credit Fund 2018-C LLC.....		Columbus.....	OH.....	Nationwide Life Insurance Company.....		10/31/2018		1,000	1,000	1,000	-	-	-	-	-	-	-	0.010
	American Tax Credit Fund 2021-B LLC.....		Columbus.....	OH.....	Nationwide Life Insurance Company.....		11/15/2021		1,000	1,000	1,000	-	-	-	-	-	-	-	0.010
	American Tax Credit Fund 2021-C LLC.....		Columbus.....	OH.....	Nationwide Life Insurance Company.....		12/15/2021		1,000	1,000	1,000	-	-	-	-	-	-	-	0.010
	Nationwide Affordable Housing Fund 48: RBC Tax Credit Fund 79 LLC		Cleveland.....	OH.....	RBC Tax Credit LLC.....		06/04/2012		21,685,142	1,313,207	1,313,207	-	(811,970)	-	-	-	-	197,947	99.990
	Nationwide Affordable Housing Fund 51: Red Stone Equity Fund 39 LLC		Wilmington.....	DE.....	TCB Mecklenberg Mill, Inc. #8.....		12/20/2013		9,126,237	252,366	252,366	-	(1,697,145)	-	-	-	-	22,992	99.490
	Nationwide Affordable Housing Fund 53 - RBC Tax Credit Fund - 90 LLC		Cleveland.....	OH.....	RBC Tax Credit IV LLC.....		10/30/2014		65,002,125	26,092,535	26,092,535	-	(5,702,837)	-	-	-	-	1,074,246	49.990
	Nationwide Affordable Housing Fund 54 - Red Stone Equity Fund - 49 LLC		Cleveland.....	OH.....	RESP MM LLC.....		11/24/2015		20,614,311	11,462,816	11,462,816	-	(1,864,237)	-	-	-	-	207,561	49.990
	Nationwide Affordable Housing Fund 55 RBC Tax Credit Fund 95 LLC		Cleveland.....	OH.....	RBC Tax Credit IV LLC.....		02/12/2016		26,354,420	13,079,637	13,079,637	-	(2,129,325)	-	-	-	-	454,376	50.000
	Nationwide Affordable Housing Fund 57 RBC Tax Credit Fund 98 LP		Cleveland.....	OH.....	RBC Tax Credit IV LLC.....		10/27/2017		17,882,371	14,256,998	14,256,998	-	(1,492,070)	-	-	-	-	460,964	12.990
	OEF Nationwide Fund IV LLC.....		Columbus.....	OH.....	Ohio Equity Fund Inc.....		09/22/2016		5,247,257	2,814,299	2,814,299	-	(511,666)	-	-	-	-	623,887	50.000
	Ohio Equity Fund for Housing Limited Partnership XXV		Columbus.....	OH.....	Ohio Equity Fund GP XXV LLC.....		04/06/2015		16,298,145	5,297,108	5,297,108	-	(1,282,454)	-	-	-	-	2,368,961	50.000
	Ohio Equity Fund for Housing Limited Partnership XXVI		Columbus.....	OH.....	Ohio Equity Fund GP XXVI LLC.....		07/22/2016		13,259,146	7,280,330	7,280,330	-	(1,340,251)	-	-	-	-	1,743,668	4.820
	Raymond James Housing Opportunities Fund 35, LLC.		St Petersburg.....	FL.....	Raymond James Tax Credit Funds, Inc.....		12/08/2014		11,335,334	660,186	660,186	-	(1,011,247)	-	-	-	-	173,173	49.990
	WNC Institutional Tax Credit Fund 33 LLC.....		Irvine.....	CA.....	WNC Advisors, LLC.....		09/23/2010		39,846,562	10,098,201	10,098,201	-	(1,628,487)	-	-	-	-	-	99.990
	WNC Institutional Tax Credit Fund NW 2015 LP.....		Irvine.....	CA.....	WNC Advisors LLC.....		05/15/2015		18,547,215	9,033,929	9,033,929	-	(1,419,904)	-	-	-	-	88,875	49.990
3799999. Total - Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated.....									317,878,563	125,656,826	125,656,826	0	...(25,537,632)	0	0	0	0	8,811,291	XXX
Non-Guaranteed Federal Low Income Housing Tax Credit - Affiliated																			
	American Tax Credit Fund 2017-B LLC.....		Columbus.....	OH.....	Nationwide Life Insurance Company.....		11/03/2017		1,000	1,000	1,000	-	-	-	-	-	-	-	0.010
	American Tax Credit Fund 2018-B LLC.....		Columbus.....	OH.....	Nationwide Life Insurance Company.....		07/13/2018		1,000	1,000	1,000	-	-	-	-	-	-	-	0.010
	American Tax Credit Fund 2019-A LLC.....		Columbus.....	OH.....	Nationwide Life Insurance Company.....		12/06/2019		1,000	1,000	1,000	-	-	-	-	-	-	-	0.010
	American Tax Credit Fund 2019-B LLC.....		Columbus.....	OH.....	Nationwide Life Insurance Company.....		12/20/2019		1,000	1,000	1,000	-	-	-	-	-	-	-	0.010
	American Tax Credit Fund 2020-B LLC.....		Columbus.....	OH.....	Nationwide Life Insurance Company.....		12/14/2020		1,000	1,000	1,000	-	-	-	-	-	-	-	0.010
	American Tax Credit Fund 2021-A LLC.....		Columbus.....	OH.....	Nationwide Life Insurance Company.....		12/21/2020		1,000	1,000	1,000	-	-	-	-	-	-	-	0.010
	Nationwide Life Tax Credit Partners 2004 - F LLC.....		Columbus.....	OH.....	Nationwide Life Insurance Co.....		12/06/2004		1,001	1	1	-	-	-	-	-	-	-	0.010
	Nationwide Tax Credit Partners 2014 - C LLC.....		Columbus.....	OH.....	Nationwide Life Insurance Company.....		08/22/2014		18,139,219	6,176,478	6,176,478	-	(1,603,768)	-	-	-	-	-	50.000
3899999. Total - Non-Guaranteed Federal Low Income Housing Tax Credit - Affiliated.....									18,146,220	6,182,479	6,182,479	0	(1,603,768)	0	0	0	0	0	XXX
Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated																			
	Nationwide Affordable Housing Fund 58 RBC Tax Credit Fund 102 LP State		Cleveland.....	OH.....	RBC Tax Credit IV LLC.....		10/31/2018		1,568,511	5,060	5,060	-	(393,438)	-	-	-	-	61,396	.....

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
	Nationwide State Tax Credit Fund III RBC Tax Credit Fund 104 LLC		Cleveland.....	OH.....	RBC Tax Credit IV LLC.....		10/30/2019		1,749,067	1,568,609	1,568,609	-	(92,836)	-		-	-	-	
4199999. Total - Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated.....									3,317,578	1,573,669	1,573,669	0	(486,274)	0	0	0	0	61,396	XXX
Non-Guaranteed State Low Income Housing Tax Credit - Affiliated																			
	American Tax Credit Fund 2018-A LLC.....		Columbus.....	OH.....	Nationwide Life Insurance Company.....		03/14/2018		4,240,590	4,240,590	4,240,590	-	-	-		-	-	51,902	0.010
4299999. Total - Non-Guaranteed State Low Income Housing Tax Credit - Affiliated.....									4,240,590	4,240,590	4,240,590	0	0	0	0	0	0	51,902	XXX
4899999. Subtotal - Unaffiliated.....									1,211,209,332	1,064,802,987	1,064,802,987	104,516,398	(27,599,691)	0	0	(814,998)	76,635,106	792,876,868	XXX
4999999. Subtotal - Affiliated.....									115,535,844	133,751,873	133,751,873	14,724,591	(1,603,768)	0	0	0	448,219,366	51,902	XXX
5099999. Totals.....									1,326,745,176	1,198,554,860	1,198,554,860	119,240,989	(29,203,459)	0	0	(814,998)	524,854,472	792,928,770	XXX

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

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Fixed Income - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Unaffiliated										
E08	Ares Capital Europe V.....	Wilmington.....	DE.....	Ares Management.....	06/09/2021.....	2	12,677,917	.....	.....	.....0.450
	Ares Private Credit Solutions II (Sub Debt).....	Wilmington.....	DE.....	Ares Management.....	11/16/2021.....	2	1,397,266	.....	.....	.....0.190
	Ares Private Credit Solutions, L.P.....	Wilmington.....	DE.....	Ares Private Credit Solutions.....	06/23/2017.....	2	.....	.....1,603,740	.....	.....0.800
	GSO Capital Opportunities Fund III.....	Wilmington.....	DE.....	Blackstone Credit.....	06/03/2016.....	2	.....	.....564,811	.....	.....0.230
	HPS Specialty Loan Fund V, L.P.....	New York.....	NY.....	HPS Investment Partners.....	01/25/2021.....	2	21,298,596	.....	.....	.....0.660
	HPS Specialty Loan Fund V-L, L.P.....	New York.....	NY.....	HPS Investment Partners.....	01/25/2021.....	2	5,802,099	.....	.....	.....0.240
	ICG SDP Fund 3B.....	Grand Duchy.....	LUX.....	Intermediate Capital Managers Limited.....	03/22/2018.....	2	.....	.....1,479,346	.....	.....0.600
	ICG SDP Fund 4B.....	Grand Duchy.....	LUX.....	Intermediate Capital Group.....	03/31/2020.....	2	.....	.....8,220,862	.....	.....0.750
	Newstone Capital Partners III, L.P.....	Wilmington.....	DE.....	Newstone Capital Partners.....	09/20/2016.....	2	.....	.....354,242	.....	.....2.430
	Newstone Capital Partners IV, L.P.....	Dallas.....	TX.....	Newstone Capital Partners.....	06/02/2019.....	2	.....	.....1,947,183	.....	.....2.350
	Oaktree Opportunities Fund Xb, L.P.....	Grand Cayman.....	CYM.....	Oaktree Capital Management.....	06/18/2018.....	3	.....	.....500,000	.....	.....0.130
	Oaktree Opportunities Fund XI, L.P.....	Grand Cayman.....	CYM.....	Oaktree Capital Management.....	01/15/2021.....	3	6,011,981	.....	.....	.....0.130
	ORCC Senior Loan Fund LLC.....	New York.....	NY.....	Owl Rock Capital Corporation.....	07/21/2021.....	2	37,099,365	.....	.....	.....12.500
	Owl Rock Diversified Lending Insurance Fund L.P.....	New York.....	NY.....	Owl Rock Capital Corporation.....	12/20/2021.....	2	886,154	.....	.....	.....34.620
	TCW Direct Lending VII LLC.....	Los Angeles.....	CA.....	TCW Direct Lending.....	05/14/2018.....	2	.....	.....2,133,390	.....	.....0.730
	TCW Rescue Financing Fund LP.....	Los Angeles.....	CA.....	TCW Direct Lending.....	10/13/2021.....	3	3,311,739	.....	.....	.....1.800
	Vista Credit Opportunities Fund II, L.P.....	Wilmington.....	DE.....	Vista Equity Partners.....	05/10/2017.....	2	.....	.....47,371	.....	.....0.390
	Vista Credit Opportunities Fund II-B, L.P.....	San Francisco.....	CA.....	Vista Equity Partners.....	06/01/2016.....	2	.....	.....96,674	.....	.....6.120
1799999. Total - Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Fixed Income - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Unaffiliated					.....	.....	.....88,485,117	16,947,619	0	XXX
Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Unaffiliated										
E08	Advent International GPE IX, L.P.....	Grand Cayman.....	CYM.....	Advent International.....	10/21/2019.....	3	.....	.....731,668	.....	.....0.060
	AlpInvest Co-Investment Fund (Onshore) VIII, L.P.....	Wilmington.....	DE.....	AlpInvest.....	10/11/2021.....	3	1,807,100	.....	.....	.....0.300
	Altaris Health Partners V, L.P.....	New York.....	NY.....	Altaris Capital Partners, LLC.....	04/22/2021.....	3	605,641	.....	.....	.....0.100
	Ampersand 2018 Limited Partnership.....	Boston.....	MA.....	Ampersand Capital.....	10/30/2018.....	3	.....	.....1,050,000	.....	.....1.080
	Ampersand 2020, L.P.....	Boston.....	MA.....	Ampersand Capital.....	11/12/2020.....	3	.....	.....1,282,086	.....	.....0.670
	BIF IV Renewable Sidecar-B, LP.....	Toronto.....	CAN.....	Brookfield Asset Management.....	03/20/2020.....	3	.....	.....2,058,832	.....	.....0.800
	Blackstone Infrastructure Partners.....	New York.....	NY.....	Blackstone Infrastructure.....	03/14/2019.....	3	.....	.....10,601,796	.....	.....0.350
	Blackstone Infrastructure Partners (Supplemental Account II) L.P.....	New York.....	NY.....	Blackstone Private Equity.....	04/13/2020.....	3	.....	.....859,335	.....	.....0.040
	Brookfield Infrastructure Fund IV.....	Toronto.....	CAN.....	Brookfield Asset Management.....	11/05/2019.....	3	.....	.....3,797,459	.....	.....0.060
	Catalyst Fund Limited Partnership V.....	Toronto.....	CAN.....	Catalyst Capital Group, Inc.....	08/12/2015.....	3	.....	.....894,492	.....	.....0.650
	CHG PPC Investor LLC.....	Dover.....	DE.....	Pritzker Private Capital.....	12/20/2021.....	3	1,778,000	.....	.....	.....0.110
	Clearlake Capital Partners V.....	Santa Monica.....	CA.....	Clearlake Capital.....	12/05/2017.....	3	.....	.....1,019,675	.....	.....0.110
	Clearlake Capital Partners VI, L.P.....	Santa Monica.....	CA.....	Clearlake Capital.....	05/22/2020.....	3	.....	.....2,502,886	.....	.....0.060
	Clearlake Flagship Plus Partners, L.P.....	Santa Monica.....	CA.....	Clearlake Capital.....	02/05/2021.....	3	1,752,902	.....	.....	.....0.200
	Dyal Capital Partners III, L.P.....	New York.....	NY.....	Dyal Capital.....	09/30/2016.....	3	.....	.....595,070	.....	.....0.380
	Dyal Capital Partners IV.....	New York.....	NY.....	Dyal Capital.....	06/11/2018.....	3	.....	.....2,702,984	.....	.....0.130
	EETF Sidecar I-A, L.P.....	New York.....	NY.....	EnCap Investments.....	04/21/2021.....	3	3,918,574	.....	.....	.....0.400
	EnCap Energy Transition Co-Investment Fund I-A, L.P.....	New York.....	NY.....	EnCap Investments.....	04/21/2021.....	3	1,692,069	.....	.....	.....0.270
	EnCap Energy Transition Fund I-A, L.P.....	.....	TX.....	EnCap Investments.....	04/21/2021.....	3	5,395,855	.....	.....	.....0.830
	EQT Infrastructure V.....	Stockholm.....	SWE.....	EQT Partners.....	08/13/2021.....	3	4,603,950	.....	.....	.....0.080
	Forrest Holdings I LP.....	Dover.....	DE.....	Whitehorse Liquidity.....	03/15/2021.....	3	1,067,237	.....	.....	.....43.760
	FP Solar Finance LP.....	New York.....	NY.....	Fundamental Advisors.....	07/30/2020.....	3	.....	.....10,031,300	.....	.....24.350
	Fundamental Partners III, L.P.....	Wilmington.....	DE.....	Fundamental Advisors.....	05/18/2017.....	3	.....	.....1,087,613	.....	.....1.810

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
E08.1	Fundamental Partners IV LP.....	Wilmington.....	DE.....	Fundamental Advisors.....	12/11/2020.....	3	.....	.....5,016,826	.....	.....2.500
	Global Infrastructure Partners IV, L.P.....	New York.....	NY.....	Global Infrastructure Partners.....	10/23/2019.....	3	.....	.....3,071,599	.....	.....0.070
	GTCR Fund XII.....	New York.....	NY.....	GTCR.....	05/04/2018.....	3	.....	.....1,569,936	.....	.....0.090
	GTCR Fund XIII.....	New York.....	NY.....	GTCR.....	09/07/2021.....	3	268,750	.....	.....	.....0.040
	H.I.G. Europe Middle Market LBO Fund, L.P.....	Grand Cayman.....	CYM.....	H.I.G. Global Capital Partners.....	06/18/2021.....	3	149,365	.....	.....	.....0.240
	ICG Europe Fund VII, L.P.....	St Helier.....	JEY.....	Intermediate Capital Group.....	08/24/2018.....	2	.....	.....2,175,938	.....	.....0.200
	ICG Europe Fund VIII SCSp.....	St Helier.....	JEY.....	Intermediate Capital Group.....	09/24/2021.....	2	1,417,790	.....	.....	.....2.750
	ICG Europe Mid-Market Fund.....	Grand Duchy.....	LUX.....	Intermediate Capital Managers Limited.....	04/09/2020.....	2	.....	.....2,532,078	.....	.....0.600
	Ironwood Power Services LLC.....	Wilmington.....	DE.....	Cyprium Investment Partners LLC.....	08/26/2021.....	2	1,229,097	.....	.....	.....2.160
	KH Aggregator LP.....	Wilmington.....	DE.....	Whitehorse Liquidity.....	11/25/2020.....	3	.....	.....39,093	.....	.....0.120
	L Catterton IX Offshore, L.P.....	Greenwich.....	CT.....	Catterton Partners.....	05/22/2020.....	3	.....	.....1,658,228	.....	.....0.120
	Landmark Equity Partners XVI, L.P.....	Wilmington.....	DE.....	Landmark Partners.....	12/06/2018.....	3	.....	.....798,918	.....	.....0.170
	MBK Partners Fund V.....	Grand Cayman.....	CYM.....	MBK Partners.....	03/23/2021.....	3	1,260,483	.....	.....	.....0.080
	Mercato Partners Traverse IV QP, L.P.....	Salt Lake City.....	UT.....	Mercato Partners.....	04/16/2021.....	3	715,000	.....	.....	.....1.000
	Mercato Traverse Prime Core Co-Invest, LLC.....	Dover.....	DE.....	Mercato Partners.....	07/19/2021.....	3	335,526	.....	.....	.....1.100
	Navis Asia Fund VIII, L.P.....	Grand Cayman.....	CYM.....	Navis.....	06/11/2021.....	3	885,391	.....	.....	.....0.520
	NB Specialty Finance Fund II, LP.....	Wilmington.....	DE.....	Neuberger Berman.....	12/20/2021.....	3	2,261,840	.....	.....	.....1.500
	Nirvana Holdings I LP.....	Dover.....	DE.....	Whitehorse Liquidity.....	06/29/2021.....	3	786,510	.....	.....	.....0.200
	Northleaf Infrastructure Capital Partners (US) III LP.....	Toronto.....	CAN.....	Northleaf Infrastructure Capital Partners.....	07/28/2021.....	3	6,348,103	.....	.....	.....1.060
	One Rock Capital Partners III, L.P.....	New York.....	NY.....	One Rock Capital Partners.....	06/22/2021.....	3	1,896,433	.....	.....	.....0.310
	Orbit Private Investments, L.P.....	Dover.....	DE.....	Siris Capital.....	12/20/2021.....	3	952,381	.....	.....	.....2.270
	ORCP III Triton Co-Investors, L.P.....	New York.....	NY.....	One Rock Capital Partners.....	03/29/2021.....	3	744,848	.....	.....	.....0.100
	Peppertree Capital Fund VI, LP.....	Wilmington.....	DE.....	Peppertree Capital Management.....	05/05/2016.....	3	.....	.....108,000	.....	.....2.670
	Peppertree Capital Fund VII, LP.....	Wilmington.....	DE.....	Peppertree Capital Management.....	11/28/2018.....	3	.....	.....285,000	.....	.....2.030
	Peppertree Capital Fund VIII QP, LP.....	Chagrin Falls.....	OH.....	Peppertree Capital Management.....	01/27/2020.....	3	.....	.....9,006,000	.....	.....1.930
	Porcupine Holdings LP.....	Dover.....	DE.....	Whitehorse Liquidity.....	12/29/2021.....	3	894,190	.....	.....	.....0.190
	PPC III LP.....	Dover.....	DE.....	Pritzker Private Capital.....	09/21/2021.....	3	5,272,682	.....	.....	.....0.380
	Ranger Lexipol Holdings, LLC.....	Dover.....	DE.....	Riverside.....	12/27/2021.....	3	759,932	.....	.....	.....0.090
	RiverGlade Capital, L.P.....	Chicago.....	IL.....	RiverGlade Capital.....	07/31/2019.....	3	.....	.....2,104,675	.....	.....1.540
	Riverside Strategic Capital Fund I, L.P.....	New York.....	NY.....	Riverside.....	05/23/2017.....	2	.....	.....2,578,026	.....	.....2.520
	Silver Lake Partners VI, L.P.....	Wilmington.....	DE.....	Silver Lake.....	01/06/2021.....	3	2,732,745	.....	.....	.....0.030
	Siris Partners IV, L.P.....	New York.....	NY.....	Siris Capital.....	03/15/2019.....	3	.....	.....434,918	.....	.....0.140
	TPG Healthcare Partners, L.P.....	Fort Worth.....	TX.....	TPG Capital.....	10/01/2019.....	3	.....	.....508,760	.....	.....0.110
	TPG Partners VIII, L.P.....	Fort Worth.....	TX.....	TPG Capital.....	10/01/2019.....	3	.....	.....1,005,991	.....	.....0.020
	TPG VIII Croc CI I, L.P.....	Dover.....	DE.....	TPG Capital.....	04/12/2021.....	3	601,176	.....	.....	.....0.110
	Veritas Capital Vantage Fund, L.P.....	Wilmington.....	DE.....	Veritas Capital.....	07/01/2021.....	3	610,363	.....	.....	.....0.420
	Vista Foundation Fund IV, L.P.....	Dover.....	DE.....	Vista Equity Partners.....	07/24/2020.....	3	.....	.....1,128,702	.....	.....0.070
	Whitehorse Liquidity Partners III LP.....	Wilmington.....	DE.....	Whitehorse Liquidity.....	10/30/2019.....	3	.....	.....1,821,596	.....	.....0.500
	Whitehorse Liquidity Partners IV LP.....	Wilmington.....	DE.....	Whitehorse Liquidity.....	11/25/2020.....	3	.....	.....3,154,729	.....	.....0.300
	Yukon Capital Partners (IC) Parallel IV, L.P.....	Minneapolis.....	MN.....	Yukon Partners.....	12/30/2021.....	2	1,142,014	.....	.....	.....3.670
	Yukon Capital Partners III, L.P.....	Minneapolis.....	MN.....	Yukon Partners.....	07/18/2017.....	2	.....	.....523,420	.....	.....4.120
	Yukon Capital Partners IV, L.P.....	Minneapolis.....	MN.....	Yukon Partners.....	11/24/2020.....	2	.....	.....7,776,971	.....	.....3.670
	ZMC III, L.P.....	New York.....	NY.....	ZMC.....	01/03/2020.....	3	.....	.....225,260	.....	.....0.330

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
1999999.	Total - Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Unaffiliated.....						53,885,947	86,739,860	.0	XXX
Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Unaffiliated										
E08.2	AEW Core Property Trust (U.S.), Inc.....	Baltimore.....	MD.....	AEW Core Property Trust.....	02/21/2019.	.....	.....	.607,652	.....	.....0.170
	Almanac Realty Securities VIII, L.P.....	Dover.....	DE.....	Almanac Realty Investors.....	12/21/2018.	.....	.....	.2,728,768	.....	.....1.140
	Ares US Real Estate Opportunity Fund III, L.P.....	Wilmington.....	DE.....	Ares Management.....	04/15/2021.	.....	2,103,346	.....	.....	.....0.410
	Bell Institutional Fund VI, LP.....	Dover.....	DE.....	Bell Partners.....	06/15/2017.	.....	.....	.130,000	.....	.....2.170
	Bell Institutional Fund VII, LLC.....	Dover.....	DE.....	Bell Partners.....	10/30/2019.	.....	.....	.2,700,059	.....	.....0.840
	Caritas Center LLC.....	Richmond.....	VA.....	CARITAS Structure Inc.....	04/09/2019.	.....	.....	.8,709	.....	.....15.200
	Crow Holdings Multi-Family Build-To-Hold Fund, LP.....	Dover.....	DE.....	Crow Holdings Capital Partners, LLC.....	06/25/2019.	.....	.....	.556,313	.....	.....5.360
	Crow Holdings Realty Partners IX LP.....	Dover.....	DE.....	Crow Holdings Capital Partners.....	10/14/2020.	.....	.....	.17,512,829	.....	.....1.410
	Crow Holdings Realty Partners VII.....	Wilmington.....	DE.....	Crow Holdings Capital Partners.....	05/01/2015.	.....	.....	.36,060	.....	.....0.700
	Crow Holdings Realty Partners VIII, L.P.....	Dover.....	DE.....	Crow Holdings Capital Partners.....	09/24/2018.	.....	.....	.362,284	.....	.....1.000
	Crow Holdings Retail Fund, L.P.....	Dover.....	DE.....	Crow Holdings Capital Partners, LLC.....	04/01/2015.	.....	.....	.351,804	.....	.....3.390
	Dermody Properties Industrial Co-Invest Fund II, LP.....	Dover.....	DE.....	Dermody Properties.....	08/28/2020.	.....	.....	.412,095	.....	.....2.790
	Dermody Properties Industrial Fund II, L.P.....	Dover.....	DE.....	Dermody Properties.....	12/27/2018.	.....	.....	.847,734	.....	.....2.420
	Dermody Properties Industrial Fund III, LP.....	Dover.....	DE.....	Dermody Properties.....	06/10/2021.	.....	5,954,743	.....	.....	.....2.000
	Dermody Properties Industrial Ontario Ranch Co-Invest Fund, L.P.....	Ontario.....	CA.....	Dermody Properties.....	11/08/2021.	.....	9,987,233	.....	.....	.....6.100
	DivcoWest Fund V, LP.....	Dover.....	DE.....	Divco West, LLC.....	06/23/2017.	.....	.....	.587,959	.....	.....0.950
	DivcoWest Fund VI-A, LP.....	Dover.....	DE.....	Divco West, LLC.....	11/06/2020.	.....	.....	.935,635	.....	.....0.220
	DREA 6 Exchange LLC.....	Cincinnati.....	OH.....	6X Development LLC.....	11/15/2019.	.....	.....	.1,925	.....	.....1.000
	Exeter Industrial Value fund V, L.P.....	Dover.....	DE.....	EQT Exeter.....	10/23/2020.	.....	.....	.5,400,000	.....	.....0.610
	Fairmont Creamery LLC.....	Cleveland.....	OH.....	Sustainable Community Associates II #8.....	12/30/2013.	.....	.....	.1,000	.....	.....50.000
	FrontRange Co-GP Property Fund, LP.....	Dover.....	DE.....	FrontRange Co-GP Property Fund.....	04/30/2021.	.....	.691,838	.....	.....	.....1.500
	GEM Realty Fund VI, L.P.....	Wilmington.....	DE.....	GEM Realty Capital.....	04/15/2016.	.....	.....	.2,040,000	.....	.....1.180
	Haines Madison LLC.....	Columbus.....	OH.....	White Haines LLC.....	08/20/2021.	.....	.81,754	.....	.....	.....0.680
	Harrison Street Real Estate Partners VI, L.P.....	Dover.....	DE.....	Harrison Street.....	08/09/2017.	.....	.....	.120,000	.....	.....1.260
	Harrison Street Real Estate Partners VII, L.P.....	Dover.....	DE.....	Harrison Street.....	03/12/2019.	.....	.....	.1,650,095	.....	.....0.770
	Harrison Street Real Estate Partners VIII, L.P.....	Dover.....	DE.....	Harrison Street.....	03/29/2021.	.....	5,538,908	.....	.....	.....0.500
	Helios Infracore LLC.....	Washington.....	DC.....	Sol Systems LLC.....	12/22/2017.	.....	.....	.144,608	.....	.....18.000
	HSREP VII Co-Investment, L.P.....	New York.....	NY.....	Harrison Street.....	05/02/2019.	.....	.....	.448,944	.....	.....1.410
	HSREP VIII Co-Investment, L.P.....	Dover.....	DE.....	Harrison Street.....	08/11/2021.	.....	.466,586	.....	.....	.....0.990
	Madison Realty Capital Debt Fund IV LP.....	Dover.....	DE.....	Madison Realty Capital.....	04/22/2019.	.....	.....	.440,141	.....	.....0.880
	Madison Realty Capital Debt Fund V LP.....	Dover.....	DE.....	Madison Realty Capital.....	03/27/2020.	.....	.....	.16,618,804	.....	.....1.300
	Model Tobacco Development Group LLC.....	Vienna.....	VA.....	Model Tobacco Master Tenant LLC.....	10/27/2020.	.....	.....	.628,833	.....	.....0.060
	Nationwide Sol 1 LLC.....	Washington.....	DC.....	Sol Systems LLC.....	07/21/2016.	.....	.....	.236,184	.....	.....50.000
	Oak Street Real Estate Capital Fund V, LP.....	Dover.....	DE.....	Oak Street Real Estate Capital, LLC.....	11/16/2020.	.....	.....	.2,550,000	.....	.....0.500
	Oak Street Real Estate Capital Net Lease Property Fund, LP.....	Dover.....	DE.....	Oak Street Real Estate Capital, LLC.....	04/06/2021.	.....	.1,838	.....	.....	.....2.700
	PCCP Credit IX, LP.....	Dover.....	DE.....	PCCP.....	03/28/2017.	.....	.....	.2,250,000	.....	.....3.000
	PCCP Credit X, LP.....	Dover.....	DE.....	PCCP.....	08/17/2021.	.....	.23,279,974	.....	.....	.....2.600
	PCCP Equity VII.....	Dover.....	DE.....	PCCP.....	05/10/2016.	.....	.....	.241,729	.....	.....1.250
	PCCP Equity VIII.....	Dover.....	DE.....	PCCP.....	09/18/2018.	.....	.....	.4,832,012	.....	.....1.500
	Related Real Estate Fund III, LP.....	Dover.....	DE.....	Related Real Estate.....	08/27/2020.	.....	.....	.1,804,074	.....	.....0.520
	Rubenstein Properties Fund III, L.P.....	Wilmington.....	DE.....	Rubenstein Partners.....	10/23/2015	.....	.....	.1,911,504	.....	.....2.650

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
	U.S. Strategic Industrial Fund II LP.....	Delaware.....	DE.....	U.S. Strategic Industrial Fund II GP LLC.....	06/10/2021.		1,399,963	.....		.....2.290
	US Government Building Open-End Feeder 1.....	San Antonio.....	TX.....	USAA Real Estate Company.....	03/01/2019.		668,216	.....		.....0.410
	US Office Development Program, L.P.....	Wilmington.....	DE.....	USAA Real Estate Company.....	12/02/2014.		398,980	.....		.....3.570
	US Regional Logistics Program II, L.P.....	Dover.....	DE.....	US RLP GP, LLC.....	01/12/2018.		2,800,000	.....		.....20.000
	US Regional Logistics Program III, L.P.....	Dover.....	DE.....	US RLP GP, LLC.....	01/27/2021.		22,312,500	.....		.....21.250
	US Regional Logistics Program, L.P.....	Dover.....	DE.....	US RLP GP, LLC.....	10/18/2016.		400,000	.....		.....13.330
	Walton Street Real Estate Fund VIII, L.P.....	Wilmington.....	DE.....	Walton Street Capital.....	05/18/2016.		44,458	.....		.....1.140
	Waterton Residential Property Venture XIII, L.P.....	Dover.....	DE.....	Waterton Residential.....	11/03/2017.		2,576,405	.....		.....1.630
	Waterton Residential Property Venture XIV, L.P.....	Dover.....	DE.....	Waterton Residential.....	12/10/2020.		1,075,602	.....		.....0.430
219999. Total - Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Unaffiliated.....							71,818,683	77,061,415	0	XXX
Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Affiliated										
	NW REI (NLIC), LLC.....	Columbus.....	OH.....	Nationwide Life Insurance Company.....	05/02/2016.			32,551,235		100.000
2299999. Total - Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Affiliated.....							0	32,551,235	0	XXX
Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Other - Unaffiliated										
	Pretium Mortgage Credit Partners I, L.P.....	Wilmington.....	DE.....	Pretium Partners.....	03/19/2015.	3		128,090		2.240
	Pretium Residential Credit Fund II, LP.....	New York.....	NY.....	Pretium Partners.....	04/20/2021.	3	13,829,929			2.000
2599999. Total - Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Other - Unaffiliated.....							13,829,929	128,090	0	XXX
Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated										
	Alliant Tax Credit Fund 82 Ltd.....	Palm Beach.....	FL.....	Alliant GP 82 LLC.....	03/31/2015.			165,980		50.000
	Alliant Tax Credit Fund 84 Ltd.....	Palm Beach.....	FL.....	Alliant GP 84 LLC.....	12/21/2015.			23,800		15.600
	American Tax Credit Fund 2021-B LLC.....	Columbus.....	OH.....	Nationwide Life Insurance Company.....	11/15/2021.		1,000			0.010
	American Tax Credit Fund 2021-C LLC.....	Columbus.....	OH.....	Nationwide Life Insurance Company.....	12/15/2021.		1,000			0.010
	Nationwide Affordable Housing Fund 48: RBC Tax Credit Fund 79 LLC.....	Cleveland.....	OH.....	RBC Tax Credit LLC.....	06/04/2012.			71,369		99.990
	Nationwide Affordable Housing Fund 51: Red Stone Equity Fund 39 LLC.....	Wilmington.....	DE.....	TCB Mecklenberg Mill, Inc. #8.....	12/20/2013.			29,494		98.990
	Nationwide Affordable Housing Fund 53 - RBC Tax Credit Fund - 90 LLC.....	Cleveland.....	OH.....	RBC Tax Credit IV LLC.....	10/30/2014.			95,610		49.990
	Nationwide Affordable Housing Fund 54 - Red Stone Equity Fund - 49 LLC.....	Cleveland.....	OH.....	RESP MM LLC.....	11/24/2015.			55,613		49.990
	Nationwide Affordable Housing Fund 55 RBC Tax Credit Fund 95 LLC.....	Cleveland.....	OH.....	RBC Tax Credit IV LLC.....	02/12/2016.			203,930		49.990
	Nationwide Affordable Housing Fund 57 RBC Tax Credit Fund 98 LP.....	Cleveland.....	OH.....	RBC Tax Credit IV LLC.....	10/27/2017.			3,724,342		12.990
	OEF Nationwide Fund IV LLC.....	Columbus.....	OH.....	Ohio Equity Fund Inc.....	09/22/2016.			152,046		50.000
	Ohio Equity Fund for Housing Limited Partnership XXV.....	Columbus.....	OH.....	Ohio Equity Fund GP XXV LLC.....	04/06/2015.			580,535		50.000
	Ohio Equity Fund for Housing Limited Partnership XXVI.....	Columbus.....	OH.....	Ohio Equity Fund GP XXVI LLC.....	07/22/2016.			457,010		4.820
	Raymond James Housing Opportunities Fund 35, LLC.....	St Petersburg.....	FL.....	Raymond James Tax Credit Funds, Inc.....	12/08/2014.			21,524		49.990
	WNC Institutional Tax Credit Fund NW 2015 LP.....	Irvine.....	CA.....	WNC Advisors LLC.....	05/15/2015.			69,564		49.990
3799999. Total - Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated.....							2,000	5,650,817	0	XXX
Non-Guaranteed Federal Low Income Housing Tax Credit - Affiliated										
	American Tax Credit Fund 2021-A LLC.....	Columbus.....	OH.....	Nationwide Life Insurance Company.....	12/21/2020.			(4,216,941)		0.010
	Nationwide Tax Credit Partners 2014 - C LLC.....	Columbus.....	OH.....	Nationwide Life Insurance Company.....	08/22/2014.			92,111		50.000
3899999. Total - Non-Guaranteed Federal Low Income Housing Tax Credit - Affiliated.....							0	(4,124,830)	0	XXX
Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated										
	Nationwide Affordable Housing Fund 58 RBC Tax Credit Fund 102 LP State.....	Cleveland.....	OH.....	RBC Tax Credit IV LLC.....	10/31/2018.			67,927		1.000
4199999. Total - Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated.....							0	67,927	0	XXX
Non-Guaranteed State Low Income Housing Tax Credit - Affiliated										
	American Tax Credit Fund 2018-A LLC.....	Columbus.....	OH.....	Nationwide Life Insurance Company.....	03/14/2018.			14,308		0.010

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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
4299999.	Total - Non-Guaranteed State Low Income Housing Tax Credit - Affiliated.....						0	14,308	0	XXX
4899999.	Subtotal - Unaffiliated.....						228,021,676	186,595,728	0	XXX
4999999.	Subtotal - Affiliated.....						0	28,440,713	0	XXX
5099999.	Totals.....						228,021,676	215,036,441	0	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income

Joint Venture, Partnership or LLC Interests Which Underlying Assets Have Characteristics of Fixed Income - NAIC Desig Not Assigned by the Securities Valuation Office (SVO) - Unaffiliated

	Alcentra European Direct Lending Fund II (fka: Clareant).....	Kirchberg.....	LUX	Distribution.....	09/17/2015.	12/23/2021.	2,760,654	-	-	-	-	0	-	2,760,654	2,760,654	-	-	0	-
	Alcentra European DLF Investor Feeder LP (fka: Clareant)...	St. Heilier, Jersey (Channel Islands)	JEY	Distribution.....	11/13/2014.	12/21/2021.	2,531,734	-	-	-	-	0	-	2,531,734	2,531,734	-	-	0	-
	Ares Private Credit Solutions, L.P.....	Wilmington.....	DE..	Distribution.....	06/23/2017.	12/23/2021.	4,084,278	-	-	-	-	0	-	4,084,278	4,084,278	-	-	0	-
	GSO Capital Opportunities Fund III.....	Wilmington.....	DE..	Distribution.....	06/03/2016.	12/23/2021.	2,619,986	-	-	-	-	0	-	2,619,986	2,619,986	-	-	0	-
	Guggenheim Private Debt Fund 2.0-I, LLC.....	Wilmington.....	DE..	Distribution.....	06/03/2016.	12/22/2021.	9,194,290	-	-	-	-	0	-	9,194,290	9,194,290	-	-	0	-
	HPS Specialty Loan Fund V, L.P.....	New York.....	NY..	Distribution.....	01/25/2021.	11/30/2021.	276,592	-	-	-	-	0	-	276,592	276,592	-	-	0	-
	ICG SDP Fund 3B.....	Grand Duchy.....	LUX	Distribution.....	03/22/2018.	11/10/2021.	975,902	-	-	-	-	0	-	975,902	975,902	-	-	0	-
	ICG SDP Fund 4B.....	Grand Duchy.....	LUX	Distribution.....	03/31/2020.	10/28/2021.	758,858	-	-	-	-	0	-	758,858	758,858	-	-	0	-
	Newstone Capital Partners III, L.P.....	Wilmington.....	DE..	Distribution.....	09/20/2016.	12/16/2021.	5,032,357	-	-	-	-	0	-	5,032,357	5,032,357	-	-	0	-
	Newstone Capital Partners IV, L.P.....	Dallas.....	TX..	Distribution.....	06/02/2019.	12/22/2021.	5,194,133	-	-	-	-	0	-	5,194,133	5,194,133	-	-	0	-
	ORCC Senior Loan Fund LLC.....	New York.....	NY..	Distribution.....	07/21/2021.	11/16/2021.	2,338,009	-	-	-	-	0	-	2,338,009	2,338,009	-	-	0	-
	TCW Direct Lending LLC.....	Dover.....	DE..	Distribution.....	03/20/2015.	12/29/2021.	5,448,802	-	-	-	-	0	-	5,448,802	5,448,802	-	-	0	-
	TCW Direct Lending VII LLC.....	Los Angeles.....	CA..	Distribution.....	05/14/2018.	12/29/2021.	1,565,456	-	-	-	-	0	-	1,565,456	1,565,456	-	-	0	-
	Vista Credit Opportunities Fund II, L.P.....	Wilmington.....	DE..	Distribution.....	05/10/2017.	11/09/2021.	854,243	-	-	-	-	0	-	854,243	854,243	-	-	0	-
	Vista Credit Opportunities Fund II-B, L.P.....	San Francisco.....	CA..	Distribution.....	06/01/2016.	11/04/2021.	918,510	-	-	-	-	0	-	918,510	918,510	-	-	0	-
1799999.	Total - Joint Venture, Partnership or LLC Interests Which Underlying Assets Have Characteristics of Fixed Income -NAIC Desig Not Assigned - Unaffiliated.....						44,553,804	0	0	0	0	0	0	44,553,804	44,553,804	0	0	0	0

Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Unaffiliated

Advent International GPE IX, L.P.	Grand Cayman	CYM	Distribution	10/21/2019	06/30/2021	95,532	-	-	-	-	0	-	95,532	95,532	-	-	0	-
BIF IV Renewable Sidecar-B, LP	Toronto	CAN	Distribution	03/20/2020	12/15/2021	441,462	-	-	-	-	0	-	441,462	441,462	-	-	0	-
Blackstone Infrastructure Partners	New York	NY	Distribution	03/14/2019	12/30/2021	107,325	-	-	-	-	0	-	107,325	107,325	-	-	0	-
Blackstone Infrastructure Partners (Supplemental Account II) L.P.	New York	NY	Distribution	04/13/2020	03/15/2021	6,177	-	-	-	-	0	-	6,177	6,177	-	-	0	-
Brookfield Infrastructure Fund IV	Toronto	CAN	Distribution	11/05/2019	12/15/2021	1,808,615	-	-	-	-	0	-	1,808,615	1,808,615	-	-	0	-
Catalyst Fund Limited Partnership V	Toronto	CAN	Distribution	08/12/2015	11/17/2021	522,580	-	-	-	-	0	-	522,580	522,580	-	-	0	-
Clearlake Capital Partners V	Santa Monica	CA	Distribution	12/05/2017	12/29/2021	1,492,370	-	-	-	-	0	-	1,492,370	1,492,370	-	-	0	-
Clearlake Capital Partners VI, L.P.	Santa Monica	CA	Distribution	05/22/2020	07/28/2021	36,404	-	-	-	-	0	-	36,404	36,404	-	-	0	-
Clearlake Flagship Plus Partners, L.P.	Santa Monica	CA	Distribution	02/05/2021	10/04/2021	367,998	-	-	-	-	0	-	367,998	367,998	-	-	0	-
Dyal Capital Partners III Co-Invest Moonrise LP	New York	NY	Distribution	02/22/2017	02/22/2021	94,437	-	-	-	-	0	-	94,437	94,437	-	-	0	-
Dyal Capital Partners IV	New York	NY	Distribution	06/11/2018	10/18/2021	1,745,324	-	-	-	-	0	-	1,745,324	1,745,324	-	-	0	-
EETF Sidecar I-A, L.P.	New York	NY	Distribution	04/21/2021	12/28/2021	828,696	-	-	-	-	0	-	828,696	828,696	-	-	0	-
EnCap Energy Transition Co-Investment Fund I-A, L.P.	New York	NY	Distribution	04/21/2021	12/28/2021	416,030	-	-	-	-	0	-	416,030	416,030	-	-	0	-
EnCap Energy Transition Fund I-A, L.P.	Houston	TX	Distribution	04/21/2021	12/28/2021	1,627,703	-	-	-	-	0	-	1,627,703	1,627,703	-	-	0	-
EQT Infrastructure V	Stockholm	SWE	Distribution	08/13/2021	12/17/2021	126,873	-	-	-	-	0	-	126,873	126,873	-	-	0	-
Forrest Holdings I LP	Dover	DE	Distribution	03/15/2021	12/30/2021	615,051	-	-	-	-	0	-	615,051	615,051	-	-	0	-
Fundamental Partners III, L.P.	Wilmington	DE	Distribution	05/18/2017	12/23/2021	996,979	-	-	-	-	0	-	996,979	996,979	-	-	0	-
Fundamental Partners IV LP	Wilmington	DE	Distribution	12/11/2020	06/16/2021	90,629	-	-	-	-	0	-	90,629	90,629	-	-	0	-
GTCR Fund XII	New York	NY	Distribution	05/04/2018	12/03/2021	651,631	-	-	-	-	0	-	651,631	651,631	-	-	0	-
GTCR Fund XIII	New York	NY	Distribution	09/07/2021	12/30/2021	73,504	-	-	-	-	0	-	73,504	73,504	-	-	0	-
H.I.G. Europe Middle Market LBO Fund, L.P.	Grand Cayman	CYM	Distribution	06/18/2021	06/18/2021	-	-	-	-	-	0	-	149,365	-	(3,458)	(145,907)	(149,365)	-
ICG Europe Fund VII, L.P.	St Helier	JEY	Distribution	08/24/2018	08/04/2021	162,496	-	-	-	-	0	-	162,496	166,357	3,861	-	3,861	-

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							
																				Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
CUSIP Identification	Name or Description	City	State																	
	ICG Europe Fund VIII SCSp.....	St Helier.....	JEY	Distribution.....	09/24/2021.	12/14/2021.	327,925	-	-	-	-	0	-	327,925	315,911	(12,014)	-	(12,014)	-	
	ICG Europe Mid-Market Fund.....	Grand Duchy.....	LUX	Distribution.....	04/09/2020.	02/05/2021.	4,629	-	-	-	-	0	-	4,629	381	(4,248)	-	(4,248)	-	
	Ironwood Power Services LLC.....	Wilmington.....	DE..	Distribution.....	08/26/2021.	12/30/2021.	26,667	-	-	-	-	0	-	26,667	26,667	-	-	0	-	
	KH Aggregator LP.....	Wilmington.....	DE..	Distribution.....	11/25/2020.	12/30/2021.	187,736	-	-	-	-	0	-	187,736	187,736	-	-	0	-	
	L Catterton IX Offshore, L.P.....	Greenwich.....	CT..	Distribution.....	05/22/2020.	04/14/2021.	259,851	-	-	-	-	0	-	259,851	259,851	-	-	0	-	
	Landmark Equity Partners XVI, L.P.....	Wilmington.....	DE..	Distribution.....	12/06/2018.	12/28/2021.	2,372,157	-	-	-	-	0	-	2,372,157	2,372,157	-	-	0	-	
	NB Specialty Finance Fund II, LP.....	Wilmington.....	DE..	Distribution.....	12/20/2021.	12/06/2021.	20,302	-	-	-	-	0	-	20,302	20,302	-	-	0	-	
	Nirvana Holdings I LP.....	Dover.....	DE..	Distribution.....	06/29/2021.	12/31/2021.	456,614	-	-	-	-	0	-	456,614	456,614	-	-	0	-	
	Northleaf Infrastructure Capital Partners (US) III LP.....	Toronto.....	CAN	Distribution.....	07/28/2021.	07/28/2021.	101,680	-	-	-	-	0	-	101,680	101,680	-	-	0	-	
	One Rock Capital Partners III, L.P.....	New York.....	NY..	Distribution.....	06/22/2021.	12/28/2021.	634,695	-	-	-	-	0	-	634,695	634,695	-	-	0	-	
	ORCP III Triton Co-Investors, L.P.....	New York.....	NY..	Distribution.....	03/29/2021.	12/28/2021.	529,695	-	-	-	-	0	-	529,695	529,695	-	-	0	-	
	Peppertree Capital Fund VI, LP.....	Wilmington.....	DE..	Distribution.....	05/05/2016.	12/29/2021.	2,492,322	-	-	-	-	0	-	2,492,322	2,492,322	-	-	0	-	
	Porcupine Holdings LP.....	Dover.....	DE..	Distribution.....	12/29/2021.	12/30/2021.	29,317	-	-	-	-	0	-	29,317	29,317	-	-	0	-	
	RiverGlade Capital, L.P.....	Chicago.....	IL....	Distribution.....	07/31/2019.	11/19/2021.	704,772	-	-	-	-	0	-	704,772	704,772	-	-	0	-	
	Riverside Strategic Capital Fund I, L.P.....	New York.....	NY..	Distribution.....	05/23/2017.	09/03/2021.	3,279,323	-	-	-	-	0	-	3,279,323	3,279,323	-	-	0	-	
	Silver Lake Partners VI, L.P.....	Wilmington.....	DE..	Distribution.....	01/06/2021.	12/15/2021.	362,567	-	-	-	-	0	-	362,567	362,567	-	-	0	-	
	Siris Partners IV, L.P.....	New York.....	NY..	Distribution.....	03/15/2019.	09/30/2021.	503,259	-	-	-	-	0	-	503,259	503,259	-	-	0	-	
	TPG Healthcare Partners, L.P.....	Fort Worth.....	TX..	Distribution.....	10/01/2019.	06/30/2021.	53,196	-	-	-	-	0	-	53,196	53,196	-	-	0	-	
	TPG Partners VIII, L.P.....	Fort Worth.....	TX..	Distribution.....	10/01/2019.	12/30/2021.	253,314	-	-	-	-	0	-	253,314	253,314	-	-	0	-	
	Vista Foundation Fund IV, L.P.....	Dover.....	DE..	Distribution.....	07/24/2020.	07/16/2021.	458	-	-	-	-	0	-	458	458	-	-	0	-	
	Whitehorse Liquidity Partners III LP.....	Wilmington.....	DE..	Distribution.....	10/30/2019.	12/29/2021.	2,262,121	-	-	-	-	0	-	2,262,121	2,262,121	-	-	0	-	
	Whitehorse Liquidity Partners IV LP.....	Wilmington.....	DE..	Distribution.....	11/25/2020.	12/30/2021.	1,704,765	-	-	-	-	0	-	1,704,765	1,704,765	-	-	0	-	
	Yukon Capital Partners III, L.P.....	Minneapolis.....	MN.	Distribution.....	07/18/2017.	12/14/2021.	3,053,219	-	-	-	-	0	-	3,053,219	3,053,219	-	-	0	-	
	Yukon Capital Partners IV, L.P.....	Minneapolis.....	MN.	Distribution.....	11/24/2020.	12/30/2021.	1,113,656	-	-	-	-	0	-	8,890,627	8,890,627	-	-	0	414,231	
1999999. Total - Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Unaffiliated.....							33,042,056	0	0	0	0	0	0	40,968,392	40,806,626	(15,859)	(145,907)	(161,766)	414,231	
Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Unaffiliated																				
	Almanac Realty Securities VIII, L.P.....	Dover.....	DE..	Distribution.....	12/21/2018.	12/03/2021.	69,150	-	-	-	-	0	-	69,150	69,150	-	-	0	-	
	Ares US Real Estate Opportunity Fund III, L.P.....	Wilmington.....	DE..	Distribution.....	04/15/2021.	12/30/2021.	221,419	-	-	-	-	0	-	221,419	221,419	-	-	0	-	
	Bell Institutional Fund VII, LLC.....	Dover.....	DE..	Distribution.....	10/30/2019.	10/28/2021.	34,983	-	-	-	-	0	-	34,983	34,983	-	-	0	-	
	Boston Capital Intermediate Term Income Fund LLC.....	Boston.....	MA.	Distribution.....	11/01/2011.	04/26/2021.	31,318	-	-	-	-	0	-	31,318	31,318	-	-	0	-	
	Caritas Center LLC.....	Richmond.....	VA..	Fully Amortized.....	04/09/2019.	12/31/2021.	-	-	(8,709)	-	(8,709)	-	-	-	-	-	-	0	-	
	CCP NI Master Tenant 2 LLC.....	Santa Monica.....	CA..	Distribution.....	12/10/2015.	07/30/2021.	387,055	-	-	-	-	0	-	387,055	387,055	-	-	0	548,407	
	CCP NI Master Tenant LLC.....	Santa Monica.....	CA..	Distribution.....	07/31/2015.	02/09/2021.	19,413	-	-	-	-	0	-	19,413	19,413	-	-	0	-	
	Centerline High Yield CMBS Fund II, LLC.....	Irving.....	TX..	Distribution.....	06/28/2004.	07/19/2021.	-	-	-	-	-	0	-	-	125	-	125	125	-	
	Crow Holdings Realty Partners IX LP.....	Dover.....	DE..	Distribution.....	10/14/2020.	12/27/2021.	1,352,633	-	-	-	-	0	-	1,352,633	1,352,633	-	-	0	-	
	Crow Holdings Realty Partners VII.....	Wilmington.....	DE..	Distribution.....	05/01/2015.	12/29/2021.	2,510,085	-	-	-	-	0	-	2,510,085	2,510,085	-	-	0	-	
	Crow Holdings Realty Partners VIII, L.P.....	Dover.....	DE..	Distribution.....	09/24/2018.	12/29/2021.	4,579,414	-	-	-	-	0	-	4,579,414	4,579,414	-	-	0	-	
	Crow Holdings Retail Fund, L.P.....	Dover.....	DE..	Distribution.....	04/01/2015.	12/16/2021.	399,663	-	-	-	-	0	-	399,663	399,663	-	-	0	-	
	Dermody Properties Industrial Co-Invest Fund II, LP.....	Dover.....	DE..	Distribution.....	08/28/2020.	10/15/2021.	2,664,307	-	-	-	-	0	-	2,664,307	2,664,307	-	-	0	-	
	Dermody Properties Industrial Fund II, L.P.....	Dover.....	DE..	Distribution.....	12/27/2018.	12/22/2021.	14,042,231	-	-	-	-	0	-	14,042,231	14,042,231	-	-	0	-	
	DivcoWest Fund VI-A, LP.....	Dover.....	DE..	Distribution.....	11/06/2020.	06/25/2021.	81,637	-	-	-	-	0	-	81,637	81,637	-	-	0	-	
	DREA 6 Exchange LLC.....	Cincinnati.....	OH.	Fully Amortized.....	11/15/2019.	12/31/2021.	-	-	(1,925)	-	(1,925)	-	-	-	-	-	-	0	-	

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
E09.2	Exeter Industrial Value Fund IV, L.P.....	Dover.....	DE..	Distribution.....	10/24/2016.	11/05/2021.	15,911,848	-	-	-	-	0	-	15,911,848	...15,911,848	-	-	0	-
	Fairmont Creamery LLC.....	Cleveland.....	OH.	Fully Amortized.....	12/30/2013.	12/31/2021.	-	-	(1,000)	-	-	(1,000)	-	-	-	-	-	0	2,500
	GEM Realty Fund VI, L.P.....	Wilmington.....	DE..	Distribution.....	04/15/2016.	12/30/2021.	450,483	-	-	-	-	0	-	450,483	...450,483	-	-	0	-
	Harrison Street Real Estate Partners VI, L.P.....	Dover.....	DE..	Distribution.....	08/09/2017.	12/23/2021.	3,009,674	-	-	-	-	0	-	3,009,674	...3,009,674	-	-	0	-
	Harrison Street Real Estate Partners VII, L.P.....	Dover.....	DE..	Distribution.....	03/12/2019.	12/16/2021.	588,816	-	-	-	-	0	-	588,816	...588,816	-	-	0	-
	Helios Devco LLC.....	Washington.....	DC..	Distribution.....	05/23/2018.	12/31/2021.	500	23,394	-	-	-	23,394	-	23,894	-	-	(23,894)	(23,894)	-
	Madison Realty Capital Debt Fund V LP.....	Dover.....	DE..	Distribution.....	03/27/2020.	06/15/2021.	246,788	-	-	-	-	0	-	246,788	...246,788	-	-	0	-
	Nationwide Sol 1 LLC.....	Washington.....	DC..	Distribution.....	07/21/2016.	10/29/2021.	769,298	-	-	-	-	0	-	769,298	...769,298	-	-	0	-
	Nationwide Sol 2 LLC.....	Washington.....	DC..	Distribution.....	07/19/2017.	10/29/2021.	249,870	-	-	-	-	0	-	249,870	...249,870	-	-	0	-
	Oak Street Real Estate Capital Fund V, LP.....	Dover.....	DE..	Distribution.....	11/16/2020.	12/23/2021.	1,079,221	-	-	-	-	0	-	1,079,221	...1,079,221	-	-	0	-
	Oak Street Real Estate Capital Net Lease Property Fund, LP.....	Dover.....	DE..	Distribution.....	04/06/2021.	12/31/2021.	-	-	-	-	-	0	-	1,838	-	-	(1,838)	(1,838)	-
	PCCP Credit IX, LP.....	Dover.....	DE..	Distribution.....	03/28/2017.	12/22/2021.	7,566,000	-	-	-	-	0	-	7,566,000	...7,566,000	-	-	0	-
	PCCP Credit X, LP.....	Dover.....	DE..	Distribution.....	08/17/2021.	12/30/2021.	5,814,582	-	-	-	-	0	-	5,814,582	...5,814,582	-	-	0	-
	PCCP Equity VII.....	Dover.....	DE..	Distribution.....	05/10/2016.	09/30/2021.	909,180	-	-	-	-	0	-	909,180	...909,180	-	-	0	-
	PCCP Equity VIII.....	Dover.....	DE..	Distribution.....	09/18/2018.	12/30/2021.	3,614,125	-	-	-	-	0	-	3,614,125	...3,614,125	-	-	0	-
	Pretium Residential Real Estate Fund II, L.P.....	New York.....	NY..	Distribution.....	09/01/2016.	12/27/2021.	17,516,743	-	-	-	-	0	-	17,516,743	...17,516,743	-	-	0	-
	Related Real Estate Fund III, LP.....	Dover.....	DE..	Distribution.....	08/27/2020.	04/30/2021.	471,526	-	-	-	-	0	-	471,526	...471,526	-	-	0	-
	Rubenstein Properties Fund III, L.P.....	Wilmington.....	DE..	Distribution.....	10/23/2015.	06/30/2021.	10,628	-	-	-	-	0	-	10,628	...10,628	-	-	0	-
	Stonehenge REV I LLC.....	Columbus.....	OH.	Distribution.....	12/22/2015.	02/12/2021.	5,689	-	-	-	-	0	-	5,689	...5,689	-	-	0	-
	Stonehenge REV II LLC.....	Columbus.....	OH.	Distribution.....	04/26/2016.	02/12/2021.	57,026	-	-	-	-	0	-	57,026	...57,026	-	-	0	-
	Strata Fund 25 Lessee LLC.....	Chapel Hill.....	NC..	Distribution.....	06/30/2015.	10/26/2021.	1,995,098	-	-	-	-	0	-	1,995,098	...1,995,098	-	-	0	1,176,119
	US Regional Logistics Program, L.P.....	Dover.....	DE..	Distribution.....	10/18/2016.	10/07/2021.	396,324	-	-	-	-	0	-	396,324	...396,324	-	-	0	-
	Walton Street Real Estate Fund VIII, L.P.....	Wilmington.....	DE..	Distribution.....	05/18/2016.	12/22/2021.	1,609,606	-	-	-	-	0	-	1,609,606	...1,609,606	-	-	0	-
	Waterton Residential Property Venture XIII, L.P.....	Dover.....	DE..	Distribution.....	11/03/2017.	12/14/2021.	534,340	-	-	-	-	0	-	534,340	...534,340	-	-	0	-
	Waterton Residential Property Venture XIV, L.P.....	Dover.....	DE..	Distribution.....	12/10/2020.	02/26/2021.	46	-	-	-	-	0	-	46	...46	-	-	0	-
2199999. Total - Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Unaffiliated.....							89,200,719	23,394	(11,634)	0	0	11,760	0	89,225,951	...89,200,344	0	(25,607)	(25,607)	1,727,026
Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Affiliated																			
	NW REI (NLIC), LLC.....	Columbus.....	OH.	Distribution.....	05/02/2016.	12/31/2021.	65,157,619	-	-	-	-	0	-	65,157,619	...65,157,619	-	-	0	-
2299999. Total - Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Affiliated.....							65,157,619	0	0	0	0	0	0	65,157,619	...65,157,619	0	0	0	0
Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Other - Unaffiliated																			
	Pretium Mortgage Credit Partners I, L.P.....	Wilmington.....	DE..	Distribution.....	03/19/2015.	11/17/2021.	11,168,754	-	-	-	-	0	-	11,168,754	...11,168,754	-	-	0	-
	Pretium Residential Credit Fund II, LP.....	New York.....	NY..	Distribution.....	04/20/2021.	11/12/2021.	36,495	-	-	-	-	0	-	36,495	...36,495	-	-	0	-
2599999. Total - Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Other - Unaffiliated.....							11,205,249	0	0	0	0	0	0	11,205,249	...11,205,249	0	0	0	0
Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated																			
	Nationwide Affordable Housing Fund X Apollo Tax Credit Fund XXXII LP.....	Columbus.....	OH.	Distribution.....	11/24/2003.	12/31/2021.	-	-	-	-	-	0	-	-	-	-	-	0	670,675
	Nationwide Affordable Housing Fund XI LLC.....	Columbus.....	OH.	Distribution.....	12/15/2003.	12/31/2021.	-	-	-	-	-	0	-	-	-	-	-	0	127,277
3799999. Total - Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated.....							0	0	0	0	0	0	0	0	0	0	0	0	0
Non-Guaranteed Federal Low Income Housing Tax Credit - Affiliated																			
	Nationwide Life Tax Credit Partners 2009 - C LLC.....	Columbus.....	OH.	Dissolution.....	03/23/2009.	12/31/2021.	-	-	14	-	-	14	-	14	...14	-	-	0	-
	Nationwide Life Tax Credit Partners 2009 - D LLC.....	Columbus.....	OH.	Dissolution.....	03/31/2009.	12/31/2021.	-	-	18	-	-	18	-	18	...18	-	-	0	-

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
3899999. Total - Non-Guaranteed Federal Low Income Housing Tax Credit - Affiliated.....							0	0	32	0	0	32	0	32	32	0	0	0	0
4899999. Subtotal - Unaffiliated.....							178,001,828	23,394	(11,634)	0	0	11,760	0	185,953,396	..185,766,023	(15,859)	(171,514)	(187,373)	2,939,209
4999999. Subtotal - Affiliated.....							65,157,619	0	32	0	0	32	0	65,157,651	..65,157,651	0	0	0	0
5099999. Totals.....							243,159,447	23,394	(11,602)	0	0	11,792	0	251,111,047	..250,923,674	(15,859)	(171,514)	(187,373)	2,939,209

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	n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
U.S. Government - Issuer Obligations																							
455780	CJ	3	Indonesia (Republic of) AID Sr Nt.....	.....	..	.....	2.B FE.....	2,956,980	...131.688	2,936,647	2,230,000	2,952,059	.....	.....(4,921)	.....	.....	.....5.350	3.493	FA.....	46,396	.....	09/07/2021.	02/11/2049.
455780	CV	6	Indonesia (Republic of) AID Sr Nt.....	.....	..	.....	2.B FE.....	2,725,800	...97.552	2,731,442	2,800,000	2,728,212	.....	.....2,412	.....	.....	.....1.850	2.159	MS.....	15,684	34,533	08/27/2021.	03/12/2031.
455780	CY	0	Indonesia (Republic of) AID Sr Nt.....	LS..	..	2	2.B FE.....	4,069,909	...99.475	4,145,127	4,167,000	4,072,021	.....	.....2,112	.....	.....	.....2.150	2.418	JJ.....	38,076	.....	10/05/2021.	07/28/2031.
912810	EM	6	U S Treasury Bd.....	SD..	..	.....	1.A.....	587,969	...104.188	520,938	500,000	504,180	.....	.....(6,424)	.....	.....	.....7.250	5.859	FA.....	13,692	36,250	03/11/1999.	08/15/2022.
912828	3F	5	U S Treasury Nt.....	SD..	..	.....	1.A.....	950,238	...105.055	1,050,547	1,000,000	968,479	.....	.....4,870	.....	.....	.....2.250	2.837	MN.....	2,921	22,500	02/07/2018.	11/15/2027.
912828	M8	0	U S Treasury Nt.....	SD..	..	.....	1.A.....	449,659	...101.449	456,521	450,000	449,952	.....	.....52	.....	.....	.....2.000	2.012	MN.....	791	9,000	01/05/2016.	11/30/2022.
912828	P7	9	U S Treasury Nt.....	SD..	..	.....	1.A.....	224,175	...101.180	227,654	225,000	224,854	.....	.....124	.....	.....	.....1.500	1.557	FA.....	1,147	3,375	05/04/2016.	02/28/2023.
0199999.	U.S. Government - Issuer Obligations.....							11,964,730	XXX	12,068,876	11,372,000	11,899,757	0	(1,775)	0	0	XXX	XXX	XXX	118,707	105,658	XXX	XXX
U.S. Government - Residential Mortgage-Backed Securities																							
38377J	3M	3	GNMA Ser 2010-113 CI PE.....	CF..	..	4	1.A.....	6,597,598	...108.312	6,957,935	6,423,950	6,466,886	.....	.....(3,274)	.....	.....	.....4.000	3.750	MON...	21,413	256,958	10/06/2010.	09/20/2040.
911760	GT	7	Vendee Mtg Tr RMBS REMIC Ser 1995-3 1Z.....	.....	..	.....4	1.A.....	502,528	...109.170	529,280	484,820	488,111	.....	.....(955)	.....	.....	.....7.250	6.737	MON...	2,929	35,149	01/30/2002.	09/15/2025.
911760	LQ	7	Vendee Mtg Tr RMBS REMIC Ser 1998-2 CI 1.....	.....	..	.....4	1.A.....	507,875	...112.658	556,157	493,667	498,218	.....	.....(610)	.....	.....	.....6.750	6.357	MON...	2,777	33,322	06/10/2002.	06/15/2028.
0299999.	U.S. Government - Residential Mortgage-Backed Securities.....							7,608,001	XXX	8,043,372	7,402,437	7,453,215	0	(4,839)	0	0	XXX	XXX	XXX	27,119	325,429	XXX	XXX
0599999.	Total - U.S. Government.....							19,572,731	XXX	20,112,248	18,774,437	19,352,972	0	(6,614)	0	0	XXX	XXX	XXX	145,826	431,087	XXX	XXX
All Other Governments - Issuer Obligations																							
448814	EJ	8	Hydro-Quebec Sr Nt Ser IO.....	.....	A	.....	1.D FE.....	1,299,360	...116.240	1,162,396	1,000,000	1,056,690	.....	.....(20,431)	.....	.....	.....8.050	5.603	JJ.....	38,908	80,500	07/24/2003.	07/07/2024.
44881H	EU	4	Hydro-Quebec MT Nt Ser B.....	.....	A	.....	1.D FE.....	727,565	...121.083	605,414	500,000	550,813	.....	.....(14,140)	.....	.....	.....8.400	4.962	MS.....	10,850	42,000	05/22/2003.	03/28/2025.
44881H	EW	0	Hydro-Quebec MT Nt Ser B.....	.....	A	.....	1.D FE.....	9,274,590	...117.807	9,806,271	8,324,000	8,584,600	.....	.....(56,869)	.....	.....	.....6.270	5.390	JJ.....	258,058	521,915	06/09/2003.	01/03/2026.
748148	PB	3	Quebec Prov CDA Deb Ser NJ.....	.....	.....	.....	1.D FE.....	17,434,300	...110.124	16,518,555	15,000,000	15,307,405	.....	.....(185,259)	.....	.....	.....7.500	6.084	JJ.....	518,750	1,125,000	08/04/2003.	07/15/2023.
748148	PD	9	Quebec Prov CDA Deb Ser NN.....	.....	.....	.....	1.D FE.....	9,194,130	...112.678	8,748,328	7,764,000	7,992,226	.....	.....(99,727)	.....	.....	.....7.125	5.623	FA.....	218,201	553,185	07/31/2003.	02/09/2024.
74815H	CA	8	Quebec Prov CDA MT Nt Ser A.....	.....	.....	.....	1.D FE.....	534,398	...123.836	507,726	410,000	444,745	.....	.....(7,296)	.....	.....	.....7.485	5.196	MS.....	10,144	30,689	05/22/2003.	03/02/2026.
000000	00	0	Russian Federation Sr Nt.....	.....	D	.....	2.B FE.....	10,417,620	...108.131	10,164,333	9,400,000	10,385,050	.....	.....(32,570)	.....	.....	.....4.250	2.206	JD.....	8,878	199,750	12/06/2021.	06/23/2027.
000000	00	0	Saudi International Govt Bond Sr Nt.....	.....	D	.....	1.F FE.....	2,345,000	...108.944	2,335,755	2,144,000	2,338,892	.....	.....(6,108)	.....	.....	.....3.625	2.049	MS.....	25,259	.....	10/14/2021.	03/04/2028.
000000	00	0	Russian Federation Sr Nt.....	.....	D	.....	2.B FE.....	2,938,000	...110.296	2,867,688	2,600,000	2,928,144	.....	.....(9,856)	.....	.....	.....4.375	2.456	MS.....	31,597	.....	10/05/2021.	03/21/2029.
000000	00	0	Qatar State of Sr Nt.....	.....	D	1	1.D FE.....	3,367,732	...112.325	3,376,483	3,006,000	3,359,688	.....	.....(8,044)	.....	.....	.....3.750	2.190	AO.....	23,484	46,875	11/10/2021.	04/16/2030.
000000	00	0	Saudi International Bond Sr Nt.....	.....	D	.....	1.F FE.....	2,678,125	...107.550	2,688,738	2,500,000	2,673,841	.....	.....(4,284)	.....	.....	.....3.250	2.370	AO.....	15,573	40,625	10/01/2021.	10/22/2030.
000000	00	0	Abu Dhabi Sr Nt.....	.....	D	.....	1.C FE.....	2,418,750	...97.328	2,433,200	2,500,000	2,420,688	.....	.....1,938	.....	.....	.....1.700	2.082	MS.....	14,049	.....	09/30/2021.	03/02/2031.
000000	00	0	HUNGARY Sr Nt.....	.....	D	.....	2.B FE.....	534,208	...98.507	535,878	544,000	534,319	.....	.....111	.....	.....	.....2.125	2.331	MS.....	3,179	.....	11/16/2021.	09/22/2031.
000000	00	0	UAE International Govt Bond Sr Nt.....	.....	D	.....	1.D FE.....	982,500	...99.947	999,471	1,000,000	982,820	.....	.....320	.....	.....	.....2.000	2.196	AO.....	4,000	.....	10/14/2021.	10/19/2031.
000000	00	0	Saudi International Bond Sr Nt.....	.....	D	.....	1.F FE.....	874,496	...97.688	875,282	896,000	874,604	.....	.....108	.....	.....	.....2.250	2.498	FA.....	8,344	.....	12/07/2021.	02/02/2033.
000000	00	0	Republic of Indonesia Sr Nt.....	.....	D	.....	2.B FE.....	2,030,568	...140.218	2,052,790	1,464,000	2,023,298	.....	.....(7,270)	.....	.....	.....6.625	3.378	FA.....	36,102	.....	09/24/2021.	02/17/2037.
000000	00	0	Republic of Kazakhstan Sr Nt.....	.....	D	.....	2.B FE.....	4,753,704	...123.834	4,741,592	3,829,000	4,752,380	.....	.....(1,324)	.....	.....	.....4.875	3.353	AO.....	39,925	.....	12/10/2021.	10/14/2044.
000000	00	0	Republic Of Indonesia Sr Nt.....	.....	D	.....	2.B FE.....	2,541,260	...124.950	2,602,698	2,083,000	2,539,181	.....	.....(2,079)	.....	.....	.....5.125	3.704	JJ.....	49,225	.....	10/27/2021.	01/15/2045.
000000	00	0	State of Qatar Sr Nt.....	.....	D	1	1.D FE.....	4,550,891	...126.563	4,534,763	3,583,000	4,548,250	.....	.....(2,641)	.....	.....	.....4.625	3.052	JD.....	13,349	48,169	12/02/2021.	06/02/2046.
000000	00	0	Saudi International Bond Sr Nt.....	.....	D	.....	1.F FE.....	8,055,141	...117.551	8,127,469	6,914,000	8,049,753	.....	.....(5,388)	.....	.....	.....4.500	3.503	AO.....	56,176	112,500	12/03/2021.	10/26/2046.
000000	00	0	Saudi Intl Bd Sr Nt.....	.....	D	.....	1.F FE.....	3,763,284	...119.979	3,796,132	3,164,000	3,761,795	.....	.....(1,489)	.....	.....	.....4.625	3.504	AO.....	35,364	.....	12/03/2021.	10/04/2047.
000000	00	0	Hungary Sr Nt.....	.....	D	.....	2.B FE.....	2,299,296	...98.450	2,260,405	2,296,000	2,299,296	.....	.....	.....	.....	.....3.125	3.117	MS.....	19,931	.....	12/15/2021.	09/21/2051.
040114	HS	2	Argentina (Republic of) Sr Nt.....	.....	D	.....	5.B FE.....	901,646	...35.023	897,859	2,563,605	901,646	.....	.....	.....124,645	.....	.....0.500	15.871	JJ.....	6,124	2,393	08/16/2021.	07/09/2030.
040114	HT	0	Argentina (Republic of) Sr Nt.....	.....	D	.....	5.B FE.....	740,013	...31.853	695,117	2,182,251	787,697	.....	.....41,434	.....	.....	.....1.125	10.458	JJ.....	11,730	1,040	07/21/2021.	07/09/2035.

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								
				F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol					Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date								
CUSIP Identification			Description			Code				Actual Cost		Fair Value	Par Value	Book/Adjusted Carrying Value																			
085209	A#	1	Bermuda (Government of) Sr Nt.....	D	1	1.F	.....	.....	20,000,000	.....	104.240	.....	20,000,000	.....	20,000,000	.....	.....	.....	.....	5.730	5.730	JD	.....	85,950	.....	1,146,000	12/04/2007.	12/04/2022.					
168863	DN	5	Republic of Chile Sr Nt.....	LS	2	1.F FE	.....	.....	5,111,250	.....	99.795	.....	4,989,760	.....	5,000,000	.....	.....(2,788)	.....	.....	2.550	2.302	JJ	.....	54,542	.....	.....	09/15/2021.	01/27/2032.					
698299	BH	6	Republic of Panama Sr Nt.....	D	1	2.B FE	.....	.....	1,531,134	.....	110.470	.....	1,471,463	.....	1,332,000	.....	.....(1,242)	.....	.....	4.500	3.645	AO	.....	12,488	.....	29,970	09/08/2021.	04/16/2050.					
698299	BK	9	Republic of Panama Sr Nt.....	LS	1	2.B FE	.....	.....	3,086,701	.....	103.736	.....	3,118,301	.....	3,006,000	.....	.....(1,803)	.....	.....	3.160	2.784	JJ	.....	41,690	.....	.....	10/26/2021.	01/23/2030.					
698299	BN	3	Republic of Panama Sr Nt.....	D	1	2.B FE	.....	.....	5,134,530	.....	95.203	.....	5,083,851	.....	5,340,000	.....	.....3,854	.....	.....	2.252	2.657	MS	.....	30,732	.....	31,978	10/15/2021.	09/29/2032.					
715638	DE	9	Republic of Peru Sr Nt.....	D	1	2.A FE	.....	.....	2,565,000	.....	101.509	.....	2,537,715	.....	2,500,000	.....	.....(3,550)	.....	.....	2.392	1.750	JJ	.....	26,246	.....	.....	10/01/2021.	01/23/2026.					
715638	DF	6	Republic of Peru Sr Nt.....	D	.....	2.A FE	.....	.....	8,895,946	.....	99.621	.....	8,789,517	.....	8,823,000	.....	.....(1,753)	.....	.....	2.783	2.682	JJ	.....	107,767	.....	.....	12/09/2021.	01/23/2031.					
715638	DS	8	Republic of Peru Sr Nt.....	D	1	2.A FE	.....	.....	4,962,500	.....	100.438	.....	5,021,895	.....	5,000,000	.....	.....341	.....	.....	3.300	3.353	MS	.....	50,417	.....	.....	10/15/2021.	03/11/2041.					
715638	DU	3	Republic of Peru Sr Unsecured Nt.....	D	1	2.A FE	.....	.....	1,130,947	.....	99.799	.....	1,143,698	.....	1,146,000	.....	.....100	.....	.....	3.000	3.130	JJ	.....	5,635	.....	.....	11/22/2021.	01/15/2034.					
718286	BZ	9	Republic of Philippines Sr Nt.....	D	.....	2.B FE	.....	.....	2,798,750	.....	112.308	.....	2,807,710	.....	2,500,000	.....	.....(1,522)	.....	.....	3.950	3.086	JJ	.....	44,163	.....	.....	11/10/2021.	01/20/2040.					
718286	CA	3	Republic of Philippines Sr Nt.....	D	.....	2.B FE	.....	.....	1,152,509	.....	109.707	.....	1,155,211	.....	1,053,000	.....	.....(1,035)	.....	.....	3.700	3.052	MS	.....	12,987	.....	.....	09/21/2021.	03/01/2041.					
718286	CJ	4	Republic of Philippines Sr Nt.....	D	.....	2.B FE	.....	.....	4,234,739	.....	103.216	.....	4,299,995	.....	4,166,000	.....	.....(1,587)	.....	.....	2.457	2.244	MN	.....	15,922	.....	51,179	10/07/2021.	05/05/2030.					
718286	CN	5	Republic of Philippines Sr Nt.....	D	.....	2.B FE	.....	.....	4,980,000	.....	98.412	.....	4,920,615	.....	5,000,000	.....	.....561	.....	.....	1.950	1.993	JJ	.....	47,396	.....	.....	09/15/2021.	01/06/2032.					
91086Q	BB	3	United Mexican States Sr Nt.....	D	1	2.B FE	.....	.....	1,356,875	.....	109.316	.....	1,366,448	.....	1,250,000	.....	.....(284)	.....	.....	4.750	4.157	MS	.....	18,637	.....	.....	11/22/2021.	03/08/2044.					
91086Q	BF	4	United Mexican States Sr Nt.....	D	1	2.B FE	.....	.....	2,443,110	.....	107.177	.....	2,379,338	.....	2,220,000	.....	.....(1,673)	.....	.....	4.600	3.954	JJ	.....	44,819	.....	.....	09/02/2021.	01/23/2046.					
91087B	AD	2	United Mexican States Sr Nt.....	D	1	2.B FE	.....	.....	1,514,100	.....	106.943	.....	1,497,201	.....	1,400,000	.....	.....(621)	.....	.....	4.600	4.092	FA	.....	25,223	.....	.....	09/21/2021.	02/10/2048.					
91087B	AK	6	United Mexican States Sr Nt.....	D	1	2.B FE	.....	.....	3,283,040	.....	113.159	.....	3,213,718	.....	2,840,000	.....	.....(11,449)	.....	.....	4.750	2.991	AO	.....	23,982	.....	67,450	09/07/2021.	04/27/2032.					
91087B	AM	2	United Mexican States Sr Nt.....	LS	1	2.B FE	.....	.....	3,209,679	.....	97.594	.....	3,252,801	.....	3,333,000	.....	.....2,043	.....	.....	2.659	3.109	MN	.....	9,109	.....	44,312	10/25/2021.	05/24/2031.					
91087B	AN	0	United Mexican States Sr Nt.....	D	1	2.B FE	.....	.....	4,467,500	.....	92.186	.....	4,609,310	.....	5,000,000	.....	.....1,508	.....	.....	3.771	4.336	MN	.....	19,379	.....	94,275	09/29/2021.	05/24/2061.					
AX8009	11	7	Russian Federation Sr Nt.....	D	.....	2.B FE	.....	.....	3,667,800	.....	118.019	.....	3,540,573	.....	3,000,000	.....	.....(11,054)	.....	.....	5.100	3.074	MS	.....	39,525	.....	61,200	10/26/2021.	03/28/2035.					
0699999			All Other Governments - Issuer Obligations.....							180,182,687	XXX		179,381,423		169,575,856		175,591,977		0	(452,818)		124,645		0	XXX	XXX	XXX		2,173,809		4,331,005	XXX	XXX
1099999			Total - All Other Governments.....							180,182,687	XXX		179,381,423		169,575,856		175,591,977		0	(452,818)		124,645		0	XXX	XXX	XXX		2,173,809		4,331,005	XXX	XXX
U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																																	
13063A	5G	5	California St GO Bld Amer Bd TxbI Var Pu.....	.....	.....1	1.C FE	.....	.....	14,694,500	.....	166.961	.....	16,696,140	.....	10,000,000	.....	.....(154,459)	.....	.....	7.550	4.255	AO	.....	188,750	.....	755,000	02/07/2017.	04/01/2039.					
13063A	7D	0	California St GO Bld Amer Bd.....	.....	.....1	1.C FE	.....	.....	3,564,960	.....	157.809	.....	4,734,267	.....	3,000,000	.....	.....(14,108)	.....	.....	7.300	5.917	AO	.....	54,750	.....	219,000	07/28/2011.	10/01/2039.					
13063B	FR	8	California St GO Bld Amer Bd.....	.....	.....1	1.C FE	.....	.....	30,886,250	.....	165.933	.....	41,483,350	.....	25,000,000	.....	.....(170,655)	.....	.....	7.625	5.761	MS	.....	635,417	.....	1,906,250	02/08/2017.	03/01/2040.					
13063B	FS	6	California St GO Bld Amer Bd Sch Improve.....	.....	.....1	1.C FE	.....	.....	2,544,075	.....	101.026	.....	2,525,640	.....	2,500,000	.....	.....(5,033)	.....	.....	6.650	6.437	MS	.....	55,417	.....	166,250	03/25/2010.	03/01/2022.					
13063B	JC	7	California St GO Bld Amer Bd.....	.....	.....1	1.C FE	.....	.....	5,299,823	.....	171.951	.....	9,027,401	.....	5,250,000	.....	.....(982)	.....	.....	7.600	7.521	MN	.....	66,500	.....	399,000	11/19/2010.	11/01/2040.					
13063B	N8	1	California St GO Bld Amer Bd.....	.....	.....2	1.D FE	.....	.....	30,000,000	.....	104.759	.....	31,427,610	.....	30,000,000	.....	.....4,988	.....	.....	4.988	4.988	AO	.....	374,100	.....	1,496,400	03/14/2013.	04/01/2039.					
13063D	GD	4	California St GO TxbI-Ref.....	.....	.....2	1.C FE	.....	.....	24,159,042	.....	115.263	.....	26,395,204	.....	22,900,000	.....	.....(117,733)	.....	.....	4.500	3.830	AO	.....	257,625	.....	1,030,500	04/18/2018.	04/01/2033.					
13063D	GE	2	California St GO TxbI-Ref.....	.....	.....2	1.C FE	.....	.....	5,792,160	.....	114.922	.....	6,320,683	.....	5,500,000	.....	.....(27,252)	.....	.....	4.600	3.949	AO	.....	63,250	.....	253,000	04/18/2018.	04/01/2038.					
373385	CB	7	Georgia St GO TxbI - Ser B.....	.....	.....2	1.A FE	.....	.....	15,223,361	.....	106.348	.....	16,308,512	.....	15,335,000	.....	.....4,622	.....	.....	3.300	3.351	FA	.....	210,856	.....	506,055	07/20/2017.	02/01/2037.					
373385	DM	2	Georgia St GO TxbI Tranche 2 Ser B.....	.....	.....1	1.A FE	.....	.....	7,515,300	.....	109.636	.....	8,222,723	.....	7,500,000	.....	.....(1,422)	.....	.....	3.700	3.675	JJ	.....	138,750	.....	277,500	07/19/2018.	07/01/2032.					
373385	DN	0	Georgia St GO TxbI Tranche 2 Ser B.....	.....	.....2	1.A FE	.....	.....	4,549,262	.....	109.493	.....	4,970,991	.....	4,540,000	.....	.....(860)	.....	.....	3.750	3.725	JJ	.....	85,125	.....	170,250	07/19/2018.	07/01/2033.					
373385	DP	5	Georgia St GO TxbI Tranche 2 Ser B.....	.....	.....1	1.A FE	.....	.....	648,895	.....	109.994	.....	720,461	.....	655,000	.....	.....312	.....	.....	3.800	3.879	JJ	.....	12,445	.....	24,890	09/11/2018.	07/01/2034.					
373385	FG	3	Georgia St GO TxbI.....	.....	.....2	1.A FE	.....	.....	7,231,821	.....	106.594	.....	7,708,680	.....	7,231,821	.....	.....	.....	.....	2.900	2.900	JJ	.....	104,861	.....	209,723	06/20/2019.	07/01/2034.					
419792	ZW	9	Hawaii St TxbI Ser GC.....	.....	.....1	1.C FE	.....	.....	9,740,000	.....	100.243	.....	9,763,639	.....	9,740,000	.....	.....	.....	.....	2.268	2.268	AO	.....	55,226	.....	203,722	10/22/2020.	10/01/2034.					
452152	FA	4	Illinois St GO Bld Amer Bd Ser 3.....	.....	.....1	2.B FE	.....	.....	11,707,920	.....	122.890	.....	14,132,385	.....	11,500,000	.....	.....(6,892)	.....	.....	6.725	6.577	AO	.....	193,344	.....	773,375	04/29/2010.	04/01/2035.					
452152	UP	4	Illinois St GO TxbI.....	.....	.....1	2.B FE	.....	.....	33,899,462	.....	117.205	.....	38,742,861	.....	33,055,554	.....	.....(24,244)	.....	.....	5.650	5.460	JD	.....	155,637	.....	1,867,639	03/12/2014.	12/01/2038.					
57582R	YN	0	Massachusetts St GO Ref Ser D.....	.....	.....	1.B FE	.....	.....	19,895,066	.....	102.306	.....	20,353,767	.....	19,895,066	.....	.....	.....	.....	2.663	2.663	MS	.....	176,602	.....	529,806	08/27						

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																				16	17	18	19	20	21	22

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	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive 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-Tem- porary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
797646	NB	8	San Francisco CA GO Bld Amer Bd.....	CF..	..	1	1.A FE.....	15,037,438	...110.218	16,653,925	15,110,000	15,093,130	.....	.....6.265	.....	.....	....5.300	5.349	JD.....	35,592	800,830	03/30/2010.	06/15/2024.
982696	SF	4	Wyandotte Cnty KS Sch Dist Txbl Ref Ser.....	.....	..	.....2	1.D FE.....	6,630,000	...102.711	6,809,706	6,630,000	6,630,000	.....	.....	.....	.....	....3.170	3.170	MS.....	70,057	210,171	02/04/2020.	09/01/2046.
1899999.	U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations.....							375,156,260	XXX	438,361,131	363,283,000	372,202,087	0	(525,142)	0	0	XXX	XXX	XXX	4,901,694	18,765,439	XXX	XXX
2499999.	Total - U.S. Political Subdivisions of States, Territories & Possessions.....							375,156,260	XXX	438,361,131	363,283,000	372,202,087	0	(525,142)	0	0	XXX	XXX	XXX	4,901,694	18,765,439	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Governments and Their U.S. Political Subdivisions - Issuer Obligations																							
010268	CX	6	Alabama Fed Aid HW Fin AuthRev Txbl Ser.....	.....	..	.....2	1.C FE.....	4,000,000	...101.022	4,040,860	4,000,000	4,000,000	.....	.....	.....	.....	....2.650	2.650	MS.....	22,672	.....	10/07/2021.	09/01/2037.
010604	DF	0	Alabama St Port Auth Rev Txbl Ref Ser D.....	.....	..	.....2	2.A FE.....	8,000,000	...112.825	9,025,976	8,000,000	8,000,000	.....	.....	.....	.....	....4.722	4.722	AO.....	94,440	377,760	02/24/2017.	10/01/2040.
02765U	CP	7	American Mun Pwr Ohio Inc Rev Bld Amer B.....	.....	..	.....1	1.F FE.....	10,000,000	...130.191	13,019,140	10,000,000	10,000,000	.....	.....	.....	.....	....5.953	5.953	FA.....	224,891	595,300	10/01/2009.	02/15/2034.
02765U	CR	3	American Mun Pwr Ohio Inc Rev Bld Amer B.....	.....	..	.....1	1.F FE.....	19,397,087	...148.389	24,432,167	16,465,000	19,083,877	.....	.....(70,032)	.....	.....	....6.053	4.842	FA.....	376,503	996,626	02/01/2017.	02/15/2043.
02765U	CY	8	American Mun Pwr Ohio Inc Rev Bld Amer B.....	.....	..	.....1	1.F FE.....	31,839,044	...149.318	41,390,839	27,720,000	31,332,117	.....	.....(88,405)	.....	.....	....6.449	5.413	FA.....	675,339	1,787,663	02/07/2017.	02/15/2044.
02765U	DN	1	American Mun Pwr Ohio Inc Rev Bld Amer B.....	.....	..	.....1	1.F FE.....	12,773,189	...151.464	18,092,363	11,945,000	12,661,487	.....	.....(14,203)	.....	.....	....5.939	5.487	FA.....	268,001	709,414	05/01/2012.	02/15/2047.
02765U	EJ	9	American Mun Pwr Ohio Inc Rev Bld Amer B.....	.....	..	.....1	1.F FE.....	10,000,000	...163.749	16,374,890	10,000,000	10,000,000	.....	.....	.....	.....	....7.834	7.834	FA.....	295,951	783,400	12/16/2010.	02/15/2041.
02765U	EQ	3	American Mun Pwr Ohio Inc Rev Bld Amer B.....	.....	..	.....1	1.F FE.....	4,166,671	...143.825	5,105,791	3,550,000	4,101,160	.....	.....(8,505)	.....	.....	....6.270	5.212	FA.....	84,088	222,585	06/11/2012.	02/15/2050.
02765U	PH	1	American Mun Pwr Ohio Inc Rev Txbl-Ref P.....	.....	..	.....1	1.F FE.....	5,166,000	...104.975	5,423,014	5,166,000	5,166,000	.....	.....	.....	.....	....3.014	3.014	FA.....	58,821	155,703	11/06/2019.	02/15/2031.
02765U	PJ	7	American Mun Pwr Ohio Inc Rev Txbl-Ref.....	.....	..	.....1	1.F FE.....	14,908,000	...105.394	15,712,138	14,908,000	14,908,000	.....	.....	.....	.....	....3.114	3.114	FA.....	175,378	464,235	11/06/2019.	02/15/2032.
04048R	DT	0	Arizona Brd Regents AZ St Rev Bld Amer B.....	.....	..	.....1	1.C FE.....	6,660,000	...139.962	9,321,463	6,660,000	6,660,000	.....	.....	.....	.....	....6.304	6.304	JJ.....	209,923	419,846	03/31/2010.	07/01/2039.
040507	NB	7	Arizona Health Facs Auth Rev Banner Hlth.....	.....	..	.....1	1.D FE.....	7,000,000	...112.240	7,856,814	7,000,000	7,000,000	.....	.....	.....	.....	....4.162	4.162	JJ.....	145,670	291,340	10/18/2012.	01/01/2030.
047870	SN	1	Atlanta GA Wtr & Wstwtr Rev Txbl-Ref.....	.....	..	.....2	1.D FE.....	4,200,000	...99.828	4,192,789	4,200,000	4,200,000	.....	.....	.....	.....	....2.257	2.257	MN.....	15,799	95,321	10/15/2020.	11/01/2035.
052414	MG	1	Austin TX Elec Util Sys Rev Bld Amer Bd.....	.....	..	.....1	1.C FE.....	9,992,000	...137.826	13,782,640	10,000,000	9,993,873	.....	.....177	.....	.....	....5.720	5.725	MN.....	73,089	572,000	06/11/2010.	11/15/2040.
052414	TK	5	Austin TX Elec Util Sys Rev Txbl-Ser C.....	.....	..	.....2	1.C FE.....	7,000,000	...107.655	7,535,815	7,000,000	7,000,000	.....	.....	.....	.....	....3.566	3.566	MN.....	31,896	249,620	07/31/2019.	11/15/2049.
114894	ZR	2	Broward Cnty FL Arpt Sys Rev Txbl Ref Se.....	.....	..	.....1	1.E FE.....	4,267,500	...101.938	4,350,217	4,267,500	4,267,500	.....	.....	.....	.....	....2.734	2.734	AO.....	29,168	116,673	11/01/2019.	10/01/2030.
114894	ZS	0	Broward Cnty FL Arpt Sys Rev Txbl Ref Se.....	.....	..	.....1	1.E FE.....	10,279,200	...102.050	10,489,903	10,279,200	10,279,200	.....	.....	.....	.....	....2.814	2.814	AO.....	72,314	289,257	11/01/2019.	10/01/2031.
114894	ZU	5	Broward Cnty FL Arpt Sys Rev Txbl Ref Se.....	.....	..	.....1	1.E FE.....	3,727,000	...103.275	3,849,063	3,727,000	3,727,000	.....	.....	.....	.....	....3.034	3.034	AO.....	28,269	113,077	11/01/2019.	10/01/2033.
114894	ZV	3	Broward Cnty FL Arpt Sys Rev Txbl Ref Se.....	.....	..	.....1	1.E FE.....	4,621,550	...103.775	4,796,004	4,621,550	4,621,550	.....	.....	.....	.....	....3.084	3.084	AO.....	35,632	142,529	11/01/2019.	10/01/2034.
114894	ZW	1	Broward Cnty FL Arpt Sys Rev Txbl Ref Se.....	.....	..	.....1	1.E FE.....	6,955,550	...104.851	7,292,936	6,955,550	6,955,550	.....	.....	.....	.....	....3.477	3.477	AO.....	60,461	241,844	11/01/2019.	10/01/2043.
13033W	3Y	7	California I & E Dev Bk Rev Bld Amer Bd.....	.....	..	.....1	1.D FE.....	47,547,200	...152.073	57,027,338	37,500,000	46,826,857	.....	.....(161,271)	.....	.....	....6.486	4.837	MN.....	310,788	2,432,250	02/14/2017.	05/15/2049.
13077C	TL	8	California St Univ Rev Bld Amer Bd.....	.....	..	.....1	1.D FE.....	17,957,900	...142.901	24,578,938	17,200,000	17,868,295	.....	.....(21,230)	.....	.....	....6.484	6.119	MN.....	185,875	1,115,248	06/13/2017.	11/01/2041.
13077D	KT	8	California St Univ Rev Txbl Ref Ser B.....	.....	..	.....1	1.D FE.....	7,530,000	...102.243	7,698,868	7,530,000	7,530,000	.....	.....	.....	.....	....3.065	3.065	MN.....	38,466	230,795	02/06/2020.	11/01/2042.
155498	MR	6	Central TX Regional Mob Auth Txbl Ref Se.....	.....	..	.....2	1.G FE.....	2,000,000	...100.897	2,017,942	2,000,000	2,000,000	.....	.....	.....	.....	....3.267	.....	JJ.....	11,798	.....	10/07/2021.	01/01/2045.
167593	AN	2	Chicago IL O'Hare Int Arpt Rev Bld Amer.....	.....	..	.....1	1.F FE.....	7,500,000	...149.639	11,222,895	7,500,000	7,500,000	.....	.....	.....	.....	....6.395	6.395	JJ.....	239,813	479,625	04/15/2010.	01/01/2040.
167593	AP	7	Chicago IL O'Hare Int Arpt Rev Bld Amer.....	.....	..	.....1	1.F FE.....	6,408,850	...148.031	7,401,560	5,000,000	6,184,441	.....	.....(43,102)	.....	.....	....6.145	4.249	JJ.....	153,625	307,250	03/29/2016.	01/01/2040.
167593	H7	0	Chicago IL O'Hare Int Arpt Rev Txbl Ref.....	.....	..	.....1	1.F FE.....	18,310,000	...139.057	25,461,300	18,310,000	18,310,000	.....	.....	.....	.....	....4.572	4.572	JJ.....	418,567	837,133	12/06/2018.	01/01/2054.
167593	VQ	2	Chicago IL O'Hare Int Arpt Rev Ref Gen S.....	.....	..	.....2	1.F FE.....	6,124,635	...116.391	6,401,489	5,500,000	5,805,436	.....	.....(69,962)	.....	.....	....5.000	3.500	JJ.....	137,500	275,000	02/10/2017.	01/01/2033.
167725	AC	4	Chicago IL Transit Auth Rev Txbl Pension.....	.....	..	.....1	1.C FE.....	13,144,700	...140.934	14,093,440	10,000,000	12,780,371	.....	.....(89,960)	.....	.....	....6.899	4.669	JD.....	57,492	689,900	08/09/2017.	12/01/2040.
16772P	AP	1	Chicago IL Transit Auth Rev Bld Amer Bd.....	.....	..	.....1	1.C FE.....	14,338,261	...111.160	15,712,438	14,135,000	14,190,015	.....	.....(16,971)	.....	.....	....5.620	5.474	JD.....	66,199	794,387	04/27/2010.	12/01/2024.
16772P	AQ	9	Chicago IL Transit Auth Rev Bld Amer Bd.....	.....	..	.....1	1.C FE.....	24,358,982	...138.448	28,416,411	20,525,000	23,885,614	.....	.....(106,399)	.....	.....	....6.200	4.866	JD.....	106,046	1,272,550	02/21/2017.	12/01/2040.
16772P	CJ	3	Chicago IL Transit Auth Rev Txbl-Ref-Ser.....	.....	..	.....1	1.C FE.....	750,000	...101.062	757,962	750,000	750,000	.....	.....	.....	.....	....1.838	1.838	JD.....	1,149	13,785	08/28/2020.	12/01/2023.
167736	YU	5	Chicago IL Wtr Rev Bld Amer Bd.....	.....	..	.....1	1.G FE.....	29,666,991	...140.128	32,986,037	23,540,000	28,535,072	.....	.....(223,822)	.....	.....	....6.742	4.749	MN.....	264,511	1,587,067	05/17/2016.	11/01/2040.
17131R	BK	1	Chula Vista CA Pension Txbl.....	.....	..	.....1	1.C FE.....	15,892,000	...93.902	14,922,906	15,892,000	15,892,000	.....	.....	.....	.....	....2.805	2.805	JD.....	37,148	344,234	02/12/2021.	06/01/2045.
186352	SL	5	Cleveland OH Airport Sys Rev Txbl-Ref-Se.....	.....	..	.....1	1.G FE.....	9,111,482	...103.109	9,357,178	9,075,000	9,102,161	.....	.....(4,119)	.....	.....	....2.742	2.688	JJ.....	124,418	248,837	09/18/2019.	01/01/2028.

SCHEDULE D - PART 1

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

1		2			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					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-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
186352	SM	3			Cleveland OH Airport Sys Rev Txbl-Ref-Se.....	7,351,000	103.042	7,574,588	7,351,000	7,351,000					2.792	2.792	JJ.....	102,620	205,240	09/18/2019.	01/01/2029.
186352	SN	1			Cleveland OH Airport Sys Rev Txbl-Ref-Se.....	8,894,000	103.310	9,188,409	8,894,000	8,894,000					2.832	2.832	JJ.....	125,939	251,878	09/18/2019.	01/01/2030.
186352	SP	6			Cleveland OH Airport Sys Rev Txbl-Ref-Se.....	7,008,000	103.285	7,238,192	7,008,000	7,008,000					2.882	2.882	JJ.....	100,985	201,971	09/18/2019.	01/01/2031.
196632	GU	1		1	Colorado Springs CO Util Rev Bld Amer Bd.....	10,933,650	120.641	11,762,468	9,750,000	10,377,966		(65,285)			5.445	4.465	MN.....	67,836	530,888	08/04/2011.	11/15/2029.
196707	HZ	9		1	Colorado St Brd Governors Rev Bld Amer B.....	5,000,000	139.192	6,959,620	5,000,000	5,000,000					6.057	6.057	MS.....	100,950	302,850	07/29/2010.	03/01/2040.
19954K	AQ	4		2	Columbus OH Regional Airport Txbl.....	4,500,000	107.343	4,830,444	4,500,000	4,500,000					4.059	4.059	JD.....	8,118	182,655	04/18/2019.	12/15/2039.
19954K	AR	2		2	Columbus OH Regional Airport Txbl.....	3,250,000	106.904	3,474,367	3,250,000	3,250,000					4.199	4.199	JD.....	6,065	136,468	04/18/2019.	12/15/2048.
20281P	CT	7		1	Commonwealth PA Fin Auth Rev Bld Amer Bd.....	2,482,200	135.029	2,700,582	2,000,000	2,373,120		(13,675)			6.218	4.644	JD.....	10,363	124,360	05/01/2012.	06/01/2039.
20281P	ER	9		1	Commonwealth PA Fin Auth Rev Bld Amer Bd.....	17,045,000	138.888	23,673,460	17,045,000	17,045,000					5.787	5.787	JD.....	82,200	986,394	09/17/2010.	06/01/2040.
20281P	KG	6			Commonwealth PA Fin Auth Rev Txbl Ser A.....	10,000,000	114.390	11,438,980	10,000,000	10,000,000					4.144	4.144	JD.....	34,533	414,400	10/20/2016.	06/01/2038.
20281P	KL	5			Commonwealth PA Fin Auth Rev Bd Ser A.....	5,000,000	111.589	5,579,450	5,000,000	5,000,000					4.014	4.014	JD.....	16,725	200,700	10/20/2016.	06/01/2033.
20281P	KW	1			Commonwealth PA Fin Auth Rev Txbl Ser A.....	5,693,350	115.832	6,594,721	5,693,350	5,693,350					3.807	3.807	JD.....	18,062	216,746	05/09/2019.	06/01/2041.
21969A	AM	4			Corona CA Pension Oblig Txbl.....	4,500,000	101.741	4,578,359	4,500,000	4,500,000					2.572	2.572	MN.....	24,756		09/30/2021.	05/01/2033.
21969A	AN	2			Corona CA Pension Oblig Txbl.....	3,600,000	102.412	3,686,836	3,600,000	3,600,000					2.702	2.702	MN.....	20,805		09/30/2021.	05/01/2034.
235036	4R	8		2	Dallas-Ft Worth Intl Arpt Rev Txbl Ref S.....	11,180,000	102.155	11,420,929	11,180,000	11,180,000					2.554	2.554	MN.....	47,590	285,537	08/08/2019.	11/01/2030.
235036	4S	6		2	Dallas-Ft Worth Intl Arpt Rev Txbl Ref S.....	10,040,000	101.323	10,172,849	10,040,000	10,040,000					2.624	2.624	MN.....	43,908	263,450	08/08/2019.	11/01/2031.
235036	4T	4		2	Dallas-Ft Worth Intl Arpt Rev Txbl Ref S.....	10,000,000	102.469	10,246,890	10,000,000	10,000,000					2.704	2.704	MN.....	45,067	270,400	08/08/2019.	11/01/2032.
235036	4V	9		2	Dallas-Ft Worth Intl Arpt Rev Txbl Ref S.....	10,945,000	103.629	11,342,183	10,945,000	10,945,000					3.344	3.344	MN.....	61,000	366,001	08/08/2019.	11/01/2045.
235036	4X	5			Dallas-Ft Worth Intl Arpt Rev Txbl Ref S.....	3,000,000	105.776	3,173,283	3,000,000	3,000,000					3.144	3.144	MN.....	15,720	94,320	08/08/2019.	11/01/2045.
235036	8J	2		1	Dallas-Ft Worth Intl Arpt Rev Txbl Ref F.....	5,000,000	102.497	5,124,860	5,000,000	5,000,000					2.691	2.691	MN.....	19,061		10/28/2021.	11/01/2034.
235241	VR	4		1	Dallas TX Area Rapid Tr Rev Txbl Ref.....	7,160,000	101.406	7,260,634	7,160,000	7,160,000					2.378	2.378	JD.....	14,189	176,413	10/30/2020.	12/01/2033.
249182	LP	9		2	Denver City & Cnty Co Arpt Rev AMT Tax E.....	22,043,426	112.576	25,121,267	22,315,000	22,058,810		5.167			4.000	4.071	JD.....	74,383	892,600	08/15/2018.	12/01/2048.
249182	PV	2		1	Denver City & Cnty Co Arpt Rev Txbl-Ref.....	5,957,000	103.743	6,179,941	5,957,000	5,957,000					2.617	2.617	MN.....	19,920	163,256	10/16/2020.	11/15/2033.
249218	AK	4			Denver CO Pub Schs Rev Taxable Ser B.....	5,612,875	144.091	5,979,789	4,150,000	5,383,998		(52,419)			7.017	4.403	JD.....	12,942	291,206	04/04/2017.	12/15/2037.
249218	BC	1		1	Denver CO Pub Schs Rev Txbl Ser B.....	15,000,000	116.501	17,475,165	15,000,000	15,000,000					4.242	4.242	JD.....	28,280	636,300	04/18/2013.	12/15/2037.
25477G	CY	9		1	District Columbia Inc Tax Rev Bld Amer B.....	4,000,000	127.563	5,102,512	4,000,000	4,000,000					5.591	5.591	JD.....	18,637	223,640	12/10/2009.	12/01/2034.
254845	RM	4		2	Dist of Columbia WTR & SWR Taxable Ref S.....	14,000,000	103.850	14,539,014	14,000,000	14,000,000					3.207	3.207	AO.....	112,245	448,980	10/09/2019.	10/01/2048.
305734	AB	1		1	Fairview Health Services Sr Nt.....	17,994,900	98.652	17,757,378	18,000,000	17,994,995		95			2.558	2.563	MON.....	20,464	79,298	10/13/2021.	11/15/2031.
305734	AC	9		1	Fairview Health Services Sr Nt.....	11,750,000	100.661	11,827,609	11,750,000	11,750,000					3.456	3.456	MON.....	18,048	69,936	10/06/2021.	11/15/2051.
31358D	DR	2	@		FNMA Strips.....	9,921,280	86.932	27,818,144	32,000,000	20,703,664		1,049,242				5.269	N/A.....			11/08/2007.	05/15/2030.
345105	JG	6		1	Foothill Estrn Transprtn Txbl Toll Road.....	11,535,000	106.308	12,262,605	11,535,000	11,535,000					3.924	3.924	JJ.....	208,714	452,633	12/11/2019.	01/15/2053.
38611T	DL	8		1	Grand Parkway Trans Corp Txbl-Ref-Sub Tl.....	18,750,000	101.345	19,002,094	18,750,000	18,750,000					3.236	3.236	AO.....	151,688	606,750	02/12/2020.	10/01/2052.
387883	PP	0	CF	1	Grant Cnty WA PUD #2 Rev Bld Amer Bd Ref.....	9,555,552	137.061	12,198,438	8,900,000	9,413,588		(17,031)			5.830	5.324	JJ.....	259,435	518,870	10/05/2011.	01/01/2040.
403720	GT	6		2	Gwinnett Cnty GA Dev Auth Rev Txbl Gwin.....	1,776,260	112.448	1,995,945	1,775,000	1,775,927		(119)			4.060	4.051	MS.....	24,022	72,065	07/25/2018.	09/01/2036.
403720	GU	3		2	Gwinnett Cnty GA Dev Auth Rev Gwinnett C.....	1,794,713	112.305	2,015,878	1,795,000	1,794,797		9			4.070	4.071	MS.....	24,352	73,057	07/25/2018.	09/01/2037.
403720	GV	1		2	Gwinnett Cnty GA Dev Auth Rev Gwinnett C.....	1,949,688	112.235	2,188,588	1,950,000	1,949,778		9			4.090	4.091	MS.....	26,585	79,755	07/25/2018.	09/01/2038.
403720	GW	9		2	Gwinnett Cnty GA Dev Auth Rev Gwinnett C.....	2,114,640	112.075	2,370,378	2,115,000	2,114,738		10			4.100	4.101	MS.....	28,905	86,715	07/25/2018.	09/01/2039.
403720	GX	7		2	Gwinnett Cnty GA Dev Auth Rev Gwinnett C.....	2,279,612	111.868	2,550,600	2,280,000	2,279,715		10			4.110	4.111	MS.....	31,236	93,708	07/25/2018.	09/01/2040.
41978C	AK	1			Hawaii Airports Sys Rev Txbl Ser A.....	1,700,000	106.333	1,807,656	1,700,000	1,700,000					3.225	3.225	JJ.....	27,413	54,825	07/13/2017.	07/01/2027.
41978C	AM	7		2	Hawaii Airports Sys Rev Txbl Ser A.....	1,000,000	106.044	1,060,436	1,000,000	1,000,000					3.475	3.475	JJ.....	17,375	34,750	07/13/2017.	07/01/2029.

SCHEDULE D - PART 1

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

1		2		Codes		6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5		8	9			12	13	14	15	16	17	18	19	20	21	22

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	F o r e i g n Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive 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-Tem- porary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
576051	WH 5	Mass State Water Authority Taxable Ref G.....			.....	..	.....2	1.B FE.....	.....	4,252,500	103.306	4,393,100	4,252,500	4,252,500	.....	.....	.....2.723	2.723	FA.....	48,248	115,796	10/10/2019.	08/01/2034.
59164G	EW 8	Metro WstwtR Recl Dist Co Rev Txbl-Ref-S.....			.....	..	.....1	1.B FE.....	.....	9,960,000	105.303	10,488,209	9,960,000	9,960,000	.....	.....	.....2.863	2.863	AO.....	71,289	285,155	11/15/2019.	04/01/2033.
59164G	EX 6	Metro WstwtR Recl Dist Co Rev Txbl-Ref-S.....			.....	..	.....2	1.B FE.....	.....	3,890,000	105.258	4,094,525	3,890,000	3,890,000	.....	.....	.....2.913	2.913	AO.....	28,329	113,316	11/15/2019.	04/01/2034.
59164G	FA 5	Metro WstwtR Recl Dist Co Rev Txbl-Ref-S.....			.....	..	.....2	1.B FE.....	.....	9,960,000	105.777	10,535,339	9,960,000	9,960,000	.....	.....	.....3.158	3.158	AO.....	78,634	314,537	11/15/2019.	04/01/2041.
592041	ZW 0	Nashville & Davidson Rev Txbl Vanderbil.....			.....	..	.....1	1.G FE.....	.....	12,650,000	101.815	12,879,598	12,650,000	12,650,000	.....	.....	.....3.235	3.235	JJ.....	64,794	.....	10/29/2021.	07/01/2052.
592098	G5 0	Nashville & D Cnty TN Rev Bld Amer Bd Se.....			.....	..	.....1	1.C FE.....	.....	5,000,000	144.601	7,230,070	5,000,000	5,000,000	.....	.....	.....6.568	6.568	JJ.....	164,200	328,400	12/09/2010.	07/01/2037.
592098	G6 8	Nashville & D Cnty TN Rev Recov Zone Eco.....			.....	..	.....1	1.C FE.....	.....	13,877,800	156.501	15,650,110	10,000,000	13,231,337	(104,839)	.....	.....6.693	4.241	JJ.....	334,650	669,300	01/08/2015.	07/01/2041.
592125	AA 6	Met Govt Nashville & D Cty Rev Bld Amer.....			.....	..	.....1	1.E FE.....	.....	10,000,000	148.133	14,813,260	10,000,000	10,000,000	.....	.....	.....7.431	7.431	JJ.....	371,550	743,100	04/14/2010.	07/01/2043.
592125	AH 1	Met Govt Nashville & D Cty Rev Bld Amer.....			.....	..	.....1	1.D FE.....	.....	7,625,000	102.549	7,819,369	7,625,000	7,625,000	.....	.....	.....5.967	5.967	JJ.....	227,492	454,984	04/14/2010.	07/01/2022.
592125	AJ 7	Met Govt Nashville & D Cty Rev Bld Amer.....			.....	..	.....1	1.D FE.....	.....	10,800,000	107.237	11,581,607	10,800,000	10,800,000	.....	.....	.....6.067	6.067	JJ.....	327,618	655,236	04/14/2010.	07/01/2023.
592125	AK 4	Met Govt Nashville & D Cty Rev Bld Amer.....			.....	..	.....1	1.D FE.....	.....	9,100,000	111.455	10,142,432	9,100,000	9,100,000	.....	.....	.....6.167	6.167	JJ.....	280,599	561,197	04/14/2010.	07/01/2024.
592125	AL 2	Met Govt Nashville & D Cty Rev Bld Amer.....			.....	..	.....1	1.D FE.....	.....	9,000,000	115.167	10,365,021	9,000,000	9,000,000	.....	.....	.....6.217	6.217	JJ.....	279,765	559,530	04/14/2010.	07/01/2025.
592125	AM 0	Met Govt Nashville & D Cty Rev Bld Amer.....			.....	..	.....1	1.D FE.....	.....	5,284,350	145.291	7,264,560	5,000,000	5,239,745	(5,146)	.....	.....6.731	6.320	JJ.....	168,275	336,550	04/21/2010.	07/01/2043.
59259Y	DC 0	Metropolitan Trans Auth NY Rev Bld Amer.....			.....	..	.....1	1.G FE.....	.....	15,000,000	143.971	21,595,680	15,000,000	15,000,000	.....	.....	.....6.687	6.687	MN.....	128,168	1,003,050	07/01/2010.	11/15/2040.
592643	BN 9	Metropolitan Washington DC Rev Bld Amer.....			.....	..	.....1	2.B FE.....	.....	15,853,495	173.604	25,172,566	14,500,000	15,726,738	(19,257)	.....	.....8.000	7.248	AO.....	290,000	1,160,000	06/18/2014.	10/01/2047.
59333A	MC 2	Miami-Dade Cnty FL Ed Fac Rev Txbl Ref U.....			.....	..	.....1	1.G FE.....	.....	23,100,200	132.633	30,505,682	23,000,000	23,092,053	(1,469)	.....	.....5.073	5.046	AO.....	291,698	1,166,790	10/01/2015.	04/01/2050.
59333N	U8 4	Miami Dade Cnty FL REV Txbl Ref Sub Rev.....			.....	..	.....1	1.E FE.....	.....	3,415,000	99.189	3,387,298	3,415,000	3,415,000	.....	.....	.....2.286	2.286	AO.....	19,517	57,249	12/10/2020.	10/01/2031.
59333N	U9 2	Miami Dade Cnty FL REV Txbl Ref Sub Rev.....			.....	..	.....1	1.E FE.....	.....	632,381	100.169	626,059	625,000	631,734	(647)	.....	.....2.436	2.299	AO.....	3,806	11,165	12/10/2020.	10/01/2032.
59333N	V2 6	Miami Dade Cnty FL REV Txbl Ref Sub Rev.....			.....	..	.....1	1.E FE.....	.....	2,990,000	100.776	3,013,187	2,990,000	2,990,000	.....	.....	.....2.536	2.536	AO.....	18,957	55,606	12/10/2020.	10/01/2033.
59333N	V3 4	Miami Dade Cnty FL REV Txbl Ref Sub Rev.....			.....	..	.....1	1.E FE.....	.....	3,415,000	99.165	3,386,495	3,415,000	3,415,000	.....	.....	.....2.636	2.636	AO.....	22,505	66,014	12/10/2020.	10/01/2034.
59333N	V4 2	Miami Dade Cnty FL REV Txbl Ref Sub Rev.....			.....	..	.....1	1.E FE.....	.....	5,120,000	102.094	5,227,218	5,120,000	5,120,000	.....	.....	.....2.686	2.686	AO.....	34,381	100,850	12/10/2020.	10/01/2035.
59333P	2J 6	Miami-Dade Cnty FL Rev Txbl Ref Ser D.....			.....	..	.....1	1.F FE.....	.....	1,500,000	105.720	1,585,794	1,500,000	1,500,000	.....	.....	.....3.004	3.004	AO.....	11,265	45,060	08/11/2017.	10/01/2026.
59333P	2M 9	Miami-Dade Cnty FL Rev Txbl Ref Ser D.....			.....	..	.....2	1.F FE.....	.....	2,000,000	105.746	2,114,914	2,000,000	2,000,000	.....	.....	.....3.354	3.354	AO.....	16,770	67,080	08/11/2017.	10/01/2029.
59333P	2P 2	Miami-Dade Cnty FL Rev Txbl Ref Ser D.....			.....	..	.....2	1.F FE.....	.....	2,000,000	105.382	2,107,632	2,000,000	2,000,000	.....	.....	.....3.504	3.504	AO.....	17,520	70,080	08/11/2017.	10/01/2031.
59333P	2R 8	Miami-Dade Cnty FL Rev Txbl Ref Ser D.....			.....	..	.....2	1.F FE.....	.....	3,250,000	106.080	3,447,603	3,250,000	3,250,000	.....	.....	.....3.732	3.732	AO.....	30,323	121,290	08/11/2017.	10/01/2037.
59333P	3R 7	Miami-Dade Cnty FL Rev Txbl Ref Ser C.....			.....	..	.....2	1.F FE.....	.....	1,250,000	109.819	1,372,743	1,250,000	1,250,000	.....	.....	.....3.862	3.862	AO.....	12,069	48,275	08/16/2018.	10/01/2029.
59333P	3U 0	Miami-Dade Cnty FL Rev Txbl Ref Ser C.....			.....	..	.....2	1.F FE.....	.....	7,500,000	109.803	8,235,203	7,500,000	7,500,000	.....	.....	.....4.112	4.112	AO.....	77,100	308,400	08/16/2018.	10/01/2032.
59333P	3V 8	Miami-Dade Cnty FL Rev Txbl Ref Ser C.....			.....	..	.....2	1.F FE.....	.....	2,500,000	109.903	2,747,580	2,500,000	2,500,000	.....	.....	.....4.162	4.162	AO.....	26,013	104,050	08/16/2018.	10/01/2033.
59333P	4P 0	Miami-Dade Cnty FL Rev Txbl Ref Ser B.....			.....	..	.....1	1.F FE.....	.....	1,110,000	106.873	1,186,294	1,110,000	1,110,000	.....	.....	.....3.275	3.275	AO.....	9,088	36,353	05/10/2019.	10/01/2029.
59333P	5E 4	Miami-Dade Cnty FL Rev Txbl Ref Aviation.....			.....	..	.....1	1.F FE.....	.....	450,617	101.456	457,179	450,617	450,617	.....	.....	.....2.399	2.399	AO.....	2,703	10,810	08/23/2019.	10/01/2028.
59333P	5G 9	Miami-Dade Cnty FL Rev Txbl Ref Aviation.....			.....	..	.....2	1.F FE.....	.....	713,000	100.736	718,246	713,000	713,000	.....	.....	.....2.529	2.529	AO.....	4,508	18,032	08/23/2019.	10/01/2030.
59334D	LJ 1	Miami Dade Cnty Wtr Sewer Rev Txbl Ref S.....			.....	..	.....1	1.D FE.....	.....	6,000,000	104.039	6,242,310	6,000,000	6,000,000	.....	.....	.....2.501	2.501	AO.....	37,515	150,060	10/24/2019.	10/01/2027.
59334D	LL 6	Miami Dade Cnty Wtr Sewer Rev Txbl Ref S.....			.....	..	.....1	1.D FE.....	.....	6,005,545	103.988	6,245,052	6,005,545	6,005,545	.....	.....	.....2.601	2.601	AO.....	39,051	156,204	10/24/2019.	10/01/2029.
59334D	LN 2	Miami Dade Cnty Wtr Sewer Rev Txbl Ref S.....			.....	..	.....2	1.D FE.....	.....	3,195,487	103.759	3,315,615	3,195,487	3,195,487	.....	.....	.....2.841	2.841	AO.....	22,696	90,784	10/24/2019.	10/01/2031.
59334D	LP 7	Miami Dade Cnty Wtr Sewer Rev Txbl Ref S.....			.....	..	.....2	1.D FE.....	.....	4,121,800	103.459	4,264,373	4,121,800	4,121,800	.....	.....	.....2.911	2.911	AO.....	29,996	119,986	10/24/2019.	10/01/2032.
59334D	LQ 5	Miami Dade Cnty Wtr Sewer Rev Txbl Ref S.....			.....	..	.....2	1.D FE.....	.....	5,063,650	103.672	5,249,587	5,063,650	5,063,650	.....	.....	.....2.981	2.981	AO.....	37,737	150,947	10/24/2019.	10/01/2033.
59334D	LR 3	Miami Dade Cnty Wtr Sewer Rev Txbl Ref S.....			.....	..	.....2	1.D FE.....	.....	4,628,560	103.071	4,770,717	4,628,560	4,628,560	.....	.....	.....3.011	3.011	AO.....	34,841	139,366	10/24/2019.	10/01/2034.
59335K	EC 7	Miami-Dade Cnty FL Rev Txbl Ref Ser B3.....			.....	..	.....2	1.D FE.....	.....	7,035,000	99.205	6,979,058	7,035,000	7,035,000	.....	.....	.....2.562	2.562	AO.....	53,070	.....	08/19/2021.	10/01/2035.
59335K	ED 5	Miami-Dade Cnty FL Rev Txbl Ref Ser B3.....			.....	..	.....2	1.D FE.....	.....	7,930,000	99.639	7,901,396	7,930,000	7,930,000	.....	.....	.....2.662	2.662	AO.....	62,156	.....	08/19/2021.	10/01/2036.

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						NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
59447T	KN	2			1	1.D FE.....	2,136,569	109.990	2,414,278	2,195,000	2,148,134		3,429			3.610	3.853	MN.....	13,207	79,240	06/26/2018.	11/01/2032.
594698	QS	4			2	1.F FE.....	13,819,367	116.177	15,965,016	13,742,000	13,801,424		(7,177)			4.250	4.178	JD.....	1,622	584,035	01/11/2019.	12/31/2038.
594698	QU	9			2	1.F FE.....	18,830,817	116.555	22,200,212	19,047,000	18,843,662		3,888			4.500	4.570	JD.....	2,381	857,115	11/15/2018.	06/30/2048.
594698	SJ	2				1.D FE.....	9,220,000	102.199	9,422,702	9,220,000	9,220,000					3.225	3.225	MS.....	142,891		06/23/2021.	09/01/2047.
594712	UF	6			2	1.C FE.....	32,689,942	114.290	36,542,925	31,974,000	32,530,937		(61,292)			4.496	4.225	FA.....	543,075	1,437,551	04/29/2019.	08/15/2048.
60534R	TM	1			1	1.D FE.....	23,500,650	145.699	34,115,515	23,415,000	23,482,921		(2,098)			6.413	6.385	JJ.....	750,802	1,501,604	10/21/2010.	01/01/2040.
60636A	MR	1				1.B FE.....	12,010,661	111.280	13,492,712	12,125,000	12,033,031		4,982			3.471	3.540	JJ.....	194,063	420,859	04/19/2017.	01/15/2036.
60636A	MS	9				1.B FE.....	10,858,356	109.878	12,679,864	11,540,000	10,888,641		12,565			3.086	3.389	MS.....	104,859	356,124	07/19/2019.	09/15/2051.
60636W	NT	8			1	1.B FE.....	10,000,000	114.983	11,498,330	10,000,000	10,000,000					5.252	5.252	MN.....	87,533	525,200	09/16/2009.	05/01/2026.
626207	YF	5			1	2.A FE.....	5,073,848	153.572	7,474,369	4,867,000	5,062,138		(1,468)			6.637	6.351	AO.....	80,756	323,023	04/29/2010.	04/01/2057.
626207	YM	0			1	1.F FE.....	16,504,000	155.556	25,673,028	16,504,000	16,504,000					6.655	6.655	AO.....	274,585	1,098,341	03/05/2010.	04/01/2057.
631060	CU	2			1	1.D FE.....	880,000	98.838	869,774	880,000	880,000					2.344	2.344	MS.....	6,876	20,627	02/27/2020.	09/01/2033.
63968A	QR	9			1	1.E FE.....	12,031,940	134.960	14,845,589	11,000,000	11,850,042		(24,276)			5.423	4.822	JJ.....	298,265	596,530	02/21/2013.	01/01/2043.
644693	KW	2			1	1.D FE.....	7,608,082	137.019	9,783,128	7,140,000	7,504,476		(12,966)			6.009	5.538	MN.....	71,507	429,043	05/02/2012.	11/01/2039.
646139	W3	5			1	1.F FE.....	36,667,702	162.822	52,234,926	32,081,000	35,701,367		(111,992)			7.414	6.335	JJ.....	1,189,243	2,378,485	07/21/2010.	01/01/2040.
646139	X8	3			1	1.F FE.....	11,295,295	158.028	14,672,937	9,285,000	10,911,983		(47,144)			7.102	5.593	JJ.....	329,710	659,421	07/27/2011.	01/01/2041.
646140	EA	7			2	1.F FE.....	1,000,000	97.982	979,819	1,000,000	1,000,000					2.782	2.782	JJ.....	13,910	11,360	01/22/2021.	01/01/2040.
647719	QM	8			2	2.A FE.....	2,200,000	100.942	2,220,720	2,200,000	2,200,000					2.839	2.839	JD.....	5,205	46,497	02/05/2021.	06/01/2041.
647719	QN	6			2	2.A FE.....	2,750,000	101.072	2,779,488	2,750,000	2,750,000					2.939	2.939	JD.....	6,735	60,168	02/05/2021.	06/01/2045.
64971M	S7	8			1	1.A FE.....	6,000,000	131.223	7,873,386	6,000,000	6,000,000					5.467	5.467	MN.....	54,670	328,020	05/19/2010.	05/01/2036.
64971W	5F	3			2	1.A FE.....	4,727,165	106.977	5,011,849	4,685,000	4,709,094		(4,283)			3.430	3.319	FA.....	66,956	160,696	07/11/2017.	02/01/2029.
64971W	6E	5			2	1.A FE.....	5,000,000	105.986	5,299,295	5,000,000	5,000,000					3.110	3.110	MN.....	25,917	155,500	06/22/2017.	05/01/2028.
64971X	BC	1			2	1.A FE.....	10,861,197	107.392	11,668,184	10,865,000	10,862,097		251			3.530	3.533	FA.....	159,806	383,535	08/09/2017.	08/01/2031.
64972F	K8	8			1	1.B FE.....	19,766,394	152.190	28,345,425	18,625,000	19,547,372		(26,116)			5.952	5.533	JD.....	49,269	1,108,560	08/08/2011.	06/15/2042.
64972F	T6	3			1	1.B FE.....	10,000,000	146.311	14,631,060	10,000,000	10,000,000					5.440	5.440	JD.....	24,178	544,000	09/17/2010.	06/15/2043.
64985H	ZC	4			2	1.A FE.....	750,000	107.153	803,646	750,000	750,000					3.061	3.061	JJ.....	10,586	22,958	10/19/2017.	01/15/2028.
64985H	ZD	2			2	1.A FE.....	965,000	107.285	1,035,303	965,000	965,000					3.161	3.161	JJ.....	14,066	30,504	10/19/2017.	01/15/2029.
64985H	ZE	0			2	1.A FE.....	430,000	107.745	463,304	430,000	430,000					3.261	3.261	JJ.....	6,466	14,022	10/19/2017.	01/15/2030.
64985T	BH	3			1	1.C FE.....	15,898,499	104.549	16,629,522	15,905,975	15,899,258		500			2.910	2.914	MS.....	136,288	462,864	10/25/2019.	03/15/2033.
649902	H3	0			1	1.B FE.....	32,000,000	104.678	33,496,928	32,000,000	32,000,000					4.723	4.723	MS.....	445,012	1,511,360	10/08/2009.	03/15/2024.
649902	ZM	8			1	1.B FE.....	10,000,000	105.050	10,504,980	10,000,000	10,000,000					5.092	5.092	MS.....	149,931	509,200	08/18/2009.	03/15/2023.
64990C	ZW	4			1	1.D FE.....	13,995,000	107.861	15,095,091	13,995,000	13,995,000					3.998	3.998	JJ.....	279,760	559,520	05/17/2017.	07/01/2039.
64990F	MT	8			1	1.B FE.....	10,000,000	128.992	12,899,160	10,000,000	10,000,000					5.628	5.627	MS.....	165,713	562,800	10/15/2019.	03/15/2039.
64990G	A5	1				1.D FE.....	2,111,000	98.222	2,073,462	2,111,000	2,111,000					2.219	2.219	JJ.....	23,422	46,843	02/26/2020.	07/01/2035.
64990G	GK	2			2	1.F FE.....	6,865,500	113.054	7,800,692	6,900,000	6,867,372		581			4.946	4.978	FA.....	142,198	341,274	07/27/2018.	08/01/2048.
650009	S5	3			1	1.F FE.....	19,695,000	104.533	20,587,735	19,695,000	19,695,000					2.900	2.900	JJ.....	285,578	571,155	10/18/2019.	01/01/2035.
650035	6A	1			2	1.B FE.....	2,733,043	106.920	2,916,998	2,728,214	2,731,172		(463)			3.420	3.399	MS.....	27,473	93,305	12/14/2017.	03/15/2031.
650035	6B	9			2	1.B FE.....	2,819,954	107.105	3,015,017	2,815,000	2,818,035		(474)			3.470	3.449	MS.....	28,761	97,681	12/14/2017.	03/15/2032.
650035	8W	1			2	1.C FE.....	19,402,221	110.266	21,441,146	19,445,000	19,410,645		2,402			3.900	3.920	MS.....	223,293	758,355	01/09/2019.	03/15/2033.
65819W	AJ	2			1	1.G FE.....	10,000,000	106.871	10,687,100	10,000,000	10,000,000					3.958	3.958	JJ.....	197,900	395,800	07/16/2015.	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						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-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
66285W	FB	7			1	1.E FE.....	31,886,078	168.114	42,440,405	25,245,000	31,085,093		(101,357)			6.718	5.118	JJ.....	847,980	1,695,959	05/04/2012.	01/01/2049.
66285W	YA	8			2	1.F FE.....	23,494,410	115.883	27,620,808	23,835,000	23,511,949		6,208			4.250	4.336	JJ.....	506,494	1,012,988	10/12/2018.	01/01/2049.
664845	DQ	4			1	1.F FE.....	23,496,918	148.922	27,997,298	18,800,000	22,657,761		(118,561)			7.311	5.521	JD.....	114,539	1,374,468	03/13/2017.	06/01/2040.
67760H	NB	3			2	1.E FE.....	18,518,358	101.883	18,797,487	18,450,000	18,507,127		(6,101)			3.216	3.172	FA.....	224,155	593,352	02/13/2020.	02/15/2048.
677704	F9	4			2	1.E FE.....	12,325,000	101.721	12,537,101	12,325,000	12,325,000					3.024	3.024	JD.....	31,059	372,708	02/26/2020.	12/01/2050.
67910H	MT	4			1	1.F FE.....	10,000,000	151.373	15,137,340	10,000,000	10,000,000					6.440	6.440	JJ.....	322,000	644,000	07/29/2010.	01/01/2045.
67919P	PX	5			2	1.A FE.....	3,450,000	105.433	3,637,421	3,450,000	3,450,000					2.461	2.461	AO.....	21,226	84,905	12/04/2019.	04/01/2030.
67919P	PY	3			2	1.A FE.....	3,000,000	105.661	3,169,836	3,000,000	3,000,000					2.561	2.561	AO.....	19,208	76,830	12/04/2019.	04/01/2031.
67919P	PZ	0			2	1.A FE.....	2,750,000	106.033	2,915,916	2,750,000	2,750,000					2.661	2.661	AO.....	18,294	73,178	12/04/2019.	04/01/2032.
68607D	ND	3			1	1.B FE.....	6,000,000	106.993	6,419,550	6,000,000	6,000,000					4.983	4.983	MN.....	38,203	298,980	04/01/2010.	11/15/2023.
68608W	AH	5			2	1.D FE.....	23,678,250	105.328	26,332,100	25,000,000	23,768,697		24,421			3.750	4.050	AO.....	234,375	937,500	02/07/2018.	04/01/2049.
68608W	AK	8			2	1.D FE.....	13,006,000	109.217	14,204,724	13,006,000	13,006,000					4.052	4.052	AO.....	131,751	527,003	04/10/2019.	04/01/2052.
70917S	5F	6			2	1.B FE.....	7,792,000	106.294	8,282,444	7,792,000	7,792,000					2.972	2.972	FA.....	87,485	231,578	08/07/2019.	08/15/2045.
709221	TF	2			1	1.D FE.....	8,758,215	136.344	10,062,158	7,380,000	8,420,911		(43,614)			5.848	4.589	JD.....	35,965	431,582	09/18/2012.	12/01/2037.
709223	A2	7			1	1.E FE.....	15,000,000	142.851	21,427,650	15,000,000	15,000,000					5.511	5.511	JD.....	68,888	826,650	08/31/2010.	12/01/2045.
709223	VZ	1			1	1.E FE.....	20,692,886	141.981	22,665,783	15,964,000	19,936,395		(147,416)			6.105	4.126	JD.....	81,217	974,602	03/10/2017.	12/01/2039.
709223	ZZ	7			1	1.E FE.....	38,548,397	148.605	49,953,537	33,615,000	37,935,814		(76,697)			5.561	4.719	JD.....	155,778	1,869,330	06/12/2012.	12/01/2049.
709235	Q2	4			1	1.C FE.....	13,265,000	101.209	13,425,374	13,265,000	13,265,000					2.758	2.758	MS.....	121,950	365,849	02/05/2020.	09/01/2040.
717893	L2	5			2	1.E FE.....	4,300,000	113.687	4,888,545	4,300,000	4,300,000					4.189	4.189	AO.....	45,032	180,127	02/14/2019.	10/01/2037.
717893	L3	3			2	1.E FE.....	4,757,704	113.628	5,397,306	4,750,000	4,755,912		(633)			4.289	4.270	AO.....	50,932	203,728	02/21/2019.	10/01/2040.
71883M	HG	2			1	1.F FE.....	15,000,000	150.539	22,580,775	15,000,000	15,000,000					6.600	6.600	JJ.....	495,000	990,000	08/11/2010.	07/01/2040.
73358W	CW	2				1.E FE.....	3,170,699	137.561	3,528,432	2,565,000	3,090,435		(18,258)			5.647	4.078	MN.....	24,141	144,846	04/03/2017.	11/01/2040.
73358W	EK	6	CF.			1.E FE.....	31,505,707	139.826	40,717,273	29,120,000	31,301,996		(37,654)			4.926	4.459	AO.....	358,613	1,434,451	04/08/2016.	10/01/2051.
73358W	RP	1			1	1.E FE.....	632,545	133.559	721,220	540,000	623,903		(1,988)			4.960	3.965	FA.....	11,160	26,784	04/19/2017.	08/01/2046.
73358W	X9	0			1	1.E FE.....	10,300,000	119.334	12,291,351	10,300,000	10,300,000					4.031	4.031	MS.....	138,398	415,193	08/17/2018.	09/01/2048.
73358W	XQ	2			1	1.E FE.....	31,009,924	137.357	42,147,965	30,685,000	30,998,023		(2,304)			4.810	4.754	AO.....	311,589	1,475,949	03/22/2016.	10/15/2065.
73358X	CN	0			2	1.E FE.....	11,840,000	100.128	11,855,120	11,840,000	11,840,000					3.175	3.175	JJ.....	173,341	167,076	01/22/2021.	07/15/2060.
735240	S7	9			2	2.A FE.....	5,500,000	108.035	5,941,914	5,500,000	5,500,000					4.067	4.067	JJ.....	111,843	223,685	04/04/2019.	07/01/2039.
735240	S8	7			2	2.A FE.....	17,125,525	107.678	18,312,712	17,007,000	17,098,537		(10,238)			4.237	4.153	JJ.....	360,293	720,587	04/24/2019.	07/01/2049.
735389	ZA	9			2	1.E FE.....	1,750,000	107.885	1,887,984	1,750,000	1,750,000					3.371	3.371	MN.....	9,832	58,993	07/26/2017.	05/01/2029.
735389	ZC	5			2	1.E FE.....	3,000,000	107.615	3,228,447	3,000,000	3,000,000					3.471	3.471	MN.....	17,355	104,130	07/26/2017.	05/01/2031.
735389	ZD	3			2	1.E FE.....	2,000,000	107.735	2,154,694	2,000,000	2,000,000					3.571	3.571	MN.....	11,903	71,420	07/26/2017.	05/01/2032.
735389	ZE	1			2	1.E FE.....	4,000,000	108.394	4,335,744	4,000,000	4,000,000					3.755	3.755	MN.....	25,033	150,200	07/26/2017.	05/01/2036.
745291	SZ	8			6.	*.....	1,025,648	124.506	958,695	770,000	904,158		(22,365)			5.500	2.170	FA.....	17,646	42,350	04/11/2016.	08/01/2027.
756872	LE	5			1	1.D FE.....	2,500,000	104.957	2,623,920	2,500,000	2,500,000					3.317	3.317	MS.....	24,417	82,925	01/16/2020.	03/15/2040.
759911	R8	5			1	1.C FE.....	1,883,134	106.284	2,003,457	1,885,000	1,884,710		181			5.400	5.411	JJ.....	50,895	101,790	01/07/2010.	07/01/2023.
759911	R9	3			1	1.C FE.....	7,165,186	109.828	7,841,719	7,140,000	7,145,815		(2,115)			5.500	5.465	JJ.....	196,350	392,700	01/07/2010.	07/01/2024.
76116E	GL	8	@			1.A.....	4,870,899	90.811	22,702,825	25,000,000	17,291,094		1,113,475				6.768	N/A.....			12/18/2002.	07/15/2027.
76116E	GM	6	@			1.A.....	1,888,474	89.797	8,979,690	10,000,000	6,693,362		430,510				6.760	N/A.....			12/18/2002.	01/15/2028.

SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
			F o r e i g n	B o n d C H A R	N A I C D e s i g n a t i o n M o d i f i e r a n d S V O A d m i n i s t r a t i v e S y m b o l			R a t e U s e d t o O b t a i n F a i r V a l u e	F a i r V a l u e			U n r e a l i z e d V a l u e I n c r e a s e (D e c r e a s e)	C u r r e n t Y e a r 's (A m o r t i z a t i o n) / A c c r e t i o n	C u r r e n t Y e a r 's O t h e r - T h a n - T e m p o r a r y I m p a i r m e n t R e c o g n i z e d	T o t a l F o r e i g n E x c h a n g e i n B. /A.C.V.	R a t e o f	E f f e c t i v e R a t e o f	W h e n P a i d	A d m i t t e d A m o u n t D u e & A c c r u e d	A m o u n t R e c . D u r i n g Y e a r	A c q u i r e d	S t a t e d C o n t r a c t u a l M a t u r i t y D a t e
CUSIP Identification	Description		Code				Actual Cost		Fair Value	Par Value	Book/Adjusted Carrying Value										Acquired	
76116E GX 2	Resolution Funding Corp Strips.....		@LS		1.A		7,207,422	99.921	26,978,751	27,000,000	26,468,314		1,745,219				6.953	N/A			12/18/2002.	04/15/2022.
76116E HC 7	Resolution Funding Corp Strips.....		@		1.A		7,106,624	96.644	29,959,764	31,000,000	25,680,767		1,676,198				6.865	N/A			12/18/2002.	10/15/2024.
769036 BT 0	Riverside CA Pension Oblig TxbI Ser A.....				1.D FE		3,000,000	106.562	3,196,869	3,000,000	3,000,000					3.857	3.857	JD	9,643	115,710	06/05/2020.	06/01/2045.
76913C BE 8	County of Riverside CA Pension Obligati.....				1.F FE		10,000,000	105.670	10,567,030	10,000,000	10,000,000					3.170	3.170	FA	119,756	317,000	04/23/2020.	02/15/2030.
76913C BF 5	County of Riverside CA TxbI-Senior Bond-Re.....				1.F FE		5,000,000	110.309	5,515,470	5,000,000	5,000,000					3.818	3.818	FA	72,118	190,900	04/23/2020.	02/15/2038.
76913D GG 6	Riverside Cnty CA Infa TxbI-Ref-Ser B.....				1.D FE		4,500,000	103.111	4,639,986	4,500,000	4,500,000					2.850	2.850	MN	25,650		09/29/2021.	11/01/2035.
783186 UE 7	Rutgers NJ State University TxbI Ref Ser.....				1.E FE		8,690,000	104.380	9,070,639	8,690,000	8,690,000					2.588	2.588	MN	37,483	224,897	10/18/2019.	05/01/2027.
783186 UF 4	Rutgers NJ State University TxbI Ref Ser.....				1.E FE		9,380,000	104.537	9,805,608	9,380,000	9,380,000					2.638	2.638	MN	41,241	247,444	10/18/2019.	05/01/2028.
783186 UG 2	Rutgers NJ State University TxbI Ref Ser.....				1.E FE		6,250,000	104.803	6,550,194	6,250,000	6,250,000					2.688	2.688	MN	28,000	168,000	10/18/2019.	05/01/2029.
783186 UH 0	Rutgers NJ State University TxbI Ref Ser.....				1.E FE		25,011,000	105.616	26,415,543	25,011,000	25,011,000					2.888	2.888	MN	120,386	722,318	10/18/2019.	05/01/2032.
783186 UJ 6	Rutgers NJ State University TxbI Ref Ser.....				1.E FE		15,470,000	106.810	16,523,461	15,470,000	15,470,000					3.270	3.270	MN	84,312	505,869	10/18/2019.	05/01/2043.
79765R 4W 6	San Francisco CA Sewer Rev TxbI Ref Ser.....				1.D FE		8,000,000	104.253	8,340,240	8,000,000	8,000,000					2.803	2.803	MN	37,373	224,240	12/13/2019.	11/01/2031.
79765R 5B 1	San Francisco CA Sewer Rev TxbI Ref Ser.....				1.D FE		15,385,000	104.690	16,106,557	15,385,000	15,385,000					3.473	3.473	MN	89,054	534,321	12/13/2019.	11/01/2043.
79765R TK 5	San Francisco Cty&Cnty CA Rev Bld Amer B.....				1.D FE		30,418,312	133.450	32,348,377	24,240,000	29,277,982		(169,699)			6.000	4.369	MN	242,400	1,454,400	03/21/2016.	11/01/2040.
79766D MC 0	San Francisco CA Cty & Cnty AMT Ser A.....				1.E FE		6,951,000	113.212	7,924,840	7,000,000	6,953,239		924			4.000	4.041	MN	46,667	280,000	01/11/2019.	05/01/2049.
79766D TW 9	San Francisco Apt-A TxbI Ser C.....				1.E FE		4,000,000	104.934	4,197,352	4,000,000	4,000,000					3.345	3.345	MN	22,300	70,617	04/08/2021.	05/01/2051.
798111 HM 5	San Joaquin Hills CA TxbI-Senior Bond-Re.....				1.F FE		20,500,000	101.435	20,794,175	20,500,000	20,500,000					3.492	3.492	JJ	17,897		12/09/2021.	01/15/2050.
801139 AP 1	Santa Ana Pension Obligations TxbI-Ser A.....				1.C FE		7,500,000	100.762	7,557,128	7,500,000	7,500,000					3.098	3.098	FA	72,932		08/26/2021.	08/01/2044.
812643 DB 7	Seattle WA Mun Lt & Pwr Rev Bld Amer Bd.....				1.C FE		9,994,700	134.863	13,486,310	10,000,000	9,997,280		85			5.570	5.572	FA	232,083	557,000	05/14/2010.	02/01/2040.
833102 XE 1	Snohomish Cnty WA PUD#1 EI Rev Bld Amer.....				1.D FE		9,989,100	132.598	13,259,820	10,000,000	9,992,347		354			5.630	5.638	JD	46,917	563,000	05/12/2010.	12/01/2035.
837151 FV 6	South Carolina Pub Svc AuthRev Ser E.....				1.F FE		22,009,976	117.728	25,252,613	21,450,000	21,775,055		(29,292)			4.551	4.344	JD	81,349	976,190	05/03/2012.	12/01/2030.
837151 JB 6	South Carolina Pub Svc AuthRev Ser C.....				1.F FE		15,000,000	136.401	20,460,195	15,000,000	15,000,000					5.784	5.784	JD	72,300	867,600	08/08/2013.	12/01/2041.
841215 AA 4	Southaven Cmbd Cycle Gen Sec Nt.....				1.C FE		20,502,918	109.873	22,318,903	20,313,327	20,434,144		(6,089)			3.846	3.728	FA	295,139	781,251	08/08/2013.	08/15/2033.
85732P CE 8	State Pub Sch Bldg Auth PA Rev Const Bds.....				1.E FE		4,539,432	120.739	4,956,320	4,105,000	4,403,094		(32,484)			5.088	3.984	MS	61,498	208,862	06/28/2017.	09/15/2029.
86657M BK 1	Sumter Landing FL CDD Rec Rev TxbI-CDD.....				1.E FE		7,000,000	114.683	8,027,789	7,000,000	7,000,000					4.172	4.172	AO	73,010	292,040	11/04/2016.	10/01/2047.
873519 ML 3	Tacoma WA Elec Sys Rev Bld Amer Bd.....				1.D FE		6,221,820	138.318	8,299,104	6,000,000	6,153,715		(7,814)			5.966	5.685	JJ	178,980	357,960	07/20/2010.	01/01/2035.
875301 HT 3	Tampa-Hillsborough Cnty FL Rev TxbI-Ref.....				1.F FE		615,000	102.710	631,663	615,000	615,000					2.292	2.292	JJ	7,048	11,394	08/27/2020.	07/01/2032.
875301 HU 0	Tampa-Hillsborough Cnty FL Rev TxbI-Ref.....				1.F FE		1,310,000	103.298	1,353,199	1,310,000	1,310,000					2.392	2.392	JJ	15,668	25,329	08/27/2020.	07/01/2033.
875301 HV 8	Tampa-Hillsborough Cnty FL Rev TxbI-Ref.....				1.F FE		1,005,000	103.915	1,044,344	1,005,000	1,005,000		2,492			2.492	2.492	JJ	12,522	20,244	08/27/2020.	07/01/2034.
87638T EG 4	Tarrant Cnty TX Rev TxbI Hlth Res Ser A.....				1.C FE		12,000,000	127.504	15,300,432	12,000,000	12,000,000					4.366	4.366	MN	66,945	523,920	09/27/2012.	11/15/2047.
87971L AS 4	Tempe AZ COPS TxbI-COPS.....				1.B FE		5,115,000	100.474	5,139,250	5,115,000	5,115,000					2.421	2.421	JJ	55,037		07/08/2021.	07/01/2035.
87971L AT 2	Tempe AZ COPS TxbI-COPS.....				1.B FE		10,000,000	101.057	10,105,740	10,000,000	10,000,000					2.521	2.521	JJ	112,044		07/08/2021.	07/01/2036.
88213A NV 3	Texas A & M Univ Rev TxbI-Ser A.....				1.A FE		3,500,000	113.386	3,968,503	3,500,000	3,500,000					3.673	3.673	MN	16,426	128,555	01/09/2019.	05/15/2031.
88213A NX 9	Texas A & M Univ Rev TxbI-Ser A.....				1.A FE		9,798,087	113.891	11,159,129	9,798,087	9,798,087					3.803	3.803	MN	47,613	372,621	01/09/2019.	05/15/2033.
882667 AZ 1	Texas St Priv Actvty Bnd TXBL Tarrant Ex.....				2.B FE		5,000,000	111.855	5,592,735	5,000,000	5,000,000					3.922	3.922	JD	545	196,100	12/11/2019.	12/31/2049.
882806 FU 1	Texas Tech Univ Rev Rev Bds Ser B.....				1.B FE		2,000,000	108.793	2,175,868	2,000,000	2,000,000					3.610	3.610	FA	27,276	72,200	01/31/2017.	02/15/2029.
882806 FV 9	Texas Tech Univ Rev Rev Bds Ser B.....				1.B FE		5,000,000	109.031	5,451,565	5,000,000	5,000,000					3.710	3.710	FA	70,078	185,500	01/31/2017.	02/15/2030.
88283K BL 1	Texas St Trans Comm Cen Rev TxbI Ref Fir.....				1.F FE		14,585,000	101.233	14,764,833	14,585,000	14,585,000					3.029	3.029	FA	166,895	441,780	02/21/2020.	08/15/2041.
898365 AL 5	Trustees Boston College Rev Educ TxbI.....				1.D FE		5,000,000	123.395	6,169,750	5,000,000	5,000,000					4.935	4.935	JJ	123,375	246,750	08/14/2013.	07/01/2033.
899154 BD 9	Tulare Co Pensn TxbI TxbI Rev Bd.....				1.E FE		8,573,733	110.550	9,440,987	8,540,000	8,563,481		(3,128)			4.259	4.210	JD	30,310	363,719	07/18/2018.	06/01/2031.

SCHEDULE D - PART 1

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

1		2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates		
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22	
CUSIP Identification		Description		Code	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost			Rate Used to Obtain Fair Value	Fair Value												Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
899154	BG	2	Tulare Co Pensn Txbl Txbl Rev Bd.....	.....	..	.....2	1.E FE.....	10,000,000	110.710	11,071,010	10,000,000	10,000,000	.....	.....	.....	.....	.....	.....4.445	4.445	JD.....	37,042	444,500	06/01/2018.	06/01/2037.
914119	U9	1	University Cincinnati OH Rev TXbl Ref Se.....	.....	..	.....	1.D FE.....	4,000,000	104.349	4,173,968	4,000,000	4,000,000	.....	.....	.....	.....	.....	.....2.533	2.533	JD.....	8,443	101,320	11/21/2019.	06/01/2029.
914119	V2	5	University Cincinnati OH Rev Txbl Ref Se.....	.....	..	.....2	1.D FE.....	4,000,000	104.655	4,186,196	4,000,000	4,000,000	.....	.....	.....	.....	.....	.....2.633	2.633	JD.....	8,777	105,320	11/21/2019.	06/01/2030.
914119	V3	3	University Cincinnati OH Rev Txbl Ref Se.....	.....	..	.....2	1.D FE.....	2,500,000	104.805	2,620,133	2,500,000	2,500,000	.....	.....	.....	.....	.....	.....2.783	2.783	JD.....	5,798	69,575	11/21/2019.	06/01/2031.
914119	V6	6	University Cincinnati OH Rev Txbl Ref Se.....	.....	..	.....2	1.D FE.....	2,584,000	104.447	2,698,918	2,584,000	2,584,000	.....	.....	.....	.....	.....	.....2.983	2.983	JD.....	6,423	77,081	11/21/2019.	06/01/2034.
91412F	7Y	7	University CA Rev Bld Amer Bd.....	.....	..	.....1	1.C FE.....	3,322,822	137.501	3,712,532	2,700,000	3,212,351	.....	.....(14,234)	.....	.....	.....	.....5.770	4.392	MN.....	19,907	155,790	10/03/2012.	05/15/2043.
91412G	VC	6	Univ of Calif CA Rev Txbl Nts Ser AN.....	.....	..	.....1	1.C FE.....	18,868,305	105.593	19,534,724	18,500,000	18,830,669	.....	.....(8,450)	.....	.....	.....	.....4.765	4.635	MN.....	112,639	881,525	01/27/2017.	05/15/2044.
91417K	3C	3	University CO System Rev Ref Txbl Ser A.....	.....	..	.....	1.B FE.....	890,000	105.934	942,809	890,000	890,000	.....	.....	.....	.....	.....	.....2.756	2.756	JD.....	2,044	24,528	07/10/2019.	06/01/2031.
91417K	3D	1	University CO System Rev Ref Txbl Ser A.....	.....	..	.....	1.B FE.....	2,000,000	106.003	2,120,052	2,000,000	2,000,000	.....	.....	.....	.....	.....	.....2.806	2.806	JD.....	4,677	56,120	07/10/2019.	06/01/2032.
91417K	3G	4	University CO System Rev Ref Txbl Ser A.....	.....	..	.....	1.B FE.....	3,000,000	109.405	3,282,144	3,000,000	3,000,000	.....	.....	.....	.....	.....	.....3.167	3.167	JD.....	7,918	95,010	07/10/2019.	06/01/2043.
914245	BR	5	Univ of Deleware DE Txbl.....	.....	..	.....1	1.B FE.....	2,000,000	135.955	2,719,098	2,000,000	2,000,000	.....	.....	.....	.....	.....	.....4.221	4.221	MN.....	14,070	84,420	04/05/2018.	11/01/2058.
914639	KT	5	Univ of Nebraska NE Facs Corp Txbl Ref S.....	.....	..	.....2	1.C FE.....	6,020,000	104.628	6,298,630	6,020,000	6,020,000	.....	.....	.....	.....	.....	.....2.565	2.565	AO.....	38,603	154,413	10/11/2019.	10/01/2031.
914639	KU	2	Univ of Nebraska NE Facs Corp Txbl Ref S.....	.....	..	.....2	1.C FE.....	5,380,000	104.559	5,625,253	5,380,000	5,380,000	.....	.....	.....	.....	.....	.....2.615	2.615	AO.....	35,172	140,687	10/11/2019.	10/01/2032.
914639	KV	0	Univ of Nebraska NE Facs Corp Txbl Ref S.....	.....	..	.....2	1.C FE.....	9,000,000	104.858	9,437,220	9,000,000	9,000,000	.....	.....	.....	.....	.....	.....2.715	2.715	AO.....	61,088	244,350	10/11/2019.	10/01/2033.
914639	KY	4	Univ of Nebraska NE Facs Corp Txbl Ref S.....	.....	..	.....	1.C FE.....	9,500,000	108.990	10,354,050	9,500,000	9,500,000	.....	.....	.....	.....	.....	.....3.037	3.037	AO.....	72,129	288,515	10/11/2019.	10/01/2049.
914713	K6	8	University NC Chapel Hill Rev Txbl Ref.....	.....	..	.....1	1.A FE.....	7,958,409	114.793	9,011,274	7,850,000	7,939,357	.....	.....(6,067)	.....	.....	.....	.....3.847	3.725	JD.....	25,166	301,990	09/11/2018.	12/01/2034.
914805	EZ	5	University of Pittsburgh Rev Hgr Ed Tabl.....	.....	..	.....	1.B FE.....	1,600,000	110.117	1,761,869	1,600,000	1,600,000	.....	.....	.....	.....	.....	.....3.277	3.277	MS.....	15,438	52,432	01/06/2017.	09/15/2028.
914805	FB	7	University of Pittsburgh Rev Hgr Ed Txbl.....	.....	..	.....	1.B FE.....	5,100,000	111.231	5,672,786	5,100,000	5,100,000	.....	.....	.....	.....	.....	.....3.327	3.327	MS.....	49,960	169,677	01/06/2017.	09/15/2029.
914805	FC	5	University of Pittsburgh Rev Hgr Ed Txbl.....	.....	..	.....	1.B FE.....	760,000	112.327	853,681	760,000	760,000	.....	.....	.....	.....	.....	.....3.427	3.427	MS.....	7,669	26,045	01/06/2017.	09/15/2030.
917565	LB	7	Utah Tran Auth Sales Tax Rev Bld Amer Bd.....	.....	..	.....1	1.C FE.....	5,000,000	139.627	6,981,365	5,000,000	5,000,000	.....	.....	.....	.....	.....	.....5.937	5.937	JD.....	13,193	296,850	05/13/2009.	06/15/2039.
917565	LK	7	Utah Tran Auth Sales Tax Rev Bld Amer Bd.....	.....	..	.....1	1.D FE.....	7,072,758	139.940	9,431,949	6,740,000	7,027,932	.....	.....(9,963)	.....	.....	.....	.....5.705	5.325	JD.....	17,090	384,517	02/03/2017.	06/15/2040.
92706N	DC	4	VLG Center FL CDD Rec Rev Txbl Ref.....	.....	..	.....1	1.F FE.....	3,130,000	105.610	3,305,584	3,130,000	3,130,000	.....	.....	.....	.....	.....	.....4.156	4.156	MN.....	21,680	130,083	09/25/2014.	11/01/2024.
92706N	DD	2	VLG Center FL CDD Rec Rev Txbl Ref.....	.....	..	.....1	1.F FE.....	7,500,000	122.583	9,193,755	7,500,000	7,500,000	.....	.....	.....	.....	.....	.....5.015	5.015	MN.....	62,688	376,125	09/25/2014.	11/01/2036.
92706N	DE	0	VLG Center FL CDD Rec Rev Txbl Ref.....	.....	..	.....1	1.F FE.....	5,000,000	114.273	5,713,655	5,000,000	5,000,000	.....	.....	.....	.....	.....	.....4.756	4.756	MN.....	39,633	237,800	09/25/2014.	11/01/2029.
92778W	HG	4	Virginia St Clg Bldg Auth Ed Txbl-Ser B.....	.....	..	.....2	1.B FE.....	1,005,620	113.920	1,139,203	1,000,000	1,004,037	.....	.....(518)	.....	.....	.....	.....4.110	4.040	MS.....	13,700	41,100	11/27/2018.	09/01/2031.
92778W	HK	5	Virginia St Clg Bldg Auth Ed Txbl-Ser B.....	.....	..	.....2	1.B FE.....	2,055,082	113.766	2,326,509	2,045,000	2,052,242	.....	.....(924)	.....	.....	.....	.....4.260	4.199	MS.....	29,039	87,117	11/27/2018.	09/01/2034.
92818N	HS	0	Virginia State Resources Auth Txbl Ref P.....	.....	..	.....2	1.A FE.....	3,477,450	105.995	3,685,906	3,477,450	3,477,450	.....	.....	.....	.....	.....	.....2.750	2.750	MN.....	15,938	95,630	10/30/2019.	11/01/2031.
92818N	HT	8	Virginia State Resources Auth Txbl Ref P.....	.....	..	.....2	1.A FE.....	3,477,450	106.368	3,698,877	3,477,450	3,477,450	.....	.....	.....	.....	.....	.....2.850	2.850	MN.....	16,518	99,107	10/30/2019.	11/01/2032.
92818N	HU	5	Virginia State Resources Auth Txbl Ref P.....	.....	..	.....2	1.A FE.....	1,738,700	106.469	1,851,175	1,738,700	1,738,700	.....	.....	.....	.....	.....	.....2.910	2.910	MN.....	8,433	50,596	10/30/2019.	11/01/2033.
956704	D3	1	West Virginia Univ Rev Txbl Ref Ser A.....	.....	..	.....1	1.D FE.....	2,180,000	97.655	2,128,886	2,180,000	2,180,000	.....	.....	.....	.....	.....	.....2.329	2.329	AO.....	12,693	50,772	02/27/2020.	10/01/2033.
956704	D4	9	West Virginia Univ Rev Txbl Ref Ser A.....	.....	..	.....1	1.D FE.....	540,000	97.647	527,295	540,000	540,000	.....	.....	.....	.....	.....	.....2.379	2.379	AO.....	3,212	12,847	02/27/2020.	10/01/2034.
958697	KZ	6	Western MN Mun Pwr Agy Rev Txbl Ref Ser.....	.....	..	.....1	1.D FE.....	9,241,000	102.905	9,509,414	9,241,000	9,241,000	.....	.....	.....	.....	.....	.....2.745	2.745	JJ.....	126,833	253,665	10/17/2019.	01/01/2033.
958697	LA	0	Western MN Mun Pwr Agy Rev Txbl Ref Ser.....	.....	..	.....1	1.D FE.....	9,495,000	102.945	9,774,666	9,495,000	9,495,000	.....	.....	.....	.....	.....	.....2.795	2.795	JJ.....	132,693	265,385	10/17/2019.	01/01/2034.
958697	LC	6	Western MN Mun Pwr Agy Rev Txbl Ref Ser.....	.....	..	.....1	1.D FE.....	15,025,000	107.873	16,207,888	15,025,000	15,025,000	.....	.....	.....	.....	.....	.....3.226	3.226	JJ.....	242,353	484,707	10/17/2019.	01/01/2046.
959623	AK	5	Western St College Rev Bld Amer Bd.....	.....	..	.....1	1.C FE.....	18,715,983	152.984	25,601,923	16,735,000	18,439,064	.....	.....(33,861)	.....	.....	.....	.....7.000	6.161	MN.....	149,685	1,171,450	08/04/2011.	05/15/2045.
977100	DR	4	Wisconsin St Gen Fd Rev Txbl Ref Ser B.....	.....	..	.....1	1.C FE.....	10,000,000	109.339	10,933,850	10,000,000	10,000,000	.....	.....	.....	.....	.....	.....3.294	3.294	MN.....	54,900	329,400	08/03/2016.	05/01/2037.
977100	EL	6	Wisconsin St Gen Fd Rev Txbl-Ref-Ser A.....	.....	..	.....2	1.C FE.....	39,569,993	109.737	42,945,536	39,135,000	39,393,252	.....	.....(43,194)	.....	.....	.....	.....3.954	3.815	MN.....	257,900	1,547,398	10/16/2017.	05/01/2036.
2599999. U.S. Special Revenue & Assessment Obligations - Issuer Obligations.....									2,834,612,500	XXX	3,368,967,805	2,817,178,862	2,881,860,447	0	2,825,498	0	0	XXX	XXX	XXX	31,992,809	116,483,140	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations of Governments and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Residential Mortgage-Backed Securities																								
3128MJ	2Z	2	FHLMC Giant Pool #G08791.....	C.....	..	4	1.A.....	14,352,831	104.351	14,776,427	14,160,339	14,349,921	.....	.....(77)	.....	.....	.....	.....3.000	2.487	MON...	35,401	424,810	06/27/2019.	12/15/2047.

E10.10

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
				F	Bond			Rate Used	Fair Value			Unrealized	Current Year's	Current Year's	Total Foreign	Rate of	Effective	When	Admitted	Amount Rec.	Acquired	Stated
CUSIP Identification	Description		Code	or ei g n	CHAR	Administrative Symbol	Actual Cost	to Obtain Fair Value		Par Value	Book/Adjusted Carrying Value	(Decrease)	(Amortization) / Accretion	Temporary Impairment Recognized	Exchange Change in B./A.C.V.		Rate of	Paid	Amount Due & Accrued	During Year		Contractual Maturity Date
3128MJ 3M 0	FHLMC Gold Pool #G08803.....		C.....		4	1.A.....	13,004,781	104.351	13,534,114	12,969,823	13,004,216	.....	.....22	.....	.....	.....3.000	2.869	MON.....	32,425	389,095	05/29/2019.	03/15/2048.
3128MJ 4X 5	FHLMC Pool #G08837.....		.....		.....4	1.A.....	17,474,803	107.120	18,101,096	16,897,898	17,471,913	.....	.....(1,113)	.....	.....	.....4.500	2.529	MON.....	63,367	760,406	12/28/2018.	09/15/2048.
3128MJ Q3 7	FHLMC Giant Pool #G08473.....		.....		.....4	1.A.....	1,173,806	107.277	1,227,102	1,143,869	1,170,691	.....	.....70	.....	.....	.....3.500	2.849	MON.....	3,336	40,035	01/05/2012.	01/15/2042.
3128MJ T8 3	FHLMC Pool #G08574.....		.....		.....4	1.A.....	3,162,370	110.132	3,263,977	2,963,709	3,149,611	.....	.....(1,079)	.....	.....	.....4.500	2.542	MON.....	11,114	133,367	04/01/2014.	02/15/2044.
312913 ZE 9	FHLMC REMIC Ser 1437-HD.....		.....		.....4	1.A.....	7,019	101.991	6,979	6,843	6,847	.....	.....(19)	.....	.....	.....7.000	6.371	MON.....	40	479	09/05/2001.	12/15/2022.
312915 UF 6	FHLMC REMIC Ser 1504 Z.....		.....		.....4	1.A.....	11,342	103.059	11,363	11,026	11,047	.....	.....(30)	.....	.....	.....7.000	6.342	MON.....	64	772	02/26/2002.	05/15/2023.
3132D6 AX 8	FHLMC Pool# SB8122.....		.....		.....	1.A YE.....	24,671,610	100.380	24,525,803	24,433,007	24,667,816	.....	.....(3,794)	.....	.....	.....1.500	1.337	MON.....	30,541	91,624	09/29/2021.	10/25/2036.
3132DW BY 8	FHLMC Pool #SD8155.....		.....		.....	1.A.....	48,938,632	99.810	48,313,349	48,405,417	48,932,256	.....	.....(6,376)	.....	.....	.....2.000	1.884	MON.....	80,676	484,054	06/29/2021.	07/25/2051.
3132DW CH 4	FNMA Pool #SD8172.....		.....		.....	1.A.....	24,787,255	99.810	24,632,344	24,679,284	24,786,317	.....	.....(938)	.....	.....	.....2.000	1.956	MON.....	41,132	123,396	09/24/2021.	10/25/2051.
31339D SE 9	FHLMC REMIC Ser 2416 PV.....		.....		.....4	1.A.....	212,814	112.570	237,267	210,773	211,269	.....	.....(26)	.....	.....	.....6.000	5.867	MON.....	1,054	12,646	11/02/2005.	02/15/2032.
31339G JU 6	FHLMC REMIC Ser 2367 ZK.....		.....		.....4	1.A.....	87,322	112.027	98,070	87,541	87,328	.....	.....	.....	.....	.....6.000	6.080	MON.....	438	5,253	05/22/2006.	10/15/2031.
3133AP VZ 9	FNMA Pool #QC5132.....		.....		.....	1.A.....	25,133,331	102.163	24,864,895	24,338,526	25,128,048	.....	.....(5,283)	.....	.....	.....2.500	2.182	MON.....	50,705	152,116	09/24/2021.	08/25/2051.
3133KG U2 2	FHLMC Pool #RA1501.....		C.....		4	1.A.....	13,507,773	103.722	13,815,683	13,319,942	13,502,080	.....	.....(2,359)	.....	.....	.....3.000	2.051	MON.....	33,300	399,598	10/16/2019.	10/25/2049.
3133T2 YE 4	FHLMC REMIC Ser 1643-E.....		.....		.....4	1.A.....	13,203	104.200	13,477	12,934	12,944	.....	.....(26)	.....	.....	.....6.500	6.054	MON.....	70	841	05/11/2001.	05/15/2023.
3133T3 KF 4	FHLMC REMIC Ser 1628-KZ.....		.....		.....4	1.A.....	110,751	104.014	109,649	105,418	106,006	.....	.....(346)	.....	.....	.....6.250	5.388	MON.....	549	6,589	09/23/2002.	12/15/2023.
3133T6 M4 0	FHLMC REMIC Ser 1837-Z.....		.....		.....4	1.A.....	92,738	104.781	94,255	89,955	90,570	.....	.....(181)	.....	.....	.....6.500	5.871	MON.....	487	5,847	07/23/2002.	04/15/2026.
3133TC 6P 8	FHLMC Structred Ser 2008 M.....		.....		.....4	1.A.....	51,920	112.046	56,054	50,028	50,697	.....	.....(94)	.....	.....	.....7.000	6.131	MON.....	292	3,502	10/24/2001.	11/20/2027.
3133TC AU 2	FHLMC Structred Ser FSPC T-9 A6.....		.....		.....4	1.A.....	432	99.537	447	449	442	.....	.....2	.....	.....	.....6.564	7.435	MON.....	2	29	01/28/2000.	03/25/2029.
3133TD 6W 1	FHLMC Structred Ser T-10 A5 PT.....		.....		.....4	1.A.....	478	99.667	476	478	478	.....	.....	.....	.....	.....6.410	6.454	MON.....	3	31	09/01/2021.	05/25/2029.
3133TE LG 7	FHLMC REMIC Ser 2064 M.....		.....		.....4	1.A.....	8,988	108.220	9,484	8,764	8,863	.....	.....(11)	.....	.....	.....6.000	5.312	MON.....	44	526	06/24/2002.	06/15/2028.
31358M Q4 9	FNMA REMIC Ser G1992-42 Z.....		.....		.....4	1.A.....	381	100.678	386	384	382	.....	.....	.....	.....	.....7.000	7.175	MON.....	2	27	11/19/1999.	07/25/2022.
31358N 5B 4	FNMA REMIC Ser 1992-124 PZ.....		.....		.....4	1.A.....	17,313	100.968	16,991	16,828	16,788	.....	.....(52)	.....	.....	.....7.000	6.324	MON.....	98	1,178	08/30/2001.	07/25/2022.
31359B DN 4	FNMA REMIC Ser 1993-115G.....		.....		.....4	1.A.....	33,485	102.105	37,526	36,752	36,320	.....	.....146	.....	.....	.....5.500	6.718	MON.....	168	2,021	06/09/1993.	07/25/2023.
31359B ZK 6	FNMA REMIC Ser 1993-119GA.....		.....		.....4	1.A.....	8,164	102.593	8,487	8,272	8,229	.....	.....3	.....	.....	.....6.500	6.707	MON.....	45	538	06/17/1993.	07/25/2023.
31359E LJ 8	FNMA REMIC Ser 1993-204ZA.....		.....		.....4	1.A.....	102,763	104.099	117,391	112,769	110,806	.....	.....619	.....	.....	.....6.500	8.242	MON.....	611	7,330	11/29/1999.	10/25/2023.
31359G DE 3	FNMA REMIC Ser 1993-225 CI UB.....		.....		.....4	1.A.....	32,806	104.441	33,720	32,286	32,303	.....	.....(61)	.....	.....	.....6.500	6.030	MON.....	175	2,099	05/19/2006.	12/25/2023.
31359G P3 4	FNMA REMIC Ser 1994-37L.....		.....		.....4	1.A.....	53,083	104.497	54,628	52,277	52,180	.....	.....(44)	.....	.....	.....6.500	6.328	MON.....	283	3,398	12/07/1998.	03/25/2024.
31359Q UN 2	FNMA REMIC Ser 1997-56 Z.....		.....		.....4	1.A.....	47,914	110.709	52,130	47,087	47,362	.....	.....(40)	.....	.....	.....7.000	6.567	MON.....	275	3,296	02/07/2002.	09/18/2027.
31359T 6P 8	FNMA REMIC Ser 1998-37 CI VZ.....		.....		.....4	1.A.....	119,342	103.748	120,247	115,903	116,168	.....	.....(226)	.....	.....	.....6.000	5.523	MON.....	580	6,954	01/09/2003.	06/17/2028.
31359U TL 9	FNMA REMIC Ser 1998-54C.....		.....		.....4	1.A.....	16,062	109.054	17,451	16,002	16,002	.....	.....(3)	.....	.....	.....6.000	5.916	MON.....	80	960	09/19/2001.	09/18/2028.
31359V BH 5	FNMA REMIC Ser 1998-73 CI MZ.....		.....		.....4	1.A.....	100,478	99.061	97,029	97,949	99,287	.....	.....42	.....	.....	.....6.300	6.149	MON.....	514	6,171	09/25/2002.	10/17/2038.
3137A7 2J 8	FHLMC REMIC Ser 3803 CI CP.....		CF.....		4	1.A.....	2,923,889	101.516	3,109,108	3,062,666	3,047,394	.....	.....11,877	.....	.....	.....4.000	4.697	MON.....	10,209	122,507	04/14/2011.	01/15/2040.
31381H TQ 9	FNMA DUS Pool #461459.....		.....		.....4	1.A.....	1,213,250	100.000	1,178,807	1,178,807	1,179,291	.....	.....(2,052)	.....	.....	.....5.450	5.081	MON.....	5,354	66,926	01/27/2004.	11/25/2023.
31381H TR 7	FNMA DUS Pool #461460.....		.....		.....4	1.A.....	428,450	100.000	416,983	416,983	416,940	.....	.....(746)	.....	.....	.....5.350	5.032	MON.....	1,921	22,618	01/27/2004.	09/25/2023.
31381L NY 9	FNMA Pool #464007.....		.....		.....4	1.A.....	1,472,075	112.065	1,388,290	1,238,827	1,337,211	.....	.....(16,675)	.....	.....	.....6.650	3.917	MON.....	6,865	82,382	09/12/2013.	01/25/2028.
31381N V3 4	FNMA Pool #466034.....		.....		.....4	1.A.....	8,259,259	117.874	8,535,227	7,240,994	7,747,910	.....	.....(64,117)	.....	.....	.....6.210	4.351	MON.....	37,472	449,666	09/10/2013.	12/25/2029.
31381P KS 6	FNMA Pool #466605.....		.....		.....4	1.A.....	4,295,387	115.025	4,258,122	3,701,923	3,977,277	.....	.....(39,663)	.....	.....	.....6.340	4.124	MON.....	19,558	234,702	09/11/2013.	01/25/2029.
31381T KS 8	FNMA Pool #470205.....		.....		.....4	1.A.....	4,549,215	118.193	4,469,634	3,781,657	4,154,610	.....	.....(49,325)	.....	.....	.....6.740	4.090	MON.....	21,948	258,424	09/12/2013.	07/25/2029.
31384V QL 9	FNMA Pool #535159.....		.....		.....4	1.A.....	91,323	115.286	108,775	94,352	92,033	.....	.....110	.....	.....	.....7.000	8.087	MON.....	550	6,605	12/28/1999.	02/25/2030.
3138A9 CV 4	FNMA Pool #AH7283.....		.....		.....4	1.A.....	1,306,613	109.017	1,410,597	1,293,926	1,304,935	.....	.....(122)	.....	.....	.....4.000	3.721	MON.....	4,313	51,757	07/14/2011.	03/25/2041.

SCHEDULE D - PART 1

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

E10.12

1			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			Code	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
3138AB	YQ	6			4	1.A	2,053,325	109.017	2,216,735	2,033,389	2,050,333		(272)			4.000	3.760	MON	6,778	81,336	08/10/2011.	04/25/2041.
3138AC	AR	8			4	1.A	870,993	107.256	923,372	860,904	869,368		(60)			3.500	3.255	MON	2,511	30,132	10/25/2011.	04/25/2041.
3138AP	JX	7			4	1.A	927,158	109.017	1,000,944	918,156	926,137		(52)			4.000	3.683	MON	3,061	36,726	08/10/2011.	08/25/2041.
3138EK	TC	9			4	1.A	9,203,896	107.274	9,802,805	9,138,074	9,196,054		304			3.500	3.307	MON	26,653	319,833	08/07/2013.	10/25/2042.
3138EL	GL	1			4	1.A	689,859	104.627	704,819	673,649	682,720		(1,000)			3.000	2.349	MON	1,684	20,209	12/16/2013.	02/25/2028.
3138L2	PT	8			4	1.A	1,904,378	124.580	1,870,161	1,501,173	1,722,719		(24,383)			7.250	3.997	MON	9,372	110,347	04/30/2014.	01/25/2031.
3138L2	TX	5			4	1.A	3,260,832	125.000	3,205,536	2,564,429	2,948,469		(41,919)			7.190	3.925	MON	15,877	186,943	05/02/2014.	02/25/2031.
3138MJ	HZ	5			4	1.A	1,025,776	103.607	1,066,611	1,029,476	1,026,725		122			2.500	2.553	MON	2,145	25,737	12/09/2013.	11/25/2027.
3138MR	ML	2			4	1.A	9,887,287	103.607	10,314,856	9,955,733	9,910,351		2,750			2.500	2.633	MON	20,741	248,893	12/27/2013.	01/25/2028.
3138W9	GS	3			4	1.A	21,471,853	108.614	23,532,888	21,666,513	21,487,373		635			3.500	3.645	MON	63,194	758,328	09/11/2013.	08/25/2043.
3138W9	GU	8			4	1.A	9,960,337	107.927	10,706,368	9,920,037	9,954,658		126			3.500	3.397	MON	28,933	347,201	08/14/2013.	08/25/2043.
3138WD	FK	2			4	1.A	3,425,890	108.781	3,481,643	3,200,598	3,408,074		(2,361)			4.000	1.840	MON	10,669	128,024	12/16/2014.	11/25/2039.
3138WF	LC	8	C		4	1.A	17,012,862	106.761	17,578,131	16,464,890	16,985,507		1,869			3.500	2.438	MON	48,023	576,271	09/16/2015.	09/01/2045.
3138WQ	AY	8			4	1.A	1,127,840	105.298	1,221,769	1,160,292	1,130,696		(198)			3.000	3.559	MON	2,901	34,809	09/24/2013.	05/25/2043.
3138WQ	B8	4			4	1.A	1,447,730	103.540	1,511,257	1,459,589	1,451,701		611			2.500	2.662	MON	3,041	36,490	12/05/2013.	05/25/2028.
3138WW	BK	4			4	1.A	4,131,938	105.298	4,493,934	4,267,808	4,144,806		(1,855)			3.000	3.595	MON	10,670	128,034	08/05/2013.	08/25/2043.
3138X0	Z3	5			4	1.A	3,098,508	103.540	3,234,473	3,123,890	3,106,876		999			2.500	2.661	MON	6,508	78,097	12/05/2013.	07/25/2028.
3138X2	LF	9			4	1.A	4,191,725	105.298	4,558,958	4,329,561	4,203,843		(888)			3.000	3.635	MON	10,824	129,887	08/05/2013.	08/25/2043.
3138X3	AQ	5			4	1.A	1,795,964	105.298	1,953,307	1,855,020	1,801,580		(817)			3.000	3.596	MON	4,638	55,651	08/05/2013.	07/25/2043.
3138X6	KE	4			4	1.A	819,198	107.242	866,142	807,652	818,424		6			3.500	2.997	MON	2,356	28,268	02/05/2014.	01/25/2044.
3138X9	SH	3			4	1.A	2,966,252	107.242	3,114,090	2,903,795	2,961,628		108			3.500	2.862	MON	8,469	101,633	10/18/2013.	10/25/2043.
3138XH	D5	7			4	1.A	214,026	110.050	219,646	199,587	213,362		106			4.500	1.310	MON	748	8,981	03/12/2014.	01/25/2044.
3138XJ	3K	1			4	1.A	759,883	106.949	807,172	754,723	759,497		20			3.500	3.226	MON	2,201	26,415	02/18/2014.	03/25/2044.
3138XJ	3Y	1			4	1.A	1,073,144	110.146	1,100,519	999,145	1,068,969		(466)			4.500	1.808	MON	3,747	44,961	03/14/2014.	03/25/2044.
3138XK	3B	8			4	1.A	454,938	110.050	466,883	424,246	452,288		164			4.500	2.989	MON	1,591	19,091	03/12/2014.	02/25/2044.
3138XU	VB	5			4	1.A	3,241,388	108.781	3,323,245	3,054,986	3,233,418		(372)			4.000	1.989	MON	10,183	122,200	08/26/2014.	08/25/2044.
3138Y6	3L	6			4	1.A	15,483,492	109.017	15,793,784	14,487,478	15,408,242		(3,995)			4.000	2.182	MON	48,292	579,499	12/16/2014.	01/25/2042.
3138Y8	FT	2			4	1.A	6,442,686	108.781	6,551,837	6,022,961	6,420,911		(2,643)			4.000	1.899	MON	20,077	240,918	12/16/2014.	11/25/2044.
31392C	PT	5			4	1.A	64,691	114.790	72,161	62,864	64,075		(50)			6.500	5.497	MON	341	4,086	10/28/2005.	04/25/2032.
31392E	5J	5			4	1.A	67,684	101.442	69,717	68,726	68,436		41			5.500	5.714	MON	315	3,780	10/24/2003.	11/25/2022.
31392J	YQ	6			4	1.A	419,138	110.249	454,427	412,182	416,641		(27)			5.356	5.163	MON	1,840	22,077	01/27/2005.	06/25/2042.
31392T	WT	0			4	1.A	3,157	101.016	3,061	3,031	3,030		(9)			6.000	5.249	MON	15	182	09/24/2002.	08/15/2022.
31392W	G9	5			4	1.A	73,568	101.476	73,915	72,839	72,723		(46)			5.500	5.403	MON	334	4,006	04/02/2004.	10/15/2022.
31393A	FD	4			4	1.A	127,832	102.195	123,244	120,596	120,576		(293)			5.500	4.878	MON	553	6,633	06/11/2003.	04/25/2023.
31393A	ZB	6			4	1.A	147,674	102.168	142,503	139,480	139,400		(299)			5.500	4.956	MON	639	7,671	06/11/2003.	04/25/2023.
31393B	3W	3			4	1.A	1,918,877	112.925	2,103,780	1,862,987	1,883,140		(744)			5.500	4.991	MON	8,539	102,464	02/03/2009.	06/25/2033.
31393C	PD	9			4	1.A	19,126	102.359	19,785	19,329	19,252		8			5.000	5.157	MON	81	966	07/13/2005.	06/25/2023.
31393C	QH	9			4	1.A	83,631	102.366	83,636	81,703	81,594		(87)			5.000	4.745	MON	340	4,085	06/18/2003.	06/25/2023.
31393D	TX	9			4	1.A	1,363,419	107.162	1,461,117	1,363,472	1,361,552		(10)			4.505	4.518	MON	5,119	61,425	06/06/2003.	06/25/2043.

SCHEDULE D - PART 1

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

E10.13

1	2			Codes		6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4			8	9			12	13	14	15	16	17	18	19	20	21	22
	Description			Code	F o r e i g n			Rate Used to Obtain Fair Value	Fair Value			Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
	CUSIP Identification				Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost			Par Value	Book/Adjusted Carrying Value											
31393E	LF 4	FNMA REMIC Ser 2003-W12 CI 1A8.....	.....		.....4	1.A	2,440,108	...108.862	2,741,411	2,518,242	2,480,143	.....	.....518	.....	.....	.....4.550	4.959	MON...	9,548	114,580	01/12/2005.	06/25/2043.
31393F	4B 9	FHLMC REMIC Ser 2528 CI KM.....	.....		.....4	1.A	22,650	...101.737	22,645	22,259	22,241	.....	.....(28)	.....	.....	.....5.500	5.207	MON...	102	1,224	08/24/2005.	11/15/2022.
31393F	PA 8	FHLMC REMIC Ser 2532 CI PH.....	.....		.....4	1.A	1,068,567	...111.750	1,161,813	1,039,651	1,051,803	.....	.....(318)	.....	.....	.....5.500	4.951	MON...	4,765	57,181	02/03/2009.	12/15/2032.
31393J	6E 3	FHLMC REMIC Ser 2556 CI TC.....	.....		.....4	1.A	29,736	...102.026	28,963	28,388	28,396	.....	.....(60)	.....	.....	.....5.500	4.972	MON...	130	1,561	05/28/2003.	01/15/2023.
31393N	AH 2	FHLMC REMIC Ser 2587 CI KG.....	.....		.....4	1.A	786,807	...110.540	846,458	765,749	774,818	.....	.....(303)	.....	.....	.....5.000	4.508	MON...	3,191	38,288	03/30/2009.	03/15/2033.
31393P	DY 7	FHLMC REMIC Ser 2595 CI GC.....	.....		.....4	1.A	70,799	...102.321	69,034	67,468	67,527	.....	.....(137)	.....	.....	.....5.500	4.978	MON...	309	3,711	05/22/2003.	04/15/2023.
31393P	RF 3	FHLMC REMIC Ser 2603 CI C.....	.....		.....4	1.A	52,361	...102.181	50,557	49,478	49,554	.....	.....(123)	.....	.....	.....5.500	4.850	MON...	227	2,721	06/10/2003.	04/15/2023.
31393T	CC 8	FNMA REMIC Ser 2003-92 CI MB.....	.....		.....4	1.A	71,967	...102.557	77,090	75,168	74,653	.....	.....131	.....	.....	.....5.000	5.568	MON...	313	3,758	08/26/2004.	09/25/2023.
31393U	HG 1	FNMA REMIC Ser 2003-120 CI JD.....	.....		.....4	1.A	107,011	...102.453	109,842	107,212	106,868	.....	.....(6)	.....	.....	.....5.000	5.035	MON...	447	5,361	03/16/2004.	12/25/2023.
31393U	QG 1	FNMA REMIC Ser 2003-117 CI MD.....	.....		.....4	1.A	322,637	...102.855	355,274	345,413	342,268	.....	.....983	.....	.....	.....5.000	5.780	MON...	1,439	17,271	11/07/2003.	12/25/2023.
31393V	4V 0	FHLMC REMIC Ser 2627 CI MW.....	.....		.....4	1.A	71,121	...102.259	71,819	70,232	70,160	.....	.....(38)	.....	.....	.....5.000	4.896	MON...	293	3,512	06/23/2003.	06/15/2023.
31393Y	4J 1	FNMA REMIC Ser 2004-51 CI KW.....	.....		.....4	1.A	114,816	...103.424	119,269	115,321	114,889	.....	.....3	.....	.....	.....5.500	5.573	MON...	529	6,343	12/01/2004.	07/25/2024.
31394A	PF 7	FNMA REMIC Ser 2004-65 CI ZA.....	.....		.....4	1.A	3,715,153	...107.161	4,175,722	3,896,670	3,795,586	.....	.....3,372	.....	.....	.....4.500	5.334	MON...	14,613	175,350	03/13/2009.	08/25/2034.
31394A	XM 3	FNMA Gtd Grantor Tr Ser2004-T4 CIA9.....	.....		.....4	1.A	86,674	...99.166	85,414	86,133	86,355	.....	.....6	.....	.....	.....4.309	4.138	MON...	309	3,746	12/18/2008.	08/25/2034.
31394B	6M 1	FNMA REMIC Ser 2005-6 CI MB.....	.....		.....4	1.A	269,198	...102.599	275,719	268,736	267,965	.....	.....(59)	.....	.....	.....5.000	4.987	MON...	1,120	13,437	02/09/2005.	02/25/2025.
31394B	DH 4	FNMA REMIC Ser 2004-78 CI Z.....	CF..		4	1.A	4,815,824	...113.093	5,364,341	4,743,305	4,771,248	.....	.....(1,309)	.....	.....	.....5.500	5.230	MON...	21,740	260,882	03/13/2009.	11/25/2034.
31394B	FS 8	FNMA REMIC Ser 2004-79 CI ZD.....	CF..		4	1.A	17,196,502	...112.989	19,189,902	16,983,837	17,066,001	.....	.....(6,156)	.....	.....	.....5.500	5.304	MON...	77,843	934,111	03/13/2009.	11/25/2034.
31394D	E4 8	FNMA REMIC Ser 2005-53 CI MJ.....	.....		.....4	1.A	2,293,173	...113.828	2,535,789	2,227,733	2,246,212	.....	.....(640)	.....	.....	.....5.500	5.136	MON...	10,210	122,525	03/09/2009.	06/25/2035.
31394D	JW 1	FNMA REMIC Ser 2005-W2 CI A8.....	CF..		4	1.A	3,290,154	...107.163	3,548,377	3,311,202	3,295,483	.....	.....533	.....	.....	.....5.410	5.512	MON...	14,928	179,136	04/25/2005.	05/25/2035.
31394D	VB 3	FNMA REMIC Ser 2005-43 CI GC.....	.....		.....4	1.A	1,374,309	...113.649	1,483,979	1,305,756	1,328,123	.....	.....(911)	.....	.....	.....5.500	4.908	MON...	5,985	71,817	03/16/2009.	05/25/2035.
31394G	S8 7	FHLMC REMIC Ser 2657 CI DT.....	.....		.....4	1.A	56,467	...102.747	62,733	61,056	60,564	.....	.....192	.....	.....	.....5.000	5.991	MON...	254	3,053	08/26/2003.	08/15/2023.
31394H	4W 8	FHLMC REMIC Ser 2664 CI AY.....	.....		.....4	1.A	105,494	...102.228	116,313	113,778	112,932	.....	.....360	.....	.....	.....5.000	5.995	MON...	474	5,689	08/18/2003.	08/15/2023.
31394H	ZZ 7	FHLMC REMIC Ser 2672 CI XB.....	.....		.....4	1.A	25,683	...101.544	25,382	24,996	25,060	.....	.....(59)	.....	.....	.....5.500	4.837	MON...	115	1,375	02/03/2005.	09/15/2023.
31394J	KW 6	FHLMC REMIC Ser 2673 CI QL.....	.....		.....4	1.A	460,814	...102.919	463,448	450,303	450,309	.....	.....(434)	.....	.....	.....5.500	5.250	MON...	2,064	24,767	09/30/2004.	09/15/2023.
31394J	MS 3	FHLMC REMIC Ser 2676 CI KY.....	.....		.....4	1.A	285,330	...102.577	309,286	301,517	299,602	.....	.....589	.....	.....	.....5.000	5.695	MON...	1,256	15,076	11/05/2003.	09/15/2023.
31394J	YA 9	FHLMC REMIC Ser 2697 CI LG.....	.....		.....4	1.A	143,939	...102.607	165,191	160,994	159,286	.....	.....754	.....	.....	.....4.500	5.827	MON...	604	7,245	10/09/2003.	10/15/2023.
31394L	N5 7	FHLMC REMIC Ser 2701 CI AC.....	.....		.....4	1.A	231,651	...103.088	256,433	248,753	246,770	.....	.....665	.....	.....	.....5.000	5.844	MON...	1,036	12,438	11/06/2003.	11/15/2023.
31394M	YB 0	FHLMC REMIC Ser 2720 CI PC.....	.....		.....4	1.A	87,700	...102.814	96,857	94,206	93,246	.....	.....337	.....	.....	.....5.000	6.151	MON...	393	4,710	06/29/2006.	12/15/2023.
31394U	ZS 4	FNMA REMIC Ser 2005-112 CI NE.....	CF..		4	1.A	4,617,143	...114.475	4,993,649	4,362,225	4,440,038	.....	.....(2,122)	.....	.....	.....6.000	5.297	MON...	21,811	261,733	03/09/2009.	12/25/2035.
31394Y	XS 8	FHLMC REMIC Ser 2811 CI DT.....	.....		.....4	1.A	68,156	...103.416	71,240	68,887	68,684	.....	.....24	.....	.....	.....5.000	5.163	MON...	287	3,444	01/28/2005.	06/15/2024.
31395B	R3 9	FNMA REMIC Ser 2006-24 CI Z.....	CF..		4	1.A	17,175,214	...113.501	19,100,274	16,828,272	16,988,369	.....	.....(4,595)	.....	.....	.....5.500	5.127	MON...	77,130	925,555	03/12/2009.	04/25/2036.
31395D	J4 2	FNMA REMIC Ser 2006-43 CI KD.....	.....		.....4	1.A	633,287	...112.026	675,259	602,772	612,611	.....	.....(91)	.....	.....	.....6.000	5.121	MON...	3,014	36,166	03/10/2009.	06/25/2036.
31395G	M4 1	FHLMC REMIC Ser 2868 CI AV.....	.....		.....4	1.A	249,707	...103.685	258,869	249,668	249,248	.....	.....(18)	.....	.....	.....5.000	5.026	MON...	1,040	12,483	02/09/2005.	08/15/2024.
31395J	MG 8	FHLMC REMIC Ser 2892 CI AD.....	.....		.....4	1.A	63,586	...103.486	65,844	63,626	63,514	.....	.....(4)	.....	.....	.....5.000	5.034	MON...	265	3,181	02/14/2005.	11/15/2024.
31395K	HE 6	FHLMC REMIC Ser 2904 CI PE.....	CF..		4	1.A	2,939,605	...112.646	3,188,771	2,830,797	2,872,087	.....	.....(884)	.....	.....	.....5.500	4.940	MON...	12,974	155,694	02/06/2009.	12/15/2034.
31395M	5N 5	FHLMC REMIC Ser 2939 CI DK.....	.....		.....4	1.A	1,035,202	...109.156	1,101,916	1,009,491	1,015,341	.....	.....(558)	.....	.....	.....5.500	5.222	MON...	4,627	55,522	02/01/2005.	02/15/2030.
31395U	QH 7	FHLMC REMIC Ser 2982 CI PE.....	CF..		4	1.A	2,769,106	...114.765	3,266,244	2,846,038	2,816,102	.....	.....439	.....	.....	.....5.500	5.894	MON...	13,044	156,532	10/23/2007.	05/15/2035.
31395X	MD 4	FHLMC REMIC Ser 3025 CI ZC.....	.....		.....4	1.A	3,552,412	...110.001	3,946,092	3,587,314	3,564,620	.....	.....257	.....	.....	.....5.000	5.201	MON...	14,947	179,366	03/13/2009.	08/15/2035.
31395X	WS 0	FHLMC REMIC Ser 3019 CI ZQ.....	CF..		4	1.A	29,031,359	...111.468	32,625,907	29,269,434	29,113,407	.....	.....2,138	.....	.....	.....5.000	5.174	MON...	121,956	1,463,472	03/16/2009.	06/15/2035.
31396F	G3 1	FHLMC REMIC Ser 3068 CI Z.....	.....		.....4	1.A	3,464,730	...112.304	3,812,372	3,394,693	3,430,300	.....	.....(1,162)	.....	.....	.....5.500	5.101	MON...	15,559	186,708	03/16/2009.	11/15/2035.

SCHEDULE D - PART 1

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

E10.14

1	2			Codes		6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4			8	9			12	13	14	15	16	17	18	19	20	21	22
				F	B			R	F			U	C	C	T	R	E	W	A	A	A	S
CUSIP Identification	Description			Code	ond 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-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
31396J	UF	0	FHLMC REMIC Ser 3143 CI B.....	.....	.....4	1.A	404,516	104.771	436,222	416,356	413,369	.....	.....422	.....	.....	.....5.500	5.932	MON...	1,908	22,900	08/29/2006.	04/15/2026.
31396T	KH	5	FHLMC REMIC Ser 3174 CI DG.....	.....	.....4	1.A	992,743	114.920	1,083,949	943,224	961,148	.....	.....(99)	.....	.....	.....6.000	5.144	MON...	4,716	56,594	03/09/2009.	06/15/2036.
31396T	QY	2	FHLMC REMIC Ser 3174 CI PZ.....	CF..	4	1.A	4,814,762	110.879	5,366,560	4,840,019	4,821,565	.....	.....197	.....	.....	.....5.000	5.122	MON...	20,167	242,001	03/13/2009.	01/15/2036.
31396W	Q7	4	FNMA REMIC Ser 2007-74 CI ZE.....	.....	.....4	1.A	2,437,427	114.168	2,730,013	2,391,222	2,409,632	.....	.....(825)	.....	.....	.....5.500	5.132	MON...	10,960	131,517	03/16/2009.	08/25/2037.
31396X	FY	5	FNMA REMIC Ser 2007-77 CI PE.....	.....	.....4	1.A	2,933,858	114.774	3,283,169	2,860,556	2,873,765	.....	.....(153)	.....	.....	.....6.000	5.730	MON...	14,303	171,633	10/24/2007.	08/25/2037.
31396X	HW	7	FNMA REMIC Ser 2007-77 CI DC.....	.....	.....4	1.A	2,372,809	114.554	2,634,990	2,300,208	2,323,642	.....	.....(632)	.....	.....	.....6.000	5.543	MON...	11,501	138,013	01/11/2008.	08/25/2037.
31396Y	F7	2	FNMA REMIC Ser 2008-29 CI ZA.....	.....	.....4	1.A	2,810,433	107.779	3,189,646	2,959,434	2,873,990	.....	.....1,675	.....	.....	.....4.500	5.488	MON...	11,098	133,174	03/13/2009.	04/25/2038.
31397A	6C	2	FHLMC REMIC Ser 3209 CI TZ.....	.....	.....4	1.A	1,020,079	110.530	1,146,672	1,037,431	1,027,069	.....	.....168	.....	.....	.....5.000	5.354	MON...	4,323	51,872	03/12/2009.	08/15/2036.
31397A	QF	3	FHLMC REMIC Ser 3203 CI LX.....	.....	.....4	1.A	1,274,162	118.601	1,423,946	1,200,624	1,234,426	.....	.....(31)	.....	.....	.....6.500	5.420	MON...	6,503	78,041	03/09/2009.	08/15/2036.
31397B	PV	7	FHLMC REMIC Ser 3230 CI NE.....	.....	.....4	1.A	2,719,088	113.801	3,029,962	2,662,509	2,682,220	.....	.....(44)	.....	.....	.....5.500	5.183	MON...	12,203	146,438	02/03/2009.	10/15/2036.
31397F	QV	7	FHLMC REMIC Ser 3290 CI PE.....	FHL..	4	1.A	1,643,104	114.079	1,828,158	1,602,539	1,616,316	.....	.....(8)	.....	.....	.....5.500	5.118	MON...	7,345	88,140	02/03/2009.	03/15/2037.
31397G	5Y	2	FHLMC REMIC Ser 3287 CI GD.....	.....	.....4	1.A	1,218,713	113.980	1,347,814	1,182,499	1,195,715	.....	.....89	.....	.....	.....5.500	4.958	MON...	5,420	65,037	02/06/2009.	03/15/2037.
31397J	RP	1	FHLMC REMIC Ser 3345 CI JN.....	CF..	4	1.A	7,887,508	115.369	8,904,974	7,718,662	7,758,913	.....	.....(1,072)	.....	.....	.....6.000	5.778	MON...	38,593	463,120	10/25/2007.	07/15/2037.
31397K	AN	1	FHLMC REMIC Ser 3354 CI PH.....	CF..	4	1.A	3,928,974	115.450	4,351,060	3,768,800	3,816,572	.....	.....302	.....	.....	.....5.500	4.945	MON...	17,274	207,284	03/16/2009.	08/15/2037.
31397M	TV	9	FNMA REMIC Ser 2008-84 CI L.....	.....	.....4	1.A	668,217	112.617	718,403	637,916	648,008	.....	.....153	.....	.....	.....6.000	5.077	MON...	3,190	38,275	03/10/2009.	09/25/2038.
31397W	QB	4	FHLMC REMIC Ser 3473 CI CH.....	.....	.....4	1.A	1,902,982	113.728	2,102,735	1,848,921	1,872,838	.....	.....(45)	.....	.....	.....5.500	4.997	MON...	8,474	101,691	03/13/2009.	07/15/2038.
31398F	EF	4	FNMA REMIC Ser 2009-77 CI PX.....	FNMA..	4	1.A	1,658,243	108.434	1,752,098	1,615,827	1,624,167	.....	.....178	.....	.....	.....5.000	4.603	MON...	6,733	80,791	10/15/2009.	10/25/2039.
31398J	LB	7	FHLMC REMIC Ser 3561 CI PE.....	CF..	4	1.A	6,156,104	110.328	6,584,095	5,967,747	6,023,603	.....	.....(706)	.....	.....	.....5.000	4.632	MON...	24,866	298,387	10/15/2009.	08/15/2039.
31398K	6C	9	FHLMC REMIC Ser 3585 CI UB.....	.....	.....4	1.A	3,690,084	108.082	4,105,061	3,798,092	3,745,672	.....	.....777	.....	.....	.....4.500	4.999	MON...	14,243	170,914	10/15/2009.	10/15/2039.
31398K	KA	7	FHLMC REMIC Ser 3591 CI BL.....	CF..	4	1.A	4,009,810	107.470	4,402,921	4,096,869	4,061,093	.....	.....1,123	.....	.....	.....4.500	4.817	MON...	15,363	184,359	10/15/2009.	10/15/2039.
31398N	L7	7	FNMA REMIC Ser 2010-110 CI EP.....	CF..	4	1.A	24,390,814	109.649	26,549,191	24,213,000	24,233,653	.....	.....(21,908)	.....	.....	.....4.000	3.947	MON...	80,710	968,520	10/06/2010.	10/25/2040.
31398N	MH	4	FNMA REMIC Ser 2010-114 CI BY.....	CF..	4	1.A	4,276,493	107.165	4,504,078	4,202,941	4,219,835	.....	.....(432)	.....	.....	.....4.000	3.787	MON...	14,010	168,118	10/06/2010.	10/25/2040.
31405E	6P	5	FNMA Pool #787578.....	.....	.....4	1.A	127,195	115.446	143,588	124,377	126,611	.....	.....(68)	.....	.....	.....6.000	5.323	MON...	622	7,463	08/26/2005.	07/25/2035.
3140J7	XW	0	FNMA Pool #BM3392.....	C.....	4	1.A	9,760,119	107.086	10,235,017	9,557,763	9,757,192	.....	.....(218)	.....	.....	.....4.000	2.955	MON...	31,859	382,311	06/28/2018.	01/25/2048.
3140LQ	AJ	9	FNMA Pool #BT1808.....	C.....	.....	1.A	48,860,168	102.156	48,213,051	47,195,423	48,847,564	.....	.....(12,604)	.....	.....	.....2.500	2.002	MON...	98,324	589,943	06/29/2021.	06/25/2051.
3140Q8	3K	9	FNMA Pool #CA1701.....	.....	.....4	1.A	5,304,395	106.477	5,535,499	5,198,794	5,299,298	.....	.....(1,039)	.....	.....	.....4.000	3.018	MON...	17,329	207,952	06/29/2018.	05/25/2048.
3140Q9	N2	5	FNMA Pool #CA2208.....	.....	.....4	1.A	5,733,940	107.158	5,909,824	5,515,061	5,732,201	.....	.....(360)	.....	.....	.....4.500	2.560	MON...	20,681	248,178	08/30/2018.	08/25/2048.
3140QL	YS	9	FN FN CB1620.....	.....	.....	1.A	24,858,472	99.821	24,484,113	24,527,920	24,854,759	.....	.....(3,713)	.....	.....	.....2.000	1.859	MON...	40,880	122,640	09/08/2021.	09/25/2051.
31411D	FZ	7	FNMA Pool #904784.....	.....	.....4	1.A	17,183	102.154	17,477	17,108	17,170	.....	.....(2)	.....	.....	.....2.125	1.946	MON...	30	363	01/19/2007.	12/25/2036.
31412P	GX	3	FNMA Pool #930914.....	.....	.....4	1.A	1,906,472	109.195	2,087,325	1,911,550	1,906,463	.....	.....	.....	.....	.....4.000	4.033	MON...	6,372	76,462	10/07/2009.	04/25/2039.
31412U	Z4	5	FNMA Pool #935563.....	.....	.....4	1.A	627,227	109.008	677,086	621,137	626,294	.....	.....(38)	.....	.....	.....4.000	3.726	MON...	2,070	24,845	08/10/2011.	09/25/2039.
31414U	2A	5	FNMA Pool #976969.....	.....	.....4	1.A	284,102	115.220	328,677	285,261	284,102	.....	.....	.....	.....	.....6.000	6.078	MON...	1,426	17,116	07/23/2008.	02/25/2038.
31414U	XN	3	FNMA Pool #976885.....	.....	.....4	1.A	360,987	112.405	403,623	359,080	360,484	.....	.....(67)	.....	.....	.....6.000	5.853	MON...	1,795	21,545	07/07/2008.	04/25/2038.
31416H	ZM	0	FNMA Pool #AA0747.....	.....	.....4	1.A	575,494	109.008	636,306	583,726	576,214	.....	.....(15)	.....	.....	.....4.000	4.370	MON...	1,946	23,349	10/14/2009.	03/25/2039.
31417C	5A	9	FNMA Pool #AB6240.....	.....	.....4	1.A	2,392,142	107.274	2,531,543	2,359,879	2,388,382	.....	.....169	.....	.....	.....3.500	3.192	MON...	6,883	82,596	09/24/2013.	09/25/2042.
31417G	D6	0	FNMA Pool #AB9124.....	.....	.....4	1.A	1,950,790	103.540	2,012,613	1,943,804	1,945,976	.....	.....(597)	.....	.....	.....2.500	2.411	MON...	4,050	48,595	02/05/2014.	04/25/2028.
31417G	FN	1	FNMA Pool #AB9172.....	.....	.....4	1.A	1,925,048	103.540	2,000,382	1,931,992	1,926,637	.....	.....182	.....	.....	.....2.500	2.557	MON...	4,025	48,300	12/09/2013.	04/25/2028.
31418B	AP	1	FNMA Pool #MA1813.....	.....	.....4	1.A	1,565,723	110.050	1,606,834	1,460,095	1,559,346	.....	.....(328)	.....	.....	.....4.500	2.387	MON...	5,475	65,704	03/12/2014.	03/25/2044.
31418B	B6	2	FNMA Pool #MA1860.....	.....	.....4	1.A	3,177,767	110.146	3,263,102	2,962,521	3,164,185	.....	.....(1,151)	.....	.....	.....4.500	2.435	MON...	11,109	133,313	04/09/2014.	04/25/2044.
31418C	3E	2	FNMA Pool #MA3496.....	.....	.....4	1.A	23,259,814	107.081	24,087,399	22,494,475	23,250,761	.....	.....(1,709)	.....	.....	.....4.500	2.519	MON...	84,354	1,012,251	12/27/2018.	10/25/2048.

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	

SCHEDULE D - PART 1

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

E10.16

1			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
				F																		
CUSIP Identification	Description		Code	n	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-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
00206R	DF	6	AT&T Inc Sr Nt.....	.....	.....1	2.B FE.....	2,691,947	135.647	3,391,185	2,500,000	2,666,243	.....	.....(5,067)	.....	.....	.....6.000	5.428	FA.....	56,667	150,000	03/21/2016.	08/15/2040.
00206R	DH	2	AT&T Inc Sr Nt.....	.....	.....1	2.B FE.....	1,038,044	124.278	1,242,784	1,000,000	1,033,165	.....	.....(946)	.....	.....	.....5.150	4.890	MS.....	15,164	51,500	03/21/2016.	03/15/2042.
00206R	DK	5	AT&T Inc Sr Nt.....	.....	.....1	2.B FE.....	1,401,842	118.135	1,535,758	1,300,000	1,397,675	.....	.....(1,993)	.....	.....	.....4.550	4.085	MS.....	18,402	59,150	10/29/2019.	03/09/2049.
00206R	GQ	9	AT&T Inc Sr Nt.....	.....	.....1	2.B FE.....	11,980,671	112.761	13,730,944	12,177,000	12,026,415	.....	.....14,824	.....	.....	.....4.300	4.481	FA.....	197,809	523,611	04/24/2019.	02/15/2030.
00206R	HS	4	AT&T Inc Sr Nt.....	.....	.....1	2.B FE.....	4,992,380	106.722	5,336,085	5,000,000	4,995,470	.....	.....1,179	.....	.....	.....3.600	3.628	JJ.....	83,000	180,000	06/05/2019.	07/15/2025.
00206R	HX	3	AT&T Inc Sr Nt.....	.....	.....1	2.B FE.....	3,476,357	124.834	4,369,180	3,500,000	3,482,289	.....	.....2.282	.....	.....	.....6.950	7.054	JJ.....	112,165	243,250	06/05/2019.	01/15/2028.
00206R	HY	1	AT&T Inc Sr Nt.....	.....	.....1	2.B FE.....	17,213,391	124.441	18,666,195	15,000,000	16,735,647	.....	.....(192,615)	.....	.....	.....6.625	4.746	MN.....	126,979	993,750	06/05/2019.	05/15/2029.
00206R	JE	3	AT&T Inc Sr Nt.....	.....	.....1	2.B FE.....	5,492,452	134.322	6,716,120	5,000,000	5,457,661	.....	.....(14,220)	.....	.....	.....6.100	5.317	JJ.....	140,639	305,000	06/05/2019.	07/15/2040.
00206R	JF	0	AT&T Inc Sr Nt.....	.....	.....1	2.B FE.....	8,828,000	138.981	11,118,496	8,000,000	8,773,417	.....	.....(22,399)	.....	.....	.....6.250	5.433	MS.....	127,778	500,000	06/05/2019.	03/29/2041.
00206R	JJ	2	AT&T Inc Sr Nt.....	.....	.....1	2.B FE.....	4,664,137	122.505	5,512,739	4,500,000	4,654,731	.....	.....(3,766)	.....	.....	.....5.350	5.088	JJ.....	10,700	240,750	06/05/2019.	12/15/2043.
00206R	JL	7	AT&T Inc Sr Nt.....	.....	.....1	2.B FE.....	14,991,160	119.835	17,975,175	15,000,000	14,992,340	.....	.....171	.....	.....	.....4.850	4.854	JJ.....	335,458	727,500	06/05/2019.	07/15/2045.
00206R	KA	9	AT&T Inc Sr Nt.....	.....	.....1	2.B FE.....	13,106,411	104.164	14,713,137	14,125,000	13,120,748	.....	.....14,337	.....	.....	.....3.650	4.066	JD.....	42,964	515,563	03/19/2021.	06/01/2051.
00206R	KE	1	AT&T Inc Sr Nt.....	.....	.....1	2.B FE.....	6,985,470	98.302	7,864,160	8,000,000	6,998,857	.....	.....13,387	.....	.....	.....3.300	4.021	FA.....	110,000	132,000	03/19/2021.	02/01/2052.
00206R	KJ	0	AT&T Inc Sr Nt.....	.....	.....1	2.B FE.....	825,655	101.498	913,482	900,000	826,030	.....	.....375	.....	.....	.....3.500	3.957	MS.....	9,275	15,750	09/09/2021.	09/15/2053.
00206R	LJ	9	AT&T Inc Sr Nt.....	.....	.....1	2.B FE.....	14,837,430	100.700	16,993,108	16,875,000	14,846,156	.....	.....8,726	.....	.....	.....3.550	4.222	MS.....	176,391	299,531	09/09/2021.	09/15/2055.
00209T	AB	1	AT&T Broadband Co Gtd Nt.....	.....	.....1	1.G FE.....	2,868,870	107.662	3,107,122	2,886,000	2,884,418	.....	.....1,667	.....	.....	.....9.455	9.522	MN.....	34,867	272,871	11/18/2002.	11/15/2022.
002824	AV	2	Abbott Labs Sr Nt.....	.....	.....1	1.F FE.....	4,988,550	145.191	7,259,540	5,000,000	4,991,487	.....	.....275	.....	.....	.....6.000	6.016	AO.....	75,000	300,000	02/26/2009.	04/01/2039.
002824	BF	6	Abbott Labs Sr Nt.....	.....	.....1	1.F FE.....	9,653,494	110.481	10,643,730	9,634,000	9,640,424	.....	.....(1,971)	.....	.....	.....3.750	3.727	MN.....	31,110	361,275	06/05/2018.	11/30/2026.
002824	BH	2	Abbott Labs Sr Nt.....	.....	.....1	1.F FE.....	11,193,100	137.577	13,757,720	10,000,000	11,095,473	.....	.....(25,494)	.....	.....	.....4.900	4.179	MN.....	42,194	490,000	06/05/2018.	11/30/2046.
00287Y	AM	1	Abbvie Inc Sr Nt.....	.....	.....1	2.B FE.....	15,647,477	120.393	19,563,830	16,250,000	15,720,492	.....	.....14,551	.....	.....	.....4.400	4.644	MN.....	109,236	715,000	12/01/2016.	11/06/2042.
00287Y	AQ	2	Abbvie Inc Sr Nt.....	.....	.....1	2.B FE.....	23,487,585	106.289	24,977,845	23,500,000	23,495,986	.....	.....1,087	.....	.....	.....3.600	3.605	MN.....	110,450	846,000	03/01/2016.	05/14/2025.
00287Y	AS	8	Abbvie Inc Sr Nt.....	.....	.....1	2.B FE.....	38,082,075	123.954	47,722,329	38,500,000	38,129,936	.....	.....8,294	.....	.....	.....4.700	4.768	MN.....	236,240	1,809,500	03/01/2016.	05/15/2045.
00287Y	BM	0	Abbvie Inc Sr Nt.....	.....	.....1	2.B FE.....	6,456,298	101.422	6,338,850	6,250,000	6,341,531	.....	.....(102,611)	.....	.....	.....2.300	0.641	MN.....	15,972	143,750	11/19/2020.	11/21/2022.
00287Y	CT	4	Abbvie Inc Sr Nt.....	.....	.....1	2.B FE.....	48,323,553	101.266	49,114,156	48,500,000	48,428,522	.....	.....93,719	.....	.....	.....3.250	3.451	AO.....	394,063	1,576,250	11/19/2020.	10/01/2022.
00287Y	CX	5	Abbvie Inc Sr Nt.....	.....	.....1	2.C FE.....	9,008,195	106.661	9,599,517	9,000,000	9,006,247	.....	.....(1,846)	.....	.....	.....3.800	3.774	MS.....	100,700	342,000	11/19/2020.	03/15/2025.
00287Y	CZ	0	Abbvie Inc Sr Nt.....	.....	.....1	2.B FE.....	6,912,153	122.356	8,564,927	7,000,000	6,915,170	.....	.....2,623	.....	.....	.....4.625	4.717	AO.....	80,938	323,750	11/19/2020.	10/01/2042.
00287Y	DB	2	Abbvie Inc Sr Nt.....	.....	.....1	2.B FE.....	13,511,382	124.602	16,821,324	13,500,000	13,511,849	.....	.....190	.....	.....	.....4.750	4.743	MS.....	188,813	641,250	11/19/2020.	03/15/2045.
004498	AB	7	ACI Worldwide Inc Sr Nt.....	.....	.....1	4.B FE.....	4,356,016	104.542	4,517,251	4,321,000	4,337,889	.....	.....(5,834)	.....	.....	.....5.750	5.588	FA.....	93,862	248,458	11/08/2018.	08/15/2026.
00802#	AA	4	Aerostar Airport Sr Nt.....	.....	.....1	3.A FE.....	21,333,219	103.441	22,067,234	21,333,219	21,333,219	.....	.....	.....	.....	.....5.750	5.750	MS.....	337,332	1,226,660	03/22/2013.	03/22/2035.
009158	AT	3	Air Prods & Chems Inc Sr Nt.....	.....	.....1	1.F FE.....	29,877,900	102.179	30,653,640	30,000,000	29,984,992	.....	.....13,386	.....	.....	.....2.750	2.797	FA.....	339,167	825,000	01/30/2013.	02/03/2023.
010392	FJ	2	Alabama Power Co Sr Nt.....	.....	.....1	1.G FE.....	10,013,800	113.022	11,302,160	10,000,000	10,011,461	.....	.....(352)	.....	.....	.....3.850	3.842	JD.....	32,083	385,000	04/12/2013.	12/01/2042.
012873	AH	8	Alberta Energy Co Ltd Sr Nt.....	.....	.....1	3.A FE.....	14,520,000	133.770	14,714,689	11,000,000	14,492,905	.....	.....(27,095)	.....	.....	.....8.125	3.804	MS.....	263,160	.....	12/01/2021.	09/15/2030.
012873	AK	1	Alberta Energy Co Ltd Sr Nt.....	.....	.....1	3.A FE.....	3,413,150	131.814	3,427,164	2,600,000	3,409,012	.....	.....(4,138)	.....	.....	.....7.375	3.590	MN.....	31,958	.....	12/08/2021.	11/01/2031.
01400E	AB	9	Alcon Finance Corp Sr Nt.....	.....	.....1	2.B FE.....	19,058,924	104.851	19,093,349	18,210,000	18,940,987	.....	.....(89,404)	.....	.....	.....3.000	2.405	MS.....	148,715	546,300	12/11/2020.	09/23/2029.
01400E	AC	7	Alcon Finance Corp Sr Nt.....	.....	.....1	2.B FE.....	24,766,732	112.334	25,826,710	22,991,000	24,733,537	.....	.....(33,040)	.....	.....	.....3.800	3.370	MS.....	237,829	607,658	03/26/2021.	09/23/2049.
01400E	AD	5	Alcon Finance Corp Sr Nt.....	.....	.....1	2.B FE.....	2,318,866	101.197	2,226,332	2,200,000	2,307,179	.....	.....(11,687)	.....	.....	.....2.600	1.951	MN.....	5,402	57,200	01/07/2021.	05/27/2030.
015271	AQ	2	Alexandria Real Estate Equity Sr Nt.....	.....	.....1	2.A FE.....	1,263,359	129.871	1,207,798	930,000	1,256,028	.....	.....(7,331)	.....	.....	.....4.850	2.948	AO.....	9,522	45,105	01/25/2021.	04/15/2049.
015271	AT	6	Alexandria Real Estate Equity Sr Nt.....	.....	.....1	2.A FE.....	7,748,880	103.615	7,446,788	7,187,000	7,690,038	.....	.....(58,842)	.....	.....	.....2.750	1.774	JD.....	8,784	197,643	01/07/2021.	12/15/2029.
015271	AV	1	Alexandria Real Estate Equity Sr Nt.....	.....	.....1	2.A FE.....	26,987,055	94.051	25,758,770	27,388,000	27,017,074	.....	.....29,110	.....	.....	.....1.875	2.012	FA.....	213,969	507,819	01/11/2021.	02/01/2033.
015271	AW	9	Alexandria Real Estate Equity Sr Nt.....	.....	.....1	2.A FE.....	8,872,499	96.146	8,556,967	8,900,000	8,874,310	.....	.....1,811	.....	.....	.....2.000	2.031	MN.....	21,261	133,500	02/03/2021.	05/18/2032.

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			Code	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
015271	AX	7	Alexandria Real Estate Equity Sr Nt.....	.....	..	.....1	2.A FE.....	10,157,976	99.702	10,169,594	10,200,000	10,158,450	.....	.....474	.....	.....	.....3.000	3.021	MN.....	36,550	229,500	02/03/2021.	05/18/2051.
018522	H*	6	Allete Inc 1st Mtg Bd.....	.....	..	.....1	1.F.....	5,187,450	104.559	5,227,940	5,000,000	5,063,370	.....	.....(27,412)	.....	.....	.....3.690	3.090	MS.....	54,325	184,500	03/15/2017.	03/15/2024.
018522	K@	0	Allete Inc Sr Nt.....	.....	..	.....	2.B.....	16,000,000	103.856	16,616,960	16,000,000	16,000,000	.....	.....	.....	.....	.....3.110	3.110	JD.....	41,467	497,600	06/01/2017.	06/01/2027.
018522	L*	1	Allete Inc 1st Mtg Bd.....	.....	..	.....	1.F.....	17,000,000	110.765	18,830,118	17,000,000	17,000,000	.....	.....	.....	.....	.....4.080	4.080	MS.....	231,200	693,600	03/01/2019.	03/01/2029.
01882Y	AB	2	Alliant Energy Finance Sr Nt.....	.....	..	.....1	2.B FE.....	15,515,780	110.818	17,176,790	15,500,000	15,511,075	.....	.....(1,468)	.....	.....	.....4.250	4.237	JD.....	29,278	658,750	06/21/2018.	06/15/2028.
01959L	AA	0	Allina Health System Nt.....	.....	..	.....1	1.D FE.....	16,515,010	128.238	20,966,978	16,350,000	16,496,466	.....	.....(3,286)	.....	.....	.....4.805	4.742	MN.....	100,384	785,618	10/08/2015.	11/15/2045.
01959L	AB	8	Allina Health System Nt.....	.....	..	.....1	1.D FE.....	2,010,140	124.683	2,493,664	2,000,000	2,009,253	.....	.....(204)	.....	.....	.....4.430	4.399	AO.....	18,704	88,600	04/03/2017.	04/15/2047.
019736	AE	7	Allison Transmission Inc Sr Nt.....	.....	..	.....1	3.B FE.....	4,455,623	103.954	4,663,354	4,486,000	4,465,352	.....	.....2,615	.....	.....	.....4.750	4.833	AO.....	53,271	213,085	02/07/2018.	10/01/2027.
02209S	AR	4	Altria Group Inc Sr Nt.....	.....	..	.....	2.B FE.....	8,961,660	116.161	10,454,517	9,000,000	8,968,896	.....	.....719	.....	.....	.....5.375	5.402	JJ.....	202,906	483,750	10/28/2013.	01/31/2044.
02209S	AS	2	Altria Group Inc Sr Nt.....	.....	..	.....	2.B FE.....	20,869,380	105.566	22,168,881	21,000,000	20,969,685	.....	.....13,688	.....	.....	.....4.000	4.073	JJ.....	352,333	840,000	10/28/2013.	01/31/2024.
023135	BC	9	Amazon.com Inc Sr Nt.....	.....	..	.....1	1.E FE.....	8,003,314	108.110	8,648,824	8,000,000	8,002,284	.....	.....(370)	.....	.....	.....3.150	3.144	FA.....	90,300	252,000	06/08/2018.	08/22/2027.
023135	BJ	4	Amazon.com Inc Sr Nt.....	.....	..	.....1	1.E FE.....	29,169,051	122.100	35,409,087	29,000,000	29,157,784	.....	.....(3,733)	.....	.....	.....4.050	4.015	FA.....	420,863	1,174,500	06/08/2018.	08/22/2047.
023608	AG	7	Ameren Corp Sr Nt.....	.....	..	.....1	2.A FE.....	37,726,711	106.586	39,969,863	37,500,000	37,695,533	.....	.....(8,665)	.....	.....	.....3.650	3.510	FA.....	517,083	1,277,500	12/10/2021.	02/15/2026.
02361D	AP	5	Ameren Illinois Co Sr Nt.....	.....	..	.....1	1.F FE.....	3,603,215	105.120	3,679,207	3,500,000	3,545,681	.....	.....(13,625)	.....	.....	.....3.250	2.816	MS.....	37,917	113,750	07/24/2017.	03/01/2025.
02361D	AQ	3	Ameren Illinois Co 1st Mtg.....	.....	..	.....1	1.F FE.....	990,010	121.161	1,211,609	1,000,000	991,097	.....	.....209	.....	.....	.....4.150	4.209	MS.....	12,219	41,500	12/07/2015.	03/15/2046.
024836	AF	5	American Campus CMNTYS Sr Nt.....	.....	..	.....1	2.B FE.....	13,516,561	102.344	13,494,017	13,185,000	13,496,885	.....	.....(19,676)	.....	.....	.....2.850	2.515	FA.....	156,572	187,886	06/30/2021.	02/01/2030.
024836	AG	3	American Campus CMNTYS Sr Nt.....	.....	..	.....1	2.B FE.....	23,187,848	110.781	23,413,480	21,135,000	23,064,643	.....	.....(123,206)	.....	.....	.....3.875	2.706	JJ.....	343,517	409,491	07/01/2021.	01/30/2031.
025537	AJ	0	American Electric Power Sr Nt.....	.....	..	.....1	2.B FE.....	15,965,860	106.047	16,967,552	16,000,000	15,978,665	.....	.....3,254	.....	.....	.....3.200	3.225	MN.....	68,267	512,000	11/14/2017.	11/13/2027.
02665W	BH	3	American Honda Finance Sr Nt.....	.....	..	.....1	1.G FE.....	34,949,760	103.313	36,159,585	35,000,000	34,985,393	.....	.....2,884	.....	.....	.....2.300	2.309	MS.....	250,444	805,000	11/20/2019.	09/09/2026.
02665W	CE	9	American Honda Fin Sr Nt.....	.....	..	.....1	1.G FE.....	4,396,330	109.525	4,381,000	4,000,000	4,345,800	.....	.....(40,540)	.....	.....	.....3.500	1.992	FA.....	52,889	87,500	04/08/2021.	02/15/2028.
02665W	CQ	2	American Honda Fin Sr Nt.....	.....	..	.....	1.G FE.....	7,954,299	104.861	7,654,824	7,300,000	7,696,465	.....	.....(222,373)	.....	.....	.....3.625	0.541	AO.....	59,541	264,625	11/02/2020.	10/10/2023.
02665W	DJ	7	American Honda Fin Sr MTN.....	.....	..	.....1	1.G FE.....	3,996,680	102.949	4,117,940	4,000,000	3,997,561	.....	.....453	.....	.....	.....2.350	2.363	JJ.....	45,172	94,000	01/07/2020.	01/08/2027.
02665W	DL	2	American Honda Fin Sr Nt MTN.....	.....	..	.....1	1.G FE.....	2,009,740	99.722	1,994,430	2,000,000	2,008,124	.....	.....(1,616)	.....	.....	.....1.200	1.082	JJ.....	11,533	12,000	04/08/2021.	07/08/2025.
02665W	DW	8	American Honda Fin Sr Nt.....	.....	..	.....1	1.G FE.....	34,385,035	101.136	34,523,853	34,136,000	34,363,663	.....	.....(21,372)	.....	.....	.....2.000	1.886	MS.....	183,955	341,360	05/26/2021.	03/24/2028.
02666T	AC	1	American Homes 4 Rent Sr Nt.....	.....	..	.....1	2.C FE.....	49,654,660	98.394	49,197,050	50,000,000	49,669,452	.....	.....14,792	.....	.....	.....2.375	2.453	JJ.....	570,660	.....	07/07/2021.	07/15/2031.
03027X	AP	5	American Tower Corp Sr Nt.....	.....	..	.....1	2.C FE.....	3,040,179	107.025	3,103,719	2,900,000	3,003,730	.....	.....(17,934)	.....	.....	.....3.550	2.818	JJ.....	47,471	102,950	12/06/2019.	07/15/2027.
03027X	AU	4	American Tower Corp Sr Nt.....	.....	..	.....1	2.C FE.....	23,491,170	109.319	23,831,477	21,800,000	23,140,716	.....	.....(171,200)	.....	.....	.....3.950	2.965	MS.....	253,546	861,100	12/04/2019.	03/15/2029.
03027X	AW	0	American Tower Corp Sr Nt.....	.....	..	.....1	2.C FE.....	1,166,825	109.013	1,199,139	1,100,000	1,153,463	.....	.....(6,369)	.....	.....	.....3.800	3.059	FA.....	15,791	41,800	10/29/2019.	08/15/2029.
03027X	AX	8	American Tower Corp Sr Nt.....	.....	..	.....1	2.C FE.....	29,442,310	103.080	30,408,600	29,500,000	29,458,120	.....	.....7,642	.....	.....	.....2.750	2.780	JJ.....	374,076	811,250	11/20/2019.	01/15/2027.
03027X	AY	6	American Tower Corp Sr Nt.....	.....	..	.....1	2.C FE.....	11,111,595	107.514	11,551,261	10,744,000	11,101,771	.....	.....(7,842)	.....	.....	.....3.700	3.506	AO.....	83,923	397,528	01/25/2021.	10/15/2049.
03027X	BA	7	American Tower Corp Sr Nt.....	.....	..	.....1	2.C FE.....	16,926,110	102.541	17,432,021	17,000,000	16,939,069	.....	.....6,626	.....	.....	.....2.900	2.950	JJ.....	227,328	493,000	01/07/2020.	01/15/2030.
03027X	BD	1	American Tower Corp Sr Nt.....	.....	..	.....1	2.C FE.....	1,030,690	97.458	974,584	1,000,000	1,029,962	.....	.....(683)	.....	.....	.....3.100	2.942	JD.....	1,378	31,000	12/02/2020.	06/15/2050.
03027X	BK	5	American Tower Corp Sr Nt.....	.....	..	.....1	2.C FE.....	497,895	95.099	475,495	500,000	497,967	.....	.....72	.....	.....	.....2.950	2.971	JJ.....	6,801	9,628	12/02/2020.	01/15/2051.
03028P	E*	3	American Transmission Co LLC Sr Nt Ser A.....	.....	..	.....1	1.F.....	12,000,000	104.996	12,599,556	12,000,000	12,000,000	.....	.....	.....	.....	.....3.350	3.350	JD.....	22,333	402,000	12/11/2014.	12/11/2024.
03028P	H#	6	American Transmission Co LLC Sr Unsec Nt.....	.....	..	.....	1.F.....	8,000,000	110.557	8,844,544	8,000,000	8,000,000	.....	.....	.....	.....	.....3.950	3.950	JJ.....	143,078	316,000	07/18/2018.	07/18/2033.
030360	AA	9	American University Sr Nt.....	.....	..	.....1	1.E FE.....	10,000,000	123.341	12,334,140	10,000,000	10,000,000	.....	.....	.....	.....	.....4.321	4.321	AO.....	108,025	432,100	03/10/2015.	04/01/2045.
030360	AD	3	American University Nt.....	.....	..	.....1	1.E FE.....	11,000,000	115.943	12,753,730	11,000,000	11,000,000	.....	.....	.....	.....	.....3.672	3.672	AO.....	100,980	403,920	06/06/2019.	04/01/2049.
03040W	AL	9	American Water Cap Corp Sr Nt.....	.....	..	.....1	2.A FE.....	33,289,659	105.857	35,272,578	33,321,000	33,315,244	.....	.....1,469	.....	.....	.....3.400	3.405	MS.....	377,638	1,132,914	05/11/2016.	03/01/2025.
03040W	AM	7	American Water Cap Corp Sr Nt.....	.....	..	.....1	2.A FE.....	50,374,723	120.607	59,579,759	49,400,000	50,260,773	.....	.....(23,057)	.....	.....	.....4.300	4.179	MS.....	708,067	2,124,200	06/21/2016.	09/01/2045.
03040W	AN	5	American Water Cap Corp Sr Nt.....	.....	..	.....2	2.A FE.....	24,954,500	106.025	26,506,225	25,000,000	24,976,139	.....	.....4,440	.....	.....	.....3.000	3.021	JD.....	62,500	750,000	11/14/2016.	12/01/2026.

SCHEDULE D - PART 1

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

E10.18

1			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						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-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
03040W AQ 8	American Water Cap Corp Sr Nt.....	.....			1	2.A FE.....	6,478,615	105.702	6,870,650	6,500,000	6,487,238		2,040			2.950	2.988	MS.....	63,917	191,750	08/07/2017.	09/01/2027.
03063# AC 8	Americold Realty Operating Par Sr Nt Ser.....	.....				2.B FE.....	10,000,000	107.883	10,788,330	10,000,000	10,000,000					4.100	4.100	JJ.....	197,028	410,000	05/07/2019.	01/08/2030.
03073E AL 9	AmerisourceBergen Corp Sr Nt.....	.....			1	2.A FE.....	34,900,250	104.593	36,607,655	35,000,000	34,973,115		10,712			3.400	3.434	MN.....	152,056	1,190,000	05/19/2014.	05/15/2024.
03073E AM 7	AmerisourceBergen Corp Sr Nt.....	.....			1	2.A FE.....	5,946,420	105.102	6,306,132	6,000,000	5,979,409		6,072			3.250	3.365	MS.....	65,000	195,000	02/12/2016.	03/01/2025.
03073E AN 5	AmerisourceBergen Corp Sr Nt.....	.....			1	2.A FE.....	4,147,380	114.266	5,141,961	4,500,000	4,189,587		7,246			4.250	4.744	MS.....	63,750	191,250	06/09/2015.	03/01/2045.
031162 AW 0	Amgen Inc Sr Nt.....	.....			1	2.A FE.....	9,808,920	142.554	14,255,360	10,000,000	9,859,280		5,179			6.375	6.521	JD.....	53,125	637,500	02/20/2008.	06/01/2037.
031162 AY 6	Amgen Inc Sr Nt.....	.....			1	2.A FE.....	2,990,490	147.237	4,417,116	3,000,000	2,992,710		233			6.900	6.925	JD.....	17,250	207,000	05/20/2008.	06/01/2038.
031162 BH 2	Amgen Inc Sr Nt.....	.....			1	2.A FE.....	7,537,913	136.171	9,103,025	6,685,000	7,410,213		(20,556)			5.650	4.810	JD.....	16,787	377,703	03/02/2016.	06/15/2042.
031162 BP 4	Amgen Inc Sr Nt.....	.....			1	2.A FE.....	21,608,350	127.222	26,716,683	21,000,000	21,507,560		(13,708)			5.375	5.182	MN.....	144,229	1,128,750	04/02/2013.	05/15/2043.
031162 BZ 2	Amgen Inc Sr Nt.....	.....			1	2.A FE.....	30,111,725	119.650	35,900,832	30,005,000	30,164,007		(7,240)			4.400	4.353	MN.....	220,037	1,320,220	11/14/2019.	05/01/2045.
031162 CD 0	Amgen Inc Sr Nt.....	.....			1	2.A FE.....	19,715,948	124.192	21,498,860	17,311,000	19,602,804		(52,612)			4.563	3.745	JD.....	35,107	789,901	01/20/2021.	06/15/2048.
031162 CJ 7	Amgen Inc Sr Nt.....	LS.....			1	2.A FE.....	4,563,000	104.273	4,692,267	4,500,000	4,544,418		(8,967)			2.600	2.374	FA.....	42,900	117,000	11/20/2019.	08/19/2026.
031162 CQ 1	Amgen Inc Sr Nt.....	.....			1	2.A FE.....	1,055,120	107.661	1,076,609	1,000,000	1,041,009		(6,779)			3.200	2.411	MN.....	5,244	32,000	11/20/2019.	11/02/2027.
031162 CS 7	Amgen Inc Sr Nt.....	.....			1	2.A FE.....	879,576	104.196	833,566	800,000	877,855		(1,721)			3.375	2.863	FA.....	9,750	27,000	01/15/2021.	02/21/2050.
032095 AH 4	Amphenol Corp Sr Nt.....	.....			1	2.A FE.....	1,447,251	113.732	1,478,512	1,300,000	1,417,063		(14,468)			4.350	2.947	JD.....	4,713	56,550	11/14/2019.	06/01/2029.
032095 AJ 0	Amphenol Corp Sr Nt.....	.....			1	2.A FE.....	32,638,721	103.531	33,854,702	32,700,000	32,650,725		5,039			2.800	2.820	FA.....	345,893	915,600	02/06/2020.	02/15/2030.
032165 AD 4	Amsouth Bancorp Sub Nt.....	.....				2.B FE.....	1,135,420	116.730	1,167,295	1,000,000	1,038,559		(8,792)			6.750	5.617	MN.....	11,250	67,500	09/16/2005.	11/01/2025.
032177 AH 0	Amsted Industries Sr Nt.....	.....			1	3.C FE.....	1,155,720	104.041	1,187,162	1,141,049	1,148,806		(2,853)			5.625	5.330	JJ.....	32,092	64,184	06/26/2019.	07/01/2027.
032177 AJ 6	Amsted Industries Sr Nt.....	.....				3.C FE.....	930,000	102.612	954,290	930,000	930,000					4.625	4.625	MN.....	5,496	43,013	12/09/2019.	05/15/2030.
032654 AN 5	Analog Devices Inc Sr Nt.....	.....			2	1.G FE.....	26,980,823	109.183	29,806,986	27,300,000	27,121,293		30,649			3.500	3.640	JD.....	69,008	955,500	11/14/2019.	12/05/2026.
032654 AP 0	Analog Devices Inc Sr Nt.....	.....			2	1.G FE.....	4,967,400	117.547	5,877,345	5,000,000	4,973,131		1,235			4.500	4.550	JD.....	16,250	225,000	11/30/2016.	12/05/2036.
035229 CG 6	Anheuser-Busch Cos Inc Sr Nt.....	.....			1	2.B FE.....	16,458,213	131.132	19,669,755	15,000,000	15,802,969		(65,189)			6.800	6.023	JJ.....	470,333	1,020,000	05/08/2007.	01/15/2031.
035229 CQ 4	Anheuser-Busch Cos Inc Sr Nt.....	.....			1	2.B FE.....	1,024,990	127.047	1,029,078	810,000	1,014,055		(10,936)			5.950	3.220	JJ.....	22,223	24,098	04/08/2021.	01/15/2033.
03522A AH 3	Anheuser-Busch Co/Inbev Sr Nt.....	.....			1	2.B FE.....	574,445	121.005	605,024	500,000	566,455		(3,774)			4.700	3.465	FA.....	9,792	23,500	10/29/2019.	02/01/2036.
03523T BU 1	Anheuser-Busch InBev WldwdInc Sr Nt.....	.....			1	2.B FE.....	624,025	131.385	656,925	500,000	613,573		(4,935)			5.450	3.615	JJ.....	11,960	27,250	10/29/2019.	01/23/2039.
03523T BV 9	Anheuser-Busch InBev WldwdInc Sr Nt.....	.....			1	2.B FE.....	11,289,069	138.681	14,006,801	10,100,000	11,237,761		(24,409)			5.550	4.765	JJ.....	246,019	560,550	10/29/2019.	01/23/2049.
035240 AG 5	Anheuser-Busch Inbev Worldwide Sr Nt.....	.....				2.B FE.....	993,885	125.835	1,258,347	1,000,000	994,628		153			4.950	4.993	JJ.....	22,825	49,500	12/16/2016.	01/15/2042.
035240 AN 0	Anheuser-Busch Inbev Worldwide Sr Nt.....	.....			1	2.B FE.....	12,661,658	122.533	13,356,141	10,900,000	12,632,623		(29,035)			4.600	3.644	AO.....	105,851	501,400	04/08/2021.	04/15/2048.
035240 AP 5	Anheuser-Busch Inbev Worldwide Sr Nt.....	.....			1	2.B FE.....	10,198,310	126.310	10,862,634	8,600,000	10,183,401		(14,909)			4.750	3.804	AO.....	86,239	408,500	04/08/2021.	04/15/2058.
035240 AQ 3	Anheuser-Busch Inbev Worldwide Sr Nt.....	.....			1	2.B FE.....	1,173,960	116.515	1,165,154	1,000,000	1,138,768		(18,453)			4.750	2.520	JJ.....	20,847	47,500	01/23/2020.	01/23/2029.
035242 AB 2	Anheuser-Busch Inbev Fin Sr Nt.....	.....			1	2.B FE.....	11,376,240	111.748	13,409,712	12,000,000	11,475,928		15,042			4.000	4.318	JJ.....	218,667	480,000	06/05/2014.	01/17/2043.
035242 AN 6	Anheuser-Busch Inbev Fin Sr Nt.....	.....			1	2.B FE.....	39,452,295	126.069	48,536,642	38,500,000	39,365,049		(21,045)			4.900	4.737	FA.....	786,042	1,886,500	10/29/2019.	02/01/2046.
03524B AF 3	Anheuser-Busch Inbev Fin Sr Nt.....	.....			1	2.B FE.....	4,259,880	121.341	4,853,628	4,000,000	4,220,602		(5,942)			4.625	4.238	FA.....	77,083	185,000	05/19/2014.	02/01/2044.
036752 AH 6	Anthem Inc Sr Nt.....	.....			1	2.B FE.....	4,628,888	125.596	4,453,627	3,546,000	4,603,032		(25,856)			4.550	2.896	MS.....	53,781	161,343	01/21/2021.	03/01/2048.
036752 AJ 2	Anthem Inc Sr Nt.....	.....			1	2.B FE.....	4,995,600	103.049	5,152,440	5,000,000	4,997,390		819			2.375	2.393	JJ.....	54,757	118,750	09/04/2019.	01/15/2025.
036752 AL 7	Anthem Inc Sr Nt.....	.....			1	2.B FE.....	1,997,580	104.709	2,094,176	2,000,000	1,998,085		219			2.875	2.889	MS.....	16,931	57,500	09/04/2019.	09/15/2029.
036752 AS 2	Anthem Inc Sr Nt.....	.....			1	2.B FE.....	49,818,810	111.479	55,739,300	50,000,000	49,821,432		2,622			3.600	3.620	MS.....	530,000	890,000	03/08/2021.	03/15/2051.
03690A AD 8	Antero Midstream Part/Fl Sr Nt.....	.....			1	3.C FE.....	4,237,479	103.321	4,221,712	4,086,000	4,215,833		(21,645)			5.750	3.626	MS.....	78,315		09/23/2021.	03/01/2027.
03690A AF 3	Antero Midstream Part/Fl Sr Nt.....	.....			1	3.C FE.....	1,593,004	104.917	1,602,076	1,527,000	1,589,442		(3,562)			5.750	4.409	JJ.....	40,487		11/17/2021.	01/15/2028.

SCHEDULE D - PART 1

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

E10.19

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	For n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost			Rate Used to Obtain Fair Value	Fair Value												Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
037411	AW	5	Apache Corp Sr Nt.....			1	3 A FE.....	23,159,550	113.095	23,750,034	21,000,000	22,729,813		(58,622)			5.100	4.445	MS.....	357,000	1,071,000	03/28/2018.	09/01/2040.
037411	BA	2	Apache Corp Sr Nt.....	LS.....		1	3 A FE.....	23,811,185	110.125	25,879,469	23,500,000	23,749,522		(6,956)			4.750	4.670	AO.....	235,653	1,116,250	03/06/2018.	04/15/2043.
037735	CE	5	Appalachian Pwr Co Sr Nt.....			1	2 A FE.....	11,194,900	129.356	12,935,600	10,000,000	10,895,681		(44,786)			5.800	4.897	AO.....	145,000	580,000	02/20/2014.	10/01/2035.
037833	BU	3	Apple Inc Sr Nt.....			1	1 B FE.....	2,996,790	102.232	3,066,948	3,000,000	2,999,431		483			2.850	2.867	FA.....	30,400	85,500	02/16/2016.	02/23/2023.
037833	BY	5	Apple Inc Sr Nt.....			1	1 B FE.....	38,076,100	107.002	40,125,750	37,500,000	37,761,282		(58,582)			3.250	3.069	FA.....	433,333	1,218,750	03/23/2016.	02/23/2026.
037833	BZ	2	Apple Inc Sr Nt.....			1	1 B FE.....	18,948,130	104.484	19,852,017	19,000,000	18,974,590		5,162			2.450	2.481	FA.....	190,079	465,500	07/28/2016.	08/04/2026.
037833	CJ	7	Apple Inc Sr Nt.....			1	1 B FE.....	21,500,000	108.710	23,372,543	21,500,000	21,500,000					3.350	3.350	FA.....	284,099	720,250	02/02/2017.	02/09/2027.
037833	CR	9	Apple Inc Sr Nt.....			2	1 B FE.....	5,000,000	107.910	5,395,505	5,000,000	5,000,000					3.200	3.200	MN.....	22,222	160,000	05/04/2017.	05/11/2027.
037833	DK	3	Apple Inc Sr Nt.....			1	1 B FE.....	46,863,230	107.428	50,491,301	47,000,000	46,914,855		13,078			3.000	3.034	MN.....	188,000	1,410,000	11/06/2017.	11/13/2027.
038222	AL	9	Applied Materials Inc Sr Nt.....			1	1 F FE.....	43,506,410	108.027	46,451,739	43,000,000	43,382,204		(58,645)			3.300	3.101	AO.....	354,750	1,369,500	04/08/2021.	04/01/2027.
038522	AQ	1	Aramark Services Inc Sr Nt.....	LS.....		1	4 A FE.....	12,090,648	103.493	12,481,280	12,060,000	12,062,880		(5,578)			5.000	4.951	FA.....	251,250	603,000	03/06/2020.	02/01/2028.
039483	AR	3	Archer-Daniels-Midland Co Deb Nt.....			1	1 F FE.....	2,216,060	129.155	2,583,104	2,000,000	2,095,569		(10,195)			6.625	5.815	MN.....	22,083	132,500	03/17/2003.	05/01/2029.
039483	BC	5	Archer-Daniels-Midland Co Sr Nt.....			1	1 F FE.....	32,826,460	143.053	45,777,024	32,000,000	32,667,844		(19,160)			5.765	5.586	MS.....	614,933	1,844,800	03/31/2011.	03/01/2041.
039483	BE	1	Archer-Daniels-Midland Co Sr Nt.....			1	1 F FE.....	44,505,421	127.974	53,737,604	41,991,000	44,130,728		(66,386)			4.535	4.160	MS.....	502,521	1,904,292	09/18/2015.	03/26/2042.
040555	CV	4	Arizona Pub Svc Co Sr Nt.....			2	1 G FE.....	10,199,240	102.951	11,015,757	10,700,000	10,417,356		54,936			2.550	3.159	MS.....	80,339	272,850	11/01/2017.	09/15/2026.
040555	CW	2	Arizona Pub Svc Co Sr Nt.....			2	1 G FE.....	13,590,616	104.723	14,242,260	13,600,000	13,594,341		899			2.950	2.958	MS.....	118,131	401,200	09/06/2017.	09/15/2027.
04317@	BE	7	Arthur J Gallagher & Co Sr Nt Ser B.....			2	B PL.....	13,000,000	112.651	14,644,656	13,000,000	13,000,000					4.440	4.440	JD.....	28,860	577,200	06/13/2018.	06/13/2030.
04317@	BJ	6	Arthur J Gallagher & Co Sr Nt Ser II.....			2	B PL.....	5,000,000	110.803	5,540,130	5,000,000	5,000,000					4.850	4.850	FA.....	92,958	242,500	02/13/2019.	02/13/2026.
04317@	BS	6	Arthur J Gallagher & Co Sr Nt.....			2	B PL.....	8,000,000	109.439	8,755,128	8,000,000	8,000,000					3.990	3.990	JJ.....	133,887	319,200	01/30/2020.	01/30/2030.
04351L	AB	6	Ascension Health Sr Nt.....			1	1 B FE.....	7,000,000	123.849	8,669,423	7,000,000	7,000,000					3.945	3.945	MN.....	35,286	276,150	04/25/2016.	11/15/2046.
045054	AF	0	Ashtead Capital Inc 2nd Lien Nt.....			2	2 C FE.....	27,213,812	103.784	28,407,249	27,371,564	27,216,760		8,216			4.375	4.432	FA.....	452,391	1,197,506	07/18/2018.	08/15/2027.
045054	AJ	2	Ashtead Capital Inc Sr Sec Nt.....			1	2 C FE.....	37,849,476	104.241	37,389,054	35,868,000	37,291,020		(521,562)			4.000	2.388	MN.....	239,120	1,434,720	04/08/2021.	05/01/2028.
045054	AL	7	Ashtead Capital Inc Sr Sec Nt.....			1	2 C FE.....	13,671,517	106.300	13,584,039	12,779,000	13,500,993		(161,084)			4.250	2.712	MN.....	90,518	532,695	05/04/2021.	11/01/2029.
045054	AP	8	Ashtead Capital Inc Sr Nt.....			1	2 C FE.....	21,461,985	97.583	21,034,102	21,555,000	21,464,665		2,680			2.450	2.499	FA.....	203,904		09/23/2021.	08/12/2031.
046497	AC	7	Atalaya Equipment LBASS Ser 2021-1A Cl B.....			1	1 F FE.....	949,811	99.983	949,835	950,000	949,814		3			2.080	2.096	MON.....	878	823	11/16/2021.	02/15/2027.
04775H	CH	8	Atlanta Gas Lt Co MT Nt Ser C.....			2	A FE.....	30,501,531	117.556	32,122,095	27,325,000	28,358,811		(178,974)			6.550	5.653	MN.....	298,298	1,789,788	02/26/2003.	11/20/2026.
048825	BA	0	Atlantic Richfield Co Deb.....			1	1 G FE.....	4,589,992	100.364	3,512,730	3,500,000	3,507,726		(90,070)			8.250	5.557	FA.....	120,313	288,750	08/18/2003.	02/01/2022.
049560	AM	7	Atmos Energy Corp Sr Nt.....			2	1 E FE.....	10,406,760	116.967	11,696,720	10,000,000	10,363,911		(10,131)			4.125	3.880	AO.....	87,083	412,500	06/06/2017.	10/15/2044.
049560	AN	5	Atmos Energy Corp Sr Nt.....			1	1 E FE.....	26,935,550	106.042	28,631,367	27,000,000	26,962,632		6,199			3.000	3.028	JD.....	36,000	810,000	08/04/2017.	06/15/2027.
049560	AP	0	Atmos Energy Corp Sr Nt.....			1	1 G FE.....	15,745,717	122.741	19,423,747	15,825,000	15,750,186		1,463			4.300	4.330	AO.....	170,119	680,475	10/01/2018.	10/01/2048.
049560	AW	5	Atmos Energy Corp Sr Nt.....			1	1 G FE.....	9,933,924	98.776	10,075,172	10,200,000	9,934,486		562			2.850	2.982	FA.....	72,675		11/23/2021.	02/15/2052.
052769	AG	1	Autodesk Inc Sr Nt.....			1	2 B FE.....	22,735,780	103.657	23,322,757	22,500,000	22,695,512		(21,684)			2.850	2.728	JJ.....	295,687	641,250	02/25/2020.	01/15/2030.
05348E	AV	1	AvalonBay Communities Inc Sr Nt.....			1	1 G FE.....	8,983,980	106.304	9,567,342	9,000,000	8,993,981		1,633			3.450	3.471	JD.....	25,875	310,500	05/06/2015.	06/01/2025.
05348E	AW	9	AvalonBay Communities Inc Sr Nt.....			1	1 G FE.....	4,983,700	107.261	5,363,045	5,000,000	4,993,004		1,659			3.500	3.539	MN.....	22,361	175,000	11/04/2015.	11/15/2025.
05531F	BB	8	BB&T Corp Sr MTN.....	LS.....		2	1 G FE.....	39,967,200	104.561	41,824,520	40,000,000	39,986,020		4,703			2.850	2.863	AO.....	205,833	1,140,000	10/23/2017.	10/26/2024.
05595#	AA	4	BSIP LDAC Issuer LLC Sr Sec Nt Brookfiel.....			2	B PL.....	10,000,000	113.718	11,371,771	10,000,000	10,000,000					5.240	5.295	MON.....	1,456	524,000	02/27/2019.	02/28/2034.
057224	AZ	0	Baker Hughes Inc Sr Nt.....			1	1 G FE.....	8,683,967	125.907	10,009,599	7,950,000	8,549,667		(20,541)			5.125	4.518	MS.....	119,968	407,438	11/24/2015.	09/15/2040.
058498	AS	5	Ball Corp Sr Nt.....			1	3 A FE.....	4,951,250	104.491	5,224,535	5,000,000	4,987,841		6,131			4.000	4.137	MN.....	25,556	200,000	04/29/2015.	11/15/2023.
058498	AT	3	Ball Corp Sr Nt.....			1	3 A FE.....	7,834,375	110.155	8,261,588	7,500,000	7,642,721		(36,767)			5.250	4.654	JJ.....	196,875	393,750	03/10/2016.	07/01/2025.
058498	AV	8	Ball Corp Sr Nt.....			1	3 A FE.....	900,000	110.050	990,447	900,000	900,000					4.875	4.875	MS.....	12,919	43,875	03/06/2018.	03/15/2026.

SCHEDULE D - PART 1

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

E10.20

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		F o r e i g n 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-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
059165	EN	6	Baltimore Gas & Elec Co Sr Nt.....	.....	..	.....1	1.F FE.....	13,036,753	...100.523	13,128,330	13,060,000	13,037,943	.....	.....1,190	.....	.....	.....2.250	2.270	JD.....	13,060	151,006	06/07/2021.	06/15/2031.
06050T	JZ	6	Bank of America NA Sub Bk Nt.....	.....	..	.....	1.G FE.....	31,111,250	...136.842	50,631,355	37,000,000	32,361,627	.....	.....168,492	.....	.....	.....6.000	7.410	AO.....	468,667	2,220,000	12/08/2011.	10/15/2036.
06051G	FB	0	Bank of America Corp Sr Nt.....	.....	..	.....	1.G FE.....	9,992,700	...106.295	10,629,500	10,000,000	9,998,249	.....	.....800	.....	.....	.....4.125	4.134	JJ.....	182,188	412,500	01/15/2014.	01/22/2024.
06051G	FC	8	Bank of America Corp Sr Nt.....	.....	..	.....	1.G FE.....	19,956,800	...131.862	26,372,360	20,000,000	19,962,895	.....	.....905	.....	.....	.....5.000	5.014	JJ.....	444,444	1,000,000	01/15/2014.	01/21/2044.
06051G	FG	9	Bank of America Corp Sr MTN.....	.....	..	.....	1.G FE.....	1,099,000	...130.716	1,307,160	1,000,000	1,090,262	.....	.....(2,402)	.....	.....	.....4.875	4.244	AO.....	12,188	48,750	02/13/2018.	04/01/2044.
06051G	FH	7	Bank of America Corp Sub Nt.....	.....	..	.....	2.A FE.....	12,990,510	...107.172	13,932,334	13,000,000	12,997,088	.....	.....1,018	.....	.....	.....4.200	4.209	FA.....	189,583	546,000	08/21/2014.	08/26/2024.
06051G	FP	9	Bank of America Corp Sub Nt.....	.....	..	.....	2.A FE.....	997,050	...106.939	1,069,391	1,000,000	998,895	.....	.....307	.....	.....	.....3.950	3.986	AO.....	7,681	39,500	04/16/2015.	04/21/2025.
06051G	FQ	7	Bank of America Corp Sub Nt.....	.....	..	.....	2.A FE.....	2,046,180	...124.844	2,496,888	2,000,000	2,043,069	.....	.....(1,016)	.....	.....	.....4.750	4.598	AO.....	18,472	95,000	08/30/2018.	04/21/2045.
06051G	GC	7	Bank of America Corp Sub Nt.....	.....	..	.....2	2.A FE.....	20,000,000	...109.434	21,886,880	20,000,000	20,000,000	.....	.....	.....	.....	.....4.183	4.183	MN.....	83,660	836,600	11/21/2016.	11/25/2027.
06051G	GR	4	Bank of America Corp Sr Nt.....	.....	..	.....1	1.G FE.....	2,125,560	...107.638	2,152,754	2,000,000	2,093,548	.....	.....(15,422)	.....	.....	.....3.593	2.681	JJ.....	31,938	71,860	11/20/2019.	07/21/2028.
06051G	HA	0	Bank of America Corp Sr Nt.....	.....	..	.....1	1.G FE.....	9,000,000	...116.975	10,527,750	9,000,000	9,000,000	.....	.....	.....	.....	.....3.946	3.946	JJ.....	155,867	355,140	01/18/2018.	01/23/2049.
06051G	HL	6	Bank of America Corp Sr Nt.....	.....	..	.....1	1.F FE.....	25,000,000	...104.218	26,054,575	25,000,000	25,000,000	.....	.....	.....	.....	.....3.864	3.864	JJ.....	423,967	966,000	07/18/2018.	07/23/2024.
06051G	HM	4	Bank of America Corp Sr Nt.....	.....	..	.....1	1.G FE.....	19,000,000	...111.573	21,198,870	19,000,000	19,000,000	.....	.....	.....	.....	.....4.271	4.271	JJ.....	356,154	811,490	07/18/2018.	07/23/2029.
06051G	HQ	5	Bank of America Corp Sr Nt.....	.....	..	.....1	1.G FE.....	2,829,138	...110.389	2,870,101	2,600,000	2,780,945	.....	.....(22,657)	.....	.....	.....3.974	2.883	FA.....	41,330	103,324	10/29/2019.	02/07/2030.
06051G	JB	6	Bank of America Corp Fix to Flt Sr Nt.....	.....	..	.....1	1.F FE.....	9,479,430	...101.101	9,503,466	9,400,000	9,473,769	.....	.....(5,661)	.....	.....	.....2.592	2.487	AO.....	41,962	243,648	04/08/2021.	04/29/2031.
06051G	JP	5	Bank of America Corp Fix to Flt Sr Nt.....	.....	..	.....1	1.F FE.....	19,255,360	...101.389	19,263,967	19,000,000	19,238,972	.....	.....(16,388)	.....	.....	.....2.651	2.497	MS.....	153,905	251,845	04/08/2021.	03/11/2032.
06406F	AC	7	Bank of NY Mellon Corp Sr MT Nt.....	.....	..	.....2	1.F FE.....	4,883,050	...105.068	5,253,395	5,000,000	4,935,346	.....	.....13,709	.....	.....	.....2.800	3.121	MN.....	22,167	140,000	01/04/2018.	05/04/2026.
06406G	AA	9	Bank of NY Mellon Corp MT Sub Nt.....	.....	..	.....2	1.F FE.....	16,987,880	...106.048	18,028,194	17,000,000	16,992,555	.....	.....961	.....	.....	.....3.000	3.007	AO.....	86,417	510,000	10/24/2016.	10/30/2028.
06406R	AF	4	Bank of NY Mellon Corp Sr MTN.....	.....	..	.....2	1.E FE.....	9,997,079	...108.701	10,870,140	10,000,000	9,998,109	.....	.....276	.....	.....	.....3.400	3.403	JJ.....	143,556	340,000	01/22/2018.	01/29/2028.
06406R	AH	0	Bank of NY Mellon Corp Sr MTN.....	.....	..	.....	1.E FE.....	35,776,770	...112.352	39,884,960	35,500,000	35,692,153	.....	.....(26,557)	.....	.....	.....3.850	3.753	AO.....	239,181	1,366,750	08/06/2018.	04/28/2028.
06406R	AJ	6	Bank of NY Mellon Corp Sr MTN.....	.....	..	.....	1.E FE.....	3,999,280	...104.279	4,171,152	4,000,000	3,999,752	.....	.....147	.....	.....	.....3.450	3.454	FA.....	53,667	138,000	08/06/2018.	08/11/2023.
066836	AB	3	Baptist Hlth South Florida Inc Sec Nt.....	.....	..	.....	1.E FE.....	5,873,000	...115.994	6,812,298	5,873,000	5,873,000	.....	.....	.....	.....	.....4.342	4.342	MN.....	32,584	255,006	01/10/2017.	11/15/2041.
07086*	AA	0	Bath County Energy LLC Sr Nt.....	.....	..	.....	2.B PL.....	19,000,000	...108.508	20,616,528	19,000,000	19,000,000	.....	.....	.....	.....	.....4.590	4.616	MJSD.....	2,423	872,100	05/03/2018.	05/03/2033.
071813	BP	3	Baxter Intl Sr Nt.....	LS.....	..	1	2.B FE.....	3,818,200	...109.195	4,367,784	4,000,000	3,837,668	.....	.....3,955	.....	.....	.....3.500	3.754	FA.....	52,889	140,000	09/08/2016.	08/15/2046.
071813	BQ	1	Baxter Intl Sr Nt.....	.....	..	.....1	2.B FE.....	13,842,080	...103.787	14,530,208	14,000,000	13,924,031	.....	.....15,191	.....	.....	.....2.600	2.726	FA.....	137,511	364,000	11/20/2019.	08/15/2026.
07274E	AG	8	Bayer US Finance LLC Sr Nt.....	.....	..	.....1	2.B FE.....	8,910,990	...104.581	9,412,308	9,000,000	8,972,229	.....	.....9,405	.....	.....	.....3.375	3.493	AO.....	70,031	303,750	10/01/2014.	10/08/2024.
07274N	AE	3	Bayer US Finance II LLC Sr Nt.....	.....	..	.....1	2.B FE.....	3,265,595	...104.570	3,304,418	3,160,000	3,222,714	.....	.....(33,247)	.....	.....	.....3.875	2.762	JD.....	5,442	122,450	08/25/2020.	12/15/2023.
07274N	AL	7	Bayer US Finance II LLC Sr Nt.....	.....	..	.....1	2.B FE.....	11,921,288	...111.936	13,432,356	12,000,000	11,943,692	.....	.....6,769	.....	.....	.....4.375	4.454	JD.....	23,333	525,000	06/20/2018.	12/15/2028.
07274N	AW	3	Bayer US Finance II LLC Sr Nt.....	.....	..	.....1	2.B FE.....	8,089,249	...104.140	8,331,200	8,000,000	8,037,179	.....	.....(15,294)	.....	.....	.....3.375	3.162	JJ.....	124,500	270,000	07/12/2018.	07/15/2024.
07274N	BF	9	Bayer US Finance II LLC Sr Nt.....	.....	..	.....1	2.B FE.....	13,897,074	...114.458	16,024,050	14,000,000	13,904,958	.....	.....7,883	.....	.....	.....4.400	4.448	JJ.....	284,044	616,000	07/12/2018.	07/15/2044.
07284R	AA	0	Baylor University Nt.....	.....	..	.....1	1.F FE.....	20,000,000	...132.328	26,465,640	20,000,000	20,000,000	.....	.....	.....	.....	.....5.259	5.258	MN.....	134,397	1,051,800	08/22/2012.	11/15/2046.
072863	AC	7	Baylor Scott & White Holdings Unsecured.....	.....	..	.....1	1.D FE.....	9,000,000	...122.922	11,062,971	9,000,000	9,000,000	.....	.....	.....	.....	.....4.185	4.185	MN.....	48,128	376,650	04/15/2015.	11/15/2045.
072863	AF	0	Baylor Scott & White Holdings Sec Nt.....	.....	..	.....1	1.D FE.....	14,000,000	...119.372	16,712,136	14,000,000	14,000,000	.....	.....	.....	.....	.....3.967	3.967	MN.....	70,965	555,380	04/06/2016.	11/15/2046.
072868	AC	6	Baylor University Sec Nt.....	.....	..	.....1	1.E FE.....	7,000,000	...112.450	7,871,521	7,000,000	7,000,000	.....	.....	.....	.....	.....4.019	4.019	MS.....	93,777	281,330	02/08/2018.	03/01/2038.
07330M	AA	5	Branch Banking & Trust Sub Nt.....	.....	..	.....	1.F FE.....	74,561,870	...108.840	80,013,432	73,515,000	74,086,096	.....	.....(108,111)	.....	.....	.....3.800	3.621	AO.....	473,355	2,793,570	10/11/2017.	10/30/2026.
07330M	AB	3	Branch Banking & Trust Sr Nt.....	.....	..	.....	1.F FE.....	45,526,670	...107.035	48,701,107	45,500,000	45,521,589	.....	.....(5,407)	.....	.....	.....3.625	3.611	MS.....	481,068	1,649,375	04/24/2019.	09/16/2025.
075887	AN	9	Becton Dickinson & Co Deb.....	.....	..	.....	2.C FE.....	6,024,100	...125.219	6,260,970	5,000,000	5,364,315	.....	.....(54,435)	.....	.....	.....7.000	5.468	FA.....	145,833	350,000	03/14/2003.	08/01/2027.
075887	BF	5	Becton Dickinson & Co Sr Nt.....	.....	..	.....1	2.C FE.....	5,054,430	...106.333	5,316,660	5,000,000	5,029,913	.....	.....(9,451)	.....	.....	.....3.734	3.519	JD.....	8,298	186,700	04/24/2019.	12/15/2024.
075887	BG	3	Becton Dickinson & Co Sr Nt.....	.....	..	.....1	2.C FE.....	9,405,627	...125.988	10,860,140	8,620,000	9,329,270	.....	.....(18,576)	.....	.....	.....4.685	4.120	JD.....	17,949	403,847	01/25/2021.	12/15/2044.

SCHEDULE D - PART 1

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

E10.21

1			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				F	Bond	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
075887	BM	0	Becton Dickinson & Co Sr Nt.....	.....	.....1	2.C FE.....	12,094,820	118.799	13,305,432	11,200,000	12,014,342	.....	.....(21,669)	.....	.....	.....4.875	4.359	MN.....	69,767	546,000	02/05/2020.	05/15/2044.
075887	BW	8	Becton Dickinson & Co Sr Nt.....	.....	.....1	2.C FE.....	15,512,850	109.077	16,361,535	15,000,000	15,358,234	.....	.....(62,579)	.....	.....	.....3.700	3.196	JD.....	38,542	555,000	06/20/2019.	06/06/2027.
075887	BX	6	Becton Dickinson & Co Sr Nt.....	.....	.....1	2.C FE.....	908,649	126.403	884,824	700,000	903,622	.....	.....(5,027)	.....	.....	.....4.669	3.003	JD.....	2,270	32,683	01/25/2021.	06/06/2047.
075887	CE	7	Becton Dickinson & Co Sr Nt.....	.....	.....2	2.C FE.....	28,913,772	120.370	34,064,823	28,300,000	28,679,769	.....	.....(67,908)	.....	.....	.....6.700	6.367	JD.....	158,008	1,896,100	05/01/2018.	12/01/2026.
084659	AR	2	Berkshire Hathaway Energy Sr Nt.....	.....	.....1	1.G FE.....	19,993,600	124.433	24,886,580	20,000,000	19,994,544	.....	.....103	.....	.....	.....4.450	4.452	JJ.....	410,389	890,000	02/14/2019.	01/15/2049.
084659	AT	8	Berkshire Hathaway Energy Sr Nt.....	.....	.....1	1.G FE.....	21,727,279	108.312	23,557,904	21,750,000	21,732,107	.....	.....4,828	.....	.....	.....4.050	4.077	AO.....	185,963	880,875	03/08/2021.	04/15/2025.
084659	AV	3	Berkshire Hathaway Energy Sr Nt.....	.....	.....1	1.G FE.....	4,499,996	111.156	5,002,029	4,500,000	4,500,143	.....	.....147	.....	.....	.....3.700	3.700	JJ.....	76,775	83,250	03/08/2021.	07/15/2030.
085770	AA	3	Berry Global Escrow Corp 1st Lien.....	.....	.....1	2.C FE.....	423,498	103.545	432,816	418,000	421,536	.....	.....(1,299)	.....	.....	.....4.875	4.517	JJ.....	9,396	20,378	07/06/2020.	07/15/2026.
09062X	AF	0	Biogen Inc Sr Nt.....	.....	.....1	1.G FE.....	14,964,600	108.590	16,288,545	15,000,000	14,985,206	.....	.....3,632	.....	.....	.....4.050	4.079	MS.....	178,875	607,500	09/10/2015.	09/15/2025.
09184#	AA	3	Black Bear Holding LLC Sr Sec Nt.....	.....	.....1	3.C PL.....	40,000,000	102.024	40,809,634	40,000,000	40,000,000	.....	.....	.....	.....	.....5.470	5.509	MJSD.....	6,078	2,188,000	02/18/2014.	02/18/2024.
092113	AH	2	Black Hills Corp Sr Nt.....	.....	.....1	2.A FE.....	6,566,573	105.158	6,414,614	6,100,000	6,224,565	.....	.....(62,317)	.....	.....	.....4.250	3.140	MN.....	22,324	259,250	08/15/2016.	11/30/2023.
092113	AL	3	Black Hills Corp Sr Nt.....	.....	.....1	2.A FE.....	6,657,201	107.242	6,933,208	6,465,000	6,551,807	.....	.....(19,671)	.....	.....	.....3.950	3.589	JJ.....	117,753	255,368	03/01/2016.	01/15/2026.
092113	AM	1	Black Hills Corp Sr Nt.....	.....	.....1	2.A FE.....	31,885,100	104.591	33,155,347	31,700,000	31,796,824	.....	.....(17,535)	.....	.....	.....3.150	3.084	JJ.....	460,443	998,550	09/06/2016.	01/15/2027.
092113	AN	9	Black Hills Corp Sr Nt.....	.....	.....1	2.A FE.....	25,677,364	114.120	26,703,986	23,400,000	25,671,796	.....	.....(4,180)	.....	.....	.....4.200	3.590	MS.....	289,380	441,000	12/07/2021.	09/15/2046.
092113	AQ	2	Black Hills Corp Sr Nt.....	.....	.....1	2.A FE.....	1,280,675	113.733	1,251,058	1,100,000	1,273,763	.....	.....(6,912)	.....	.....	.....4.350	2.692	MN.....	7,975	23,925	06/23/2021.	05/01/2033.
09261W	AE	4	Blackrock DLF IX CLO Ser 2020-1 Cl B.....	.....	.....2	1.D FE.....	1,199,025	100.000	1,199,025	1,199,025	1,199,025	.....	.....	.....	.....	.....2.630	2.673	JAJO.....	6,131	8,001	08/04/2021.	07/21/2030.
09261W	AG	9	Blackrock DLF IX CLO Ser 2021-1 Cl C.....	.....	.....1	1.E FE.....	999,020	100.010	999,120	999,020	999,020	.....	.....	.....	.....	.....3.630	3.686	JAJO.....	7,050	14,638	06/03/2021.	07/21/2030.
09261W	AJ	3	Blackrock DLF IX CLO Ser 2020-1 Cl D.....	.....	.....2	2.A FE.....	1,098,538	100.010	1,098,648	1,098,538	1,098,538	.....	.....	.....	.....	.....4.698	4.713	JAJO.....	9,920	23,889	04/28/2021.	07/21/2030.
096630	AC	2	Boardwalk Pipelines LLC Sr Nt.....	.....	.....1	2.C FE.....	4,470,400	101.822	5,091,105	5,000,000	4,921,884	.....	.....68,575	.....	.....	.....3.375	4.873	FA.....	70,313	168,750	04/21/2014.	02/01/2023.
096630	AD	0	Boardwalk Pipelines LLC Sr Nt.....	.....	.....1	2.C FE.....	19,764,000	108.386	21,677,180	20,000,000	19,918,159	.....	.....25,070	.....	.....	.....4.950	5.101	JD.....	44,000	990,000	11/19/2014.	12/15/2024.
097023	AQ	8	Boeing Co Sr Nt.....	.....	.....2	2.C FE.....	1,120,190	145.853	1,458,527	1,000,000	1,097,033	.....	.....(2,159)	.....	.....	.....7.500	6.630	FA.....	28,333	75,000	07/01/2004.	08/15/2042.
097023	BT	1	Boeing Co Sr Nt.....	.....	.....2	2.C FE.....	6,915,300	100.114	7,007,959	7,000,000	6,997,114	.....	.....17,537	.....	.....	.....2.125	2.381	MS.....	49,583	148,750	02/14/2017.	03/01/2022.
097023	BV	6	Boeing Co Sr Nt.....	.....	.....1	2.C FE.....	4,769,600	100.023	5,001,170	5,000,000	4,791,442	.....	.....4,801	.....	.....	.....3.650	3.912	MS.....	60,833	182,500	02/14/2017.	03/01/2047.
097023	BX	2	Boeing Co Sr Nt.....	.....	.....1	2.C FE.....	6,847,260	103.471	7,242,984	7,000,000	6,899,881	.....	.....14,312	.....	.....	.....3.250	3.510	MS.....	75,833	227,500	02/21/2018.	03/01/2028.
097023	BZ	7	Boeing Co Sr Nt.....	.....	.....1	2.C FE.....	3,711,400	99.591	3,983,624	4,000,000	3,732,168	.....	.....5,682	.....	.....	.....3.625	4.042	MS.....	48,333	145,000	02/21/2018.	03/01/2048.
097023	CA	1	Boeing Co Sr Nt.....	.....	.....1	2.C FE.....	21,743,145	105.016	23,439,571	22,320,000	21,903,254	.....	.....52,585	.....	.....	.....3.450	3.763	MN.....	128,340	770,040	11/06/2018.	11/01/2028.
097023	CB	9	Boeing Co Sr Nt.....	.....	.....1	2.C FE.....	25,165,078	103.273	27,883,764	27,000,000	25,268,461	.....	.....34,093	.....	.....	.....3.850	4.253	MN.....	173,250	1,039,500	10/31/2018.	11/01/2048.
097023	CP	8	Boeing Co Sr Nt.....	.....	.....1	2.C FE.....	346,679	100.944	353,303	350,000	346,820	.....	.....141	.....	.....	.....3.250	3.336	FA.....	4,740	5,688	04/27/2021.	02/01/2035.
097023	CW	3	Boeing Co Sr Nt.....	.....	.....1	2.C FE.....	12,816,700	135.774	13,577,360	10,000,000	12,779,143	.....	.....(37,557)	.....	.....	.....5.805	4.118	MN.....	96,750	580,500	04/13/2021.	05/01/2050.
097023	DC	6	Boeing Co Sr Nt.....	LS.....	1	2.C FE.....	9,603,776	106.813	9,719,974	9,100,000	9,571,205	.....	.....(32,571)	.....	.....	.....3.625	2.955	FA.....	137,448	164,938	04/13/2021.	02/01/2031.
099724	AC	0	Borg Warner Automotive Sr Nt.....	.....	.....1	2.A FE.....	8,246,504	129.798	10,383,816	8,000,000	8,114,709	.....	.....(12,349)	.....	.....	.....7.125	6.865	FA.....	215,333	570,000	07/01/2004.	02/15/2029.
099724	AH	9	Borg Warner Automotive Sr Nt.....	.....	.....1	2.A FE.....	23,961,375	117.012	27,497,867	23,500,000	23,900,354	.....	.....(10,246)	.....	.....	.....4.375	4.258	MS.....	302,726	1,028,125	04/16/2015.	03/15/2045.
099724	AJ	5	Borg Warner Automotive Sr Nt.....	LS.....	1	2.A FE.....	8,981,820	105.617	9,505,566	9,000,000	8,993,498	.....	.....1,892	.....	.....	.....3.375	3.399	MS.....	89,438	303,750	03/09/2015.	03/15/2025.
100743	AK	9	Boston Gas Company Sr Nt.....	.....	.....1	2.A FE.....	8,492,010	104.168	8,854,238	8,500,000	8,495,223	.....	.....771	.....	.....	.....3.150	3.161	FA.....	111,563	267,750	07/31/2017.	08/01/2027.
10112R	AX	2	Boston Properties LP Sr Nt.....	.....	.....1	2.A FE.....	20,217,165	107.208	21,441,640	20,000,000	20,112,597	.....	.....(25,474)	.....	.....	.....3.650	3.500	FA.....	304,167	730,000	11/20/2019.	02/01/2026.
10112R	AY	0	Boston Properties LP Sr Nt.....	LS.....	1	2.A FE.....	33,437,945	104.194	34,904,957	33,500,000	33,493,170	.....	.....1,191	.....	.....	.....2.750	2.754	AO.....	230,313	921,250	11/20/2019.	10/01/2026.
10112R	BA	1	Boston Properties LP Sr Nt.....	.....	.....1	2.A FE.....	8,489,175	113.368	9,636,255	8,500,000	8,492,013	.....	.....949	.....	.....	.....4.500	4.516	JD.....	31,875	382,500	11/19/2018.	12/01/2028.
101137	AE	7	Boston Scientific Corp Nt.....	.....	.....1	2.B FE.....	33,267,570	139.383	37,633,410	27,000,000	31,564,801	.....	.....(218,891)	.....	.....	.....7.000	5.267	MN.....	241,500	1,890,000	05/09/2012.	11/15/2035.
101137	AS	6	Boston Scientific Corp Nt.....	.....	.....2	2.B FE.....	22,991,695	112.116	25,226,100	22,500,000	22,854,864	.....	.....(53,078)	.....	.....	.....4.000	3.700	MS.....	300,000	900,000	06/04/2019.	03/01/2028.
101137	AU	1	Boston Scientific Corp Sr Nt.....	.....	.....1	2.B FE.....	12,012,043	127.361	14,964,965	11,750,000	11,999,956	.....	.....(4,958)	.....	.....	.....4.700	4.559	MS.....	184,083	552,250	05/15/2019.	03/01/2049.

SCHEDULE D - PART 1

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

E10.22

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		F o r e i g n	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
101137	AV	9	Boston Scientific Corp Sr Nt.....	.....	..	.....1	2.B FE.....	5,103,450	...104.618	5,230,880	5,000,000	5,046,319	.....	.....(21,243)	.....	.....	....3.450	2.988	MS.....	57,500	172,500	03/25/2019.	03/01/2024.
101137	AW	7	Boston Scientific Corp Sr Nt.....	.....	..	.....1	2.B FE.....	13,056,175	...107.643	13,993,577	13,000,000	13,035,417	.....	.....(8,272)	.....	.....	....3.750	3.675	MS.....	162,500	487,500	05/13/2019.	03/01/2026.
101137	AX	5	Boston Scientific Corp Sr Nt.....	.....	..	.....1	2.B FE.....	17,355,563	...111.164	19,200,177	17,272,000	17,334,790	.....	.....(7,994)	.....	.....	....4.000	3.938	MS.....	230,293	690,880	05/13/2019.	03/01/2029.
10373Q	AC	4	BP Cap Mkts America Sr Nt.....	.....	..	.....1	1.F FE.....	4,862,264	...111.104	4,888,554	4,400,000	4,755,862	.....	.....(49,941)	.....	.....	....3.937	2.572	MS.....	48,119	173,228	10/29/2019.	09/21/2028.
10373Q	AE	0	BP Cap Mkts America Sr Nt.....	.....	..	.....1	1.F FE.....	52,591,480	...113.388	59,301,924	52,300,000	52,525,856	.....	.....(31,100)	.....	.....	....4.234	4.155	MN.....	338,308	2,214,382	10/29/2019.	11/06/2028.
10373Q	AV	2	BP Cap Mkts America Sr Nt.....	.....	..	.....1	1.F FE.....	5,346,400	...105.638	5,810,063	5,500,000	5,399,477	.....	.....17,984	.....	.....	....3.017	3.415	JJ.....	76,054	165,935	12/14/2018.	01/16/2027.
10373Q	AZ	3	BP Cap Mkts America Sr Nt.....	.....	..	.....1	1.F FE.....	5,083,064	...108.266	5,413,290	5,000,000	5,054,489	.....	.....(9,747)	.....	.....	....3.588	3.352	AO.....	38,372	179,400	12/14/2018.	04/14/2027.
10373Q	BG	4	BP Cap Mkts America Sr Nt.....	.....	..	.....1	1.F FE.....	12,930,840	...98.438	13,289,076	13,500,000	12,940,440	.....	.....9,600	.....	.....	....3.000	3.224	FA.....	142,875	315,000	04/08/2021.	02/24/2050.
10373Q	BL	3	BP Cap Mkts America Sr Nt.....	LS.....	..	1	1.F FE.....	20,507,805	...110.418	20,427,404	18,500,000	20,356,213	.....	.....(151,592)	.....	.....	....3.633	2.257	AO.....	158,691	336,053	04/08/2021.	04/06/2030.
10373Q	BM	1	BP Cap Mkts America Sr Nt.....	LS.....	..	1	1.F FE.....	18,176,540	...96.476	18,330,440	19,000,000	18,234,281	.....	.....57,741	.....	.....	....1.749	2.267	FA.....	130,155	166,155	04/08/2021.	08/10/2030.
10373Q	BP	4	BP Cap Mkts America Sr Nt.....	.....	..	.....1	1.F FE.....	47,974,860	...96.946	49,442,562	51,000,000	48,024,270	.....	.....49,410	.....	.....	....2.939	3.248	JD.....	112,417	1,498,890	04/08/2021.	06/04/2051.
10373Q	BQ	2	BP Cap Mkts America Sr Nt.....	.....	..	.....1	1.F FE.....	492,685	...103.622	533,652	515,000	492,888	.....	.....203	.....	.....	....3.379	3.584	FA.....	6,912	8,701	04/08/2021.	02/08/2061.
110122	CN	6	Bristol-Myers Squibb Co Sr Nt.....	.....	..	.....1	1.F FE.....	5,168,445	...107.401	5,370,025	5,000,000	5,128,080	.....	.....(27,896)	.....	.....	....3.200	2.566	JD.....	7,111	160,000	07/17/2020.	06/15/2026.
110122	CP	1	Bristol-Myers Squibb Co Sr Nt.....	.....	..	.....1	1.F FE.....	63,821,542	...109.497	69,530,595	63,500,000	63,771,304	.....	.....(34,947)	.....	.....	....3.400	3.330	JJ.....	929,569	2,159,000	07/17/2020.	07/26/2029.
110122	CR	7	Bristol-Myers Squibb Co Sr Nt.....	.....	..	.....1	1.F FE.....	34,427,489	...124.033	41,550,888	33,500,000	34,401,945	.....	.....(18,874)	.....	.....	....4.250	4.082	AO.....	257,066	1,423,750	07/17/2020.	10/26/2049.
110122	CW	6	Bristol-Myers Squibb Co Sr Nt.....	.....	..	.....1	1.F FE.....	36,733,871	...101.734	37,336,451	36,700,000	36,710,544	.....	.....(16,559)	.....	.....	....3.250	3.203	FA.....	450,594	1,192,750	07/17/2020.	08/15/2022.
110122	DC	9	Bristol-Myers Squibb Co Sr Nt.....	.....	..	.....1	1.F FE.....	19,893,345	...108.275	21,655,000	20,000,000	19,922,149	.....	.....19,606	.....	.....	....3.875	3.992	FA.....	292,778	775,000	07/17/2020.	08/15/2025.
110122	DH	8	Bristol-Myers Squibb Co Sr Nt.....	.....	..	.....1	1.F FE.....	6,978,026	...128.030	8,962,128	7,000,000	6,979,197	.....	.....521	.....	.....	....4.625	4.647	MN.....	41,368	323,750	07/17/2020.	05/15/2044.
110122	DJ	4	Bristol-Myers Squibb Co Sr Nt.....	.....	..	.....1	1.F FE.....	9,862,759	...133.484	12,680,942	9,500,000	9,851,251	.....	.....(8,239)	.....	.....	....5.000	4.735	FA.....	179,444	475,000	07/17/2020.	08/15/2045.
11134L	AF	6	Broadcom Crp/ Caymn Fi Sr Nt.....	.....	..	.....1	2.C FE.....	1,998,205	...104.661	2,093,212	2,000,000	1,999,356	.....	.....299	.....	.....	....3.625	3.642	JJ.....	33,431	72,500	02/21/2018.	01/15/2024.
11134L	AH	2	Broadcom Crp/ Caymn Fi Sr Nt.....	.....	..	.....1	2.C FE.....	20,915,658	...108.447	22,773,912	21,000,000	20,949,092	.....	.....8,972	.....	.....	....3.875	3.929	JJ.....	375,229	813,750	02/21/2018.	01/15/2027.
11134L	AP	4	Broadcom Crp/ Caymn Fi Sr Nt.....	.....	..	.....1	2.C FE.....	12,996,638	...104.591	13,596,856	13,000,000	12,999,120	.....	.....272	.....	.....	....3.125	3.127	JJ.....	187,326	406,250	02/21/2018.	01/15/2025.
11134L	AR	0	Broadcom Crp/ Caymn Fi Sr Nt.....	LS.....	..	1	2.C FE.....	36,982,299	...106.972	39,579,788	37,000,000	36,991,915	.....	.....1,183	.....	.....	....3.500	3.504	JJ.....	597,139	1,295,000	02/21/2018.	01/15/2028.
11135F	AS	0	Broadcom Inc Sr Nt.....	.....	..	.....1	2.C FE.....	27,303,411	...112.870	27,711,744	24,552,000	27,179,437	.....	.....(123,974)	.....	.....	....4.300	3.109	MN.....	134,900	669,768	06/08/2021.	11/15/2032.
11135F	BD	2	Broadcom Inc Sr Nt.....	.....	..	.....1	2.C FE.....	920,664	...116.560	932,482	800,000	911,859	.....	.....(8,805)	.....	.....	....5.000	3.027	AO.....	8,444	40,000	04/08/2021.	04/15/2030.
11135F	BH	3	Broadcom Inc Sr Nt.....	.....	..	.....1	2.C FE.....	11,245,636	...97.905	11,063,231	11,300,000	11,249,670	.....	.....4,034	.....	.....	....2.450	2.504	FA.....	104,588	158,420	04/08/2021.	02/15/2031.
11283#	AB	7	Brookfield Asset Mgmt Sec Nt Ser B.....	.....	..	.....1	2.B PL.....	5,335,150	...112.136	5,606,794	5,000,000	5,147,038	.....	.....(32,777)	.....	.....	....5.910	5.080	JD.....	12,313	295,500	06/05/2015.	12/16/2025.
113804	AD	0	Brooklyn Navy Yard Cogeneratio Sr Secure.....	.....	..	.....1	2.C PL.....	24,634,611	...115.457	28,442,296	24,634,611	24,634,611	.....	.....	.....	.....	....5.020	5.020	JD.....	3,435	1,236,657	02/14/2019.	12/31/2040.
115637	AL	4	Brown-Forman Corp Sr Nt.....	.....	..	.....1	1.G FE.....	7,998,240	...111.171	8,893,664	8,000,000	7,998,821	.....	.....36	.....	.....	....3.750	3.751	JJ.....	138,333	300,000	12/10/2012.	01/15/2043.
115637	AM	2	Brown-Forman Corp Sr Nt.....	LS.....	..	1	1.G FE.....	9,934,500	...101.239	10,123,920	10,000,000	9,992,554	.....	.....7,008	.....	.....	....2.250	2.323	JJ.....	103,750	225,000	12/10/2012.	01/15/2023.
115637	AP	5	Brown-Forman Corp Sr Nt.....	.....	..	.....1	1.G FE.....	43,693,800	...127.327	54,750,696	43,000,000	43,611,983	.....	.....(17,080)	.....	.....	....4.500	4.397	JJ.....	892,250	1,935,000	07/28/2016.	07/15/2045.
115637	AT	7	Brown-Forman Corp Sr Nt.....	.....	..	.....1	1.G FE.....	4,942,750	...116.305	5,815,270	5,000,000	4,950,391	.....	.....2,110	.....	.....	....4.000	4.084	AO.....	42,222	200,000	03/22/2018.	04/15/2038.
115885	AK	1	Browning-Ferris Inds Deb.....	.....	..	.....1	2.B FE.....	5,160,100	...147.888	7,394,420	5,000,000	5,107,191	.....	.....(4,492)	.....	.....	....7.400	7.152	MS.....	108,944	370,000	05/08/1998.	09/15/2035.
12189L	AA	9	Burlington Northern Santa Fe Nt.....	.....	..	.....1	1.D FE.....	54,061,400	...139.180	61,238,980	44,000,000	51,983,545	.....	.....(281,286)	.....	.....	....5.750	4.308	MN.....	421,667	2,530,000	05/06/2013.	05/01/2040.
12189L	AE	1	Burlington Northern Santa Fe Sr Nt.....	.....	..	.....1	1.D FE.....	22,581,700	...135.582	27,116,360	20,000,000	22,101,480	.....	.....(66,061)	.....	.....	....5.400	4.577	JD.....	90,000	1,080,000	05/30/2013.	06/01/2041.
12189L	AS	0	Burlington Northern Santa Fe Sr Nt.....	.....	..	.....1	1.G FE.....	7,091,979	...131.372	8,440,651	6,425,000	7,036,893	.....	.....(16,305)	.....	.....	....4.900	4.235	AO.....	78,706	314,825	05/30/2018.	04/01/2044.
12189L	AT	8	Burlington Northern Santa Fe Sr Nt.....	.....	..	.....1	1.G FE.....	5,137,605	...105.538	5,276,900	5,000,000	5,071,099	.....	.....(25,357)	.....	.....	....3.400	2.842	MS.....	56,667	170,000	04/24/2019.	09/01/2024.
12189L	AV	3	Burlington Northern Santa Fe Sr Nt.....	.....	..	.....1	1.G FE.....	3,981,360	...105.133	4,205,324	4,000,000	3,993,376	.....	.....1,913	.....	.....	....3.000	3.054	AO.....	30,000	120,000	03/04/2015.	04/01/2025.
12189L	AZ	4	Burlington Northern Santa Fe Sr Nt.....	.....	..	.....1	1.G FE.....	4,959,950	...117.067	5,853,345	5,000,000	4,964,805	.....	.....836	.....	.....	....3.900	3.945	FA.....	81,250	195,000	05/09/2016.	08/01/2046.
12189L	BA	8	Burlington Northern Santa Fe Sr Nt.....	.....	..	.....1	1.G FE.....	5,984,820	...108.388	6,503,280	6,000,000	5,991,674	.....	.....1,373	.....	.....	....3.250	3.278	JD.....	8,667	195,000	03/06/2017.	06/15/2027.

SCHEDULE D - PART 1

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

E10.23

1			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						NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
12189L	BB	6			1	1.G FE.....	17,794,260	121.170	21,810,654	18,000,000	17,815,181		4,007			4.125	4.191	JD	33,000	742,500	03/06/2017.	06/15/2047.
12189T	AA	2			1	1.D FE.....	2,983,920	120.707	3,621,219	3,000,000	2,995,714		910			7.000	7.042	JD	9,333	210,000	02/08/1996.	12/15/2025.
122014	AJ	2				1.G FE.....	2,337,251	119.993	2,639,850	2,200,000	2,242,106		(8,686)			6.875	6.340	FA	57,139	151,250	07/01/2004.	02/15/2026.
124857	AN	3			1	2.B FE.....	6,415,565	120.535	7,834,749	6,500,000	6,426,271		1,751			4.600	4.681	JJ	137,872	299,000	01/07/2015.	01/15/2045.
124857	AP	8			1	2.B FE.....	7,427,475	105.473	7,910,460	7,500,000	7,475,186		7,595			3.500	3.616	JJ	121,042	262,500	01/07/2015.	01/15/2025.
124857	AR	4	LS		1	2.B FE.....	4,043,174	104.385	4,279,801	4,100,000	4,069,027		5,602			2.900	3.063	JJ	54,826	118,900	10/29/2019.	01/15/2027.
124857	AT	0	LS		2	2.B FE.....	20,276,908	106.680	21,656,121	20,300,000	20,303,588		(1,131)			3.375	3.369	FA	258,825	685,125	11/14/2019.	02/15/2028.
124857	AX	1			1	2.B FE.....	6,496,380	108.418	6,505,074	6,000,000	6,439,685		(49,307)			3.700	2.410	JD	18,500	222,000	04/08/2021.	06/01/2028.
124857	AZ	6	LS		1	2.B FE.....	23,486,926	111.211	24,132,852	21,700,000	23,116,299		(173,372)			4.200	3.175	JD	75,950	911,400	11/14/2019.	06/01/2029.
1248EP	BT	9			2	3.B FE.....	5,546,375	103.516	5,589,864	5,400,000	5,469,479		(18,856)			5.125	4.703	MN	46,125	276,750	07/13/2017.	05/01/2027.
1248EP	CK	7			1	3.B FE.....	6,804,816	101.068	6,831,200	6,759,000	6,801,249		(3,567)			4.250	4.139	FA	119,691	143,629	04/27/2021.	02/01/2031.
1248EP	CN	1			1	3.B FE.....	9,208,591	103.067	9,310,060	9,033,000	9,196,674		(11,917)			4.500	4.209	MN	67,748	203,243	05/13/2021.	05/01/2032.
1248EP	CP	6			2	3.B FE.....	668,484	98.471	657,279	667,483	668,433		(51)			4.250	4.228	JJ	10,638		08/03/2021.	01/15/2034.
12513G	BJ	7			1	2.C FE.....	5,000,000	104.012	5,200,620	5,000,000	5,000,000					3.569	3.569	JD	14,871		11/23/2021.	12/01/2031.
12519#	AA	3				2.C PL.....	25,093,098	105.688	26,520,276	25,093,098	25,093,098					4.070	4.069	JD	2,837	1,021,289	05/27/2016.	06/30/2036.
12527G	AC	7			1	2.C FE.....	12,987,910	103.077	13,399,984	13,000,000	12,998,046		1,325			3.450	3.461	JD	37,375	448,500	05/20/2013.	06/01/2023.
125523	AF	7			1	2.A FE.....	295,582	104.078	282,517	271,447	283,714		(8,367)			3.750	0.625	JJ	4,694	10,179	07/28/2020.	07/15/2023.
125523	AG	5			1	2.A FE.....	755,937	109.490	766,430	700,000	736,319		(9,212)			4.125	2.646	MN	3,690	28,875	10/29/2019.	11/15/2025.
125523	AH	3			1	2.A FE.....	25,509,558	113.785	27,080,830	23,800,000	25,131,040		(181,967)			4.375	3.403	AO	219,819	1,041,250	11/20/2019.	10/15/2028.
125523	AJ	9			1	2.A FE.....	565,100	123.267	616,335	500,000	559,541		(2,634)			4.800	3.805	FA	9,067	24,000	10/29/2019.	08/15/2038.
125523	AK	6			1	2.A FE.....	6,863,757	129.506	6,993,313	5,400,000	6,824,528		(32,264)			4.900	3.371	JD	11,760	264,600	01/15/2021.	12/15/2048.
125523	CB	4			1	2.A FE.....	1,026,522	107.625	1,076,246	1,000,000	1,021,104		(3,731)			3.400	2.956	MS	11,333	34,000	07/14/2020.	03/01/2027.
125523	CD	0			1	2.A FE.....	42,562,410	143.688	56,756,721	39,500,000	42,446,375		(82,538)			6.125	5.498	MN	309,142	2,419,375	07/14/2020.	11/15/2041.
125523	CL	2			1	2.B FE.....	6,688,744	100.811	6,754,357	6,700,000	6,690,568		1,028			2.400	2.419	MS	47,347	160,800	03/04/2020.	03/15/2030.
125523	CQ	1			1	2.B FE.....	4,985,616	105.475	5,273,770	5,000,000	4,985,889		273			3.400	3.415	MS	50,056	90,667	03/02/2021.	03/15/2051.
125896	BQ	2			1	2.B FE.....	11,954,640	104.395	12,527,424	12,000,000	11,978,573		4,518			3.000	3.044	MN	46,000	360,000	05/02/2016.	05/15/2026.
12610#	AE	3				2.B	10,000,000	99.585	9,958,540	10,000,000	10,000,000					2.760	2.760	FA	95,833		08/26/2021.	08/26/2031.
12610#	AF	0				2.B	12,000,000	99.345	11,921,436	12,000,000	12,000,000					2.910	2.910	FA	121,250		08/26/2021.	08/26/2033.
126307	BD	8			1	4.C FE.....	5,803,483	94.566	5,481,016	5,796,000	5,795,131		(8,135)			4.625	4.569	JD	22,339	222,185	09/27/2021.	12/01/2030.
126307	BF	3	LS		1	3.C FE.....	2,811,930	93.631	2,725,601	2,911,000	2,819,061		6,920			3.375	3.787	FA	37,115	73,704	04/22/2021.	02/15/2031.
126307	BH	9				3.C FE.....	8,093,273	98.836	7,995,865	8,090,000	8,093,132		(140)			4.500	4.495	MN	46,518	184,048	06/18/2021.	11/15/2031.
126408	HA	4			1	2.A FE.....	49,668,500	126.868	63,434,200	50,000,000	49,695,336		4,034			4.500	4.536	FA	937,500	2,250,000	07/16/2014.	08/01/2054.
126408	HB	2			1	2.A FE.....	14,987,250	105.302	15,795,270	15,000,000	14,996,327		1,338			3.400	3.410	FA	212,500	510,000	07/16/2014.	08/01/2024.
126408	HM	8			1	2.A FE.....	14,259,725	113.114	15,836,016	14,000,000	14,192,579		(23,723)			4.250	4.020	MS	175,194	595,000	02/21/2019.	03/15/2029.
126408	HN	6			1	2.A FE.....	6,623,340	129.913	7,028,277	5,410,000	6,596,309		(27,613)			4.750	3.436	MN	32,836	256,975	01/25/2021.	11/15/2048.
12656*	AK	8			1	1.G	6,000,000	103.980	6,238,824	6,000,000	6,000,000					2.870	2.870	AO	37,310	172,200	10/13/2016.	10/13/2026.
12656*	AL	6				1.G	18,000,000	104.470	18,804,564	18,000,000	18,000,000					2.970	2.970	AO	115,830	534,600	10/13/2016.	10/13/2028.
126650	CL	2			1	2.B FE.....	9,899,400	107.592	10,759,200	10,000,000	9,959,642		10,378			3.875	3.998	JJ	173,299	387,500	07/13/2015.	07/20/2025.
126650	CN	8			1	2.B FE.....	13,190,873	130.443	16,957,577	13,000,000	13,182,779		(4,129)			5.125	5.021	JJ	297,962	666,250	06/17/2019.	07/20/2045.

SCHEDULE D - PART 1

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

E10.24

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

SCHEDULE D - PART 1

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

E10.25

1	2			Codes		6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4			8	9			12	13	14	15	16	17	18	19	20	21	22
	Description			Code	F o r e i g n Bond CHAR			Rate Used to Obtain Fair Value	Fair Value			Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
151895	F*	5	CenterPoint Properties Tr Sr Nt Ser K.....	.....	.....	2.C	9,000,000	97.585	8,782,668	9,000,000	9,000,000	.....	.....	.....	.....	.....2.930	2.930	JJ.....	123,060	131,850	01/13/2021.	01/13/2033.
15189T	AU	1	CenterPoint Energy Inc Sr Nt.....	.....	.....1	2.B FE.....	9,996,797	104.843	10,488,524	10,004,000	10,000,830	.....	.....1,434	.....	.....	.....3.850	3.866	FA.....	160,481	385,154	10/03/2018.	02/01/2024.
15189T	AV	9	CenterPoint Energy Inc Sr Nt.....	.....	.....1	2.B FE.....	20,414,498	111.731	22,904,753	20,500,000	20,438,679	.....	.....7,574	.....	.....	.....4.250	4.301	MN.....	145,208	871,250	10/04/2018.	11/01/2028.
15189X	AS	7	Centerpoint Energy Houston Sec Nt.....	.....	.....1	1.F FE.....	4,384,838	119.400	5,253,600	4,400,000	4,385,938	.....	.....302	.....	.....	.....3.950	3.970	MS.....	57,933	173,800	02/26/2018.	03/01/2048.
15202@	AB	8	Centerspace LP Sr Nt.....	.....	.....	2.C Z.....	15,000,000	96.797	14,519,505	15,000,000	15,000,000	.....	.....	.....	.....	.....2.500	2.500	MJSD.....	14,583	93,750	09/17/2021.	09/17/2030.
156700	BB	1	Lumen Technologies Inc Sr Nt.....	.....	.....1	3.C FE.....	2,048,200	104.050	2,039,372	1,960,000	2,025,812	.....	.....(20,525)	.....	.....	.....5.125	3.912	FA.....	37,948	100,450	11/24/2020.	12/15/2026.
156700	BD	7	Lumen Technologies Inc Sr Nt.....	.....	.....1	3.C FE.....	3,132,120	96.981	2,985,087	3,078,000	3,122,192	.....	.....(9,353)	.....	.....	.....4.500	4.110	JJ.....	63,869	87,723	02/18/2021.	01/15/2029.
159864	AE	7	Charles River Laboratories Sr Nt.....	.....	.....1	3.B FE.....	1,332,132	104.190	1,375,312	1,320,000	1,328,629	.....	.....(1,789)	.....	.....	.....4.250	4.084	MN.....	9,350	56,100	07/06/2020.	05/01/2028.
159864	AG	2	Charles River Laboratories Sr Nt.....	.....	.....1	3.B FE.....	321,000	101.508	325,839	321,000	321,000	.....	.....	.....	.....	.....3.750	3.750	MS.....	3,544	5,751	03/08/2021.	03/15/2029.
159864	AJ	6	Charles River Laboratories Sr Nt.....	.....	.....1	3.B FE.....	200,000	102.433	204,866	200,000	200,000	.....	.....	.....	.....	.....4.000	4.000	MS.....	2,356	3,822	03/08/2021.	03/15/2031.
161175	AY	0	Charter Comm Opt 1st Lien Sr Nt.....	.....	.....2	2.C FE.....	34,933,719	110.146	38,550,995	35,000,000	34,969,450	.....	.....7,658	.....	.....	.....4.908	4.935	JJ.....	753,923	1,717,800	12/06/2016.	07/23/2025.
161175	BL	7	Charter Comm Opt 1st Lien.....	.....	.....1	2.C FE.....	1,060,938	119.730	1,077,568	900,000	1,058,378	.....	.....(2,560)	.....	.....	.....5.375	4.224	MN.....	8,063	48,375	04/08/2021.	05/01/2047.
161175	BN	3	Charter Comm Opt 1st Lien.....	.....	.....1	2.C FE.....	2,666,071	125.129	2,706,536	2,163,000	2,658,531	.....	.....(7,540)	.....	.....	.....5.750	4.274	AO.....	31,093	62,186	04/08/2021.	04/01/2048.
161175	BR	4	Charter Comm Opt 1st Lien.....	.....	.....2	2.C FE.....	22,416,105	115.039	23,341,494	20,290,000	21,931,156	.....	.....(201,862)	.....	.....	.....5.050	3.726	MS.....	259,007	1,024,645	10/07/2019.	03/30/2029.
161175	BS	2	Charter Comm Opt 1st Lien.....	.....	.....1	2.C FE.....	2,021,415	116.295	2,209,613	1,900,000	2,016,959	.....	.....(2,112)	.....	.....	.....5.125	4.719	JJ.....	48,688	97,375	10/08/2019.	07/01/2049.
161175	BT	0	Charter Comm Opt Secured Nt.....	.....	.....1	2.C FE.....	8,985,681	112.316	9,883,773	8,800,000	8,983,129	.....	.....(2,835)	.....	.....	.....4.800	4.662	MS.....	140,800	367,200	03/02/2021.	03/01/2050.
161175	BY	9	Charter Comm Opt 1st Lien.....	.....	.....1	2.C FE.....	2,500,983	94.675	2,556,222	2,700,000	2,502,426	.....	.....1,443	.....	.....	.....3.850	4.234	AO.....	25,988	51,975	04/08/2021.	04/01/2061.
161175	CA	0	Charter Comm Opt 1st Lien.....	.....	.....1	2.C FE.....	14,692,797	100.361	14,753,067	14,700,000	14,692,797	.....	.....	.....	.....	.....3.900	3.903	JD.....	47,775	425,198	02/18/2021.	06/01/2052.
16412X	AG	0	Cheniere Corp Christi HD 1st lien Nt.....	.....	.....1	2.C FE.....	14,714,341	113.012	15,596,786	13,801,000	14,462,184	.....	.....(118,803)	.....	.....	.....5.125	4.047	JD.....	1,965	707,301	11/06/2019.	06/30/2027.
16412X	AJ	4	Cheniere Corp Christi HD 1st Lien.....	.....	.....1	2.C FE.....	15,489,336	107.117	16,603,151	15,500,000	15,490,745	.....	.....996	.....	.....	.....3.700	3.709	MN.....	73,281	573,500	10/27/2020.	11/15/2029.
166756	AR	7	Chevron Corp Sr Nt.....	.....	.....1	1.D FE.....	6,410,877	111.209	7,117,363	6,400,000	6,408,670	.....	.....(2,206)	.....	.....	.....3.850	3.809	JJ.....	113,618	246,400	01/06/2021.	01/15/2028.
166756	AS	5	Chevron Corp Sr Nt.....	.....	.....1	1.D FE.....	2,686,320	108.639	2,933,248	2,700,000	2,687,754	.....	.....1,434	.....	.....	.....3.250	3.317	AO.....	18,525	87,750	01/06/2021.	10/15/2029.
166756	AT	3	Chevron Corp Sr Nt.....	.....	.....1	1.D FE.....	23,866,962	149.658	35,917,896	24,000,000	23,872,668	.....	.....5,706	.....	.....	.....6.000	6.047	MS.....	480,000	1,440,000	01/06/2021.	03/01/2041.
166756	AU	0	Chevron Corp Sr Nt.....	LS.....	1	1.D FE.....	6,196,990	137.820	8,269,200	6,000,000	6,192,486	.....	.....(4,504)	.....	.....	.....5.250	5.004	MN.....	40,250	315,000	01/06/2021.	11/15/2043.
166756	AV	8	Chevron Corp Sr Nt.....	.....	.....1	1.D FE.....	512,640	132.061	660,307	500,000	512,373	.....	.....(267)	.....	.....	.....5.050	4.867	MN.....	3,226	25,250	01/06/2021.	11/15/2044.
16829@	AA	1	Chick-Fil-A, Inc Sr Nt Ser A.....	.....	.....	2.B	5,000,000	100.498	5,024,885	5,000,000	5,000,000	.....	.....	.....	.....	.....1.480	1.480	AO.....	12,744	74,000	10/29/2020.	10/29/2023.
171484	AE	8	Churchhill Downs Inc St Nt.....	.....	.....1	4.A FE.....	1,910,543	104.047	1,923,822	1,849,000	1,902,100	.....	.....(8,442)	.....	.....	.....4.750	3.972	JJ.....	40,498	43,914	05/17/2021.	01/15/2028.
171484	AG	3	Churchhill Downs Inc Sr Nt.....	.....	.....1	4.A FE.....	209,794	103.877	208,793	201,000	207,283	.....	.....(2,511)	.....	.....	.....5.500	3.845	AO.....	2,764	11,055	02/25/2021.	04/01/2027.
17275R	AD	4	Cisco Sys Inc Nt.....	.....	.....1	1.E FE.....	13,703,000	144.308	21,646,200	15,000,000	13,985,484	.....	.....31,361	.....	.....	.....5.900	6.563	FA.....	334,333	885,000	04/01/2009.	02/15/2039.
17275R	AW	2	Cisco Sys Inc Sr Nt.....	.....	.....1	1.E FE.....	4,986,650	107.642	5,382,095	5,000,000	4,994,848	.....	.....1,379	.....	.....	.....3.500	3.532	JD.....	7,778	175,000	06/10/2015.	06/15/2025.
17275R	BC	5	Cisco Sys Inc Sr Nt.....	.....	.....1	1.E FE.....	9,992,400	106.523	10,652,310	10,000,000	9,996,561	.....	.....767	.....	.....	.....2.950	2.959	FA.....	100,792	295,000	02/22/2016.	02/28/2026.
17275R	BL	5	Cisco Sys Inc Sr Nt.....	.....	.....1	1.E FE.....	20,981,520	105.239	22,100,190	21,000,000	20,990,712	.....	.....1,833	.....	.....	.....2.500	2.510	MS.....	147,292	525,000	09/13/2016.	09/20/2026.
172967	AL	5	Citigroup Inc Nt.....	.....	.....	2.A FE.....	2,461,504	119.647	2,392,944	2,000,000	2,138,184	.....	.....(36,312)	.....	.....	.....7.875	5.980	MN.....	20,125	157,500	03/27/2003.	05/15/2025.
172967	BL	4	Citigroup Inc Sub Nt.....	.....	.....	2.B FE.....	13,424,680	132.771	15,932,588	12,000,000	12,788,898	.....	.....(53,677)	.....	.....	.....6.625	5.778	JD.....	35,333	795,000	03/11/2003.	06/15/2032.
172967	JL	6	Citigroup Inc Sub Nt.....	.....	.....	2.B FE.....	11,752,280	106.653	12,798,396	12,000,000	11,907,813	.....	.....26,152	.....	.....	.....3.875	4.131	MS.....	122,708	465,000	05/12/2015.	03/26/2025.
172967	KA	8	Citigroup Inc Sub Nt.....	.....	.....	2.B FE.....	7,176,000	111.468	7,802,788	7,000,000	7,137,482	.....	.....(21,726)	.....	.....	.....4.450	4.053	MS.....	79,606	311,500	11/20/2019.	09/29/2027.
172967	KR	1	Citigroup Inc Sub Nt.....	.....	.....	2.B FE.....	7,060,699	124.015	6,734,986	5,430,775	7,020,077	.....	.....(40,623)	.....	.....	.....4.750	3.041	MN.....	30,812	257,962	01/22/2021.	05/18/2046.
172967	KU	4	Citigroup Inc Sub Nt.....	.....	.....	2.B FE.....	2,808,000	109.989	2,859,709	2,600,000	2,761,481	.....	.....(21,882)	.....	.....	.....4.125	3.073	JJ.....	46,475	107,250	10/29/2019.	07/25/2028.
172967	KY	6	Citigroup Inc Sr Nt.....	.....	.....1	2.A FE.....	3,909,860	106.029	4,241,148	4,000,000	3,939,545	.....	.....11,359	.....	.....	.....3.200	3.545	AO.....	24,889	128,000	04/24/2019.	10/21/2026.
172967	LS	8	Citigroup Inc Sr Nt.....	.....	.....1	1.G FE.....	4,952,450	107.285	5,364,255	5,000,000	4,967,931	.....	.....4,075	.....	.....	.....3.520	3.627	AO.....	31,289	176,000	01/17/2018.	10/27/2028.

SCHEDULE D - PART 1

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

E10.26

1		2			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					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-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
172967	LU	3			1.G FE.....	4,000,000	113.690	4,547,616	4,000,000	4,000,000					3.878	3.878	JJ.....	67,650	155,120	01/17/2018.	01/24/2039.
172967	MD	0			2.A FE.....	8,995,680	129.167	11,625,030	9,000,000	8,995,929		76			4.650	4.653	JJ.....	183,675	418,500	07/16/2018.	07/23/2048.
1730T0	DL	0			2.A FE.....	25,000,000	130.384	32,596,000	25,000,000	25,000,000					9.549	7.789	JAJO.....	537,114	2,415,900	07/03/2007.	07/10/2027.
1730T0	DQ	9			2.A FE.....	10,606,000	129.513	12,951,300	10,000,000	10,432,972		(59,175)			9.576	7.467	FMAN.....	127,685	956,032	11/08/2018.	08/13/2027.
174610	AJ	4			2.B FE.....	19,074,340	107.701	20,463,247	19,000,000	19,031,166		(7,898)			4.350	4.300	FA.....	344,375	826,500	12/17/2015.	08/01/2025.
174610	AK	1			2.B FE.....	16,956,241	108.755	18,162,002	16,700,000	16,870,783		(40,605)			4.300	4.011	JD.....	55,852	718,100	11/14/2019.	12/03/2025.
174610	AL	9			2.B FE.....	4,898,800	104.379	5,218,955	5,000,000	4,965,500		12,862			3.750	4.043	JJ.....	93,750	187,500	04/27/2016.	07/01/2024.
174610	AW	5			2.B FE.....	17,141,778	99.281	17,284,857	17,410,000	17,152,516		10,738			2.638	2.798	MS.....	116,095	229,638	06/30/2021.	09/30/2032.
178180	GD	1			1.F FE.....	9,985,541	102.547	9,557,334	9,320,000	9,367,719		(85,836)			5.375	4.401	JJ.....	230,994	500,950	07/30/2013.	07/15/2022.
18055#	AX	0			1.G.....	3,000,000	107.033	3,211,002	3,000,000	3,000,000					3.770	3.770	MN.....	18,850	113,100	05/01/2017.	05/01/2027.
18055#	AY	8			1.G.....	3,000,000	107.721	3,231,642	3,000,000	3,000,000					3.820	3.820	MN.....	19,100	114,600	05/01/2017.	05/01/2028.
18055#	AZ	5			1.G.....	14,000,000	109.557	15,338,022	14,000,000	14,000,000					3.870	3.870	MN.....	90,300	541,800	05/01/2017.	05/01/2029.
18055#	BC	5			1.G.....	10,000,000	116.581	11,658,050	10,000,000	10,000,000					4.440	4.440	FA.....	185,000	444,000	02/01/2019.	02/01/2031.
18055#	BH	4			1.G.....	10,000,000	110.553	11,055,280	10,000,000	10,000,000					3.750	3.750	JJ.....	172,917	375,000	07/15/2019.	07/15/2029.
184496	AN	7			3.C FE.....	1,629,900	103.288	1,673,262	1,620,000	1,625,277		(1,919)			4.875	4.737	JJ.....	36,416	78,975	06/19/2019.	07/15/2027.
184496	AP	2			3.C FE.....	500,000	106.110	530,551	500,000	500,000					5.125	5.125	JJ.....	11,816	25,625	06/18/2019.	07/15/2029.
189054	AT	6			2.A FE.....	19,964,700	101.166	20,233,220	20,000,000	19,997,159		3,949			3.050	3.071	MS.....	179,611	610,000	09/10/2012.	09/15/2022.
191098	AK	8			2.B FE.....	15,300,397	107.955	16,490,172	15,275,000	15,286,173		(2,616)			3.800	3.780	MN.....	58,045	580,450	12/17/2015.	11/25/2025.
191219	AU	8			1.F FE.....	1,066,260	109.102	1,091,019	1,000,000	1,010,786		(5,837)			6.750	6.074	MS.....	19,875	67,500	07/11/2008.	09/15/2023.
19123#	AA	6			1.F FE.....	26,000,000	106.789	27,765,244	26,000,000	26,000,000					3.490	3.490	JD.....	7,562	907,400	12/28/2017.	12/28/2029.
19123#	AB	4			1.F FE.....	30,000,000	109.107	32,731,980	30,000,000	30,000,000					3.640	3.640	JD.....	9,100	1,092,000	12/28/2017.	12/28/2032.
20030N	AK	7			1.G FE.....	9,923,985	143.555	13,637,735	9,500,000	9,809,922		(13,839)			6.500	6.147	MN.....	78,903	617,500	12/15/2010.	11/15/2035.
20030N	BB	6			1.G FE.....	14,948,460	148.306	22,245,960	15,000,000	14,958,572		1,177			6.400	6.426	MS.....	320,000	960,000	02/24/2010.	03/01/2040.
20030N	BE	0			1.G FE.....	5,148,850	123.449	6,172,440	5,000,000	5,128,969		(3,776)			4.650	4.457	JJ.....	107,208	232,500	02/05/2016.	07/15/2042.
20030N	BH	3			1.G FE.....	13,374,252	117.360	13,379,006	11,400,000	13,269,736		(104,516)			4.250	2.537	JJ.....	223,408	242,250	04/08/2021.	01/15/2033.
20030N	BQ	3			1.G FE.....	15,685,500	124.067	18,609,990	15,000,000	15,608,028		(14,594)			4.600	4.324	FA.....	260,667	690,000	02/10/2016.	08/15/2045.
20030N	BS	9			1.G FE.....	9,981,200	106.651	10,665,060	10,000,000	9,991,490		1,883			3.150	3.172	MS.....	105,000	315,000	02/16/2016.	03/01/2026.
20030N	BU	4			1.G FE.....	15,903,800	105.653	16,904,400	16,000,000	15,927,701		2,743			3.400	3.426	JJ.....	250,844	493,000	04/08/2021.	07/15/2046.
20030N	BW	0			1.G FE.....	5,002,325	103.438	5,171,915	5,000,000	5,001,184		(219)			2.350	2.345	JJ.....	54,181	117,500	07/12/2016.	01/15/2027.
20030N	BY	6			1.G FE.....	16,966,510	107.533	18,280,542	17,000,000	16,981,853		3,226			3.300	3.323	FA.....	233,750	561,000	01/05/2017.	02/01/2027.
20030N	CA	7			1.G FE.....	9,220,050	107.443	9,669,852	9,000,000	9,160,867		(24,820)			3.150	2.818	FA.....	107,100	283,500	07/22/2019.	02/15/2028.
20030N	CC	3			1.G FE.....	2,164,990	114.702	2,181,624	1,902,000	2,160,266		(4,723)			3.969	3.184	MN.....	12,582	75,490	04/08/2021.	11/01/2047.
20030N	CG	4			1.G FE.....	1,152,490	118.066	1,180,664	1,000,000	1,150,424		(2,066)			4.049	3.264	MN.....	6,748	40,490	04/08/2021.	11/01/2052.
20030N	CM	1			1.G FE.....	10,697,505	128.267	10,902,687	8,500,000	10,660,202		(37,303)			4.700	3.254	AO.....	84,339	399,500	04/08/2021.	10/15/2048.
20030N	CT	6			1.G FE.....	40,882,630	113.613	41,468,745	36,500,000	39,850,274		(464,390)			4.150	2.613	AO.....	319,781	1,514,750	10/11/2019.	10/15/2028.
20030N	CU	3			1.G FE.....	8,137,467	115.519	8,216,874	7,113,000	7,961,749		(84,716)			4.250	2.677	AO.....	63,819	302,303	04/08/2021.	10/15/2030.
20030N	DG	3			1.G FE.....	1,090,850	109.052	1,090,516	1,000,000	1,083,979		(6,871)			3.400	2.247	AO.....	8,500	17,000	04/08/2021.	04/01/2030.
20030N	DM	0			1.G FE.....	12,801,492	97.904	12,923,368	13,200,000	12,828,146		26,654			1.950	2.297	JJ.....	118,690	128,700	04/08/2021.	01/15/2031.
200339	AJ	8			2.A FE.....	30,527,520	123.465	29,631,648	24,000,000	26,831,961		(521,920)			7.875	5.025	MS.....	556,500	1,890,000	07/10/2013.	09/15/2026.
200339	DX	4			2.A FE.....	18,885,430	108.043	20,528,246	19,000,000	18,953,710		11,815			4.000	4.074	JJ.....	325,111	760,000	07/22/2015.	07/27/2025.

SCHEDULE D - PART 1

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

E10.27

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		F o r e i g n	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
20268J	AB	9	Commonspirit Health Sec Nt.....	.....		.....1	2.A FE.....	11,260,050	...106.427	11,973,038	11,250,000	11,258,280	.....	.....(995)	.....	.....	.....3.347	3.335	AO.....	94,134	376,538	10/30/2019.	10/01/2029.
202795	JB	7	Commonwealth Edison Co Sr Nt.....	.....		.....1	1.F FE.....	47,392,650	...125.022	59,385,498	47,500,000	47,409,470	.....	.....2,401	.....	.....	.....4.600	4.614	FA.....	825,444	2,185,000	08/12/2013.	08/15/2043.
202795	JJ	0	Commonwealth Edison Co 1st Mtg.....	.....		.....1	1.F FE.....	4,967,550	...111.825	5,591,265	5,000,000	4,971,147	.....	.....717	.....	.....	.....3.650	3.686	JD.....	8,111	182,500	06/20/2016.	06/15/2046.
20369E	AB	8	Community Hospitals Nt.....	.....		.....1	1.F FE.....	16,000,000	...136.591	21,854,512	16,000,000	16,000,000	.....	.....	.....	.....	.....5.433	5.433	MN.....	144,880	869,280	06/04/2015.	05/01/2045.
20369E	AD	4	Community Hospitals Nt.....	.....		.....2	1.F FE.....	12,000,000	...109.580	13,149,648	12,000,000	12,000,000	.....	.....	.....	.....	.....4.940	4.940	MN.....	98,800	592,800	02/13/2018.	05/01/2058.
20451N	AE	1	Compass Minerals International Sr Nt.....	.....		.....1	4.A FE.....	16,908,250	...102.480	17,308,889	16,890,000	16,895,807	.....	.....(2,126)	.....	.....	.....4.875	4.860	JJ.....	379,673	823,388	04/21/2015.	07/15/2024.
20451N	AG	6	Compass Minerals International Sr Nt.....	.....		.....1	4.A FE.....	3,000,000	...106.028	3,180,837	3,000,000	3,000,000	.....	.....	.....	.....	.....6.750	6.750	JD.....	16,875	202,500	11/22/2019.	12/01/2027.
20557#	AG	6	Computershare US Sr Nt Ser B.....	.....		.....	2.B.....	20,000,000	...111.776	22,355,220	20,000,000	20,000,000	.....	.....	.....	.....	.....4.360	4.360	MN.....	99,311	872,000	11/20/2018.	11/20/2028.
205887	BR	2	ConAgra Foods Inc Sr Nt.....	.....		.....1	2.C FE.....	6,360,995	...101.870	6,967,894	6,840,000	6,776,019	.....	.....57,626	.....	.....	.....3.200	4.107	JJ.....	94,848	218,880	09/04/2013.	01/25/2023.
205887	CC	4	ConAgra Foods Inc Sr Nt.....	.....		.....1	2.C FE.....	3,179,316	...115.165	3,224,614	2,800,000	3,094,730	.....	.....(39,817)	.....	.....	.....4.850	3.072	MN.....	22,633	135,800	10/29/2019.	11/01/2028.
205887	CE	0	ConAgra Foods Inc Sr Nt.....	LS.....		1	2.C FE.....	5,082,156	...135.543	4,879,559	3,600,000	5,045,444	.....	.....(34,736)	.....	.....	.....5.400	3.146	MN.....	32,400	194,400	12/09/2020.	11/01/2048.
207597	CZ	6	Connecticut Lt & Pwr Co 1st Mtg Bd Ser D.....	.....		.....	1.E FE.....	4,369,755	...115.318	4,076,477	3,535,000	3,710,238	.....	.....(57,198)	.....	.....	.....7.875	5.893	AO.....	69,595	278,381	11/13/2003.	10/01/2024.
207597	EG	6	Connecticut Lt & Pwr Co 1st Mtg Bd.....	.....		.....2	1.E FE.....	5,487,450	...122.511	6,125,540	5,000,000	5,435,023	.....	.....(12,787)	.....	.....	.....4.300	3.714	AO.....	45,389	215,000	08/08/2017.	04/15/2044.
207597	EJ	0	Connecticut Lt & Pwr Co 1st Mtg Bond.....	.....		.....2	1.E FE.....	4,983,000	...106.777	5,338,825	5,000,000	4,990,501	.....	.....1,651	.....	.....	.....3.200	3.240	MS.....	47,111	160,000	03/02/2017.	03/15/2027.
207597	EL	5	Connecticut Lt & Pwr Co 1st Mtg Bd.....	.....		.....1	1.E FE.....	9,476,915	...120.600	11,456,953	9,500,000	9,478,566	.....	.....454	.....	.....	.....4.000	4.014	AO.....	95,000	380,000	03/19/2018.	04/01/2048.
207597	EN	1	Connecticut Lt & Pwr Co 1st Mtg Bd.....	.....		.....	1.E FE.....	11,967,600	...98.996	11,879,520	12,000,000	11,969,077	.....	.....1,477	.....	.....	.....2.050	2.080	JJ.....	123,683	.....	06/21/2021.	07/01/2031.
20825C	AQ	7	Conocophillips Nt.....	.....		.....1	1.G FE.....	9,856,000	...145.890	14,588,950	10,000,000	9,887,354	.....	.....3,481	.....	.....	.....6.500	6.611	FA.....	270,833	650,000	01/29/2009.	02/01/2039.
209111	GC	1	Consolidated Edison Co NY Inc Sr Nt.....	.....		.....1	1.G FE.....	11,200,000	...100.803	11,289,902	11,200,000	11,200,000	.....	.....	.....	.....	.....3.200	3.200	JD.....	28,871	.....	11/29/2021.	12/01/2051.
21017#	AA	1	Consolidated Terminals LLC Sr Nt.....	.....		.....	2.C PL.....	8,000,000	...105.331	8,426,504	8,000,000	8,000,000	.....	.....	.....	.....	.....4.820	4.820	JD.....	20,351	385,600	12/12/2013.	12/12/2023.
21036P	AL	2	Constellation Brands Inc Sr Nt.....	.....		.....1	2.B FE.....	8,298,750	...104.200	8,857,026	8,500,000	8,466,058	.....	.....23,963	.....	.....	.....4.250	4.562	MN.....	60,208	361,250	07/30/2015.	05/01/2023.
21036P	AN	8	Constellation Brands Inc Hgh Yld Bd.....	.....		.....1	2.C FE.....	2,671,875	...109.312	2,732,793	2,500,000	2,558,448	.....	.....(18,902)	.....	.....	.....4.750	3.881	MN.....	15,174	118,750	04/23/2015.	11/15/2024.
21036P	AQ	1	Constellation Brands Inc Sr Nt.....	.....		.....	2.B FE.....	3,881,680	...108.456	4,338,248	4,000,000	3,925,417	.....	.....13,389	.....	.....	.....3.700	4.122	JD.....	10,278	148,000	07/31/2018.	12/06/2026.
21036P	AY	4	Constellation Brands Inc Sr Nt.....	.....		.....1	2.B FE.....	13,299,776	...108.022	15,123,024	14,000,000	13,525,058	.....	.....66,648	.....	.....	.....3.600	4.235	FA.....	190,400	504,000	06/28/2018.	02/15/2028.
21036P	AZ	1	Constellation Brands Inc Sr Nt.....	.....		.....1	2.B FE.....	2,661,730	...113.594	3,407,808	3,000,000	2,682,256	.....	.....5,987	.....	.....	.....4.100	4.817	FA.....	46,467	123,000	05/22/2018.	02/15/2048.
21036P	BC	1	Constellation Brands Inc Sr Nt.....	.....		.....1	2.B FE.....	19,002,020	...114.823	21,816,351	19,000,000	19,001,900	.....	.....(240)	.....	.....	.....4.650	4.648	MN.....	112,892	883,500	11/01/2018.	11/15/2028.
21036P	BD	9	Constellation Brands Inc Sr Nt.....	.....		.....1	2.B FE.....	6,979,570	...131.569	9,209,795	7,000,000	6,980,798	.....	.....319	.....	.....	.....5.250	5.269	MN.....	46,958	367,500	11/14/2018.	11/15/2048.
21036P	BE	7	Constellation Brands Inc Sr Nt.....	.....		.....1	2.C FE.....	845,680	...105.438	843,507	800,000	841,962	.....	.....(3,718)	.....	.....	.....3.150	2.367	FA.....	10,500	12,600	04/08/2021.	08/01/2029.
210518	DA	1	Consumers Energy Co 1st Mtg Bd.....	.....		.....1	1.F FE.....	7,966,560	...118.328	9,466,208	8,000,000	7,969,387	.....	.....682	.....	.....	.....3.950	3.974	JJ.....	145,711	316,000	02/15/2017.	07/15/2047.
210518	F*	2	Consumers Energy Co 1st Mtg Ser B.....	.....		.....	1.E.....	34,000,000	...106.284	36,136,628	34,000,000	34,000,000	.....	.....	.....	.....	.....3.520	3.520	MN.....	152,924	1,196,800	11/15/2017.	11/15/2037.
212015	AL	5	Continental Resources Inc Sr Nt.....	.....		.....1	2.C FE.....	1,800,938	...103.255	1,910,218	1,850,000	1,838,271	.....	.....8,625	.....	.....	.....4.500	5.016	AO.....	17,575	83,250	04/18/2017.	04/15/2023.
212015	AN	1	Continental Resources Inc Sr Nt.....	.....		.....1	2.C FE.....	5,873,550	...104.380	6,054,063	5,800,000	5,851,135	.....	.....(20,371)	.....	.....	.....3.800	3.413	JD.....	18,367	220,400	11/14/2019.	06/01/2024.
212015	AS	0	Continental Resources Inc Sr Nt.....	LS.....		1	2.C FE.....	19,696,291	...108.326	20,885,330	19,280,000	19,605,797	.....	.....(50,003)	.....	.....	.....4.375	4.040	JJ.....	388,947	843,500	11/20/2019.	01/15/2028.
212015	AT	8	Continental Resources Inc Sr Nt.....	LS.....		1	2.C FE.....	34,045,896	...117.850	33,540,053	28,460,000	33,977,991	.....	.....(67,905)	.....	.....	.....5.750	3.142	JJ.....	754,585	.....	11/30/2021.	01/15/2031.
212015	AV	3	Continental Resources Inc Sr Nt.....	.....		.....1	2.C FE.....	13,262,647	...97.851	12,987,803	13,273,000	13,262,665	.....	.....18	.....	.....	.....2.875	2.884	AO.....	41,340	.....	11/09/2021.	04/01/2032.
212168	AA	6	Continental Wind Sr Nt.....	.....		.....1	2.B FE.....	18,546,939	...113.100	20,976,644	18,546,939	18,546,939	.....	.....	.....	.....	.....6.000	6.001	FA.....	374,030	1,112,805	09/23/2013.	02/28/2033.
21688A	AE	2	Rabobank Nederland NY Sr Nt.....	.....		.....	1.D FE.....	14,979,750	...106.688	16,003,215	15,000,000	14,992,369	.....	.....2,093	.....	.....	.....3.375	3.391	MN.....	56,250	506,250	05/14/2015.	05/21/2025.
21872#	AA	5	Core Civic of Kansas LLC Sr Secured Nt.....	.....		.....	1.F PL.....	9,687,171	...112.166	10,865,717	9,687,171	9,687,171	.....	.....	.....	.....	.....4.430	4.454	JAJO.....	72,716	429,142	11/15/2019.	01/31/2040.
22003B	AM	8	Corporate Office Prop LP Sr Nt.....	.....		.....1	2.C FE.....	48,705,547	...99.595	49,000,642	49,200,000	48,739,818	.....	.....34,272	.....	.....	.....2.750	2.865	AO.....	285,633	804,283	04/08/2021.	04/15/2031.
22279#	AA	2	Cousins Properties Inc Sr Nt Tr A.....	.....		.....	2.B.....	5,500,000	...106.618	5,863,990	5,500,000	5,500,000	.....	.....	.....	.....	.....3.910	3.910	JJ.....	104,538	215,050	07/06/2017.	07/06/2025.

SCHEDULE D - PART 1

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

E10.28

1	2			Codes			6	7		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5						12	13	14	15	16	17	18	19	20	21	22
				F o r e i g n	B o n d C H A R	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol		8	9													
CUSIP Identification	Description			Code	CHAR		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-Tem- porary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
22279# AB 0	Cousins Properties Inc Sr Nt Tr B.....			.....	.....	2.B	2,000,000	...107.271	2,145,412	2,000,000	2,000,000	.....	.....	.....	.....	....4.090	4.090	JJ.....	39,764	81,800	04/19/2017.	07/06/2027.
22279# AC 8	Cousins Properties Inc 2019-A Tr A Sr Nt.....			.....	.....	2.B	15,000,000	...107.768	16,165,185	15,000,000	15,000,000	.....	.....	.....	.....	....3.780	3.780	JJ.....	275,625	567,000	06/19/2019.	07/06/2027.
22282E AH 5	Covanta Holding Corp Sr Nt.....			.....	.....	4.B FE.....	9,544,750	...103.247	9,911,702	9,600,000	9,563,165	.....	.....6.053	.....	.....	....6.000	6.090	JJ.....	288,000	624,000	10/30/2018.	01/01/2027.
22357@ AA 9	Cox Tower II PTC CTL.....			.....	.....	2.B	8,414,742	...120.566	10,145,276	8,414,742	8,414,742	.....	.....	.....	.....	....5.409	5.470	MON.....	36,665	455,154	10/02/2013.	01/02/2040.
224044 CA 3	Cox Communications Inc Sr Nt.....			.....	.....	2.B FE.....	24,890,000	...102.331	25,582,700	25,000,000	24,981,862	.....	.....11.694	.....	.....	....2.950	3.000	JD.....	2,049	737,500	04/24/2013.	06/30/2023.
22819K AB 6	Crown Amer / Cap Corp VI Sr Nt.....			.....	.....	3.C FE.....	9,328,338	...106.952	9,995,715	9,346,000	9,335,426	.....	.....1.733	.....	.....	....4.250	4.274	MS.....	100,405	397,205	08/21/2017.	09/30/2026.
22822V AL 5	Crown Castle Intl Corp Sr Nt.....			.....	.....	2.C FE.....	3,293,696	...111.686	3,127,214	2,800,000	3,233,017	.....	.....(58,365)	.....	.....	....4.300	1.890	FA.....	45,484	120,400	12/15/2020.	02/15/2029.
22822V AM 3	Crown Castle Intl Corp Sr Nt.....			.....	.....	2.C FE.....	313,413	...128.828	314,341	244,000	313,353	.....	.....(60)	.....	.....	....5.200	3.542	FA.....	4,793	.....	12/15/2021.	02/15/2049.
22822V AN 1	Crown Castle Intl Corp Sr Nt.....			.....	.....	2.C FE.....	4,261,163	...104.110	4,046,736	3,887,000	4,219,381	.....	.....(40,140)	.....	.....	....3.100	1.890	MN.....	15,397	120,497	12/15/2020.	11/15/2029.
22822V AQ 4	Crown Castle Intl Corp Sr Nt.....			.....	.....	2.C FE.....	8,363,433	...113.292	7,930,426	7,000,000	8,332,026	.....	.....(29,417)	.....	.....	....4.150	3.125	JJ.....	145,250	290,500	12/03/2020.	07/01/2050.
22822V AR 2	Crown Castle Intl Corp Sr Nt.....			.....	.....	2.C FE.....	13,970,822	...105.783	13,344,513	12,615,000	13,838,701	.....	.....(128,489)	.....	.....	....3.300	2.050	JJ.....	208,148	294,195	01/07/2021.	07/01/2030.
22822V AT 8	Crown Castle Intl Corp Sr Nt.....			.....	.....	2.C FE.....	25,952,029	...97.427	24,614,856	25,265,000	25,884,919	.....	.....(63,831)	.....	.....	....2.250	1.945	JJ.....	262,124	615,834	01/12/2021.	01/15/2031.
22959# AA 9	CSOLAR IV South LLC Sr Sec Nt.....			.....	.....	2.A PL.....	12,089,397	...117.389	14,191,613	12,089,397	12,089,397	.....	.....	.....	.....	....5.371	5.408	MJSD.....	1,804	649,321	11/21/2013.	09/30/2038.
22964* AC 2	CSOLAR IV West. LLC Sr Sec Nt.....			.....	.....	2.B PL.....	10,014,247	...103.894	10,404,186	10,014,247	10,014,247	.....	.....	.....	.....	....3.850	3.868	MJSD.....	1,071	385,569	09/06/2017.	03/31/2041.
22966R AF 3	Cubesmart LP Sr Nt.....			.....	.....	2.B FE.....	17,439,317	...104.462	17,476,476	16,730,000	17,394,723	.....	.....(44,594)	.....	.....	....3.000	2.442	FA.....	189,607	250,950	06/11/2021.	02/15/2030.
22966R AG 1	Cubesmart LP Sr Nt.....			.....	.....	2.B FE.....	6,737,500	...96.871	6,780,949	7,000,000	6,751,130	.....	.....13,630	.....	.....	....2.000	2.437	FA.....	52,889	70,000	06/08/2021.	02/15/2031.
231021 AJ 5	Cummins Engine Co Deb.....			.....	.....	1.E FE.....	2,712,848	...129.030	3,870,903	3,000,000	2,845,920	.....	.....17,154	.....	.....	....7.125	8.161	MS.....	71,250	213,750	12/18/2008.	03/01/2028.
231021 AQ 9	Cummins Engine Co Sr Nt.....			.....	.....	1.E FE.....	10,237,021	...132.691	11,510,927	8,675,000	10,002,912	.....	.....(38,558)	.....	.....	....4.875	3.831	AO.....	105,727	422,906	03/26/2015.	10/01/2043.
232820 AJ 9	Cytec Inds Inc Sr Nt.....			.....	.....	2.B FE.....	4,975,875	...102.147	5,107,340	5,000,000	4,995,980	.....	.....3,100	.....	.....	....3.500	3.567	AO.....	43,750	175,000	10/23/2014.	04/01/2023.
232820 AK 6	Cytec Inds Inc Sr Nt.....			.....	.....	2.B FE.....	19,372,686	...105.737	20,460,051	19,350,000	19,358,154	.....	.....(2,251)	.....	.....	....3.950	3.936	MN.....	127,388	764,325	11/05/2014.	05/01/2025.
23311V AB 3	DCP Midstream Operating Sr Nt.....			.....	.....	3.A FE.....	5,096,600	...100.000	5,000,000	5,000,000	5,003,415	.....	.....(13,499)	.....	.....	....4.950	4.667	AO.....	61,875	247,500	11/19/2013.	04/01/2022.
23311V AD 9	DCP Midstream Operating Sr Nt.....			.....	.....	3.A FE.....	8,793,910	...102.515	9,738,878	9,500,000	9,390,924	.....	.....86,186	.....	.....	....3.875	4.871	MS.....	108,392	368,125	11/06/2013.	03/15/2023.
23338V AA 4	DTE Electric Co 1st Mtg.....			.....	.....	1.F FE.....	29,864,700	...117.855	35,356,500	30,000,000	29,889,328	.....	.....3,246	.....	.....	....4.000	4.026	AO.....	300,000	1,200,000	03/19/2013.	04/01/2043.
23338V AB 2	DTE Electric Co Sr Nt.....			LS.....	.....	1.F FE.....	25,667,232	...104.889	26,851,456	25,600,000	25,626,580	.....	.....(11,907)	.....	.....	....3.650	3.599	MS.....	275,129	934,400	06/30/2016.	03/15/2024.
23338V AG 1	DTE Electric Co Nt.....			.....	.....	1.E FE.....	14,991,900	...114.112	17,116,770	15,000,000	14,992,681	.....	.....168	.....	.....	....3.750	3.753	FA.....	212,500	562,500	07/31/2017.	08/15/2047.
233851 BJ 2	Daimler Fin NA LLC Sr Nt.....			.....	.....	1.G FE.....	9,903,900	...104.740	10,474,404	10,000,000	9,972,023	.....	.....10,198	.....	.....	....3.250	3.364	FA.....	135,417	325,000	07/24/2014.	08/01/2024.
233851 CB 8	Daimler Fin NA LLC Sr Nt.....			.....	.....	1.G FE.....	29,862,300	...106.554	31,966,290	30,000,000	29,944,924	.....	.....14,147	.....	.....	....3.500	3.555	FA.....	431,667	1,050,000	07/28/2015.	08/03/2025.
233851 CS 1	Daimler Fin NA LLC Sr Nt.....			.....	.....	1.G FE.....	4,994,450	...100.013	5,000,660	5,000,000	4,999,984	.....	.....1,174	.....	.....	....2.850	2.874	JJ.....	69,271	142,500	01/03/2017.	01/06/2022.
233851 DS 0	Daimler Fin NA LLC Sr Nt.....			.....	.....	1.G FE.....	17,684,980	...105.209	18,411,540	17,500,000	17,597,418	.....	.....(43,914)	.....	.....	....3.650	3.376	FA.....	228,885	638,750	11/14/2019.	02/22/2024.
233851 DX 9	Daimler Fin NA LLC Sr Nt.....			.....	.....	1.G FE.....	1,010,970	...103.368	1,033,683	1,000,000	1,006,031	.....	.....(2,360)	.....	.....	....2.700	2.445	JD.....	1,275	27,000	11/14/2019.	06/14/2024.
233853 AH 3	Daimler Trucks Finance NA Sr Nt.....			.....	.....	2.A FE.....	4,977,853	...100.227	4,981,282	4,970,000	4,977,820	.....	.....(32)	.....	.....	....2.500	2.482	JD.....	5,867	.....	12/13/2021.	12/14/2031.
23386# AG 7	Dairy Farmers of America Inc Sr Nt.....			.....	.....	2.B	25,000,000	...102.476	25,619,050	25,000,000	25,000,000	.....	.....	.....	.....	....3.610	3.610	JD.....	35,097	902,500	12/17/2012.	12/17/2022.
235851 AW 2	Danaher Corp Sr Nt.....			.....	.....	2.A FE.....	20,827,323	...99.276	20,804,258	20,956,000	20,827,485	.....	.....162	.....	.....	....2.800	2.831	JD.....	34,228	.....	12/16/2021.	12/10/2051.
23745Q AA 2	Dartmouth-Hitch Health Nt.....			.....	.....	1.F FE.....	3,500,000	...120.650	4,222,757	3,500,000	3,500,000	.....	.....	.....	.....	....4.178	4.178	FA.....	60,929	146,230	02/07/2018.	08/01/2048.
24422E SP 5	Deere /John/ Cap Corp Sr Nt.....			.....	.....	1.F FE.....	9,992,400	...105.708	10,570,750	10,000,000	9,997,902	.....	.....810	.....	.....	....3.350	3.359	JD.....	17,681	335,000	06/09/2014.	06/12/2024.
24422E TH 2	Deere /John/ Cap Corp MT Sr Nt.....			.....	.....	1.F FE.....	6,998,810	...104.842	7,338,940	7,000,000	6,999,433	.....	.....119	.....	.....	....2.650	2.652	JD.....	10,821	185,500	06/07/2016.	06/10/2026.
24422E UE 7	Deere /John/ Cap Corp Sr MTN.....			.....	.....	1.F FE.....	22,466,265	...106.765	24,022,215	22,500,000	22,482,611	.....	.....5,059	.....	.....	....3.450	3.476	MS.....	232,875	776,250	09/05/2018.	03/13/2025.
24582@ AA 2	Delaware Basin Residue, LLC Sr Nt.....			.....	.....	2.B PL.....	20,657,207	...98.258	20,297,322	20,657,207	20,657,207	.....	.....	.....	.....	....3.000	3.012	MJSD.....	1,721	142,879	10/08/2021.	09/30/2036.
24703T AD 8	Dell Int LLC / EMC Corp 1st Lien.....			.....	.....	2.B FE.....	12,616,724	...115.921	13,099,084	11,300,000	12,479,406	.....	.....(137,318)	.....	.....	....6.020	3.330	JD.....	30,234	340,130	06/22/2021.	06/15/2026.
24703T AE 6	Dell Int LLC / EMC Corp Sr Nt.....			.....	.....	2.B FE.....	4,764,243	...112.726	5,016,307	4,450,000	4,734,316	.....	.....(29,927)	.....	.....	....4.900	3.381	AO.....	54,513	109,025	06/22/2021.	10/01/2026.

SCHEDULE D - PART 1

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

E10.29

1		2		3		4		5		6		7		Fair Value		10		11		Change in Book/Adjusted Carrying Value				Interest				Dates																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																													
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CUSIP Identification		Description		Code		n		CHAR		Administrative		Symbol		Actual Cost		Rate Used to Obtain		Fair Value		Par Value		Book/Adjusted		Carrying Value		Unrealized		Valuation		Increase		(Decrease)		Current Year's		Other-Than-		Temporary		Impairment		Recognized		Total Foreign		Exchange		Change in		B./A.C.V.		Rate of		Effective		Rate of		When		Paid		Admitted		Amount Due &		Accrued		Amount Rec.		During Year		Acquired		Stated		Contractual		Maturity		Date																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																									
24703T	AF	3	Dell Int LLC / EMC Corp 1st Lein.....			1	2.B FE.....		3,630,484		119,858		3,595,752		3,000,000		3,577,656																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																								

SCHEDULE D - PART 1

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

E10.30

1			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
				F																		
CUSIP Identification			Code	CHAR	Bond	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-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
25470X	AY	1				1 4.C FE.....	241,820	105.543	225,863	214,000	240,762		(1,058)			7.750	4.639	JJ.....	8,293		10/14/2021.	07/01/2026.
25654#	AA	0				1.G PL.....	15,581,166	108.501	16,905,743	15,581,166	15,581,166					5.660	5.582	MAR.....	663,870	881,894	05/10/2005.	03/31/2030.
256746	AG	3				2.B FE.....	3,995,960	107.542	4,301,660	4,000,000	3,998,000		544			4.000	4.016	MN.....	20,444	160,000	04/05/2018.	05/15/2025.
256746	AH	1	LS			2.B FE.....	10,983,946	111.731	11,619,982	10,400,000	10,847,888		(65,540)			4.200	3.408	MN.....	55,813	436,800	11/20/2019.	05/15/2028.
256746	AK	4				2.B FE.....	8,807,900	100.948	8,883,380	8,800,000	8,807,887		(13)			3.375	3.370	JD.....	24,750		11/29/2021.	12/01/2051.
25746U	CK	3				2.B FE.....	3,998,600	104.390	4,175,616	4,000,000	3,999,311		138			2.850	2.854	FA.....	43,067	114,000	08/04/2016.	08/15/2026.
25746U	CY	3				2.B FE.....	12,341,640	111.834	13,420,092	12,000,000	12,247,785		(34,874)			4.250	3.871	JD.....	42,500	510,000	03/11/2019.	06/01/2028.
25746U	CZ	0				2.B FE.....	4,998,350	125.695	6,284,765	5,000,000	4,998,441		28			4.600	4.602	MS.....	67,722	230,000	03/11/2019.	03/15/2049.
25746U	DL	0				2.B FE.....	15,057,800	98.070	14,710,530	15,000,000	15,056,537		(1,263)			2.250	2.205	FA.....	130,313		09/27/2021.	08/15/2031.
260543	CK	7				2.B FE.....	1,066,266	115.589	1,040,297	900,000	1,061,536		(4,730)			4.250	2.536	AO.....	9,563	19,125	07/27/2021.	10/01/2034.
260543	CL	5				2.B FE.....	6,919,696	123.006	6,888,330	5,600,000	6,912,868		(6,828)			4.625	3.151	AO.....	64,750		10/28/2021.	10/01/2044.
260543	CX	9				2.B FE.....	21,481,086	107.786	22,096,130	20,500,000	21,171,784		(148,771)			3.625	2.793	MN.....	94,955	743,125	11/25/2019.	05/15/2026.
260543	CY	7				2.B FE.....	499,530	116.773	583,863	500,000	499,626		45			4.800	4.813	MN.....	2,067	24,000	11/25/2019.	11/30/2028.
260543	DC	4	LS			2.B FE.....	5,600,289	98.458	5,523,483	5,610,000	5,600,793		505			2.100	2.120	MN.....	15,054	58,905	07/13/2021.	11/15/2030.
26078J	AD	2				2.A FE.....	19,612,401	116.007	20,881,332	18,000,000	19,198,458		(157,645)			4.725	3.587	MN.....	108,675	850,500	04/16/2019.	11/15/2028.
26138E	AT	6				2.B FE.....	16,897,113	119.346	20,229,215	16,950,000	16,903,148		1,072			4.500	4.519	MN.....	97,463	762,750	12/03/2015.	11/15/2045.
26138E	AW	9				2.B FE.....	5,994,436	103.725	5,793,019	5,585,000	5,834,106		(138,226)			3.130	0.616	JD.....	7,769	174,811	11/02/2020.	12/15/2023.
26138E	AY	5				2.B FE.....	12,489,625	119.025	14,878,175	12,500,000	12,490,584		204			4.420	4.425	JD.....	24,556	552,500	12/05/2016.	12/15/2046.
26441C	AN	5				2.B FE.....	4,997,050	105.090	5,254,495	5,000,000	4,999,243		312			3.750	3.757	AO.....	39,583	187,500	04/01/2014.	04/15/2024.
26441C	AP	0				2.B FE.....	24,916,000	123.440	30,859,950	25,000,000	24,925,947		1,617			4.800	4.821	JD.....	53,333	1,200,000	11/16/2015.	12/15/2045.
26441C	AT	2				2.B FE.....	19,988,800	107.470	21,493,900	20,000,000	19,990,365		234			3.750	3.753	MS.....	250,000	750,000	08/09/2016.	09/01/2046.
26441C	AY	1				2.B FE.....	1,991,960	110.500	2,209,998	2,000,000	1,992,642		163			3.950	3.973	FA.....	29,844	79,000	08/07/2017.	08/15/2047.
26441C	BL	8	LS			2.B FE.....	7,323,314	100.074	7,305,417	7,300,000	7,323,386		72			2.550	2.511	JD.....	8,273	30,140	12/16/2021.	06/15/2031.
26441Y	AZ	0				2.A FE.....	30,703,872	106.490	32,719,175	30,725,000	30,714,542		1,993			3.250	3.258	JD.....	2,774	998,563	07/14/2016.	06/30/2026.
26441Y	BA	4				2.A FE.....	25,594,906	106.836	26,495,378	24,800,000	25,380,598		(92,622)			3.375	2.925	JD.....	37,200	837,000	08/13/2019.	12/15/2027.
26441Y	BB	2				2.A FE.....	3,623,670	111.837	3,914,306	3,500,000	3,593,674		(13,046)			4.000	3.525	MS.....	41,222	140,000	07/19/2019.	09/15/2028.
26441Y	BD	8				2.A FE.....	3,002,843	99.097	3,047,236	3,075,000	3,005,637		1,507			3.050	3.172	MS.....	31,262	93,788	02/13/2020.	03/01/2050.
26442C	AR	5				1.F FE.....	4,982,350	113.685	5,684,250	5,000,000	4,984,400		382			3.875	3.895	MS.....	57,049	193,750	03/08/2016.	03/15/2046.
26442E	AD	2				1.F FE.....	9,996,700	103.978	10,397,760	10,000,000	9,999,352		371			3.800	3.804	MS.....	126,667	380,000	09/03/2013.	09/01/2023.
26443C	AA	1				1.C FE.....	12,860,285	119.831	15,278,389	12,750,000	12,850,264		(2,379)			3.920	3.870	JD.....	41,650	499,800	06/20/2017.	06/01/2047.
26444H	AA	9				1.F FE.....	11,941,816	105.502	12,660,276	12,000,000	11,948,502		1,305			3.400	3.426	AO.....	102,000	408,000	09/06/2016.	10/01/2046.
26860#	AA	8				1.G PL.....	10,559,935	107.612	11,363,716	10,559,935	10,559,935					4.170	4.170	JD.....	1,223	437,276	02/11/2015.	12/31/2041.
26884T	AH	5				2.A FE.....	9,416,566	102.012	9,593,199	9,404,000	9,405,200		(1,485)			3.300	3.283	AO.....	65,515	310,332	02/14/2013.	10/15/2022.
26884T	AL	6				2.A FE.....	9,983,000	106.132	10,613,180	10,000,000	9,994,627		1,738			3.850	3.870	MN.....	49,194	385,000	05/19/2014.	11/15/2024.
26885B	AH	3				3.C FE.....	146,543	112.071	145,692	130,000	145,867		(677)			6.500	3.797	JJ.....	4,225		10/04/2021.	07/01/2027.
27616#	AD	7				2.B.....	10,000,000	107.796	10,779,570	10,000,000	10,000,000					3.730	3.730	MS.....	112,936	373,000	09/12/2019.	09/12/2029.
277432	AB	6				2.C FE.....	3,971,980	110.555	4,422,180	4,000,000	3,995,688		1,895			7.250	7.308	JJ.....	133,722	290,000	01/11/1994.	01/15/2024.
277432	AD	2				2.C FE.....	2,046,640	124.093	2,481,850	2,000,000	2,016,607		(2,606)			7.600	7.401	FA.....	63,333	152,000	01/06/1999.	02/01/2027.
278058	AQ	5				2.A FE.....	10,300,900	114.741	11,474,120	10,000,000	10,074,558		(19,033)			6.500	6.254	JD.....	54,167	650,000	08/28/2001.	06/01/2025.

SCHEDULE D - PART 1

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

E10.31

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	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
278062	AE	4	Eaton Corp Sr Nt.....	.....	..	.....1	2.A FE.....	28,362,157	117.944	34,392,325	29,160,000	28,481,687	.....	.....18,879	.....	.....	.....4.150	4.317	MN.....	198,328	1,210,140	08/08/2018.	11/02/2042.
278062	AF	1	Eaton Corp Sr Nt.....	.....	..	.....2	2.A FE.....	21,500,000	116.480	25,043,265	21,500,000	21,500,000	.....	.....	.....	.....	.....3.915	3.915	MS.....	247,841	841,725	09/06/2017.	09/15/2047.
278062	AG	9	Eaton Corp Sr Nt.....	.....	..	.....1	2.A FE.....	20,000,000	106.914	21,382,840	20,000,000	20,000,000	.....	.....	.....	.....	.....3.103	3.103	MS.....	182,732	620,600	09/06/2017.	09/15/2027.
278865	AV	2	Ecolab Inc Sr Nt.....	.....	..	.....1	1.G FE.....	25,973,890	105.228	27,885,288	26,500,000	26,223,768	.....	.....52,152	.....	.....	.....2.700	2.932	MN.....	119,250	715,500	11/29/2016.	11/01/2026.
278865	AW	0	Ecolab Inc Sr Nt.....	.....	..	.....1	1.G FE.....	9,817,430	111.447	11,144,720	10,000,000	9,834,762	.....	.....3,893	.....	.....	.....3.700	3.803	MN.....	61,667	370,000	02/05/2018.	11/01/2046.
278865	BD	1	Ecolab Inc Sr Nt.....	.....	..	.....1	1.G FE.....	14,810,798	108.395	15,825,626	14,600,000	14,808,635	.....	.....(2,215)	.....	.....	.....3.250	2.966	JD.....	39,542	393,250	12/13/2021.	12/01/2027.
27965#	AL	6	Edens Ltd Ptnr Sr Nt Ser 15A.....	.....	..	.....1	2.B PL.....	30,000,000	100.920	30,276,000	30,000,000	30,000,000	.....	.....	.....	.....	.....3.240	3.240	MN.....	116,100	972,000	05/18/2015.	05/18/2022.
27965#	AS	1	Edens Ltd Ptnr Sr Nt Ser G.....	.....	..	.....	2.B PL.....	25,000,000	107.765	26,941,125	25,000,000	25,000,000	.....	.....	.....	.....	.....3.840	3.840	JJ.....	402,667	960,000	07/31/2017.	07/31/2027.
28501*	AW	5	Electric Transmission TX LLC Sr Nt Ser E.....	.....	..	.....1	2.B.....	13,000,000	104.729	13,614,757	13,000,000	13,000,000	.....	.....	.....	.....	.....3.270	3.270	MS.....	122,807	425,100	03/17/2016.	03/17/2026.
28501*	BE	4	Electric Transmission TX LLC Sr Nt Ser A.....	.....	..	.....	2.B.....	10,000,000	99.627	9,962,720	10,000,000	10,000,000	.....	.....	.....	.....	.....2.630	2.630	JD.....	11,689	131,500	06/15/2021.	06/15/2031.
286857	A#	4	Elizabethtown Gas Company 1st Mtg Bd Ser.....	.....	..	.....	1.G.....	3,000,000	116.095	3,482,856	3,000,000	3,000,000	.....	.....	.....	.....	.....4.220	4.220	JD.....	3,868	126,600	12/20/2018.	12/20/2033.
286857	A@	6	Elizabethtown Gas Company 1st Mtg Bd Ser.....	.....	..	.....	1.G.....	4,000,000	111.593	4,463,708	4,000,000	4,000,000	.....	.....	.....	.....	.....4.020	4.020	JD.....	4,913	160,800	12/20/2018.	12/20/2028.
286857	B*	7	Elizabethtown Gas Company 1st Mtg Bd Ser.....	.....	..	.....	1.G.....	9,000,000	115.961	10,436,454	9,000,000	9,000,000	.....	.....	.....	.....	.....4.290	4.290	JD.....	11,798	386,100	12/20/2018.	12/20/2038.
292505	AD	6	EnCana Corp Sr Nt.....	LS.....	..	1	3.A FE.....	25,683,031	128.845	29,705,169	23,055,000	24,919,708	.....	.....(100,186)	.....	.....	.....6.500	5.595	FA.....	566,128	1,498,575	08/22/2012.	08/15/2034.
292505	AE	4	EnCana Corp Sr Nt.....	.....	..	.....1	3.A FE.....	16,353,233	131.352	18,415,578	14,020,000	15,800,649	.....	.....(71,975)	.....	.....	.....6.625	5.405	FA.....	350,889	928,825	07/26/2012.	08/15/2037.
292505	AG	9	EnCana Corp Nt.....	.....	..	.....1	3.A FE.....	26,809,625	129.453	29,774,190	23,000,000	25,933,817	.....	.....(114,235)	.....	.....	.....6.500	5.307	FA.....	622,917	1,495,000	08/21/2012.	02/01/2038.
292505	AK	0	EnCana Corp Sr Nt.....	.....	..	.....	3.A FE.....	5,472,600	109.906	5,495,280	5,000,000	5,471,631	.....	.....(969)	.....	.....	.....5.150	4.431	MN.....	32,903	115/2041.	12/06/2021.	11/15/2041.
29273R	AR	0	Energy Transfer Partners Sr Nt.....	.....	..	.....1	2.C FE.....	8,109,599	128.737	9,590,929	7,450,000	8,101,283	.....	.....(10,865)	.....	.....	.....6.500	5.724	FA.....	201,771	404,625	06/08/2021.	02/01/2042.
29273R	BJ	7	Energy Transfer Partners Sr Nt.....	.....	..	.....1	2.C FE.....	10,249,327	125.127	10,375,531	8,292,000	10,223,534	.....	.....(25,793)	.....	.....	.....6.125	4.506	JD.....	22,573	507,885	06/08/2021.	12/15/2045.
29278N	AE	3	Energy Transfer Partners Sr Nt Ser 30Y.....	.....	..	.....1	2.C FE.....	7,949,918	125.322	8,835,173	7,050,000	7,941,105	.....	.....(9,952)	.....	.....	.....6.000	5.093	JD.....	18,800	423,000	06/08/2021.	06/15/2048.
29278N	AF	0	Energy Transfer Partners Sr Nt Ser 10Y.....	LS.....	..	1	2.C FE.....	6,987,330	112.862	7,900,347	7,000,000	6,991,204	.....	.....1,130	.....	.....	.....4.950	4.973	JD.....	15,400	346,500	06/05/2018.	06/15/2028.
29278N	AG	8	Energy Transfer Partners Sr Nt.....	.....	..	.....1	2.C FE.....	25,409,305	115.005	29,096,265	25,300,000	25,380,851	.....	.....(9,327)	.....	.....	.....5.250	5.195	AO.....	280,408	1,328,250	01/09/2019.	04/15/2029.
29278N	AQ	6	Energy Transfer Operating LP Sr Nt.....	LS.....	..	1	2.C FE.....	7,987,440	106.380	8,510,384	8,000,000	7,989,182	.....	.....1,081	.....	.....	.....3.750	3.769	MN.....	38,333	300,000	01/07/2020.	05/15/2030.
292845	AE	4	Engelhard Corp Nt.....	.....	..	.....1	2.A FE.....	995,010	110.683	1,106,831	1,000,000	997,960	.....	.....244	.....	.....	.....6.950	6.990	JD.....	5,792	69,500	05/28/1998.	06/01/2028.
29364D	AS	9	Entergy Arkansas Inc 1st Mtg Bd.....	.....	..	.....1	1.F FE.....	1,107,360	105.188	1,051,879	1,000,000	1,034,872	.....	.....(13,910)	.....	.....	.....3.700	2.209	JD.....	3,083	37,000	07/07/2016.	06/01/2024.
29364D	AU	4	Entergy Arkansas Inc 1st Mtg Bd.....	.....	..	.....1	1.F FE.....	24,688,170	107.175	25,186,125	23,500,000	24,076,049	.....	.....(126,199)	.....	.....	.....3.500	2.881	AO.....	205,625	822,500	11/30/2017.	04/01/2026.
29364D	AV	2	Entergy Arkansas Inc 1st Mtg Bd.....	.....	..	.....1	1.F FE.....	3,098,590	111.231	3,336,930	3,000,000	3,075,078	.....	.....(11,202)	.....	.....	.....4.000	3.531	JD.....	10,000	120,000	10/02/2019.	06/01/2028.
29364W	AW	8	Entergy Louisiana LLC Sec Nt.....	.....	..	.....1	1.F FE.....	2,121,400	106.483	2,129,652	2,000,000	2,092,067	.....	.....(14,095)	.....	.....	.....3.250	2.421	AO.....	16,250	65,000	11/20/2019.	04/01/2028.
29364W	AZ	1	Entergy Louisiana LLC 1st Mtg Bd.....	.....	..	.....1	1.F FE.....	17,991,180	105.615	19,010,610	18,000,000	17,994,477	.....	.....879	.....	.....	.....3.120	3.126	MS.....	187,200	561,600	05/17/2017.	09/01/2027.
29364W	BA	5	Entergy Louisiana LLC Sec Nt.....	.....	..	.....1	1.F FE.....	9,693,315	114.380	9,722,266	8,500,000	9,527,187	.....	.....(79,521)	.....	.....	.....4.000	2.717	MS.....	100,111	340,000	11/14/2019.	03/15/2033.
29364W	BD	9	Entergy Louisiana LLC Secured 1st Mtg.....	.....	..	.....1	1.F FE.....	5,386,770	98.170	5,301,202	5,400,000	5,387,292	.....	.....273	.....	.....	.....2.900	2.912	MS.....	46,110	156,600	03/03/2020.	03/15/2051.
293791	AF	6	Enterprise Products Ptnrs LP Co Gtd Nt.....	.....	..	.....1	2.A FE.....	8,757,610	135.556	10,844,456	8,000,000	8,505,220	.....	.....(30,861)	.....	.....	.....6.875	6.087	MS.....	183,333	550,000	03/14/2011.	03/01/2033.
29379V	AQ	6	Enterprise Products Operations Nt.....	.....	..	.....1	2.A FE.....	4,860,640	138.880	5,555,216	4,000,000	4,752,067	.....	.....(24,207)	.....	.....	.....6.450	4.901	MS.....	86,000	258,000	01/24/2017.	09/01/2040.
29379V	AT	0	Enterprise Products Operations Co Gtd Nt.....	.....	..	.....1	2.A FE.....	11,918,040	133.457	16,014,876	12,000,000	11,933,734	.....	.....1,820	.....	.....	.....5.950	5.999	FA.....	297,500	714,000	01/04/2011.	02/01/2041.
29379V	AU	7	Enterprise Products Operations Co Gtd Nt.....	.....	..	.....1	2.A FE.....	4,235,826	100.416	4,217,464	4,200,000	4,200,519	.....	.....(4,180)	.....	.....	.....4.050	3.947	FA.....	64,260	170,100	12/02/2011.	02/15/2022.
29379V	AV	5	Enterprise Products Operations Co Gtd Nt.....	.....	..	.....1	2.A FE.....	19,977,400	130.590	26,117,920	20,000,000	19,981,014	.....	.....494	.....	.....	.....5.700	5.708	FA.....	430,667	1,140,000	08/10/2011.	02/15/2042.
29379V	AY	9	Enterprise Products Operations Sr Nt.....	.....	..	.....1	2.A FE.....	1,447,485	115.152	1,727,282	1,500,000	1,453,243	.....	.....1,275	.....	.....	.....4.450	4.684	FA.....	25,217	66,750	01/31/2017.	02/15/2043.
29379V	AZ	6	Enterprise Products Operations Nt.....	.....	..	.....1	2.A FE.....	2,427,482	102.420	2,458,082	2,400,000	2,408,842	.....	.....(7,124)	.....	.....	.....3.350	3.035	MS.....	23,673	80,400	04/24/2019.	03/15/2023.
29379V	BA	0	Enterprise Products Operations Nt.....	.....	..	.....1	2.A FE.....	13,010,590	120.730	16,298,604	13,500,000	13,081,404	.....	.....9,712	.....	.....	.....4.850	5.082	MS.....	192,788	654,750	01/27/2017.	03/15/2044.
29379V	BC	6	Enterprise Products Operations Nt.....	.....	..	.....1	2.A FE.....	13,173,050	124.600	16,197,948	13,000,000	13,157,087	.....	.....(3,720)	.....	.....	.....5.100	5.010	FA.....	250,467	663,000	01/31/2017.	02/15/2045.

SCHEDULE D - PART 1

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

E10.32

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		F o r e i g n 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-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
29379V	BE	2	Enterprise Products Operations Sr Nt.....	.....		.....1	2.A FE.....	8,901,965	.....	106.490	9,051,667	8,500,000	8,641,398	.....	.....(42,425)	.....	.....	.....3.750	3.186	FA.....	120,417	318,750	04/08/2015.	02/15/2025.
29379V	BH	5	Enterprise Products Operations Sr Nt.....	.....		.....1	2.A FE.....	14,486,810	.....	107.451	15,580,410	14,500,000	14,497,826	.....	......441	.....	.....	.....3.700	3.704	FA.....	202,678	536,500	12/12/2017.	02/15/2026.
29379V	BJ	1	Enterprise Products Operations Sr Nt.....	.....		.....1	2.A FE.....	8,218,510	.....	121.958	9,756,624	8,000,000	8,199,933	.....	.....(4,312)	.....	.....	.....4.900	4.726	MN.....	50,089	392,000	03/21/2017.	05/15/2046.
29379V	BL	6	Enterprise Products Operations Sr Nt.....	.....		.....2	2.A FE.....	8,221,160	.....	109.369	8,749,512	8,000,000	8,127,355	.....	.....(23,515)	.....	.....	.....3.950	3.591	FA.....	119,378	316,000	12/12/2017.	02/15/2027.
294429	AS	4	Equifax Inc Sr Nt.....	.....		.....1	2.B FE.....	7,023,673	.....	104.928	7,019,710	6,690,000	6,999,818	.....	.....(23,855)	.....	.....	.....3.100	2.467	MN.....	26,500	207,390	04/20/2021.	05/15/2030.
29444U	BS	4	Equinix Inc Sr Nt.....	.....		.....1	2.B FE.....	6,381,350	.....	100.187	6,211,575	6,200,000	6,373,220	.....	.....(8,130)	.....	.....	.....2.500	2.161	MN.....	19,806	76,639	07/07/2021.	05/15/2031.
29736R	AC	4	Estee Lauder Cos Sr Sub Nt.....	.....		.....1	1.E FE.....	20,232,283	.....	143.066	28,613,240	20,000,000	20,173,074	.....	.....(6,873)	.....	.....	.....6.000	5.917	MN.....	153,333	1,200,000	04/26/2007.	05/15/2037.
30040W	AB	4	Eversource Energy Sr Nt.....	.....		.....1	2.A FE.....	36,003,610	.....	105.324	37,916,604	36,000,000	36,001,826	.....	.....(407)	.....	.....	.....3.350	3.349	MS.....	355,100	1,206,000	01/16/2018.	03/15/2026.
30040W	AE	8	Eversource Energy Sr Nt.....	.....		.....1	2.A FE.....	13,490,820	.....	106.790	14,416,596	13,500,000	13,494,158	.....	......861	.....	.....	.....3.300	3.308	JJ.....	205,425	445,500	01/03/2018.	01/15/2028.
30231G	AW	2	Exxon Mobil Corp Sr Nt.....	.....		.....1	1.D FE.....	12,720,893	.....	117.265	12,739,648	10,864,000	12,679,340	.....	.....(41,553)	.....	.....	.....4.114	3.111	MS.....	148,982	377,747	06/08/2021.	03/01/2046.
30231G	AZ	5	Exxon Mobil Corp Sr Nt.....	.....		.....1	1.D FE.....	18,679,881	.....	101.706	18,205,374	17,900,000	18,669,908	.....	.....(9,973)	.....	.....	.....3.095	2.866	FA.....	207,752	321,880	07/08/2021.	08/16/2049.
30231G	BG	6	Exxon Mobil Corp Sr Nt.....	.....		.....1	1.D FE.....	21,822,465	.....	123.425	21,795,568	17,659,000	21,748,881	.....	.....(73,584)	.....	.....	.....4.327	3.078	MS.....	216,496	602,729	06/08/2021.	03/19/2050.
30231G	BK	7	Exxon Mobil Corp Sr Nt.....	.....		.....1	1.D FE.....	27,198,463	.....	109.862	26,843,583	24,434,000	27,030,765	.....	.....(167,697)	.....	.....	.....3.482	2.030	MS.....	241,058	425,396	06/08/2021.	03/19/2030.
30231G	BM	3	Exxon Mobil Corp Sr Nt.....	.....		.....1	1.D FE.....	26,829,512	.....	108.839	26,447,756	24,300,000	26,779,824	.....	.....(49,689)	.....	.....	.....3.452	2.925	AO.....	177,088	838,836	01/27/2021.	04/15/2051.
30231G	BN	1	Exxon Mobil Corp Sr Nt.....	LS.....		1	1.D FE.....	14,398,560	.....	103.873	14,022,909	13,500,000	14,355,094	.....	.....(43,466)	.....	.....	.....2.610	1.806	AO.....	74,385	176,175	07/08/2021.	10/15/2030.
302508	AQ	9	FMR Corp Bd.....	.....		.....1	1.E FE.....	23,533,680	.....	137.826	26,794,792	19,441,000	21,670,423	.....	.....(238,877)	.....	.....	.....7.570	5.645	JD.....	65,408	1,471,684	08/27/2012.	06/15/2029.
30251B	AB	4	FMR LLC Sr Nt.....	.....		.....1	1.E FE.....	10,704,240	.....	145.217	12,343,428	8,500,000	10,331,379	.....	.....(64,856)	.....	.....	.....6.450	4.657	MN.....	70,054	548,250	09/12/2017.	11/15/2039.
30251B	AC	2	FMR LLC Sr Nt.....	.....		.....1	1.E FE.....	12,364,400	.....	148.571	14,857,050	10,000,000	12,018,916	.....	.....(63,789)	.....	.....	.....6.500	4.858	JD.....	30,694	650,000	11/18/2015.	12/14/2040.
30251B	AD	0	FMR LLC Sr Nt.....	.....		.....1	1.E FE.....	18,029,860	.....	122.267	20,785,458	17,000,000	17,764,649	.....	.....(52,425)	.....	.....	.....4.950	4.432	FA.....	350,625	841,500	05/18/2016.	02/01/2033.
30251B	AE	8	FMR LLC Sr Nt.....	.....		.....1	1.E FE.....	3,592,511	.....	131.085	4,201,284	3,205,000	3,561,477	.....	.....(10,175)	.....	.....	.....5.150	4.339	FA.....	68,774	165,058	04/24/2019.	02/01/2043.
30288*	AA	8	FLNG Liquefaction 2 LLC Sr Sec Nt.....	.....		.....	2.B FE.....	45,450,000	.....	110.230	50,099,671	45,450,000	45,450,000	.....	.....	.....	.....	.....4.540	4.541	MS.....	521,589	2,063,430	11/29/2016.	03/31/2038.
30288*	AE	0	FLNG Liquefaction 2 LLC Sr Sec Nt.....	.....		.....	2.B FE.....	9,429,000	.....	108.669	10,246,372	9,429,000	9,429,000	.....	.....	.....	.....	.....4.390	4.389	JD.....	1,150	413,933	05/21/2019.	12/31/2038.
313747	AU	1	Federal Realty Investors Tr Sr Nt.....	.....		.....1	2.A FE.....	24,899,850	.....	104.793	26,198,350	25,000,000	24,976,820	.....	.....10,646	.....	.....	.....3.950	3.998	JJ.....	455,347	987,500	02/19/2014.	01/15/2024.
313747	AV	9	Federal Realty Investors Tr Sr Nt.....	.....		.....1	2.A FE.....	7,735,588	.....	119.190	9,177,630	7,700,000	7,739,780	.....	.....(1,374)	.....	.....	.....4.500	4.459	JD.....	28,875	346,500	10/29/2019.	12/01/2044.
313747	AX	5	Federal Realty Investors Tr Sr Nt.....	.....		.....1	2.A FE.....	977,560	.....	106.213	1,062,133	1,000,000	980,038	.....	......488	.....	.....	.....3.625	3.750	FA.....	15,104	36,250	07/07/2016.	08/01/2046.
313747	AY	3	Federal Realty Investors Tr Sr Nt.....	.....		.....1	2.A FE.....	5,467,220	.....	105.934	5,826,376	5,500,000	5,479,845	.....	.....3,263	.....	.....	.....3.250	3.323	JJ.....	82,424	178,750	12/07/2017.	07/15/2027.
313747	AZ	0	Federal Realty Investors Tr Sr Nt.....	.....		.....1	2.A FE.....	28,477,503	.....	105.895	29,756,411	28,100,000	28,395,389	.....	.....(36,748)	.....	.....	.....3.200	3.035	JD.....	39,964	899,200	11/14/2019.	06/15/2029.
31428X	AW	6	Fedex Corp Sr Nt.....	.....		.....1	2.B FE.....	32,808,100	.....	127.841	38,352,420	30,000,000	32,403,419	.....	.....(62,605)	.....	.....	.....5.100	4.522	JJ.....	705,500	1,530,000	07/22/2014.	01/15/2044.
31428X	BG	0	Fedex Corp Sr Nt.....	.....		.....1	2.B FE.....	2,986,830	.....	120.057	3,601,719	3,000,000	2,988,218	.....	......261	.....	.....	.....4.550	4.577	AO.....	34,125	136,500	03/21/2016.	04/01/2046.
31428X	BN	5	Fedex Corp Sr Nt.....	.....		.....1	2.B FE.....	5,205,015	.....	118.390	5,327,537	4,500,000	5,192,431	.....	.....(12,585)	.....	.....	.....4.400	3.464	JJ.....	91,300	99,000	04/08/2021.	01/15/2047.
31428X	BP	0	Fedex Corp Sr Nt.....	LS.....		1	2.B FE.....	9,915,880	.....	108.081	10,808,140	10,000,000	9,944,484	.....	.....7,939	.....	.....	.....3.400	3.501	FA.....	128,444	340,000	03/28/2018.	02/15/2028.
31428X	BQ	8	Fedex Corp Sr Nt.....	.....		.....2	2.B FE.....	458,054	.....	113.238	566,189	500,000	460,512	.....	......773	.....	.....	.....4.050	4.571	FA.....	7,650	20,250	08/29/2018.	02/15/2048.
31428X	BZ	8	Fedex Corp Sr Nt.....	LS.....		1	2.B FE.....	16,704,270	.....	113.874	16,441,143	14,438,000	16,554,825	.....	.....(149,445)	.....	.....	.....4.250	2.263	MN.....	78,406	481,440	06/17/2021.	05/15/2030.
31428X	CD	6	Fedex Corp Sr Nt.....	LS.....		1	2.B FE.....	9,967,100	.....	100.370	10,037,010	10,000,000	9,969,134	.....	.....2,034	.....	.....	.....2.400	2.437	MN.....	30,667	130,667	04/20/2021.	05/15/2031.
31620M	BJ	4	Fidelity National Financial Sr Nt.....	LS.....		1	2.B FE.....	36,810,057	.....	109.169	38,274,722	35,060,000	36,426,400	.....	.....(169,456)	.....	.....	.....3.750	3.134	MN.....	146,083	1,314,750	11/20/2019.	05/21/2029.
316773	CH	1	Fifth Third Bancorp Sub Bk Nt.....	.....		.....	2.B FE.....	8,145,270	.....	164.479	9,365,457	5,694,000	7,718,139	.....	.....(80,880)	.....	.....	.....8.250	5.000	MS.....	156,585	469,755	09/12/2017.	03/01/2038.
316773	CL	2	Fifth Third Bancorp Sr Nt.....	.....		.....	2.A FE.....	5,709,664	.....	100.344	5,669,442	5,650,000	5,652,045	.....	.....(9,991)	.....	.....	.....3.500	3.318	MS.....	58,226	197,750	09/16/2015.	03/15/2022.
316773	CX	6	Fifth Third Bancorp Sr Nt.....	.....		.....2	2.A FE.....	34,934,900	.....	104.844	36,695,505	35,000,000	34,971,668	.....	.....12,972	.....	.....	.....3.650	3.691	JJ.....	553,583	1,277,500	01/23/2019.	01/25/2024.
31677A	AB	0	Fifth Third Bancorp Sub Nt.....	.....		.....	2.A FE.....	17,246,290	.....	108.007	18,361,173	17,000,000	17,114,501	.....	.....(24,916)	.....	.....	.....3.850	3.675	MS.....	192,714	654,500	04/05/2016.	03/15/2026.

SCHEDULE D - PART 1

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

E10.33

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	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
337358	BD	6	First Union Corp Sub Bk Nt.....			2.B FE.....	5,535,716	134.803	6,740,170	5,000,000	5,370,521		(17,278)			6.550	5.778	AO.....	69,139	327,500	05/09/2007.	10/15/2035.	
337358	BH	7	First Union Corp Sub Bk Nt.....			2.B FE.....	8,794,340	123.952	8,676,633	7,000,000	7,595,392		(111,543)			7.574	5.451	FA.....	220,908	530,180	09/16/2005.	08/01/2026.	
337738	AU	2	FiServe Inc Sr Nt.....		1	2.B FE.....	47,649,186	107.638	50,159,494	46,600,000	47,435,725		(102,357)			3.500	3.218	JJ.....	815,500	1,631,000	11/14/2019.	07/01/2029.	
337738	AV	0	FiServe Inc Sr Nt.....		1	2.B FE.....	2,218,260	119.596	2,391,918	2,000,000	2,209,044		(4,395)			4.400	3.779	JJ.....	44,000	88,000	10/29/2019.	07/01/2049.	
337932	AL	1	Firstenergy Corp Sr Nt.....		1	3.A FE.....	7,294,817	99.117	7,235,526	7,300,000	7,295,715		464			2.650	2.658	MS.....	64,483	193,450	02/18/2020.	03/01/2030.	
33829T	AA	4	Five Corners Funding Trust Sr Nt.....		1	1.G FE.....	21,749,277	106.039	21,038,157	19,840,000	20,830,003		(521,971)			4.419	1.685	MN.....	112,027	876,730	08/13/2020.	11/15/2023.	
33834D	AA	2	Five Corners Funding Trust Sr Nt.....		1	1.G FE.....	11,691,918	103.785	11,520,179	11,100,000	11,659,512		(32,406)			2.850	2.169	MN.....	40,423	158,175	07/12/2021.	05/15/2030.	
34107@	AA	7	Florida Pipeline Holdings, LLC Sr Nt.....			2.B PL.....	15,000,000	99.368	14,905,215	15,000,000	15,000,000					2.920	2.920	FA.....	201,967		07/15/2021.	08/15/2038.	
341081	FF	9	Florida Pwr & Lt Co 1st Mtg Bd.....		1	1.E FE.....	19,950,600	119.820	23,963,960	20,000,000	19,962,033		1,194			4.125	4.139	FA.....	343,750	825,000	12/08/2011.	02/01/2042.	
341081	FG	7	Florida Pwr & Lt Co 1st Mtg Bd.....		1	1.E FE.....	6,559,520	118.462	7,107,696	6,000,000	6,478,459		(15,905)			4.050	3.499	JD.....	20,250	243,000	07/21/2016.	06/01/2042.	
341081	FJ	1	Florida Pwr & Lt Co 1st Mtg Bd.....		1	1.E FE.....	15,711,030	101.916	15,287,355	15,000,000	15,154,348		(106,523)			2.750	2.008	JD.....	34,375	412,500	07/26/2016.	06/01/2023.	
341081	FL	6	Florida Pwr & Lt Co Nt.....		1	1.D FE.....	13,898,271	119.764	16,320,254	13,627,000	13,899,058		(4,354)			4.050	3.908	AO.....	137,973	518,947	06/08/2021.	10/01/2044.	
341099	CR	8	Florida Power Corp 1st Mtg Bd.....		1	1.F FE.....	45,854,180	112.413	51,709,934	46,000,000	45,882,293		3,613			3.850	3.868	MN.....	226,294	1,771,000	11/15/2012.	11/15/2042.	
34486*	AA	0	Football Club Sr Nt.....		1	1.F FE.....	10,000,000	105.369	10,536,920	10,000,000	10,000,000					3.410	3.381	OCT....	81,461	345,736	08/30/2012.	10/05/2024.	
34489*	AA	7	Football Club Sec Nt Ser 33-A.....			1.F FE.....	5,000,000	108.861	5,443,025	5,000,000	5,000,000					3.870	3.870	OCT....	47,300	196,188	08/15/2018.	10/05/2025.	
34489*	AC	3	Football Club Sec Nt Ser 33-C.....			1.F FE.....	10,000,000	112.962	11,296,170	10,000,000	10,000,000					3.960	3.960	OCT....	96,800	401,500	08/15/2018.	10/05/2028.	
34489@	AA	5	Football Club Term Nt Ser 2019-A.....			1.F FE.....	10,000,000	106.694	10,669,370	10,000,000	10,000,000					3.050	3.050	OCT....	74,556	309,236	10/08/2019.	10/05/2026.	
34489@	AC	1	Football Club Term Nt Ser 2019-C.....			1.F FE.....	8,000,000	109.410	8,752,824	8,000,000	8,000,000					3.330	3.330	OCT....	65,120	270,100	10/08/2019.	10/05/2031.	
345397	B6	9	Ford Motor Cr Co Sr Nt.....	LS..		3.A FE.....	11,514,625	105.066	12,082,613	11,500,000	11,513,960		(665)			3.625	3.610	JD.....	16,212	199,174	06/22/2021.	06/17/2031.	
345397	WF	6	Ford Motor Cr Co Sr Nt.....			3.B FE.....	30,489,300	101.885	30,565,350	30,000,000	30,047,275		(63,968)			4.250	4.024	MS.....	357,708	1,275,000	01/28/2014.	09/20/2022.	
35137L	AG	0	Fox Corp Sr Nt.....		1	2.B FE.....	12,328,647	105.645	12,888,678	12,200,000	12,270,018		(34,084)			4.030	3.724	JJ.....	213,053	491,660	04/03/2020.	01/25/2024.	
35137L	AH	8	Fox Corp Sr Nt.....		1	2.B FE.....	61,665,140	114.426	65,336,961	57,100,000	60,842,668		(478,633)			4.709	3.612	JJ.....	1,165,164	2,688,839	04/03/2020.	01/25/2029.	
359694	AB	2	Fuller H B Co Sr Nt.....		1	3.C FE.....	5,102,365	105.346	5,360,025	5,088,000	5,099,889		(2,113)			4.000	3.947	FA.....	76,885	203,520	10/07/2020.	02/15/2027.	
361448	AN	3	GATX Corp Sr Nt.....		1	2.B FE.....	5,310,750	101.771	5,088,565	5,000,000	5,019,722		(42,356)			4.750	3.863	JD.....	10,556	237,500	03/07/2014.	06/15/2022.	
361448	AQ	6	GATX Corp Sr Nt.....		1	2.B FE.....	4,944,700	103.502	5,175,115	5,000,000	4,991,902		6,235			3.900	4.035	MS.....	49,292	195,000	03/14/2013.	03/30/2023.	
361448	AU	7	GATX Corp Sr Nt.....		1	2.B FE.....	11,993,940	127.096	15,251,556	12,000,000	11,995,029		117			5.200	5.203	MS.....	183,733	624,000	03/06/2014.	03/15/2044.	
361448	BE	2	GATX Corp Sr Nt.....		1	2.B FE.....	3,993,440	115.253	4,610,112	4,000,000	3,995,387		523			4.700	4.719	AO.....	47,000	188,000	01/29/2019.	04/01/2029.	
361448	BF	9	GATX Corp Sr Nt.....		1	2.B FE.....	8,476,739	110.910	9,411,814	8,486,000	8,478,464		761			4.000	4.012	JD.....	943	339,440	05/11/2020.	06/30/2030.	
361448	BH	5	GATX Corp Sr Nt.....		1	2.B FE.....	7,665,411	97.816	7,531,832	7,700,000	7,665,697		286			3.100	3.123	JD.....	19,892	184,381	08/02/2021.	06/01/2051.	
36166N	AK	9	GE Capital Funding LLC Sr Nt.....		1	2.A FE.....	26,079,889	118.405	26,525,066	22,402,000	25,887,008		(192,881)			4.550	2.776	MN.....	130,243	1,019,291	05/07/2021.	05/15/2032.	
36202*	AA	8	GE-Prolec Transformers Inc Sr Nt.....			3.A PL.....	3,000,000	99.230	2,976,912	3,000,000	3,000,000					4.500	4.525	JAJO....	33,750		10/01/2021.	10/15/2033.	
36260*	AA	7	GSA FBI Lease Finance Trust Sr Nt.....			1.D IF.....	67,500,000	99.823	67,380,712	67,500,000	67,500,000					2.972	2.990	MON....	89,160	1,069,920	06/03/2021.	11/15/2042.	
369550	AU	2	General Dynamics Corp Sr Nt.....		2	1.G FE.....	14,137,944	101.120	14,156,730	14,000,000	14,015,823		(24,798)			2.250	2.068	MN.....	40,250	315,000	11/10/2016.	11/15/2022.	
369550	AW	8	General Dynamics Corp Sr Nt.....		2	1.G FE.....	11,580,750	101.609	12,193,044	12,000,000	11,892,051		64,370			1.875	2.444	FA.....	85,000	225,000	12/01/2016.	08/15/2023.	
369550	AX	6	General Dynamics Corp Sr Nt.....		2	1.G FE.....	16,301,810	102.882	18,004,298	17,500,000	16,888,373		121,781			2.125	2.939	FA.....	140,486	371,875	11/18/2016.	08/15/2026.	
369550	BC	1	General Dynamics Corp Sr Nt.....		1	1.G FE.....	15,910,080	110.851	17,736,144	16,000,000	15,938,973		8,316			3.750	3.818	MN.....	76,667	600,000	05/08/2018.	05/15/2028.	
369550	BG	2	General Dynamics Corp Sr Nt.....		1	1.G FE.....	4,938,700	107.024	5,351,215	5,000,000	4,968,583		8,602			3.500	3.700	MN.....	22,361	175,000	05/08/2018.	05/15/2025.	
369550	BK	3	General Dynamics Corp Sr Nt.....		1	1.G FE.....	4,977,750	105.922	5,296,110	5,000,000	4,985,198		4,248			3.250	3.347	AO.....	40,625	162,500	03/23/2020.	04/01/2025.	
369550	BM	9	General Dynamics Corp Sr Nt.....	LS..		1.G FE.....	9,894,700	111.378	11,137,800	10,000,000	9,910,628		9,092			3.625	3.752	AO.....	90,625	362,500	03/23/2020.	04/01/2030.	
369604	BF	9	General Electric Co Sr Nt.....		1	2.B FE.....	3,399,781	115.731	3,799,449	3,283,000	3,376,904		(2,890)			4.125	3.922	AO.....	30,847	135,424	10/02/2012.	10/09/2042.	

SCHEDULE D - PART 1

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

E10.34

1			2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5					8	9			12	13	14	15	16	17	18	19	20	21	22	
CUSIP Identification			Description	Code	Foreign Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date			
36962G	3A	0	General Elec Cap Corp MT Nt Ser A.....			2.B FE.....	10,267,500	134.680	13,468,010	10,000,000	10,204,544		(7,789)			6.150	5.947	FA.....	246,000	615,000	03/30/2011.	08/07/2037.			
36962G	3P	7	General Elec Cap Corp Sr Nt.....			2.B FE.....	51,656,170	136.149	72,159,023	53,000,000	51,986,920		35,721			5.875	6.061	JJ.....	1,444,434	3,113,750	03/31/2011.	01/14/2038.			
36962G	XZ	2	General Elec Cap Corp Sr Nt.....		1	2.B FE.....	10,323,145	136.466	11,005,999	8,065,000	10,112,187		(101,629)			6.750	3.669	MS.....	160,292	590,194	06/09/2021.	03/15/2032.			
370334	CG	7	General Mills Inc Sr Nt.....		1	2.B FE.....	4,989,900	111.716	5,585,790	5,000,000	4,993,164		930			4.200	4.225	AO.....	43,167	210,000	04/03/2018.	04/17/2028.			
37045X	CY	0	General Motors Co Sr Nt.....		1	2.C FE.....	13,478,002	106.747	13,561,164	12,704,000	13,423,119		(54,883)			3.600	2.824	JD.....	12,704	457,344	04/20/2021.	06/21/2030.			
37045X	DE	3	General Motors Finl Co Sr Nt.....		1	2.C FE.....	25,741,373	97.275	26,087,075	26,818,000	25,810,163		68,790			2.350	2.825	JJ.....	302,857	315,112	04/20/2021.	01/08/2031.			
37045X	DL	7	General Motors Finl Co Sr Nt.....		1	2.C FE.....	11,579,816	99.758	11,571,963	11,600,000	11,580,809		993			2.700	2.720	JD.....	18,270	156,600	06/07/2021.	06/10/2031.			
372460	D*	3	Genuine Parts Co Sr Nt Ser J.....			2.B.....	34,953,000	103.104	35,168,911	34,110,000	34,110,000				(2,538,000)	1.400	1.400	AO.....	80,917	570,263	10/30/2017.	10/30/2024.			
372460	D@	1	Genuine Parts Co Sr Nt Ser K.....			2.B.....	29,127,500	106.094	30,157,191	28,425,000	28,425,000				(2,115,000)	1.810	1.810	AO.....	87,178	596,056	10/30/2017.	10/30/2027.			
372546	AT	8	George Washington University Unsecured N.....		1	1.E FE.....	5,920,090	127.550	7,015,250	5,500,000	5,877,571		(10,271)			4.300	3.844	MS.....	69,636	236,500	07/20/2017.	09/15/2044.			
372546	AV	3	George Washington University Nt.....		1	1.E FE.....	23,497,048	108.239	25,501,038	23,560,000	23,503,524		1,373			3.545	3.560	MS.....	245,921	835,202	07/21/2016.	09/15/2046.			
372546	AW	1	George Washington University Unsecured N.....		1	1.E FE.....	5,800,000	121.935	7,072,207	5,800,000	5,800,000					4.126	4.126	MS.....	70,463	239,308	03/27/2018.	09/15/2048.			
37270*	AA	3	Georgetown Energy Partners, LL Sr Nt.....			1.G PL.....	25,000,000	106.113	26,528,202	25,000,000	25,000,000					3.580	3.596	MJSD.	2,486	449,986	07/01/2021.	06/30/2051.			
373298	BP	2	Georgia-Pacific Group Nt.....		1	1.G FE.....	4,087,490	129.571	5,182,848	4,000,000	4,036,167		(4,336)			7.250	7.072	JD.....	24,167	290,000	02/03/1999.	06/01/2028.			
37331N	AK	7	Georgia-Pacific LLC Sr Nt.....		1	1.G FE.....	19,758,446	100.632	19,446,166	19,324,000	19,735,470		(22,976)			2.300	2.011	AO.....	75,310	228,252	07/01/2021.	04/30/2030.			
37331N	AL	5	Georgia-Pacific LLC Sr Nt.....		1	1.G FE.....	11,263,870	101.336	11,146,960	11,000,000	11,232,520		(31,350)			2.100	1.671	AO.....	39,142	210,000	04/28/2021.	04/30/2027.			
373334	JS	1	Georgia Pwr Co Sr Nt.....		1	2.A FE.....	4,538,416	118.371	4,498,113	3,800,000	4,537,184		(1,232)			4.750	3.344	MS.....	60,167		12/14/2021.	09/01/2040.			
373334	KA	8	Georgia Pwr Co Sr Nt.....		1	2.A FE.....	18,767,150	113.899	21,640,848	19,000,000	18,807,123		5,394			4.300	4.374	MS.....	240,561	817,000	06/05/2013.	03/15/2043.			
373334	KE	0	Georgia Pwr Co Sr Nt.....		1	2.A FE.....	4,981,200	105.508	5,275,390	5,000,000	4,991,353		1,868			3.250	3.294	AO.....	40,625	162,500	03/02/2016.	04/01/2026.			
375558	AX	1	Gilead Sciences Inc Sr Nt.....		1	2.A FE.....	13,975,000	126.790	16,482,726	13,000,000	13,835,644		(21,967)			4.800	4.346	AO.....	156,000	624,000	11/12/2014.	04/01/2044.			
375558	BA	0	Gilead Sciences Inc Sr Nt.....		1	2.A FE.....	4,473,585	122.566	5,515,488	4,500,000	4,477,601		541			4.500	4.535	FA.....	84,375	202,500	11/12/2014.	02/01/2045.			
375558	BC	6	Gilead Sciences Inc Sr Nt.....		1	2.A FE.....	9,985,900	101.332	10,133,170	10,000,000	9,998,509		2,192			3.250	3.273	MS.....	108,333	325,000	09/09/2015.	09/01/2022.			
375558	BD	4	Gilead Sciences Inc Sr Nt.....		1	2.A FE.....	6,388,816	127.062	6,226,058	4,900,000	6,350,575		(38,241)			4.750	3.016	MS.....	77,583	232,750	01/15/2021.	03/01/2046.			
375558	BG	7	Gilead Sciences Inc Sr Nt.....		1	2.A FE.....	4,992,950	121.291	6,064,530	5,000,000	4,994,484		284			4.600	4.611	MS.....	76,667	230,000	09/15/2015.	09/01/2035.			
375558	BK	8	Gilead Sciences Inc Sr Nt.....		1	2.A FE.....	15,766,832	118.208	18,322,194	15,500,000	15,764,283		(6,758)			4.150	4.034	MS.....	214,417	643,250	01/15/2021.	03/01/2047.			
377372	AE	7	Glaxosmithkline Cap Inc Co Gtd Nt.....		1	1.F FE.....	2,003,710	147.664	2,953,278	2,000,000	2,002,837		(97)			6.375	6.361	MN.....	16,292	127,500	05/22/2008.	05/15/2038.			
37940X	AB	8	Global Payments Inc Sr Nt.....		1	2.C FE.....	21,515,693	104.227	21,991,981	21,100,000	21,439,542		(41,516)			3.200	2.952	FA.....	255,076	675,200	02/13/2020.	08/15/2029.			
37940X	AC	6	Global Payments Inc Sr Nt.....	LS.....	1	2.C FE.....	4,208,399	115.301	4,170,423	3,617,000	4,191,265		(12,754)			4.150	3.262	FA.....	56,707	150,106	01/22/2021.	08/15/2049.			
37940X	AD	4	Global Payments Inc Sr Nt.....	LS.....	1	2.C FE.....	16,554,656	102.023	15,915,588	15,600,000	16,464,309		(90,347)			2.900	2.151	MN.....	57,807	452,400	04/08/2021.	05/15/2030.			
38119#	AA	2	Golden Spread Elec Cooperative 1st Mtg B.....		1	1.D FE.....	5,838,171	110.877	6,473,189	5,838,171	5,838,171					5.750	5.745	MN.....	51,504	337,534	05/06/2005.	05/06/2025.			
38136*	AA	5	GoldenTree Asset Management LP Sr Nt Ser.....			1.F PL.....	13,000,000	97.419	12,664,444	13,000,000	13,000,000					3.140	3.140	JD.....	48,757		11/18/2021.	11/18/2031.			
38141G	WB	6	Goldman Sachs Group Inc Sr Nt.....		1	2.A FE.....	2,129,780	107.656	2,153,128	2,000,000	2,087,887		(20,177)			3.850	2.702	JJ.....	33,153	77,000	11/20/2019.	01/26/2027.			
38141G	WL	4	Goldman Sachs Group Inc Sr Nt.....		1	2.A FE.....	1,050,550	107.948	1,079,483	1,000,000	1,037,253		(6,245)			3.691	2.943	JD.....	2,666	36,910	10/29/2019.	06/05/2028.			
38141G	WV	2	Goldman Sachs Group Inc Sr Nt.....		1	2.A FE.....	4,453,260	108.923	4,574,745	4,200,000	4,394,390		(27,602)			3.814	3.003	AO.....	30,258	160,188	10/29/2019.	04/23/2029.			
38141G	XG	4	Goldman Sachs Group Inc Sr Nt.....		1	1.F FE.....	4,154,858	101.816	4,174,444	4,100,000	4,150,475		(4,383)			2.600	2.427	FA.....	42,640	53,300	03/22/2021.	02/07/2030.			
38141G	YB	4	Goldman Sachs Group Inc Fixed to Float S.....		1	1.F FE.....	20,789,762	100.662	20,927,588	20,790,000	20,789,775		13			2.615	2.615	AO.....	104,201	271,829	04/15/2021.	04/22/2032.			
38141G	YK	4	Goldman Sachs Group Inc Sr Nt Fix to Flo.....		1	1.F FE.....	10,000,000	99.639	9,963,850	10,000,000	10,000,000					2.908	2.908	JJ.....	129,244		07/14/2021.	07/21/2042.			
38142#	BF	1	Goldman Sachs MT Nt.....		1	1.G YE.....	1,000,000	103.832	1,038,322	1,000,000	1,000,000					9.300	9.299	MN.....	11,883	93,000	06/10/1992.	06/17/2022.			
38142#	CZ	6	Goldman Sachs MT Nt.....		1	1.G YE.....	15,433,902	110.022	22,004,340	20,000,000	15,433,902					7.680	10.705	MN.....	196,267	1,536,000	10/10/2007.	07/28/2023.			
38143U	8H	7	Goldman Sachs Group Inc Sr Nt.....			2.A FE.....	4,988,450	107.619	5,380,945	5,000,000	4,994,680		1,164			3.750	3.778	FA.....	65,625	187,500	02/22/2016.	02/25/2026.			

SCHEDULE D - PART 1

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

E10.35

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			Code	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive 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-Tem- porary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
38145G	AH	3	Goldman Sachs Group Inc Sr Nt.....	.....	..	.....2	2.A FE.....	3,133,980	...106.641	3,199,239	3,000,000	3,089,139	.....	.....(21,562)	.....	.....	.....3.500	2.687	MN.....	13,125	105,000	11/20/2019.	11/16/2026.
38148L	AE	6	Goldman Sachs Group Inc Sr Nt.....	.....	..	.....	2.A FE.....	36,324,423	...106.748	38,642,704	36,200,000	36,258,097	.....	.....(15,874)	.....	.....	.....3.750	3.699	MN.....	147,063	1,357,500	04/24/2019.	05/22/2025.
382550	BF	7	Goodyear Tire & Rubber Co Sr Nt.....	LS.....	..	1	3.C FE.....	911,250	...103.036	927,323	900,000	904,566	.....	.....(1,746)	.....	.....	.....5.000	4.775	MN.....	3,875	45,000	11/15/2017.	05/31/2026.
382550	BG	5	Goodyear Tire & Rubber Co Sr Nt.....	LS.....	..	1	3.C FE.....	12,988,190	...106.038	13,572,826	12,800,000	12,901,304	.....	.....(19,136)	.....	.....	.....4.875	4.685	MS.....	183,733	624,000	10/04/2018.	03/15/2027.
382550	BL	4	Goodyear Tire & Rubber Co Sr Nt.....	.....	..	.....1	3.C FE.....	3,100,000	...107.333	3,327,329	3,100,000	3,100,000	.....	.....	.....	.....	.....5.000	4.999	JJ.....	96,014	.....	05/13/2021.	07/15/2029.
382550	BP	5	Goodyear Tire & Rubber Co Sr Nt.....	LS.....	..	1	3.C FE.....	2,500,000	...108.644	2,716,093	2,500,000	2,500,000	.....	.....	.....	.....	.....5.250	5.249	JJ.....	81,302	.....	05/13/2021.	07/15/2031.
38869A	AD	9	Graphic Packaging Intern Sr Nt.....	.....	..	.....1	3.B FE.....	2,676,500	...101.036	2,672,413	2,645,000	2,676,021	.....	.....(479)	.....	.....	.....3.750	3.570	FA.....	11,572	.....	11/09/2021.	02/01/2030.
39121J	AH	3	Great River Energy 1st Mtg Bd.....	.....	..	.....1	1.G FE.....	8,740,000	...109.259	9,549,219	8,740,000	8,740,000	.....	.....	.....	.....	.....4.478	4.479	JJ.....	195,689	391,377	10/19/2010.	07/01/2030.
40410K	AA	3	Fuller H B Co Sr Nt.....	.....	..	.....1	3.C FE.....	3,240,748	...103.011	3,292,219	3,196,000	3,230,721	.....	.....(8,373)	.....	.....	.....4.250	3.938	AO.....	28,675	133,943	10/07/2020.	10/15/2028.
404119	BU	2	HCA Inc High Yield Corp.....	.....	..	.....1	2.C FE.....	5,164,250	...110.441	5,687,691	5,150,000	5,157,864	.....	.....(1,339)	.....	.....	.....4.500	4.466	FA.....	87,550	231,750	09/14/2016.	02/15/2027.
404119	BV	0	HCA Inc 1st Lien Nt.....	.....	..	.....1	2.C FE.....	2,585,794	...131.569	3,157,661	2,400,000	2,577,995	.....	.....(3,730)	.....	.....	.....5.500	4.971	JD.....	5,867	132,000	10/29/2019.	06/15/2047.
404119	BW	8	HCA Inc Sr Nt.....	.....	..	.....1	3.A FE.....	2,803,500	...119.265	3,196,305	2,680,000	2,772,399	.....	.....(11,479)	.....	.....	.....5.875	5.249	FA.....	65,604	157,450	03/04/2019.	02/01/2029.
404119	BX	6	HCA Inc Sec Nt.....	.....	..	.....1	2.C FE.....	13,824,655	...110.395	14,903,325	13,500,000	13,756,969	.....	.....(31,048)	.....	.....	.....4.125	3.816	JD.....	24,750	556,875	09/25/2019.	06/15/2029.
404119	BZ	1	HCA Inc 1st Lein Nt.....	.....	..	.....1	2.C FE.....	10,237,907	...129.248	12,020,064	9,300,000	10,202,542	.....	.....(16,628)	.....	.....	.....5.250	4.617	JD.....	21,700	488,250	10/29/2019.	06/15/2049.
404119	CB	3	HCA Inc Secured Nt.....	LS.....	..	1	2.C FE.....	11,249,048	...102.394	11,365,756	11,100,000	11,248,966	.....	.....(81)	.....	.....	.....3.500	3.427	JJ.....	195,329	.....	11/01/2021.	07/15/2051.
404121	AJ	4	HCA INC Sr Nt.....	.....	..	.....1	3.A FE.....	10,658,338	...116.851	12,339,476	10,560,000	10,629,812	.....	.....(9,333)	.....	.....	.....5.625	5.497	MS.....	198,000	594,000	11/07/2018.	09/01/2028.
40434L	AC	9	HP Inc Sr Nt.....	.....	..	.....1	2.B FE.....	6,650,220	...105.724	6,343,416	6,000,000	6,581,632	.....	.....(64,240)	.....	.....	.....3.400	2.108	JD.....	7,933	204,000	12/03/2020.	06/17/2030.
40434L	AD	7	HP Inc Sr Nt.....	.....	..	.....1	2.B FE.....	4,990,400	...98.423	4,921,145	5,000,000	4,991,411	.....	.....1,011	.....	.....	.....1.450	1.490	JD.....	2,819	36,451	06/07/2021.	06/17/2026.
40434L	AG	0	HP Inc Sr Nt.....	.....	..	.....1	2.B FE.....	18,941,985	...98.796	18,699,024	18,927,000	18,941,725	.....	.....(260)	.....	.....	.....2.650	2.640	JD.....	19,505	252,176	08/25/2021.	06/17/2031.
410345	AJ	1	Hanesbrands Ind Sr Nt.....	.....	..	.....1	3.C FE.....	11,184,025	...104.440	11,665,903	11,170,000	11,174,718	.....	.....(1,844)	.....	.....	.....4.625	4.606	MN.....	66,012	516,613	05/03/2016.	05/15/2024.
410345	AL	6	Hanesbrands Ind Sr Nt.....	.....	..	.....1	3.C FE.....	26,267,829	...107.288	28,056,833	26,151,000	26,214,888	.....	.....(12,933)	.....	.....	.....4.875	4.812	MN.....	162,899	1,274,861	08/26/2019.	05/15/2026.
41242*	AS	1	Hardwood Funding LLC Sr Nt.....	.....	..	.....1	1.G FE.....	9,000,000	...103.177	9,285,894	9,000,000	9,000,000	.....	.....	.....	.....	.....3.380	3.380	JD.....	20,280	304,200	06/07/2013.	06/07/2023.
41242*	AW	2	Hardwood Funding LLC Sr Nt.....	.....	..	.....1	1.G FE.....	14,000,000	...100.925	14,129,486	14,000,000	14,000,000	.....	.....	.....	.....	.....2.880	2.880	JD.....	26,880	403,200	04/02/2015.	06/07/2022.
41242*	AX	0	Hardwood Funding LLC Sr Nt Ser V.....	.....	..	.....1	1.G FE.....	5,000,000	...104.422	5,221,115	5,000,000	5,000,000	.....	.....	.....	.....	.....3.130	3.130	JD.....	10,433	156,500	04/02/2015.	06/07/2025.
41242*	BK	7	Hardwood Funding LLC Sr Sec Nt Ser HH.....	.....	..	.....	1.G FE.....	10,000,000	...111.743	11,174,300	10,000,000	10,000,000	.....	.....	.....	.....	.....3.860	3.860	JD.....	25,733	386,000	10/04/2018.	06/07/2028.
41242*	BM	3	Hardwood Funding LLC Sr Sec Nt Ser JJ.....	.....	..	.....	1.G FE.....	15,000,000	...115.588	17,338,260	15,000,000	15,000,000	.....	.....	.....	.....	.....4.060	4.060	JD.....	40,600	609,000	10/04/2018.	06/07/2033.
41242*	BR	2	Hardwood Funding LLC Sr Sec Nt.....	.....	..	.....	1.G FE.....	4,000,000	...104.210	4,168,380	4,000,000	4,000,000	.....	.....	.....	.....	.....2.600	2.600	JD.....	6,933	104,000	06/08/2020.	06/07/2027.
41242*	BS	0	Hardwood Funding LLC Sr Sec Nt.....	.....	..	.....	1.G FE.....	2,000,000	...104.363	2,087,250	2,000,000	2,000,000	.....	.....	.....	.....	.....2.890	2.890	JD.....	3,853	57,800	06/08/2020.	06/07/2032.
41242*	BT	8	Hardwood Funding LLC Sr Sec Nt.....	.....	..	.....	1.G FE.....	16,000,000	...103.365	16,538,336	16,000,000	16,000,000	.....	.....	.....	.....	.....2.990	2.990	JD.....	31,893	478,400	06/08/2020.	06/07/2035.
41242*	BZ	4	Hardwood Funding LLC Sr Nt Ser VV.....	.....	..	.....	1.G FE.....	2,000,000	...102.601	2,052,010	2,000,000	2,000,000	.....	.....	.....	.....	.....2.370	2.370	JD.....	3,160	23,700	06/07/2021.	06/07/2028.
41242*	CA	8	Hardwood Funding LLC Sr Nt Ser WW.....	.....	..	.....	1.G FE.....	2,000,000	...104.282	2,085,638	2,000,000	2,000,000	.....	.....	.....	.....	.....2.830	2.830	JD.....	3,773	28,300	06/07/2021.	06/07/2031.
412822	AD	0	Harley-Davidson Inc Sr Nt.....	LS.....	..	1	2.C FE.....	9,944,900	...105.474	10,547,360	10,000,000	9,978,046	.....	.....5,664	.....	.....	.....3.500	3.566	JJ.....	148,750	350,000	07/23/2015.	07/28/2025.
413875	AE	5	Harris Corp Deb.....	.....	..	.....	2.B FE.....	4,001,120	...118.645	4,745,780	4,000,000	4,000,434	.....	.....(94)	.....	.....	.....7.000	6.997	JJ.....	129,111	280,000	02/05/1999.	01/15/2026.
415864	AM	9	Harsco Corp Sr Nt.....	.....	..	.....1	4.A FE.....	6,660,825	...102.060	6,608,353	6,475,000	6,576,609	.....	.....(36,023)	.....	.....	.....5.750	5.093	JJ.....	156,164	372,313	03/03/2020.	07/31/2027.
42307T	AH	1	Heinz /H / Co Sr Nt.....	.....	..	.....1	3.A FE.....	16,192,150	...151.291	22,519,710	14,885,000	15,990,888	.....	.....(33,257)	.....	.....	.....7.125	6.414	FA.....	441,898	1,060,556	12/22/2014.	08/01/2039.
42809H	AC	1	Hess Corp Sr Nt.....	.....	..	.....1	3.A FE.....	5,327,150	...127.413	6,370,635	5,000,000	5,269,040	.....	.....(8,532)	.....	.....	.....6.000	5.525	JJ.....	138,333	300,000	09/09/2013.	01/15/2040.
42809H	AD	9	Hess Corp Sr Nt.....	.....	..	.....1	3.A FE.....	9,062,360	...123.795	10,646,396	8,600,000	8,981,729	.....	.....(11,450)	.....	.....	.....5.600	5.230	FA.....	181,938	481,600	09/11/2013.	02/15/2041.
42824C	AX	7	Hewlett-Packard Co Sr Nt.....	.....	..	.....	2.B FE.....	11,345,753	...131.502	10,940,925	8,320,000	11,260,700	.....	.....(85,053)	.....	.....	.....6.200	3.041	AO.....	108,900	257,920	07/07/2021.	10/15/2035.
42824C	AY	5	Hewlett-Packard Co Sr Nt.....	.....	..	.....	2.B FE.....	519,780	...134.262	523,621	390,000	518,174	.....	.....(1,606)	.....	.....	.....6.350	4.160	AO.....	5,228	12,383	06/23/2021.	10/15/2045.

SCHEDULE D - PART 1

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

E10.36

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	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
431282	AM	4	Highwoods Realty Ltd Sr Nt.....	.....	..	.....1	2.B FE.....	2,143,463	...101.764	2,289,697	2,250,000	2,236,299	.....	.....12,652	.....	.....	.....3.625	4.231	JJ.....	37,609	81,563	06/12/2013.	01/15/2023.
431282	AP	7	Highwoods Realty Ltd Sr Nt.....	.....	..	.....1	2.B FE.....	1,030,000	...108.989	1,089,891	1,000,000	1,020,908	.....	.....(3,838)	.....	.....	.....3.875	3.410	MS.....	12,917	38,750	07/24/2019.	03/01/2027.
431282	AR	3	Highwoods Realty Ltd Sr Nt.....	.....	..	.....1	2.B FE.....	10,871,124	...110.837	11,322,000	10,215,000	10,724,367	.....	.....(63,089)	.....	.....	.....4.200	3.397	AO.....	90,573	429,030	08/14/2019.	04/15/2029.
431282	AS	1	Highwoods Realty Ltd Sr Nt.....	.....	..	.....1	2.B FE.....	6,372,934	...103.345	6,614,074	6,400,000	6,377,961	.....	.....2,347	.....	.....	.....3.050	3.098	FA.....	73,742	195,200	11/14/2019.	02/15/2030.
437076	BK	7	Home Depot Inc Sr Nt.....	.....	..	.....1	1.F FE.....	33,268,060	...106.847	35,259,609	33,000,000	33,109,445	.....	.....(27,529)	.....	.....	.....3.350	3.254	MS.....	325,508	1,105,500	10/01/2015.	09/15/2025.
437076	BM	3	Home Depot Inc Sr Nt.....	.....	..	.....1	1.F FE.....	9,935,600	...106.324	10,632,380	10,000,000	9,970,760	.....	.....6,352	.....	.....	.....3.000	3.074	AO.....	75,000	300,000	02/03/2016.	04/01/2026.
437076	BN	1	Home Depot Inc Sr Nt.....	.....	..	.....1	1.F FE.....	15,824,640	...103.208	16,513,344	16,000,000	15,912,675	.....	.....17,421	.....	.....	.....2.125	2.248	MS.....	100,111	340,000	09/06/2016.	09/15/2026.
437076	BP	6	Home Depot Inc Sr Nt.....	.....	..	.....1	1.F FE.....	24,247,820	...113.769	28,442,125	25,000,000	24,296,529	.....	.....9,924	.....	.....	.....3.500	3.643	MS.....	257,639	875,000	09/09/2016.	09/15/2056.
437076	BW	1	Home Depot Inc Sr Nt.....	.....	..	.....1	1.F FE.....	1,489,695	...112.995	1,694,921	1,500,000	1,492,440	.....	.....930	.....	.....	.....3.900	3.984	JD.....	4,063	58,500	11/27/2018.	12/06/2028.
437076	BY	7	Home Depot Inc Sr Nt.....	.....	..	.....1	1.F FE.....	7,456,950	...106.700	8,002,485	7,500,000	7,466,700	.....	.....3,929	.....	.....	.....2.950	3.017	JD.....	9,833	221,250	06/03/2019.	06/15/2029.
437076	CB	6	Home Depot Inc Sr Nt.....	.....	..	.....1	1.F FE.....	1,052,130	...105.168	1,051,676	1,000,000	1,048,171	.....	.....(3,959)	.....	.....	.....2.700	2.047	AO.....	5,700	27,000	04/08/2021.	04/15/2030.
437076	CF	7	Home Depot Inc Sr Nt.....	LS.....	..	1	1.F FE.....	8,045,988	...94.424	8,120,473	8,600,000	8,082,853	.....	.....36,865	.....	.....	.....1.375	2.097	MS.....	34,818	81,461	04/08/2021.	03/15/2031.
438516	AR	7	Honeywell International Inc Sr Nt.....	.....	..	.....1	1.F FE.....	13,156,952	...136.980	18,492,354	13,500,000	13,263,851	.....	.....10,408	.....	.....	.....5.700	5.883	MS.....	226,575	769,500	05/14/2007.	03/15/2036.
438516	BL	9	Honeywell International Inc Sr Nt.....	.....	..	.....2	1.F FE.....	42,154,675	...104.610	44,982,429	43,000,000	42,559,924	.....	.....83,717	.....	.....	.....2.500	2.727	MN.....	179,167	1,075,000	11/15/2016.	11/01/2026.
44107H	AC	6	Hospital Special Surgery Sec Nt.....	.....	..	.....1	1.E FE.....	1,000,000	...107.075	1,070,753	1,000,000	1,000,000	.....	.....	.....	.....	.....3.737	3.737	AO.....	9,343	37,370	03/23/2018.	04/01/2028.
44107H	AD	4	Hospital Special Surgery Sec Nt.....	.....	..	.....1	1.E FE.....	3,250,000	...114.517	3,721,796	3,250,000	3,250,000	.....	.....	.....	.....	.....4.081	4.081	AO.....	33,158	132,633	03/23/2018.	04/01/2038.
44107H	AE	2	Hospital Special Surgery Sec Nt.....	.....	..	.....1	1.E FE.....	3,000,000	...110.711	3,321,339	3,000,000	3,000,000	.....	.....	.....	.....	.....4.131	4.131	AO.....	30,983	123,930	03/23/2018.	04/01/2048.
44148J	AA	7	Hotwire Funding LLC Ser 2021-1 Cl A2.....	.....	..	.....	1.F FE.....	900,000	...99.142	892,276	900,000	900,000	.....	.....	.....	.....	.....2.311	2.322	MON.....	2,427	.....	11/09/2021.	11/20/2051.
442851	AK	7	Howard University Sr Nt.....	.....	..	.....1	2.C FE.....	500,000	...102.695	513,476	500,000	500,000	.....	.....	.....	.....	.....2.845	2.845	AO.....	3,556	14,225	01/31/2020.	10/01/2028.
442851	AY	7	Howard University Unsecured Nt Ser 2020.....	.....	..	.....1	2.C FE.....	2,000,000	...109.299	2,185,978	2,000,000	2,000,000	.....	.....	.....	.....	.....3.476	3.476	AO.....	17,380	69,520	07/08/2020.	10/01/2041.
446150	AW	4	Huntington Bancshares Sub Nt.....	.....	..	.....	2.A FE.....	15,080,000	...95.821	14,449,777	15,080,000	15,080,000	.....	.....	.....	.....	.....2.487	2.487	FA.....	140,640	.....	08/10/2021.	08/15/2036.
446413	AL	0	Huntington Ingalls Industries Sr Nt.....	.....	..	.....1	2.C FE.....	14,748,829	...106.106	15,968,953	15,050,000	14,838,708	.....	.....30,763	.....	.....	.....3.483	3.747	JD.....	43,683	524,192	03/13/2019.	12/01/2027.
446413	AT	3	Huntington Ingalls Industries Sr Nt.....	.....	..	.....1	2.C FE.....	5,818,309	...111.508	5,706,964	5,118,000	5,773,721	.....	.....(44,588)	.....	.....	.....4.200	2.443	MN.....	35,826	176,778	07/08/2021.	05/01/2030.
446413	AX	4	Huntington Ingalls Industries Sr Nt.....	.....	..	.....	2.C FE.....	600,000	...98.006	588,034	600,000	600,000	.....	.....	.....	.....	.....2.043	2.043	FA.....	4,597	.....	08/09/2021.	08/16/2028.
44644A	AE	7	Huntington National Bank Sr Nt.....	.....	..	.....1	1.G FE.....	2,993,400	...104.437	3,133,122	3,000,000	2,997,563	.....	.....1,318	.....	.....	.....3.550	3.598	AO.....	25,146	106,500	08/16/2018.	10/06/2023.
44891A	BL	0	Hyundai Capital America Sr Nt.....	LS.....	..	1	2.A FE.....	59,556,034	...125.601	58,548,720	46,615,000	58,697,141	.....	.....(858,894)	.....	.....	.....6.375	2.749	AO.....	685,143	1,890,347	06/15/2021.	04/08/2030.
44891A	BX	4	Hyundia Capital America Sr Nt.....	.....	..	.....1	2.A FE.....	12,681,633	...97.068	12,327,598	12,700,000	12,683,030	.....	.....1,397	.....	.....	.....2.000	2.022	JD.....	11,289	127,000	07/08/2021.	06/15/2028.
44919*	AC	2	I595 Express LLC Sr Nt.....	.....	..	.....	1.F PL.....	22,628,286	...106.316	24,057,562	22,628,286	22,628,286	.....	.....	.....	.....	.....3.310	3.325	MJSD.....	2,081	748,996	10/15/2015.	12/31/2031.
44929@	AH	7	ICRE REIT Hldgs Sr Nt Ser B Tr A.....	.....	..	.....1	2.B.....	11,886,230	...102.326	12,279,072	12,000,000	11,982,782	.....	.....17,473	.....	.....	.....3.310	3.464	JD.....	17,653	397,200	12/15/2015.	12/15/2022.
44929@	AP	9	ICRE REIT Hldgs Ser Nt Ser C Tr C.....	.....	..	.....	2.B.....	13,000,000	...108.512	14,106,573	13,000,000	13,000,000	.....	.....	.....	.....	.....3.760	3.760	JJ.....	238,969	488,800	07/05/2017.	07/05/2029.
44929@	AQ	7	ICRE REIT Hldgs Sr Nt.....	.....	..	.....	2.B.....	13,000,000	...109.095	14,182,376	13,000,000	13,000,000	.....	.....	.....	.....	.....3.850	3.850	MN.....	83,417	500,500	05/01/2019.	05/01/2028.
449669	AK	6	IMC Global Inc Sr Nt.....	.....	..	.....1	2.C FE.....	24,582,867	...123.922	27,498,314	22,190,000	23,324,718	.....	.....(152,526)	.....	.....	.....7.300	6.262	JJ.....	746,940	1,619,870	03/23/2012.	01/15/2028.
449934	AD	0	IMS Health Inc High Yield Corp.....	.....	..	.....1	3.C FE.....	17,522,813	...102.716	17,718,510	17,250,000	17,397,940	.....	.....(27,020)	.....	.....	.....5.000	4.797	AO.....	182,083	862,500	06/23/2017.	10/15/2026.
45174H	BG	1	IHeart Communications Inc Hgh Yld 1st Li.....	.....	..	.....1	4.A FE.....	7,009,930	...101.486	6,931,494	6,830,000	6,988,826	.....	.....(21,105)	.....	.....	.....4.750	3.930	JJ.....	149,596	43,463	08/12/2021.	01/15/2028.
452308	AQ	2	Illinois Tool Works Inc Sr Nt.....	.....	..	.....1	1.E FE.....	4,233,306	...132.104	5,085,996	3,850,000	4,166,344	.....	.....(10,095)	.....	.....	.....4.875	4.255	MS.....	55,264	187,688	05/15/2014.	09/15/2041.
452308	AX	7	Illinois Tool Works Inc Sr Nt.....	.....	..	.....2	1.E FE.....	10,554,280	...105.153	11,566,819	11,000,000	10,762,705	.....	.....44,437	.....	.....	.....2.650	3.131	MN.....	37,247	291,500	01/05/2017.	11/15/2026.
45475Q	AC	7	Indiana Gas Co MT Nt Ser E.....	.....	..	.....	2.A FE.....	10,844,800	...112.640	11,263,960	10,000,000	10,213,773	.....	.....(53,561)	.....	.....	.....6.530	5.846	MS.....	192,272	653,000	05/08/2003.	06/27/2025.
45475Q	AL	7	Indiana Gas Co MT Nt Ser F.....	.....	..	.....	2.A FE.....	5,498,650	...118.809	5,940,425	5,000,000	5,187,244	.....	.....(25,864)	.....	.....	.....6.340	5.592	MS.....	93,339	317,000	02/21/2003.	12/10/2027.
45475Q	AR	4	Indiana Gas Co MT Nt.....	.....	..	.....	2.A FE.....	4,023,560	...127.939	5,117,552	4,000,000	4,010,807	.....	.....(995)	.....	.....	.....7.080	7.035	MS.....	83,387	283,200	02/23/2001.	10/05/2029.
454889	AT	3	Indiana Michigan Pwr Co Sr Nt.....	.....	..	.....1	1.G FE.....	17,341,522	...119.137	20,729,908	17,400,000	17,345,210	.....	.....1,078	.....	.....	.....4.250	4.270	FA.....	279,367	739,500	08/09/2018.	08/15/2048.

SCHEDULE D - PART 1

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

E10.37

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	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost			Rate Used to Obtain Fair Value	Fair Value												Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
456866	AL	6	Ingersoll-Rand Co Deb.....				2.B FE.....	592,039	110.029	661,275	601,000	599,365		367			7.200	7.353	JD.....	3,606	43,272	06/27/1997.	06/01/2025.
45687A	AN	2	Ingersoll-Rand Gl Hld Co Sr Nt.....			1	2.B FE.....	5,197,770	121.721	5,477,423	4,500,000	5,185,956		(11,814)			4.300	3.404	FA.....	69,875	96,750	04/08/2021.	02/21/2048.
457187	AB	8	Ingredion Inc Sr Nt.....			1	2.B FE.....	36,421,415	106.193	38,229,624	36,000,000	36,216,271		(41,840)			3.200	3.063	AO.....	288,000	1,152,000	10/18/2016.	10/01/2026.
458140	AR	1	Intel Corp Sr Nt.....			1	1.E FE.....	19,844,647	101.536	20,156,827	19,852,000	19,851,333		1,130			3.100	3.106	JJ.....	259,841	615,412	07/23/2015.	07/29/2022.
458140	AS	9	Intel Corp Sr Nt.....			1	1.E FE.....	23,235,080	107.830	24,800,946	23,000,000	23,094,929		(24,515)			3.700	3.576	JJ.....	359,311	851,000	09/16/2015.	07/29/2025.
458140	AU	4	Intel Corp Sr Nt.....	LS			1.E FE.....	15,959,360	104.977	16,796,288	16,000,000	15,980,885		4,065			2.600	2.629	MN.....	48,533	416,000	05/12/2016.	05/19/2026.
458140	AX	8	Intel Corp Sr Nt.....			2	1.E FE.....	14,950,200	107.312	16,096,845	15,000,000	14,971,368		4,827			3.150	3.189	MN.....	65,625	472,500	05/08/2017.	05/11/2027.
458140	BM	1	Intel Corp Sr Nt.....			1	1.E FE.....	8,851,311	133.423	8,405,662	6,300,000	8,789,580		(59,475)			4.750	2.713	MS.....	79,800	299,250	12/16/2020.	03/25/2050.
458140	BR	0	Intel Corp Sr Nt.....			1	1.E FE.....	6,486,675	113.801	7,397,072	6,500,000	6,488,675		1,146			3.900	3.925	MS.....	67,600	253,500	03/20/2020.	03/25/2030.
458140	BW	9	Intel Corp Sr Nt.....	LS		1	1.E FE.....	10,108,700	102.913	10,291,280	10,000,000	10,108,270		430			3.050	2.994	FA.....	117,764		09/29/2021.	08/12/2051.
459200	HF	1	International Bus Machs Corp Sr Nt.....			1	1.G FE.....	2,375,560	115.268	2,305,354	2,000,000	2,370,942		(4,618)			4.000	2.803	JD.....	2,444	40,000	08/24/2021.	06/20/2042.
459200	HP	9	International Bus Machs Corp Sr Nt.....	C		1	1.G FE.....	16,213,440	103.969	16,635,072	16,000,000	16,042,906		(26,002)			3.375	3.200	FA.....	225,000	540,000	09/29/2014.	08/01/2023.
459200	HU	8	International Bus Machs Corp Sr Nt.....	C		1	1.G FE.....	5,135,500	105.411	5,270,545	5,000,000	5,034,337		(15,441)			3.625	3.286	FA.....	69,983	181,250	09/29/2014.	02/12/2024.
459200	JR	3	International Bus Machs Corp Sr Nt.....			1	1.G FE.....	1,690,864	107.337	1,717,384	1,600,000	1,665,324		(11,963)			3.300	2.439	JJ.....	22,587	52,800	10/29/2019.	01/27/2027.
459200	JY	8	International Bus Machs Corp Sr Nt.....				1.G FE.....	3,040,180	104.511	3,135,333	3,000,000	3,020,385		(8,255)			3.000	2.701	MN.....	11,500	90,000	07/12/2019.	05/15/2024.
459200	JZ	5	International Bus Machs Corp Sr Nt.....	C		1	1.G FE.....	37,000,238	107.060	37,899,205	35,400,000	36,485,667		(232,256)			3.300	2.553	MN.....	149,270	1,168,200	11/20/2019.	05/15/2026.
459200	KA	8	International Bus Machs Corp Sr Nt.....			1	1.G FE.....	11,868,669	108.779	11,916,739	10,955,000	11,725,261		(74,981)			3.500	2.449	MN.....	48,993	350,963	09/23/2021.	05/15/2029.
459200	KL	4	International Bus Machs Corp Sr Nt.....			1	1.G FE.....	32,389,726	98.152	30,610,508	31,187,000	32,370,712		(18,746)			2.950	2.754	MN.....	117,558	698,767	09/23/2021.	05/15/2050.
459506	AE	1	International Flav & Frag Inc Sr Nt.....			1	2.B FE.....	36,076,524	117.646	42,352,560	36,000,000	36,070,365		(1,588)			4.375	4.362	JD.....	131,250	1,575,000	05/15/2017.	06/01/2047.
460599	AE	3	International Game Tech 1st Lien Nt.....			1	3.C FE.....	4,228,950	106.084	4,232,752	3,990,000	4,196,875		(32,075)			5.250	3.826	JJ.....	96,591	104,738	06/18/2021.	01/15/2029.
461070	AP	9	Interstate Power & Light Sr Nt.....			1	2.A FE.....	7,979,840	111.351	8,908,096	8,000,000	7,985,547		1,828			4.100	4.131	MS.....	86,556	328,000	09/19/2018.	09/26/2028.
46188B	AA	0	Invitation Homes OP Sr Nt.....			1	2.C FE.....	5,943,118	94.143	5,686,231	6,040,000	5,946,631		3,513			2.000	2.179	FA.....	48,656		08/03/2021.	08/15/2031.
465685	AG	0	ITC Holdings Corp Sr Nt.....			1	2.B FE.....	2,615,150	103.561	2,589,030	2,500,000	2,522,060		(14,092)			4.050	3.441	JJ.....	50,625	101,250	08/20/2014.	07/01/2023.
465685	AP	0	ITC Holdings Corp Sr Nt.....			1	2.B FE.....	29,980,675	106.141	31,842,210	30,000,000	29,987,682		1,869			3.350	3.358	MN.....	128,417	1,005,000	06/22/2018.	11/15/2027.
46625H	JM	3	JPMorgan Chase & Co Sub Nt.....				1.G FE.....	24,538,335	139.535	30,697,612	22,000,000	24,205,180		(57,218)			5.625	4.868	FA.....	464,063	1,237,500	09/12/2017.	08/16/2043.
46625H	JY	7	JPMorgan Chase & Co Sub Nt.....				1.G FE.....	21,884,500	106.442	23,417,328	22,000,000	21,964,421		12,319			3.875	3.939	MS.....	262,854	852,500	09/03/2014.	09/10/2024.
46625H	LL	2	JPMorgan Chase & Co Sub Nt.....				1.G FE.....	3,166,317	130.915	3,927,441	3,000,000	3,155,015		(3,633)			4.950	4.588	JD.....	12,375	148,500	08/30/2018.	06/01/2045.
46625H	MN	7	JPMorgan Chase & Co Sr Nt.....				1.F FE.....	8,966,160	108.169	9,735,201	9,000,000	8,986,449		3,502			3.900	3.946	JJ.....	161,850	351,000	07/14/2015.	07/15/2025.
46625H	NJ	5	JPMorgan Chase & Co Sub Nt.....				1.G FE.....	1,993,468	112.041	2,240,828	2,000,000	1,996,471		531			4.250	4.285	AO.....	21,250	85,000	09/24/2015.	10/01/2027.
46625H	RY	8	JPMorgan Chase & Co Sr Nt.....			1	1.F FE.....	2,157,780	108.381	2,167,614	2,000,000	2,114,542		(20,831)			3.782	2.573	FA.....	31,517	75,640	11/20/2019.	02/01/2028.
46647P	AL	0	JP Morgan Chase & Co Sr Nt.....			1	1.F FE.....	50,000,000	117.377	58,688,700	50,000,000	50,000,000					3.964	3.964	MN.....	253,256	1,982,000	11/03/2017.	11/15/2048.
46647P	AM	8	JP Morgan Chase & Co Sr Nt.....			1	1.F FE.....	12,735,928	107.298	13,519,498	12,600,000	12,703,119		(15,413)			3.509	3.357	JJ.....	194,048	442,134	10/29/2019.	01/23/2029.
46647P	AN	6	JP Morgan Chase & Co Sr Nt.....			1	1.F FE.....	7,000,000	116.391	8,147,363	7,000,000	7,000,000					3.897	3.897	JJ.....	119,725	272,790	01/16/2018.	01/23/2049.
46647P	AV	8	JP Morgan Chase & Co Sr Nt.....			1	1.F FE.....	9,000,000	111.754	10,057,869	9,000,000	9,000,000					4.203	4.203	JJ.....	166,019	378,270	07/16/2018.	07/23/2029.
46647P	BL	9	JP Morgan Chase & Co Sr Nt.....			2	1.F FE.....	9,456,776	101.282	9,520,508	9,400,000	9,452,706		(4,070)			2.522	2.447	AO.....	45,438	237,068	04/08/2021.	04/22/2031.
46648@	AC	3	J M Huber Corp Sr Nt.....			1	3.A	5,400,400	102.909	5,145,459	5,000,000	5,029,631		(33,838)			7.390	6.640	AO.....	62,610	369,500	11/25/2003.	10/30/2022.
46659*	AA	5	JM Family Enterprises Inc. Sr Nt Ser A.....				2.B	20,000,000	103.463	20,692,580	20,000,000	20,000,000					3.310	3.310	MN.....	110,333	662,000	11/01/2017.	11/01/2024.
476556	DC	6	Jersey Central Pwr & Lt Co Sr Nt.....			1	2.B FE.....	12,210,885	108.464	12,961,436	11,950,000	12,108,940		(38,202)			4.300	3.919	JJ.....	236,942	513,850	05/15/2019.	01/15/2026.
476556	DD	4	Jersey Central Pwr & Lt Co Sr Nt.....			1	2.B FE.....	2,528,054	101.868	2,582,346	2,535,000	2,528,313		259			2.750	2.780	MS.....	23,238	15,685	06/08/2021.	03/01/2032.
478111	AC	1	Johns Hopkins Health Sys Unsecured Nt.....				1.D FE.....	5,000,000	119.970	5,998,520	5,000,000	5,000,000					3.837	3.837	MN.....	24,514	191,850	11/04/2016.	05/15/2046.

SCHEDULE D - PART 1

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

E10.38

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			NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
478160	AF	1		Johnson & Johnson Nt.....	LS...		1.A FE.....	1,118,540	111.085	1,110,848	1,000,000	1,017,557		(8,651)			6.730	5.727	MN.....	8,599	67,300	11/06/2003.	11/15/2023.
478160	CE	2		Johnson & Johnson Sr Nt.....		2	1.A FE.....	20,007,680	107.047	21,409,480	20,000,000	20,006,331		(1,180)			2.950	2.943	MS.....	193,389	590,000	04/15/2019.	03/03/2027.
478160	CG	7		Johnson & Johnson Sr Nt.....		1	1.A FE.....	10,974,370	119.421	13,136,354	11,000,000	10,976,826		545			3.750	3.763	MS.....	135,208	412,500	02/28/2017.	03/03/2047.
478160	CK	8		Johnson & Johnson Sr Nt.....		1	1.A FE.....	10,986,910	106.762	11,743,787	11,000,000	10,992,127		1,176			2.900	2.913	JJ.....	147,094	319,000	11/08/2017.	01/15/2028.
478160	CM	4		Johnson & Johnson Sr Nt Ser 30 YR.....		1	1.A FE.....	34,868,050	115.315	40,360,320	35,000,000	34,881,407		2,746			3.500	3.520	JJ.....	564,861	1,225,000	11/08/2017.	01/15/2048.
478165	AH	6		Johnson SC & Son Inc Sr Nt.....		1	1.G FE.....	47,083,385	133.867	59,570,949	44,500,000	46,812,028		(53,338)			4.750	4.398	AO.....	446,236	2,113,750	09/13/2016.	10/15/2046.
478375	AH	1		Johnson Control Intl plc Sr Nt.....			2.B FE.....	17,744,010	137.680	21,581,387	15,675,000	17,374,645		(82,877)			6.000	4.919	JJ.....	433,675	940,500	09/12/2017.	01/15/2036.
478375	AJ	7		Johnson Control Intl plc Sr Nt.....			2.B FE.....	3,464,220	119.373	3,581,196	3,000,000	3,406,135		(12,948)			5.700	4.627	MS.....	57,000	171,000	02/02/2017.	03/01/2041.
478375	AL	2		Johnson Control Intl plc Sr Nt.....		1	2.B FE.....	15,409,585	122.394	18,971,132	15,500,000	15,412,598		1,896			4.625	4.664	JJ.....	356,446	716,875	08/01/2018.	07/02/2044.
478375	AU	2		Johnson Control Intl plc Sr Nt.....		2	2.B FE.....	12,416,350	122.010	15,251,275	12,500,000	12,423,663		1,594			4.500	4.541	FA.....	212,500	562,500	02/03/2017.	02/15/2047.
48021P	A*	9		Jones Lang LaSalle Finance BV Sr Nt.....		2	A.....	27,213,600	105.982	28,920,477	27,288,000	27,288,000				(2,030,400)	1.960	1.960	MN.....	68,341	552,932	06/27/2017.	06/27/2027.
48250N	AC	9		KFC/Pizza Hut/Taco Bell Sr Nt.....		1	3.B FE.....	90,198	104.065	91,577	88,000	89,489		(398)			4.750	4.212	JD.....	348	4,180	03/06/2020.	06/01/2027.
485134	BQ	2		Kansas City Power and Light Sr Nt.....		1	1.F FE.....	2,422,375	119.575	2,989,373	2,500,000	2,427,632		1,522			4.200	4.390	JD.....	4,667	105,000	05/21/2018.	06/15/2047.
485134	BR	0		Kansas City Power and Light Sr Nt.....		1	1.F FE.....	3,996,520	120.204	4,808,176	4,000,000	3,996,829		65			4.200	4.205	MS.....	49,467	168,000	02/26/2018.	03/15/2048.
485170	AQ	7		Kansas City Southern Inds Inc Sr Nt.....		1	2.B FE.....	15,397,831	116.593	19,266,993	16,525,000	15,528,356		26,395			4.300	4.752	MN.....	90,796	710,575	07/26/2016.	05/15/2043.
485170	AR	5		Kansas City Southern Inds Inc Sr Nt.....		1	2.B FE.....	15,524,364	103.530	16,047,181	15,500,000	15,507,035		(3,577)			3.850	3.825	MN.....	76,251	596,750	07/26/2016.	11/15/2023.
491674	BK	2		Kentucky Utilities Co 1st Mtg Bd.....		1	1.F FE.....	2,954,010	105.301	3,159,042	3,000,000	2,975,780		5,946			3.300	3.532	AO.....	24,750	99,000	02/28/2018.	10/01/2025.
491674	BL	0		Kentucky Utilities Co 1st Mtg Bd.....		1	1.F FE.....	9,991,700	117.949	11,794,900	10,000,000	9,992,704		172			4.375	4.380	AO.....	109,375	437,500	09/21/2015.	10/01/2045.
49271V	AG	5		Keurig Dr Pepper Inc Sr Nt.....		1	2.B FE.....	567,975	104.223	541,390	519,454	543,102		(17,869)			4.057	0.576	MN.....	2,107	21,074	10/14/2020.	05/25/2023.
49326E	EG	4		KeyCorp Sr MTN.....			2.A FE.....	9,483,755	112.124	10,651,733	9,500,000	9,488,969		1,498			4.100	4.121	AO.....	65,999	389,500	04/23/2018.	04/30/2028.
49326E	EH	2		KeyCorp Sr MT Nt.....			2.A FE.....	3,997,360	109.480	4,379,188	4,000,000	3,998,464		363			4.150	4.161	AO.....	28,589	166,000	10/22/2018.	10/29/2025.
49327M	2K	9		Key Bank NA Sr Nt.....			1.G FE.....	19,952,600	106.328	21,265,680	20,000,000	19,982,031		4,891			3.300	3.328	JD.....	55,000	660,000	05/27/2015.	06/01/2025.
49327M	2T	0		Key Bank NA Sr Nt.....			1.G FE.....	5,998,620	101.271	6,076,236	6,000,000	5,999,798		284			2.300	2.305	MS.....	41,017	138,000	09/07/2017.	09/14/2022.
49327V	2B	9		Key Bank NA Sub Bk Nt.....		2	2.A FE.....	9,217,625	110.226	10,195,933	9,250,000	9,225,645		2,837			3.900	3.942	AO.....	78,163	360,750	03/06/2019.	04/13/2029.
49338C	AB	9		Keyspan Gas East Corp Sr Nt.....		1	2.A FE.....	23,901,444	102.264	24,083,172	23,550,000	23,724,062		(35,037)			2.742	2.571	FA.....	243,947	645,741	09/01/2016.	08/15/2026.
49427R	B#	8		Kilroy Realty L.P. Sr Nt Ser B.....			2.B.....	15,000,000	109.712	16,456,860	15,000,000	15,000,000					4.350	4.350	AO.....	132,313	652,500	10/22/2018.	10/18/2026.
494368	BQ	5		Kimberly-Clark Corp Sr Nt.....	LS...	1	1.F FE.....	2,446,425	104.405	2,610,130	2,500,000	2,477,663		6,644			2.650	2.948	MS.....	22,083	66,250	01/10/2017.	03/01/2025.
494368	BU	6		Kimberly-Clark Corp Sr Nt.....		1	1.F FE.....	14,198,380	105.765	14,807,142	14,000,000	14,089,072		(20,679)			2.750	2.584	FA.....	145,444	385,000	01/10/2017.	02/15/2026.
494368	BV	4		Kimberly-Clark Corp Sr Nt.....		1	1.F FE.....	37,877,386	109.701	41,686,380	38,000,000	37,891,952		2,841			3.200	3.217	JJ.....	510,044	1,216,000	09/08/2016.	07/30/2046.
494368	BY	8		Kimberly-Clark Corp Sr Nt.....		1	1.F FE.....	7,987,520	113.298	9,063,832	8,000,000	7,990,975		1,129			3.950	3.969	MN.....	52,667	316,000	10/24/2018.	11/01/2028.
49446R	AP	4		Kimco Realty Corp Sr Nt.....		1	2.A FE.....	22,030,954	104.179	23,440,253	22,500,000	22,228,645		51,696			2.800	3.073	AO.....	157,500	630,000	04/24/2019.	10/01/2026.
49446R	AQ	2		Kimco Realty Corp Sr Nt.....		2	2.A FE.....	19,842,600	114.153	22,830,660	20,000,000	19,858,239		3,191			4.125	4.171	JD.....	68,750	825,000	11/01/2016.	12/01/2046.
49446R	AR	0		Kimco Realty Corp Sr Nt.....		2	2.A FE.....	9,948,900	102.768	10,276,830	10,000,000	9,983,725		7,205			2.700	2.778	MS.....	90,000	270,000	11/01/2016.	03/01/2024.
49446R	AV	1		Kimco Realty Corp Sr Nt.....		1	2.A FE.....	4,616,951	107.486	5,051,851	4,700,000	4,620,633		1,592			3.700	3.799	AO.....	43,475	173,900	11/14/2019.	10/01/2049.
494550	AW	6		Kinder Morgan Energy - LP Sr Nt.....		1	2.B FE.....	15,201,160	138.787	19,430,180	14,000,000	15,100,411		(45,516)			6.950	6.132	JJ.....	448,661	973,000	10/29/2019.	01/15/2038.
494550	BL	9		Kinder Morgan Energy - LP Sr Nt.....		1	2.B FE.....	10,970,270	101.344	10,945,195	10,800,000	10,815,948		(23,366)			3.950	3.722	MS.....	142,200	426,600	07/28/2014.	09/01/2022.
494550	BN	5		Kinder Morgan Energy - LP Sr Nt.....		1	2.B FE.....	4,690,500	116.731	5,836,545	5,000,000	4,737,589		6,785			5.000	5.426	FA.....	94,444	250,000	08/08/2013.	08/15/2042.
494550	BP	0		Kinder Morgan Energy - LP Sr Nt.....		1	2.B FE.....	8,405,395	116.702	9,919,628	8,500,000	8,417,330		2,127			5.000	5.075	MS.....	141,667	425,000	08/30/2018.	03/01/2043.
494550	BU	9		Kinder Morgan Energy - LP Sr Nt.....		1	2.B FE.....	13,114,075	123.210	15,401,225	12,500,000	13,034,508		(12,665)			5.500	5.174	MS.....	229,167	687,500	07/30/2014.	03/01/2044.
49456B	AG	6		Kinder Morgan Inc Sr Nt.....		1	2.B FE.....	5,877,691	120.715	5,764,146	4,775,000	5,816,498		(61,193)			5.300	3.162	JD.....	21,090	253,075	02/03/2021.	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
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SCHEDULE D - PART 1

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

E10.40

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		F o r e i g n 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-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
539830	BE	8	Lockheed Martin Corp Sr Nt.....	.....		.....1	1.G FE.....	4,985,700	.....	...104.735	5,236,730	5,000,000	4,995,045	.....	.....1,474	.....	.....	.....2.900	2.933	MS.....	48,333	145,000	02/12/2015.	03/01/2025.
539830	BH	1	Lockheed Martin Corp Sr Nt.....	.....		.....1	1.G FE.....	29,842,049	.....	...108.414	32,524,260	30,000,000	29,924,091	.....	.....17,154	.....	.....	.....3.550	3.618	JJ.....	491,083	1,065,000	01/07/2019.	01/15/2026.
539830	BL	2	Lockheed Martin Corp Sr Nt.....	.....		.....1	1.G FE.....	36,634,065	.....	...130.117	48,143,216	37,000,000	36,671,721	.....	.....7,009	.....	.....	.....4.700	4.762	MN.....	222,206	1,739,000	11/16/2015.	05/15/2046.
539830	BN	8	Lockheed Martin Corp Sr Nt.....	.....		.....1	1.G FE.....	2,746,370	.....	...123.876	3,716,292	3,000,000	2,757,113	.....	.....3,563	.....	.....	.....4.090	4.584	MS.....	36,128	122,700	11/20/2018.	09/15/2052.
54336#	AA	6	Longwood Energy Partners LLC Sec Nt.....	.....		.....	2.C PL.....	25,000,000	.....	...112.014	28,003,551	25,000,000	25,000,000	.....	.....	.....	.....	.....4.490	4.490	JD.....	3,118	1,122,500	03/29/2018.	06/30/2051.
543859	AL	6	Loral Corp Deb.....	.....		.....	1.G FE.....	985,140	.....	...120.555	1,205,546	1,000,000	996,213	.....	.....923	.....	.....	.....7.625	7.752	JD.....	3,389	76,250	09/28/1995.	06/15/2025.
546268	AG	8	Louisiana Land & Expl Co Deb.....	.....		.....	1.G FE.....	2,000,000	.....	...112.259	2,245,172	2,000,000	2,000,000	.....	.....	.....	.....	.....7.650	7.650	JD.....	12,750	153,000	12/01/1993.	12/01/2023.
546676	AW	7	Louisville Gas & Elec Co 1st Mtg Bd.....	.....		.....1	1.F FE.....	3,971,080	.....	...105.824	4,232,940	4,000,000	3,984,927	.....	.....3,711	.....	.....	.....3.300	3.408	AO.....	33,000	132,000	02/12/2018.	10/01/2025.
546676	AX	5	Louisville Gas & Elec Co 1st Mtg Bd.....	.....		.....1	1.F FE.....	9,771,490	.....	...118.368	11,244,998	9,500,000	9,747,333	.....	.....(6,398)	.....	.....	.....4.375	4.197	AO.....	103,906	415,625	12/12/2017.	10/01/2045.
548661	DH	7	Lowes Cos Inc Sr Nt.....	.....		.....1	2.A FE.....	20,090,400	.....	...106.700	21,340,080	20,000,000	20,037,017	.....	.....(9,312)	.....	.....	.....3.375	3.321	MS.....	198,750	675,000	10/01/2015.	09/15/2025.
548661	DM	6	Lowes Cos Inc Sr Nt.....	.....		.....1	2.A FE.....	25,112,250	.....	...104.178	26,044,475	25,000,000	25,075,897	.....	.....(17,588)	.....	.....	.....2.500	2.421	AO.....	131,944	625,000	11/20/2019.	04/15/2026.
548661	DP	9	Lowes Cos Inc Sr Nt.....	.....		.....2	2.A FE.....	14,593,370	.....	...106.772	15,481,998	14,500,000	14,563,719	.....	.....(11,491)	.....	.....	.....3.100	3.006	MN.....	72,419	449,500	11/20/2019.	05/03/2027.
548661	DQ	7	Lowes Cos Inc Sr Nt.....	.....		.....2	2.A FE.....	19,240,465	.....	...115.853	21,664,418	18,700,000	19,196,017	.....	.....(11,723)	.....	.....	.....4.050	3.883	MN.....	122,018	757,350	11/14/2019.	05/03/2047.
548661	DR	5	Lowes Cos Inc Sr Nt.....	.....		.....1	2.A FE.....	25,897,215	.....	...109.731	26,335,536	24,000,000	25,503,870	.....	.....(192,667)	.....	.....	.....3.650	2.664	AO.....	209,267	876,000	01/23/2020.	04/05/2029.
548661	DS	3	Lowes Cos Inc Sr Nt.....	.....		.....1	2.A FE.....	7,384,092	.....	...125.975	7,810,450	6,200,000	7,335,758	.....	.....(25,366)	.....	.....	.....4.550	3.491	AO.....	67,391	282,100	01/23/2020.	04/05/2049.
55261F	AJ	3	M&T Bank Corp Sr Nt.....	.....		.....2	1.G FE.....	6,994,610	.....	...103.826	7,267,841	7,000,000	6,998,207	.....	.....1,093	.....	.....	.....3.550	3.567	JJ.....	106,993	248,500	07/19/2018.	07/26/2023.
55279H	AK	6	Manuf & Traders Tr Co Sr Nt.....	.....		.....	1.G FE.....	12,264,130	.....	...104.513	13,586,651	13,000,000	12,734,168	.....	.....79,738	.....	.....	.....2.900	3.604	FA.....	151,847	377,000	07/01/2015.	02/06/2025.
55303X	AF	2	MGM Growth/MGM Finance Sr Nt.....	.....		.....1	3.C FE.....	264,325	.....	...108.301	270,751	250,000	263,253	.....	.....(1,072)	.....	.....	.....4.500	3.482	JJ.....	5,188	5,625	06/18/2021.	01/15/2028.
55336V	AA	8	MPLX LP Sr Nt.....	.....		.....1	2.B FE.....	627,666	.....	...106.624	639,744	600,000	616,327	.....	.....(5,358)	.....	.....	.....4.000	3.005	FA.....	9,067	24,000	10/29/2019.	02/15/2025.
55336V	AG	5	MPLX LP Sr Nt.....	LS.....		1	2.B FE.....	5,538,253	.....	...108.686	5,651,662	5,200,000	5,374,612	.....	.....(61,722)	.....	.....	.....4.875	3.541	JD.....	21,125	253,500	10/29/2019.	12/01/2024.
55336V	AJ	9	MPLX LP Sr Nt.....	.....		.....1	2.B FE.....	18,148,020	.....	...109.446	19,153,033	17,500,000	17,783,332	.....	.....(81,525)	.....	.....	.....4.875	4.324	JD.....	71,094	853,125	03/10/2017.	06/01/2025.
55336V	AK	6	MPLX LP Sr Nt.....	.....		.....1	2.B FE.....	17,239,739	.....	...109.411	19,146,855	17,500,000	17,352,682	.....	.....24,688	.....	.....	.....4.125	4.307	MS.....	240,625	721,875	02/06/2018.	03/01/2027.
55336V	AL	4	MPLX LP Sr Nt.....	.....		.....1	2.B FE.....	10,172,300	.....	...122.747	12,274,740	10,000,000	10,164,829	.....	.....(3,296)	.....	.....	.....5.200	5.082	MS.....	173,333	520,000	05/20/2019.	03/01/2047.
55336V	AN	0	MPLX LP Sr Nt.....	.....		.....1	2.B FE.....	4,148,259	.....	...116.753	4,786,853	4,100,000	4,146,886	.....	.....(963)	.....	.....	.....4.700	4.623	AO.....	40,681	192,700	10/29/2019.	04/15/2048.
55336V	AR	1	MPLX LP Sr Nt.....	.....		.....1	2.B FE.....	7,450,200	.....	...108.795	8,159,625	7,500,000	7,467,033	.....	.....4,564	.....	.....	.....4.000	4.081	MS.....	88,333	300,000	04/30/2018.	03/15/2028.
55336V	AT	7	MPLX LP Sr Nt.....	.....		.....1	2.B FE.....	2,276,780	.....	...128.222	2,564,440	2,000,000	2,266,363	.....	.....(5,007)	.....	.....	.....5.500	4.625	FA.....	41,556	110,000	10/29/2019.	02/15/2049.
55336V	BQ	2	MPLX LP Sr Nt.....	.....		.....1	2.B FE.....	6,695,502	.....	...99.940	6,596,040	6,600,000	6,692,963	.....	.....(2,539)	.....	.....	.....2.650	2.463	FA.....	66,073	.....	09/23/2021.	08/15/2030.
55354G	AM	2	MSCI Inc Sr Nt.....	.....		.....1	3.A FE.....	1,980,000	.....	...104.044	2,060,077	1,980,000	1,980,000	.....	.....	.....	.....	.....3.625	3.625	MN.....	11,963	33,296	04/30/2021.	11/01/2031.
559080	AC	0	Magellan Midstream Partn Sr Nt.....	.....		.....1	2.A FE.....	7,985,727	.....	...131.281	8,861,481	6,750,000	7,792,596	.....	.....(44,575)	.....	.....	.....6.400	4.950	MN.....	72,000	432,000	04/03/2017.	05/01/2037.
559080	AF	3	Magellan Midstream Partn Sr Nt.....	.....		.....1	2.A FE.....	1,805,540	.....	...105.431	2,108,618	2,000,000	1,821,512	.....	.....4,822	.....	.....	.....4.200	4.886	JD.....	7,000	84,000	06/29/2018.	12/01/2042.
559080	AG	1	Magellan Midstream Partn Sr Nt.....	.....		.....1	2.A FE.....	26,533,760	.....	...121.309	30,327,300	25,000,000	26,369,195	.....	.....(35,451)	.....	.....	.....5.150	4.743	AO.....	271,806	1,287,500	04/04/2017.	10/15/2043.
559080	AK	2	Magellan Midstream Partn Sr Nt.....	.....		.....2	2.A FE.....	13,594,800	.....	...111.765	14,026,508	12,550,000	13,092,082	.....	.....(126,086)	.....	.....	.....5.000	3.802	MS.....	209,167	627,500	03/06/2018.	03/01/2026.
559080	AP	1	Magellan Midstream Partn Sr Nt.....	.....		.....1	2.A FE.....	12,933,423	.....	...106.583	13,791,788	12,940,000	12,933,863	.....	.....115	.....	.....	.....3.950	3.953	MS.....	170,377	511,130	08/08/2019.	03/01/2050.
56081#	BY	5	Major League Baseball Tr Nt Ser 42.....	.....		.....	1.F FE.....	10,000,000	.....	...102.019	10,201,940	10,000,000	10,000,000	.....	.....	.....	.....	.....2.420	2.420	JD.....	14,117	242,000	04/14/2020.	12/10/2029.
56081#	CA	6	Major League Baseball Tr Sr Sec Nt Ser 4.....	.....		.....	1.F FE.....	7,000,000	.....	...105.174	7,362,208	7,000,000	7,000,000	.....	.....	.....	.....	.....3.150	3.150	JD.....	12,863	220,500	06/10/2020.	12/10/2024.
565849	AB	2	Marathon Oil Corp Sr Nt.....	.....		.....1	2.C FE.....	2,306,543	.....	...129.198	2,390,163	1,850,000	2,240,276	.....	.....(30,036)	.....	.....	.....6.800	4.232	MS.....	37,041	125,800	09/25/2019.	03/15/2032.
565849	AM	8	Marathon Oil Corp Sr Nt.....	LS.....		1	2.C FE.....	14,119,440	.....	...120.768	16,907,506	14,000,000	14,109,163	.....	.....(2,497)	.....	.....	.....5.200	5.141	JD.....	60,667	728,000	06/19/2017.	06/01/2045.
565849	AP	1	Marathon Oil Corp Sr Nt.....	LS.....		2	2.C FE.....	16,284,626	.....	...109.751	16,682,182	15,200,000	15,993,955	.....	.....(135,140)	.....	.....	.....4.400	3.316	JJ.....	308,391	668,800	11/20/2019.	07/15/2027.
57169*	AR	8	Mars Inc Sr Nt Ser H.....	.....		.....1	1.F.....	30,000,000	.....	...101.882	30,564,720	30,000,000	30,000,000	.....	.....	.....	.....	.....3.340	3.340	AO.....	222,667	1,002,000	10/11/2012.	10/11/2022.
57169*	AV	9	Mars Inc Sr Nt Ser L.....	.....		.....	1.F.....	13,623,870	.....	...102.486	13,323,219	13,000,000	13,368,751	.....	.....(210,079)	.....	.....	.....2.510	0.859	MS.....	85,201	326,300	10/15/2020.	09/27/2023.

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	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
57169* AY 3	Mars Inc Sr Nt Ser O.....				1.F		25,000,000	...105.020	26,255,075	25,000,000	25,000,000					2.820	2.820	MS.....	184,083	705,000	09/27/2016.	09/27/2028.
57169* BF 3	Mars Inc Sr Nt Ser U-1.....			1	1.F		20,000,000	...108.316	21,663,180	20,000,000	20,000,000					3.530	3.530	MS.....	180,422	706,000	03/29/2017.	03/29/2027.
57169* BL 0	Mars Inc Sr Nt Ser X.....				1.F		25,000,000	...116.701	29,175,275	25,000,000	25,000,000					4.070	4.070	MS.....	260,028	1,017,500	03/29/2017.	03/29/2037.
573284 AW 6	Martin Marietta Materials Inc Sr Nt.....	LS...			2.B FE		17,249,126	...99.489	17,171,853	17,260,000	17,249,688		561			2.400	2.407	JJ.....	205,969		06/23/2021.	07/15/2031.
573284 AX 4	Martin Marietta Materials Inc Sr Nt.....				2.B FE		1,289,561	...101.534	1,319,947	1,300,000	1,289,676		115			3.200	3.242	JJ.....	20,684		06/23/2021.	07/15/2051.
575718 AE 1	Mass Institute of Tech Unsecured Nt.....			1	1.A FE		20,000,000	...121.742	24,348,300	20,000,000	20,000,000					3.959	3.959	JJ.....	395,900	791,800	09/22/2014.	07/01/2038.
57629V BV 1	Mass Mutual Global Funding Sr Nt.....				1.B FE		11,967,000	...105.451	12,654,072	12,000,000	11,991,441		3,557			3.600	3.633	AO.....	98,400	432,000	04/02/2014.	04/09/2024.
57636Q AG 9	Mastercard Inc Sr Nt.....			1	1.E FE		2,397,350	...106.522	2,663,043	2,500,000	2,438,619		11,328			2.950	3.501	MN.....	8,194	73,750	03/06/2018.	11/21/2026.
57636Q AJ 3	Mastercard Inc Sr Nt.....			2	1.E FE		3,990,640	...109.603	4,384,100	4,000,000	3,993,861		879			3.500	3.528	FA.....	48,611	140,000	02/21/2018.	02/26/2028.
57636Q AL 8	Mastercard Inc Sr Nt.....			1	1.E FE		24,963,750	...116.234	29,058,450	25,000,000	24,965,585		720			3.650	3.658	JD.....	76,042	912,500	05/28/2019.	06/01/2049.
57636Q AM 6	Mastercard Inc Sr Nt.....			1	1.E FE		3,994,480	...107.033	4,281,332	4,000,000	3,995,758		504			2.950	2.966	JD.....	9,833	118,000	05/28/2019.	06/01/2029.
57636Q AP 9	Mastercard Inc Sr Nt.....			1	1.E FE		1,746,605	...110.116	1,927,021	1,750,000	1,747,126		298			3.350	3.373	MS.....	15,470	58,625	03/24/2020.	03/26/2030.
578454 AC 4	Mayo Clinic Unsecured Nt.....			1	1.C FE		20,018,750	...121.590	24,318,000	20,000,000	20,016,510		(360)			4.000	3.995	MN.....	102,222	800,000	02/27/2013.	11/15/2047.
579780 AJ 6	McCormick & Co Inc Sr Nt.....			1	2.B FE		3,271,747	...103.511	3,415,870	3,300,000	3,294,600		3,098			3.500	3.602	MS.....	38,500	115,500	08/15/2013.	09/01/2023.
579780 AN 7	McCormick & Co Inc Sr Nt.....			1	2.B FE		10,489,305	...108.168	11,357,682	10,500,000	10,493,430		982			3.400	3.412	FA.....	134,867	357,000	08/11/2017.	08/15/2027.
579780 AP 2	McCormick & Co Inc Sr Nt.....			2	2.B FE		3,039,270	...120.417	3,612,522	3,000,000	3,035,980		(815)			4.200	4.123	FA.....	47,600	126,000	08/16/2017.	08/15/2047.
58013M FB 5	McDonalds Corp Sr Nt.....	LS...		1	2.A FE		7,149,450	...108.323	7,582,589	7,000,000	7,104,053		(19,439)			3.500	3.169	MS.....	81,667	245,000	11/20/2019.	03/01/2027.
58013M FE 9	McDonalds Corp Sr Nt.....			1	2.A FE		999,620	...102.971	1,029,710	1,000,000	999,903		75			3.350	3.358	AO.....	8,375	33,500	03/14/2018.	04/01/2023.
58013M FF 6	McDonalds Corp Sr Nt.....			1	2.A FE		56,946,026	...110.009	62,705,016	57,000,000	56,971,094		1,806			3.800	3.805	AO.....	541,500	2,166,000	04/18/2019.	04/01/2028.
58013M FH 2	McDonalds Corp Sr MTN.....			1	2.A FE		4,189,438	...123.560	4,015,697	3,250,000	4,166,226		(22,443)			4.450	2.904	MS.....	48,208	144,625	01/21/2021.	09/01/2048.
58013M FR 0	McDonalds Corp Sr MTN.....			1	2.A FE		630,645	...121.769	608,843	500,000	627,504		(2,966)			4.200	2.862	AO.....	5,250	21,000	12/08/2020.	04/01/2050.
581557 AM 7	McKesson Corp Deb.....			1	2.B FE		1,143,051	...126.868	1,268,681	1,000,000	1,052,425		(8,320)			7.650	6.440	MS.....	25,500	76,500	07/01/2004.	03/01/2027.
581557 BE 4	McKesson Corp Sr Nt.....			1	2.B FE		20,000,000	...105.060	21,012,020	20,000,000	20,000,000					3.796	3.796	MS.....	223,542	759,200	03/05/2014.	03/15/2024.
58174# AF 1	McKinsey & Co Inc Sr Nt.....			1	1.E PL		27,000,000	...101.002	27,270,648	27,000,000	27,000,000					2.700	2.700	JD.....	40,500	729,000	06/11/2020.	06/11/2027.
585055 AQ 9	Medtronic Inc Sr Nt.....			1	1.G FE		9,008,480	...147.467	11,797,336	8,000,000	8,768,702		(26,006)			6.500	5.621	MS.....	153,111	520,000	07/17/2009.	03/15/2039.
585055 AY 2	Medtronic Inc Sr Nt.....	LS...		1	1.G FE		9,794,300	...119.926	11,992,630	10,000,000	9,831,174		4,894			4.000	4.120	AO.....	100,000	400,000	03/19/2013.	04/01/2043.
585055 BS 4	Medtronic Inc Sr Nt.....			1	1.G FE		10,644,845	...106.586	11,191,488	10,500,000	10,553,817		(15,681)			3.500	3.330	MS.....	108,208	367,500	09/02/2015.	03/15/2025.
585055 BU 9	Medtronic Inc Sr Nt.....			1	1.G FE		5,639,035	...131.511	6,575,565	5,000,000	5,577,676		(15,163)			4.625	3.866	MS.....	68,090	231,250	09/12/2017.	03/15/2045.
586054 AC 2	Memorial Sloan-Kettering Sr Nt.....			1	1.D FE		4,981,850	...128.551	6,427,560	5,000,000	4,983,052		227			4.200	4.219	JJ.....	105,000	210,000	02/04/2015.	07/01/2055.
58933Y AF 2	Merck & Co Inc Sr Nt.....			1	1.E FE		39,965,200	...102.935	41,174,080	40,000,000	39,994,600		3,791			2.800	2.810	MN.....	133,778	1,120,000	05/15/2013.	05/18/2023.
58933Y AJ 4	Merck & Co Inc Sr Nt.....			1	1.E FE		14,954,100	...121.837	18,275,580	15,000,000	14,962,080		1,083			4.150	4.168	MN.....	74,354	622,500	05/15/2013.	05/18/2043.
58933Y AX 3	Merck & Co Inc Sr Nt.....			1	1.E FE		20,460,000	...109.141	21,828,160	20,000,000	20,344,541		(43,814)			3.400	3.122	MS.....	215,333	680,000	04/11/2019.	03/07/2029.
59022C AB 9	Merrill Lynch & Co Sub Nt.....			1	2.A FE		5,011,350	...118.345	5,917,235	5,000,000	5,004,627		(825)			6.220	6.197	MS.....	91,572	311,000	03/10/2011.	09/15/2026.
59022C AJ 2	Merrill Lynch & Co Sub Nt.....			1	2.A FE		19,303,800	...134.808	26,961,500	20,000,000	19,470,715		20,415			6.110	6.386	JJ.....	515,956	1,222,000	03/14/2011.	01/29/2037.
59023V AA 8	Merrill Lynch & Co Sub Nt.....			1	2.A FE		9,225,760	...157.217	12,577,392	8,000,000	8,967,267		(32,306)			7.750	6.536	MN.....	80,944	620,000	03/14/2011.	05/14/2038.
59073@ AA 4	Mesquite Power Priv Pl.....				2.B PL		29,592,151	...111.678	33,048,010	29,592,151	29,592,151					4.640	4.667	MJSD.....	3,814	1,373,076	04/09/2015.	12/31/2039.
59073@ AB 2	Mesquite Power Ser 17-A Sec Nt.....				2.B PL		18,760,828	...114.092	21,404,652	18,760,828	18,760,828					4.640	4.668	MJSD.....	2,418	870,502	11/22/2017.	12/31/2046.
59182* AE 6	MetLife Investment Management, Sr Nt Ser.....				2.A Z.....		10,000,000	...99.019	9,901,930	10,000,000	10,000,000					2.670	2.670	MON.....	13,350		12/13/2021.	12/13/2031.
59182* AF 3	MetLife Investment Management, Sr Nt Ser.....				2.B Z.....		5,000,000	...98.536	4,926,805	5,000,000	5,000,000					2.810	2.810	MON.....	7,025		12/13/2021.	12/13/2033.

SCHEDULE D - PART 1

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

E10.42

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		F o r e i g n 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-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
591894	CC	2	Metropolitan Edison Company Nt.....	.....		.....	1 2.B FE.....	17,997,355	.....	...111.889	19,860,369	17,750,000	17,943,165	.....	.....(25,634)	.....	.....	.....4.300	4.108	JJ.....	351,943	763,250	10/31/2019.	01/15/2029.
59217G	BY	4	Met Life Global Funding I Sr Nt.....	.....		.....	1.D FE.....	17,287,770	.....	...107.944	18,350,497	17,000,000	17,153,111	.....	.....(28,684)	.....	.....	.....3.450	3.249	JD.....	21,179	586,500	08/28/2018.	12/18/2026.
59217G	CK	3	Met Life Global Funding I Secured Nt.....	.....		.....	1.D FE.....	59,482,950	.....	...106.395	63,837,180	60,000,000	59,684,026	.....	.....48,639	.....	.....	.....3.000	3.100	MS.....	510,000	1,800,000	06/20/2019.	09/19/2027.
59217G	DC	0	Met Life Global Funding I Secured Nt.....	.....		.....	1.D FE.....	5,495,270	.....	...107.038	5,887,101	5,500,000	5,496,340	.....	.....431	.....	.....	.....3.050	3.060	JD.....	6,524	167,750	06/11/2019.	06/17/2029.
59447#	AG	8	Michigan Electric Transmission Sr Sec Nt.....	.....		.....	1.F.....	5,000,000	.....	...108.291	5,414,560	5,000,000	5,000,000	.....	.....3.900	.....	.....	.....3.900	3.900	AO.....	35,208	195,000	04/26/2016.	04/26/2046.
59447#	AL	7	Michigan Electric Transmission Sr Nt.....	.....		.....	1.F.....	11,000,000	.....	...93.075	10,238,239	11,000,000	11,000,000	.....	.....	.....	.....	.....2.900	2.900	FA.....	131,144	.....	08/03/2021.	08/03/2051.
594918	BJ	2	Microsoft Corp Sr Nt.....	.....		.....	1.A FE.....	9,997,400	.....	...106.642	10,664,160	10,000,000	9,998,906	.....	.....264	.....	.....	.....3.125	3.128	MN.....	50,347	312,500	10/29/2015.	11/03/2025.
594918	BL	7	Microsoft Corp Sr Nt.....	.....		.....	1.A FE.....	33,829,608	.....	...132.330	44,198,120	33,400,000	33,789,247	.....	.....(9,873)	.....	.....	.....4.450	4.369	MN.....	239,459	1,486,300	08/08/2017.	11/03/2045.
594918	BQ	6	Microsoft Corp Sr Nt.....	.....		.....	1.A FE.....	13,808,589	.....	...101.909	14,114,327	13,850,000	13,839,990	.....	.....6,082	.....	.....	.....2.000	2.046	FA.....	110,031	277,000	08/01/2016.	08/08/2023.
594918	BR	4	Microsoft Corp Sr Nt.....	.....		.....	1.A FE.....	24,953,500	.....	...104.677	26,169,300	25,000,000	24,977,204	.....	.....4,627	.....	.....	.....2.400	2.421	FA.....	238,333	600,000	08/01/2016.	08/08/2026.
594918	BT	0	Microsoft Corp Sr Nt.....	.....		.....	1.A FE.....	39,806,000	.....	...120.360	48,143,800	40,000,000	39,827,102	.....	.....4,234	.....	.....	.....3.700	3.727	FA.....	587,889	1,480,000	08/01/2016.	08/08/2046.
594918	BX	1	Microsoft Corp Sr Nt.....	.....		.....	1.A FE.....	16,379,880	.....	...104.020	17,163,284	16,500,000	16,461,358	.....	.....17,595	.....	.....	.....2.875	2.991	FA.....	191,068	474,375	01/30/2017.	02/06/2024.
594918	BY	9	Microsoft Corp Sr Nt.....	.....		.....	1.A FE.....	19,430,775	.....	...108.902	21,235,871	19,500,000	19,461,857	.....	.....6,756	.....	.....	.....3.300	3.342	FA.....	259,188	643,500	01/30/2017.	02/06/2027.
594918	CA	0	Microsoft Corp Sr Nt.....	.....		.....	1.A FE.....	5,983,860	.....	...129.943	7,796,604	6,000,000	5,985,317	.....	.....322	.....	.....	.....4.250	4.266	FA.....	102,708	255,000	01/30/2017.	02/06/2047.
59523U	AU	1	Mid-America Apartments Sr Nt.....	.....		.....	2.A FE.....	586,599	.....	...98.870	588,275	595,000	586,667	.....	.....68	.....	.....	.....2.875	2.946	MS.....	6,272	.....	08/05/2021.	09/15/2051.
59524Q	AA	3	Mid-Atlantic Interstate Sr Nt.....	.....		.....	2.B FE.....	11,296,739	.....	...109.949	12,424,181	11,300,000	11,297,890	.....	.....283	.....	.....	.....4.100	4.103	MN.....	59,199	463,300	06/08/2018.	05/15/2028.
595620	AL	9	MidAmerican Energy Co 1st Mtg.....	.....		.....	1.E FE.....	18,910,320	.....	...127.486	24,222,378	19,000,000	18,923,890	.....	.....1,952	.....	.....	.....4.800	4.830	MS.....	268,533	912,000	09/12/2013.	09/15/2043.
595620	AT	2	MidAmerican Energy Co 1st Mtg Bd.....	.....		.....	1.E FE.....	10,490,655	.....	...110.320	11,583,621	10,500,000	10,492,701	.....	.....860	.....	.....	.....3.650	3.661	AO.....	80,908	383,250	01/07/2019.	04/15/2029.
595620	AU	9	MidAmerican Energy Co 1st Mtg Bd.....	.....		.....	1.E FE.....	9,442,050	.....	...123.929	11,773,265	9,500,000	9,445,066	.....	.....1,030	.....	.....	.....4.250	4.286	JJ.....	186,174	403,750	01/07/2019.	07/15/2049.
607120	FN	7	Mobile Airport Authority Sr Nt Ser B1.....	.....		.....	1.F.....	6,152,147	.....	...104.771	6,445,660	6,152,147	6,152,147	.....	.....	.....	.....	.....3.180	3.193	FMAN.....	28,259	195,638	06/17/2019.	05/09/2039.
60871R	AD	2	Molson Coors Brewing Co Co Gtd Nt.....	.....		.....	2.C FE.....	22,639,100	.....	...120.933	26,605,150	22,000,000	22,520,552	.....	.....(14,999)	.....	.....	.....5.000	4.815	MN.....	183,333	1,100,000	05/17/2012.	05/01/2042.
60871R	AG	5	Molson Coors Brewing Co Sr Nt.....	.....		.....	2.C FE.....	45,055,640	.....	...104.741	47,133,270	45,000,000	45,022,461	.....	.....(5,086)	.....	.....	.....3.000	2.987	JJ.....	622,500	1,350,000	11/15/2016.	07/15/2026.
60871R	AH	3	Molson Coors Brewing Co Sr Nt.....	.....		.....	2.C FE.....	19,871,400	.....	...111.297	22,259,360	20,000,000	19,884,767	.....	.....2,632	.....	.....	.....4.200	4.238	JJ.....	387,333	840,000	06/28/2016.	07/15/2046.
609207	AM	7	Mondelez International Sr Nt.....	.....		.....	2.B FE.....	12,907,980	.....	...114.430	14,875,939	13,000,000	12,937,261	.....	.....8,450	.....	.....	.....4.125	4.212	MN.....	80,438	536,250	06/05/2018.	05/07/2028.
609207	AP	0	Mondelez International Sr Nt.....	.....		.....	2.B FE.....	14,643,090	.....	...122.417	15,914,262	13,000,000	14,615,358	.....	.....(29,836)	.....	.....	.....4.625	3.851	MN.....	90,188	601,250	03/08/2021.	05/07/2048.
609207	AR	6	Mondelez International Sr Nt.....	LS.....		.....	2.B FE.....	2,140,980	.....	...107.743	2,154,862	2,000,000	2,095,584	.....	.....(21,838)	.....	.....	.....3.625	2.399	FA.....	27,792	72,500	11/20/2019.	02/13/2026.
615369	AE	5	Moodys Corp Sr Nt.....	.....		.....	2.A FE.....	34,021,707	.....	...135.674	38,938,438	28,700,000	33,513,266	.....	.....(128,208)	.....	.....	.....5.250	4.102	JJ.....	694,779	1,506,750	10/17/2018.	07/15/2044.
615369	AM	7	Moodys Corp Sr Nt.....	.....		.....	2.A FE.....	25,961,752	.....	...107.441	28,256,852	26,300,000	26,068,678	.....	.....32,926	.....	.....	.....3.250	3.409	JJ.....	394,135	854,750	10/17/2018.	01/15/2028.
615369	AP	0	Moodys Corp Sr Nt.....	.....		.....	2.A FE.....	3,473,715	.....	...113.165	3,960,772	3,500,000	3,480,335	.....	.....2,325	.....	.....	.....4.250	4.343	FA.....	61,979	148,750	12/03/2018.	02/01/2029.
615369	AQ	8	Moodys Corp Sr Nt.....	.....		.....	2.A FE.....	1,966,560	.....	...133.098	2,661,966	2,000,000	1,968,159	.....	.....552	.....	.....	.....4.875	4.983	JD.....	3,792	97,500	12/03/2018.	12/17/2048.
615394	AM	5	MOOG INC Sr Nt.....	.....		.....	3.C FE.....	3,216,338	.....	...100.675	3,231,655	3,210,000	3,213,895	.....	.....(1,969)	.....	.....	.....4.250	4.167	JD.....	6,063	136,425	02/23/2021.	12/15/2027.
617446	8C	6	Morgan Stanley Dean Witter Sr Nt.....	.....		.....	1.G FE.....	4,253,668	.....	...108.494	4,448,258	4,100,000	4,162,420	.....	.....(16,179)	.....	.....	.....4.000	3.541	JJ.....	71,978	164,000	10/23/2015.	07/23/2025.
617446	8G	7	Morgan Stanley Dean Witter Sr Nt.....	.....		.....	1.G FE.....	5,493,684	.....	...113.813	5,576,842	4,900,000	5,368,268	.....	.....(58,911)	.....	.....	.....4.431	2.923	JJ.....	95,291	217,119	10/29/2019.	01/23/2030.
617446	8P	7	Morgan Stanley Dean Witter Sr MTN.....	.....		.....	1.F FE.....	6,594,229	.....	...109.150	6,493,322	5,949,000	6,556,910	.....	.....(37,319)	.....	.....	.....3.622	2.257	AO.....	53,868	107,736	06/08/2021.	04/01/2031.
617446	8U	6	Morgan Stanley Dean Witter Fix to Flt Sr.....	.....		.....	1.F FE.....	28,264,200	.....	...94.855	28,456,470	30,000,000	28,350,862	.....	.....86,662	.....	.....	.....1.794	2.410	FA.....	206,310	269,100	05/20/2021.	02/13/2032.
617446	8X	0	Morgan Stanley Dean Witter Sr Nt Fixed t.....	.....		.....	1.F FE.....	15,000,000	.....	...95.662	14,349,330	15,000,000	15,000,000	.....	.....	.....	.....	.....1.928	1.928	AO.....	50,610	219,310	01/20/2021.	04/28/2032.
617446	8Y	8	Morgan Stanley Dean Witter Sr Nt Fixed t.....	.....		.....	1.F FE.....	7,400,000	.....	...98.253	7,270,752	7,400,000	7,400,000	.....	.....	.....	.....	.....2.802	2.802	JJ.....	89,851	103,674	01/20/2021.	01/25/2052.
61744Y	AK	4	Morgan Stanley MT Nt.....	.....		.....	1.G FE.....	31,000,000	.....	...107.914	33,453,185	31,000,000	31,000,000	.....	.....	.....	.....	.....3.591	3.591	JJ.....	491,668	1,113,210	07/19/2017.	07/22/2028.
61744Y	AN	8	Morgan Stanley Sr Nt.....	.....		.....	1.G FE.....	4,988,750	.....	...102.455	5,122,765	5,000,000	4,997,466	.....	.....2,315	.....	.....	.....3.125	3.174	JJ.....	68,576	156,250	01/18/2018.	01/23/2023.
61744Y	AP	3	Morgan Stanley Sr Nt.....	.....		.....	1.G FE.....	34,888,967	.....	...108.961	35,890,796	32,939,000	34,730,718	.....	.....(155,648)	.....	.....	.....3.772	2.770	JJ.....	541,850	932,420	06/08/2021.	01/24/2029.

SCHEDULE D - PART 1

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

E10.43

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			Code	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
61746B	DZ	6			1	1.G FE.....	8,981,550	108.435	9,759,168	9,000,000	8,991,623		1,864			3.875	3.900	JJ.....	149,188	348,750	01/22/2016.	01/27/2026.
61746B	EF	9			1	1.G FE.....	2,135,260	108.539	2,170,778	2,000,000	2,097,997		(17,938)			3.625	2.584	JJ.....	32,424	72,500	11/20/2019.	01/20/2027.
61747Y	EF	8			2	2.A FE.....	14,444,000	96.254	13,902,884	14,444,000	14,444,000					2.484	2.484	MS.....	104,647		09/13/2021.	09/16/2036.
61761J	ZN	2			2	2.A FE.....	17,811,052	110.041	19,807,452	18,000,000	17,883,728		19,098			3.950	4.086	AO.....	134,300	711,000	08/30/2018.	04/23/2027.
61772B	AC	7			1	1.F FE.....	4,900,000	105.199	5,154,746	4,900,000	4,900,000					3.217	3.217	AO.....	30,213	78,817	04/19/2021.	04/22/2042.
61773*	AA	5			1	1.G PL.....	27,393,388	105.260	28,834,282	27,393,388	27,393,388					3.320	3.333	MJSD.	2,526	621,465	07/12/2021.	07/12/2051.
61945C	AD	5			1	2.C FE.....	577,235	124.031	620,155	500,000	567,228		(4,599)			5.450	3.969	MN.....	3,482	27,250	10/04/2019.	11/15/2033.
61945C	AE	3			2	2.C FE.....	8,399,940	133.400	9,771,579	7,325,000	8,345,445		(26,719)			5.625	4.606	MN.....	52,648	412,031	01/27/2020.	11/15/2043.
61945C	AG	8			1	2.C FE.....	11,474,414	110.287	12,021,272	10,900,000	11,330,904		(68,702)			4.050	3.275	MN.....	56,408	441,450	11/20/2019.	11/15/2027.
620076	AH	2			2	2.C FE.....	16,521,150	117.287	17,593,065	15,000,000	15,475,938		(122,817)			7.500	6.437	MN.....	143,750	1,125,000	04/27/2010.	05/15/2025.
620076	AK	5			2	2.C FE.....	13,140,710	115.461	15,009,982	13,000,000	13,047,240		(11,123)			6.500	6.387	MS.....	281,667	845,000	04/28/2010.	09/01/2025.
620076	BF	5			1	2.C FE.....	4,926,400	106.650	5,332,505	5,000,000	4,977,430		7,857			4.000	4.181	MS.....	66,667	200,000	08/14/2014.	09/01/2024.
620076	BL	2			1	2.C FE.....	1,099,090	113.098	1,130,981	1,000,000	1,076,914		(11,691)			4.600	3.160	FA.....	16,356	46,000	01/24/2020.	02/23/2028.
620076	BN	8			1	2.C FE.....	22,320,179	114.338	23,210,573	20,300,000	21,916,930		(197,361)			4.600	3.338	MN.....	98,568	933,800	01/27/2020.	05/23/2029.
623115	AC	6			1	1.G FE.....	1,500,000	107.326	1,609,884	1,500,000	1,500,000					3.831	3.831	JJ.....	28,733	57,465	12/14/2017.	07/01/2035.
623115	AD	4			1	1.G FE.....	8,444,538	115.130	9,762,990	8,480,000	8,448,084		953			3.981	4.008	JJ.....	168,794	337,589	02/05/2018.	07/01/2048.
626717	AG	7			1	3.C FE.....	25,205,936	100.137	25,780,296	25,745,000	25,277,451		10,261			6.375	6.536	JD.....	136,770	1,641,244	05/16/2013.	12/01/2042.
628530	BC	0	LS..		1	2.C FE.....	993,820	124.254	1,242,544	1,000,000	994,659		125			5.400	5.442	MN.....	4,800	54,000	11/19/2013.	11/29/2043.
62877V	AB	7			2	3.B FE.....	486,875	109.261	508,065	465,000	482,372		(4,156)			6.625	5.499	FA.....	12,408	30,806	11/25/2020.	08/06/2029.
62886H	AP	6	LS..		1	5.A FE.....	11,800,000	94.678	11,171,945	11,800,000	11,800,000					3.625	3.625	JD.....	19,011	427,750	12/02/2019.	12/15/2024.
628931	AB	3			1	1.G FE.....	7,963,800	118.080	7,084,812	6,000,000	6,417,297		(132,640)			8.250	5.560	MN.....	82,500	495,000	03/24/2004.	11/01/2024.
62912X	AF	1			2	2.C FE.....	29,370,626	111.291	31,220,520	28,053,000	28,936,915		(152,658)			4.875	4.183	FA.....	516,643	1,367,584	11/14/2019.	08/15/2027.
62927#	AN	6			1	1.E FE.....	13,869,250	112.269	15,570,813	13,869,250	13,869,250					4.010	4.010	AO.....	117,411	556,157	10/15/2018.	04/15/2035.
62927@	AA	6			1	2.B PL.....	6,000,000	106.881	6,412,860	6,000,000	6,000,000					4.180	4.202	MJSD.	13,237	250,800	09/29/2014.	09/29/2024.
62927@	AG	3			2	2.B PL.....	12,000,000	104.799	12,575,856	12,000,000	12,000,000					3.290	3.304	MJSD.	20,837	394,800	08/13/2020.	08/13/2030.
62928C	AA	0			2	2.C FE.....	14,567,059	101.908	14,746,131	14,470,000	14,562,649		(4,410)			3.250	3.171	JJ.....	296,534		05/27/2021.	07/15/2031.
629377	CR	1			1	3.B FE.....	2,164,800	97.996	2,082,404	2,125,000	2,160,117		(4,484)			3.625	3.349	FA.....	29,101	54,136	06/18/2021.	02/15/2031.
62952E	AA	5			1	1.G FE.....	16,477,469	121.166	19,816,618	16,355,000	16,458,222		(3,105)			4.428	4.381	JJ.....	362,100	724,199	07/12/2017.	07/01/2042.
62952E	AB	3			1	1.G FE.....	14,510,702	143.655	19,968,045	13,900,000	14,424,784		(12,618)			5.750	5.450	JJ.....	399,625	799,250	09/26/2013.	07/01/2043.
62952E	AC	1			1	1.G FE.....	10,000,000	126.604	12,660,370	10,000,000	10,000,000					4.784	4.784	JJ.....	239,200	478,400	11/20/2014.	07/01/2044.
62952E	AE	7			1	1.G FE.....	20,687,720	118.697	23,739,480	20,000,000	20,627,180		(14,325)			4.368	4.164	JJ.....	436,800	873,600	06/20/2017.	07/01/2047.
62979*	AH	0			2	2.B Z.....	15,000,000	100.170	15,025,530	15,000,000	15,000,000					2.720	2.720	MN.....	19,267		12/14/2021.	11/30/2030.
62979*	AJ	6			2	2.B Z.....	5,000,000	100.119	5,005,930	5,000,000	5,000,000					2.810	2.810	MN.....	6,635		12/14/2021.	11/30/2031.
63486*	AB	7			1	1.G FE.....	18,000,000	103.625	18,652,572	18,000,000	18,000,000					2.510	2.510	JD.....	18,825	451,800	12/16/2020.	12/16/2024.
637071	AK	7			1	2.B FE.....	39,846,000	98.642	39,456,600	40,000,000	39,875,813		3,753			3.950	3.972	JD.....	131,667	1,580,000	11/15/2012.	12/01/2042.
637417	AL	0			1	2.A FE.....	5,455,521	112.823	6,205,254	5,500,000	5,467,982		3,968			4.300	4.400	AO.....	49,928	236,500	10/04/2018.	10/15/2028.
637417	AM	8			1	2.A FE.....	1,927,089	126.276	2,462,378	1,950,000	1,928,344		386			4.800	4.875	AO.....	19,760	93,600	09/28/2018.	10/15/2048.
637417	AN	6			1	2.A FE.....	8,871,342	101.262	9,012,345	8,900,000	8,876,171		2,554			2.500	2.536	AO.....	46,972	222,500	02/18/2020.	04/15/2030.
637417	AQ	9			1	2.A FE.....	2,257,036	104.015	2,392,343	2,300,000	2,257,773		737			3.500	3.602	AO.....	16,994	48,076	03/01/2021.	04/15/2051.
637432	ND	3			1	1.E FE.....	4,497,255	104.452	4,700,322	4,500,000	4,499,073		285			2.850	2.857	JJ.....	54,863	128,250	01/20/2015.	01/27/2025.

SCHEDULE D - PART 1

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

E10.44

1	2			Codes		6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4			8	9			12	13	14	15	16	17	18	19	20	21	22
				F o r e i g n C o d e	B o n d C H A R			R a t e U s e d t o O b t a i n F a i r V a l u e	F a i r V a l u e			U n r e a l i z e d V a l u a t i o n I n c r e a s e (D e c r e a s e)	C u r r e n t Y e a r s (A m o r t i z a t i o n) / A c c r e t i o n	C u r r e n t Y e a r s O t h e r - T h a n - T e m p o r a r y I m p a i r m e n t R e c o g n i z e d	T o t a l F o r e i g n E x c h a n g e i n B. /A. C. V.	R a t e o f	E f f e c t i v e R a t e o f	W h e n P a i d	A d m i t t e d A m o u n t D u e & A c c r u e d	A m o u n t R e c . D u r i n g Y e a r	A c q u i r e d	S t a t e d C o n t r a c t u a l M a t u r i t y D a t e
CUSIP Identification	Description			Code	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-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
637432	NG	6	National Rural Utilities Coop 1st Mtg.....	.....	.....1	1.E FE.....	5,985,720	...106.411	6,384,678	6,000,000	5,993,989	.....	.....1,450	.....	.....	...3.250	...3.278	MN.....	32,500	195,000	10/20/2015.	11/01/2025.
637432	NJ	0	National Rural Utilities Coop ABS Coll T.....	.....	.....1	1.E FE.....	13,961,780	...101.847	14,258,538	14,000,000	13,993,401	.....	.....5,716	.....	.....	...2.700	...2.743	FA.....	142,800	378,000	02/03/2016.	02/15/2023.
63858S	AA	7	Nationsbank Corp MT Nt Ser B.....	.....	.....	2.A FE.....	18,727,532	...119.364	16,763,410	14,044,000	15,064,218	.....	.....(318,218)	.....	.....	...8.570	...5.785	MN.....	153,790	1,203,571	07/27/2004.	11/15/2024.
641062	AF	1	Nestle Holdings Inc. Sr Nt.....	.....	.....1	1.D FE.....	23,884,320	...110.400	26,495,880	24,000,000	23,917,660	.....	.....10,607	.....	.....	...3.625	...3.683	MS.....	234,417	870,000	09/17/2018.	09/24/2028.
641062	AN	4	Nestle Holdings Inc. Sr Nt.....	.....	.....1	1.D FE.....	24,269,622	...123.538	30,390,373	24,600,000	24,289,432	.....	.....6,329	.....	.....	...4.000	...4.078	MS.....	265,133	984,000	09/17/2018.	09/24/2048.
64712#	AB	7	New Mexico Gas Priv Pl.....	.....	.....1	2.B	10,000,000	...103.590	10,358,980	10,000,000	10,000,000	.....	.....	.....	.....	...3.640	...3.640	JJ.....	152,678	364,000	09/02/2014.	07/30/2024.
649322	AC	8	NY & Presbyterian Hospital Nt.....	.....	.....1	1.C FE.....	2,933,610	...110.472	3,314,151	3,000,000	2,945,368	.....	.....2,776	.....	.....	...3.563	...3.726	FA.....	44,538	106,890	06/29/2017.	08/01/2036.
64952W	CH	4	New York Life Global Fdg Sec Nt.....	.....	.....	1.A FE.....	34,744,135	...103.547	36,427,764	35,180,000	34,963,143	.....	.....44,490	.....	.....	...2.350	...2.494	JJ.....	383,511	826,730	11/08/2016.	07/14/2026.
64952W	CN	1	New York Life Global Fdg Sec Nt.....	.....	.....	1.A FE.....	10,146,200	...103.660	10,365,980	10,000,000	10,050,583	.....	.....(23,784)	.....	.....	...2.900	...2.644	JJ.....	132,111	290,000	10/17/2017.	01/17/2024.
64952W	CX	9	New York Life Global Fdg Sec Nt.....	.....	.....	1.A FE.....	27,812,719	...106.788	30,167,723	28,250,000	27,958,721	.....	.....42,838	.....	.....	...3.000	...3.188	JJ.....	402,563	847,500	04/24/2019.	01/10/2028.
651229	AW	6	Newell Rubbermaid Inc Sr Nt.....	.....	.....1	3.A FE.....	39,444,820	...109.117	42,555,786	39,000,000	39,213,186	.....	.....(42,892)	.....	.....	...4.700	...4.555	AO.....	458,250	1,833,000	07/19/2016.	04/01/2026.
651229	AY	2	Newell Rubbermaid Inc Sr Nt.....	.....	.....1	3.A FE.....	60,892,760	...128.308	68,644,727	53,500,000	60,179,722	.....	.....(108,643)	.....	.....	...6.000	...5.081	AO.....	802,500	3,210,000	10/03/2016.	04/01/2046.
651639	AW	6	Newmont Mining Corp Sr Nt.....	.....	.....1	2.A FE.....	13,797,272	...130.338	17,139,381	13,150,000	13,731,224	.....	.....(29,499)	.....	.....	...5.875	...5.403	AO.....	193,141	772,563	08/28/2019.	04/01/2035.
651639	AX	4	Newmont Mining Corp Sr Nt.....	.....	.....1	2.A FE.....	29,095,315	...102.902	29,841,609	29,000,000	29,080,062	.....	.....(10,561)	.....	.....	...2.800	...2.755	AO.....	203,000	812,000	02/06/2020.	10/01/2029.
651639	AY	2	Newmont Mining Corp Sr Nt.....	.....	.....1	2.A FE.....	9,465,024	...98.789	9,483,706	9,600,000	9,474,315	.....	.....9,291	.....	.....	...2.250	...2.417	AO.....	54,000	108,000	04/08/2021.	10/01/2030.
65339K	AT	7	Nextera Energy Capital Sr Nt.....	.....	.....1	2.A FE.....	12,007,915	...108.496	12,476,983	11,500,000	11,818,549	.....	.....(57,444)	.....	.....	...3.550	...2.958	MN.....	68,042	408,250	11/20/2019.	05/01/2027.
65339K	BJ	8	Nextera Energy Capital Sr Nt.....	.....	.....1	2.A FE.....	2,659,700	...107.762	2,694,043	2,500,000	2,626,134	.....	.....(16,160)	.....	.....	...3.500	...2.704	AO.....	21,875	87,500	11/20/2019.	04/01/2029.
65339K	BM	1	Nextera Energy Capital Sr Nt.....	.....	.....1	2.A FE.....	11,015,840	...103.194	11,351,351	11,000,000	11,013,640	.....	.....(1,569)	.....	.....	...2.750	...2.732	MN.....	50,417	302,500	10/29/2019.	11/01/2029.
65339K	BW	9	Nextera Energy Capital Sr Nt.....	.....	.....1	2.A FE.....	9,997,155	...99.238	9,923,780	10,000,000	9,997,384	.....	.....229	.....	.....	...1.900	...1.904	JD.....	8,444	98,694	06/08/2021.	06/15/2028.
65339K	BZ	2	Nextera Energy Capital Sr Nt.....	.....	.....1	2.A FE.....	10,397,088	...100.427	10,444,377	10,400,000	10,397,088	.....	.....	.....	.....	...2.440	...2.443	JJ.....	12,688	.....	12/08/2021.	01/15/2032.
65339K	CA	6	Nextera Energy Capital Sr Nt.....	.....	.....1	2.A FE.....	14,986,775	...100.472	15,070,725	15,000,000	14,986,736	.....	.....(39)	.....	.....	...3.000	...3.004	JJ.....	22,500	.....	12/09/2021.	01/15/2052.
65342Q	AB	8	NextEra Energy Operating Sr Nt.....	.....	.....1	3.A FE.....	1,846,063	...107.829	2,135,020	1,980,000	1,886,337	.....	.....13,643	.....	.....	...4.500	...5.477	MS.....	26,235	89,100	11/28/2018.	09/15/2027.
65342Q	AL	6	NextEra Energy Operating Sr Nt.....	.....	.....1	3.A FE.....	880,000	...106.040	933,156	880,000	880,000	.....	.....933,156	.....	.....	...3.875	...3.875	AO.....	7,199	34,100	09/19/2019.	10/15/2026.
65364U	AK	2	Niagara Mohawk Pwr Corp Sr Nt.....	.....	.....1	2.A FE.....	20,999,790	...104.721	21,991,347	21,000,000	20,999,969	.....	.....11	.....	.....	...3.508	...3.508	AO.....	184,170	736,680	09/22/2014.	10/01/2024.
65409Q	BD	3	Nielsen Finance LLC/Co Sr Nt.....	.....	.....1	4.B FE.....	3,151,380	...103.220	3,119,299	3,022,000	3,143,498	.....	.....(7,882)	.....	.....	...5.625	...4.448	AO.....	42,497	59,906	10/20/2021.	10/01/2028.
65473Q	BC	6	NiSource Finance Corp Sr Nt.....	.....	.....1	2.B FE.....	593,051	...122.649	547,015	446,000	588,142	.....	.....(4,701)	.....	.....	...4.800	...2.821	FA.....	8,087	21,408	12/11/2020.	02/15/2044.
65473Q	BE	2	NiSource Finance Corp Sr Nt.....	.....	.....1	2.B FE.....	8,175,074	...107.625	8,609,992	8,000,000	8,101,172	.....	.....(17,855)	.....	.....	...3.490	...3.221	MN.....	35,676	279,200	09/05/2017.	05/15/2027.
65473Q	BF	9	NiSource Finance Corp Sr Nt.....	.....	.....1	2.B FE.....	7,412,182	...119.314	7,867,565	6,594,000	7,368,584	.....	.....(19,949)	.....	.....	...4.375	...3.637	MN.....	36,862	288,488	12/14/2020.	05/15/2047.
65473Q	BG	7	NiSource Finance Corp Sr Nt.....	.....	.....2	2.B FE.....	9,698,246	...113.034	11,077,361	9,800,000	9,705,268	.....	.....1,925	.....	.....	...3.950	...4.009	MS.....	97,850	387,100	04/12/2018.	03/30/2048.
654740	BS	7	Nissan Motor Acceptance Corp Sr Nt.....	LS.....	1	2.C FE.....	2,144,915	...98.404	2,110,755	2,145,000	2,144,941	.....	.....26	.....	.....	...2.000	...2.001	MS.....	13,347	21,450	04/14/2021.	03/09/2026.
654740	BT	5	Nissan Motor Acceptance Corp Sr Nt.....	.....	.....1	2.C FE.....	2,054,166	...99.489	2,038,534	2,049,000	2,053,698	.....	.....(468)	.....	.....	...2.750	...2.708	MS.....	17,530	28,174	04/21/2021.	03/09/2028.
654740	G*	4	Nissan Motor Acceptance Corp Sr Nt.....	.....	.....	2.C	5,000,000	...101.051	5,052,550	5,000,000	5,000,000	.....	.....	.....	.....	...2.670	...2.670	MS.....	38,938	133,500	09/16/2019.	09/16/2022.
655844	AW	8	Norfolk Southern Corp Sr Nt.....	.....	.....1	2.A FE.....	3,428,340	...112.901	3,387,030	3,000,000	3,189,704	.....	.....(51,980)	.....	.....	...5.590	...3.584	MN.....	20,497	167,700	01/27/2017.	05/17/2025.
655844	AX	6	Norfolk Southern Corp Sr Nt.....	.....	.....1	2.A FE.....	9,084,225	...121.540	9,115,485	7,500,000	8,729,049	.....	.....(145,990)	.....	.....	...5.640	...3.134	MN.....	51,700	423,000	07/02/2019.	05/17/2029.
655844	BQ	0	Norfolk Southern Corp Sr Nt.....	.....	.....	2.A FE.....	9,177,377	...123.605	10,877,231	8,800,000	9,154,740	.....	.....(8,779)	.....	.....	...4.450	...4.179	JD.....	17,404	391,600	04/18/2019.	06/15/2045.
655844	BV	9	Norfolk Southern Corp Sr Nt.....	.....	.....1	2.A FE.....	11,766,840	...120.474	14,456,868	12,000,000	11,776,729	.....	.....3,564	.....	.....	...4.050	...4.158	FA.....	183,600	486,000	04/11/2019.	08/15/2052.
655844	BY	3	Norfolk Southern Corp Sr Nt.....	.....	.....1	2.A FE.....	5,399,111	...119.531	6,574,189	5,500,000	5,404,370	.....	.....1,962	.....	.....	...4.150	...4.261	FA.....	77,985	228,250	07/30/2018.	02/28/2048.
655844	BZ	0	Norfolk Southern Corp Sr Nt.....	.....	.....1	2.A FE.....	22,133,610	...110.443	24,297,372	22,000,000	22,099,726	.....	.....(14,104)	.....	.....	...3.800	...3.717	FA.....	348,333	836,000	04/30/2019.	08/01/2028.
655844	CC	0	Norfolk Southern Corp Sr Nt.....	.....	.....1	2.A FE.....	5,955,840	...119.261	7,155,636	6,000,000	5,958,104	.....	.....864	.....	.....	...4.100	...4.144	MN.....	31,433	246,000	04/29/2019.	05/15/2048.
662352	AB	9	North Shore Long Island Nt.....	.....	.....1	1.G FE.....	17,829,757	...146.121	20,239,150	13,851,000	17,440,778	.....	.....(97,560)	.....	.....	...6.150	...4.307	MN.....	141,973	851,837	09/21/2017.	11/01/2043.

SCHEDULE D - PART 1

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

E10.45

1		2			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					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-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
664397	AM	8		1	2.A FE.....	4,994,900	104.429	5,221,440	5,000,000	4,998,278		532			3.150	3.162	JJ.....	72,625	157,500	01/12/2015.	01/15/2025.
665772	CN	7		1	1.E FE.....	11,804,040	118.038	14,164,536	12,000,000	11,828,477		4,245			4.000	4.095	FA.....	181,333	480,000	08/04/2015.	08/15/2045.
665772	CP	2		1	1.E FE.....	6,722,155	113.185	6,847,699	6,050,000	6,711,605		(10,550)			3.600	2.958	MN.....	27,830	108,900	06/08/2021.	05/15/2046.
665772	CT	4		1	1.E FE.....	1,022,320	100.880	1,008,803	1,000,000	1,021,099		(1,221)			2.250	1.986	AO.....	5,625	11,313	06/08/2021.	04/01/2031.
665789	AW	3		1	1.F FE.....	6,460,500	145.347	8,720,820	6,000,000	6,348,890		(12,145)			6.375	5.825	MS.....	127,500	382,500	05/12/2009.	09/01/2038.
665859	AP	9			1.F FE.....	21,034,100	109.567	21,913,320	20,000,000	20,495,558		(119,743)			3.950	3.256	AO.....	133,861	790,000	03/20/2017.	10/30/2025.
666807	BG	6		1	2.A FE.....	38,579,105	103.618	40,152,014	38,750,000	38,781,312		(22,715)			3.250	3.193	FA.....	524,740	1,259,375	11/22/2016.	08/01/2023.
666807	BH	4		1	2.A FE.....	38,944,793	126.582	47,848,109	37,800,000	38,818,743		(34,458)			4.750	4.535	JD.....	149,625	1,795,500	11/15/2018.	06/01/2043.
666807	BN	1		1	2.A FE.....	24,207,790	107.076	27,839,656	26,000,000	24,744,125		179,479			3.250	4.163	JJ.....	389,639	845,000	11/19/2018.	01/15/2028.
666807	BP	6		1	2.A FE.....	6,104,821	118.351	7,905,833	6,680,000	6,137,645		10,818			4.030	4.568	AO.....	56,832	269,204	11/19/2018.	10/15/2047.
666807	BS	0	LS.	1	2.A FE.....	6,473,935	115.622	7,515,443	6,500,000	6,478,053		2,134			4.400	4.449	MN.....	47,667	286,000	03/19/2020.	05/01/2030.
667274	AA	2		1	1.G FE.....	25,000,000	115.005	28,751,275	25,000,000	25,000,000					3.979	3.979	MN.....	165,792	994,750	09/20/2016.	11/01/2046.
667274	AC	8		1	1.G FE.....	7,726,000	119.034	9,196,575	7,726,000	7,726,000					4.260	4.260	MN.....	54,855	329,128	09/19/2017.	11/01/2047.
66765R	BS	4			1.F FE.....	5,500,000	107.227	5,897,474	5,500,000	5,500,000					5.620	5.620	JD.....	25,758	309,100	11/18/2003.	11/21/2023.
668444	AP	7		2	1.B FE.....	13,850,440	107.810	15,093,442	14,000,000	13,859,270		2,776			3.812	3.871	JD.....	44,473	533,680	09/12/2018.	12/01/2050.
66988A	AE	4		1	1.D FE.....	16,806,964	119.175	19,663,925	16,500,000	16,775,271		(7,879)			4.371	4.251	MN.....	120,203	721,215	09/12/2017.	11/01/2043.
66988A	AH	7		1	1.D FE.....	24,000,000	105.439	25,305,312	24,000,000	24,000,000					3.168	3.168	MN.....	126,720	413,952	04/08/2021.	11/01/2051.
66989H	AG	3		1	1.D FE.....	9,928,700	105.535	10,553,500	10,000,000	9,981,243		7,550			3.400	3.484	MN.....	51,944	340,000	02/18/2014.	05/06/2024.
66989H	AH	1		1	1.D FE.....	20,347,655	128.489	25,055,414	19,500,000	20,239,191		(20,774)			4.400	4.134	MN.....	131,083	858,000	02/24/2016.	05/06/2044.
67080L	AA	3		1	1.C FE.....	27,142,542	111.235	30,255,784	27,200,000	27,158,526		5,132			4.000	4.026	MN.....	181,333	1,088,000	10/23/2018.	11/01/2028.
674599	CE	3		1	3.B FE.....	5,868,525	101.294	6,584,091	6,500,000	6,412,212		75,108			2.700	3.943	FA.....	66,300	175,500	09/04/2013.	02/15/2023.
674599	CS	2	LS.	1	3.B FE.....	3,333,451	102.621	3,437,810	3,350,000	3,336,913		1,471			3.500	3.559	FA.....	44,294	117,250	08/06/2019.	08/15/2029.
674599	DC	6		1	3.B FE.....	3,278,263	111.336	3,340,083	3,000,000	3,183,827		(42,244)			5.550	3.864	MS.....	49,025	166,500	09/18/2019.	03/15/2026.
674599	DD	4		1	3.B FE.....	4,720,249	131.547	5,261,864	4,000,000	4,611,613		(49,285)			7.500	5.393	MN.....	50,000	300,000	09/18/2019.	05/01/2031.
674599	DE	2		1	3.B FE.....	12,559,356	133.866	14,919,366	11,145,000	12,364,236		(88,631)			7.875	6.347	MS.....	258,425	877,669	09/18/2019.	09/15/2031.
674599	DF	9		1	3.B FE.....	21,092,694	127.649	23,615,010	18,500,000	20,860,307		(104,835)			6.450	5.198	MS.....	351,346	1,193,250	09/18/2019.	09/15/2036.
674599	DJ	1		1	3.B FE.....	5,693,270	122.947	6,148,584	5,001,000	5,646,440		(21,117)			6.200	5.103	MS.....	91,296	310,062	09/18/2019.	03/15/2040.
674599	DL	6		1	3.B FE.....	11,023,305	130.601	11,754,090	9,000,000	10,930,975		(41,617)			6.600	5.039	MS.....	174,900	594,000	09/18/2019.	03/15/2046.
67755#	AB	8			1.G PL.....	40,000,000	116.028	46,411,324	40,000,000	40,000,000					4.130	4.151	MJSD.	4,589	1,652,000	07/06/2017.	07/06/2037.
67755#	AD	4			1.G PL.....	25,000,000	110.851	27,712,694	25,000,000	25,000,000					3.820	3.839	MJSD.	2,653	955,000	11/06/2019.	11/06/2049.
67755#	AF	9			1.G PL.....	9,000,000	98.251	8,842,609	9,000,000	9,000,000					3.170	3.183	MJSD.	22,190	109,365	08/12/2021.	08/03/2051.
67755#	AG	7			1.G Z.....	4,000,000	102.191	4,087,639	4,000,000	4,000,000					3.020	3.020	MJSD.	7,047		12/10/2021.	12/10/2041.
67773#	AE	0		1	3.A.....	3,297,255	101.650	3,328,477	3,274,442	3,280,970		(1,297)			5.900	5.812	JD.....	8,586	193,192	06/15/2007.	02/15/2026.
67773#	AF	7		1	3.A FE.....	818,003	101.650	831,502	818,003	818,003					5.900	5.901	JD.....	2,145	48,262	09/14/2007.	02/15/2026.
67773#	AG	5		1	3.A.....	824,518	101.684	838,404	824,518	824,518					5.900	5.900	JD.....	2,162	48,647	12/14/2007.	02/15/2026.
679574	AG	8		1	1.E FE.....	2,684,714	106.471	2,818,152	2,646,875	2,662,136		(1,676)			6.210	6.037	JD.....	13,698	164,371	11/09/2004.	12/01/2028.
68217F	AA	0		1	2.A FE.....	43,079,610	107.442	46,200,189	43,000,000	43,044,169		(9,434)			3.600	3.574	AO.....	326,800	1,548,000	07/19/2017.	04/15/2026.
68233D	AP	2		1	1.F FE.....	11,683,000	145.674	14,567,380	10,000,000	11,090,655		(68,499)			7.250	5.892	JJ.....	334,306	725,000	06/11/2010.	01/15/2033.
68233D	AR	8		1	1.F FE.....	2,984,743	104.041	2,724,826	2,619,000	2,644,995		(37,582)			7.000	5.452	MS.....	61,110	183,330	01/22/2010.	09/01/2022.

SCHEDULE D - PART 1

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

E10.46

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
			F o r e i g n	B o n d C H A R	N A I C D e s i g n a t i o n M o d i f i e r a n d S V O A d m i n i s t r a t i v e S y m b o l			R a t e U s e d t o O b t a i n F a i r V a l u e	F a i r V a l u e			U n r e a l i z e d V a l u e I n c r e a s e (D e c r e a s e)	C u r r e n t Y e a r's (A m o r t i z a t i o n) / A c c r e t i o n	C u r r e n t Y e a r's O t h e r- T h a n- T e m p o r a r y I m p a i r m e n t R e c o g n i z e d	T o t a l F o r e i g n E x c h a n g e i n B. /A.C.V.	R a t e o f	E f f e c t i v e R a t e o f	W h e n P a i d	A d m i t t e d A m o u n t D u e & A c c r u e d	A m o u n t R e c . D u r i n g Y e a r	A c q u i r e d	S t a t e d C o n t r a c t u a l M a t u r i t y D a t e
CUSIP Identification	Description		Code				Actual Cost		Fair Value	Par Value	Book/Adjusted Carrying Value					Rate of	Effective Rate of	When Paid	Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
682680 AU 7	ONEOK Inc Sr Nt.....		.....		1	2.C FE.....	10,862,800	110.762	11,076,220	10,000,000	10,668,633		(93,939)			4.550	3.362	JJ.....	209,806	455,000	11/20/2019.	07/15/2028.
682680 AV 5	ONEOK Inc Sr Nt.....		.....		1	2.C FE.....	29,800,500	121.513	30,378,150	25,000,000	29,744,054		(56,446)			5.200	4.018	JJ.....	599,444	650,000	06/08/2021.	07/15/2048.
682680 AW 3	ONEOK Inc Sr Nt.....		.....		1	2.C FE.....	28,251,970	109.812	29,100,286	26,500,000	27,892,669		(174,040)			4.350	3.492	MS.....	339,421	1,152,750	11/21/2019.	03/15/2029.
682680 AY 9	ONEOK Inc Sr Nt.....		.....		1	2.C FE.....	18,630,961	103.706	18,563,285	17,900,000	18,529,782		(71,771)			3.400	2.869	MS.....	202,867	608,600	02/03/2021.	09/01/2029.
682680 AZ 6	ONEOK Inc Sr Nt.....		.....		1	2.C FE.....	6,047,880	110.785	6,647,088	6,000,000	6,046,335		(872)			4.450	4.401	MS.....	89,000	267,000	03/02/2020.	09/01/2049.
682680 BB 8	ONEOK Inc Sr Nt.....		.....		1	2.B FE.....	18,193,971	102.211	18,295,769	17,900,000	18,167,927		(26,850)			3.100	2.886	MS.....	163,387	554,900	02/05/2021.	03/15/2030.
682680 BC 6	ONEOK Inc Sr Nt.....		.....		1	2.B FE.....	5,791,416	111.314	6,456,189	5,800,000	5,791,713		144			4.500	4.509	MS.....	76,850	261,000	03/05/2020.	03/15/2050.
682680 BE 2	ONEOK Inc Sr Nt.....		.....		1	2.B FE.....	26,309,828	126.184	26,031,718	20,630,000	25,891,665		(418,163)			6.350	3.024	JJ.....	604,058	655,003	04/08/2021.	01/15/2031.
683720 AA 4	Open Text Corp Sr Nt.....		.....		2	3.B FE.....	770,000	102.819	791,706	770,000	770,000					4.125	4.125	FA.....	11,999	31,763	02/03/2020.	02/15/2030.
68389X AE 5	Oracle Corp Nt.....		.....		1	2.A FE.....	10,811,840	135.060	10,804,824	8,000,000	10,101,060		(87,992)			6.500	4.249	AO.....	109,778	520,000	05/15/2012.	04/15/2038.
68389X AM 7	Oracle Corp Sr Nt.....		.....		1	2.A FE.....	16,985,560	121.943	19,510,816	16,000,000	16,808,145		(26,126)			5.375	4.955	JJ.....	396,556	860,000	12/09/2013.	07/15/2040.
68389X AS 4	Oracle Corp Sr Nt.....		.....		1	2.A FE.....	15,080,200	103.869	15,580,305	15,000,000	15,016,399		(10,313)			3.625	3.551	JJ.....	250,729	543,750	06/25/2014.	07/15/2023.
68389X AW 5	Oracle Corp Sr Nt.....		.....		1	2.A FE.....	11,321,800	112.938	11,293,770	10,000,000	11,131,810		(31,540)			4.500	3.751	JJ.....	216,250	450,000	04/15/2015.	07/08/2044.
68389X BF 1	Oracle Corp Sr Nt.....		.....		1	2.A FE.....	10,954,790	106.293	11,692,186	11,000,000	10,960,753		980			4.125	4.149	MN.....	57,979	453,750	04/28/2015.	05/15/2045.
68389X BL 8	Oracle Corp Sr Nt.....		.....		1	2.A FE.....	16,044,008	101.995	16,319,168	16,000,000	16,025,041		(14,623)			2.400	2.305	MS.....	113,067	384,000	07/31/2020.	09/15/2023.
68389X BM 6	Oracle Corp Sr Nt.....		.....		1	2.A FE.....	24,906,000	102.899	25,724,750	25,000,000	24,954,358		9,335			2.650	2.693	JJ.....	305,486	662,500	06/29/2016.	07/15/2026.
68389X BN 4	Oracle Corp Sr Nt.....		.....		1	2.A FE.....	36,097,380	105.599	37,487,610	35,500,000	35,948,257		(74,057)			3.250	3.000	MN.....	147,424	1,153,750	11/20/2019.	11/15/2027.
68389X BQ 7	Oracle Corp Sr Nt.....		.....		1	2.A FE.....	4,761,513	103.958	4,654,182	4,477,000	4,757,839		(3,675)			4.000	3.620	MN.....	22,882	89,540	06/08/2021.	11/15/2047.
68389X CB 9	Oracle Corp Sr Nt.....		.....		1	2.A FE.....	2,544,189	104.661	2,500,344	2,389,000	2,543,317		(873)			4.100	3.781	MS.....	26,120	49,247	06/08/2021.	03/25/2061.
684065 A# 2	Orange & Rockland Utils Inc Sr Nt Ser 20.....		.....			1.G.....	15,000,000	108.670	16,300,500	15,000,000	15,000,000					3.880	3.880	JD.....	48,500	582,000	12/14/2016.	12/01/2046.
684065 AT 2	Orange & Rockland Utils Inc Deb Ser F.....		.....			2.B FE.....	5,260,750	120.078	6,003,905	5,000,000	5,099,520		(13,605)			6.500	6.094	JD.....	27,083	325,000	06/05/2002.	12/01/2027.
684065 B* 5	Orange & Rockland Utils Inc Sr Nt Ser A.....		.....			1.G.....	16,400,000	117.899	19,335,502	16,400,000	16,400,000					4.350	4.350	MS.....	237,800	713,400	08/28/2018.	09/01/2048.
684065 B@ 3	Orange & Rockland Utils Inc Sr Nt Ser B.....		.....			1.G.....	3,600,000	117.961	4,246,585	3,600,000	3,600,000					4.350	4.350	MS.....	52,200	156,600	12/20/2018.	09/01/2048.
684065 C# 0	Orange & Rockland Utils Inc Sr Nt.....		.....			1.G.....	6,000,000	95.226	5,713,530	6,000,000	6,000,000					2.020	2.020	AO.....	30,300	121,537	09/30/2020.	10/01/2030.
684065 D@ 1	Orange & Rockland Utils Inc Sr Nt.....		.....			2.A Z.....	24,000,000	96.072	23,057,328	24,000,000	24,000,000					2.310	2.310	JD.....	46,200		12/01/2021.	12/01/2031.
686514 AE 0	Orlando Health Obligated Grp Nt.....		.....		1	1.F FE.....	2,004,905	108.717	2,174,346	2,000,000	2,003,265		(430)			3.777	3.749	AO.....	18,885	75,540	02/05/2018.	10/01/2028.
686514 AF 7	Orlando Health Obligated Grp Unsecured N.....		.....		1	1.F FE.....	2,750,000	120.328	3,309,009	2,750,000	2,750,000					4.089	4.089	AO.....	28,112	112,448	01/30/2018.	10/01/2048.
688225 AH 4	Oshkosh Truck Corp Sr Nt.....		.....		1	2.C FE.....	24,727,955	103.968	24,428,321	23,496,000	24,691,544		(37,249)			3.100	2.388	MS.....	242,792	93,000	09/27/2021.	03/01/2030.
688239 AF 9	Oshkosh Truck Corp Sr Nt.....		.....		1	2.C FE.....	3,631,448	112.823	3,723,143	3,300,000	3,559,810		(36,797)			4.600	3.206	MN.....	19,397	151,800	02/26/2020.	05/15/2028.
68902V AK 3	Otis Worldwide Corp Sr Nt.....		.....		1	2.B FE.....	26,184,275	101.533	26,398,450	26,000,000	26,171,590		(12,787)			2.565	2.472	FA.....	251,940	538,650	04/30/2021.	02/15/2030.
69007T AB 0	Outfront Media Cap LLC / C Sr Nt.....		.....		1	4.B FE.....	589,425	102.323	593,474	580,000	585,262		(1,847)			5.000	4.628	FA.....	10,956	29,000	08/08/2019.	08/15/2027.
69007T AC 8	Outfront Media Cap LLC / C Sr Nt.....		.....		1	4.B FE.....	1,413,850	100.002	1,390,029	1,390,000	1,410,593		(2,688)			4.625	4.350	MS.....	18,929	64,288	01/15/2021.	03/15/2030.
690872 AB 2	Owens Brockway Sr Nt.....		.....		1	4.C FE.....	18,498,750	104.156	18,487,637	17,750,000	18,019,122		(80,062)			5.375	4.834	AO.....	201,413	954,063	02/24/2015.	01/15/2025.
693070 AD 6	P&O Princess Cruises Plc Deb.....		.....			3.C FE.....	1,855,220	117.784	2,355,682	2,000,000	1,940,884		8,272			7.875	8.569	JD.....	13,125	157,500	10/25/2000.	06/01/2027.
693304 AS 6	Peco Energy Co 1st Mtg.....		.....		1	1.E FE.....	14,948,550	118.949	17,842,365	15,000,000	14,956,176		1,138			4.150	4.170	AO.....	155,625	622,500	09/08/2014.	10/01/2044.
693304 AT 4	Peco Energy Co 1st Mtg Bd.....		.....		1	1.E FE.....	5,477,450	105.701	5,813,566	5,500,000	5,490,653		2,288			3.150	3.198	AO.....	36,575	173,250	09/28/2015.	10/15/2025.
693304 AV 9	Peco Energy Co 1st Mtg Bd.....		.....		1	1.E FE.....	16,935,910	113.587	19,309,705	17,000,000	16,941,302		1,345			3.700	3.721	MS.....	185,206	629,000	09/11/2017.	09/15/2047.
693304 AW 7	Peco Energy Co 1st Mtg Bd.....		.....		1	1.E FE.....	11,561,640	117.849	14,141,856	12,000,000	11,589,012		8,622			3.900	4.115	MS.....	156,000	468,000	09/04/2018.	03/01/2048.
69346V AA 7	Performace Food Group Sr Nt.....		.....		1	4.B FE.....	854,850	104.410	866,600	830,000	852,449		(2,401)			5.500	4.184	AO.....	9,637	27,500	10/13/2021.	10/15/2027.
693475 AP 0	PNC Financial Services Group Sub Nt.....		.....			2.A FE.....	33,582,355	105.877	34,410,155	32,500,000	32,846,104		(141,735)			3.900	3.418	AO.....	218,292	1,267,500	05/18/2016.	04/29/2024.

SCHEDULE D - PART 1

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

E10.47

1			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						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-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
69349L	AG	3				1.G FE.....	32,241,486	101.646	35,413,327	34,840,000	34,562,953		322,579			2.700	3.681	MN.....	156,780	940,680	10/30/2013.	11/01/2022.
69349L	AQ	1				1.G FE.....	38,074,931	109.682	40,582,266	37,000,000	37,531,013		(128,629)			4.200	3.790	MN.....	259,000	1,554,000	09/22/2017.	11/01/2025.
69349L	AR	9				1.G FE.....	3,991,120	112.331	4,493,248	4,000,000	3,993,819		806			4.050	4.077	JJ.....	69,750	162,000	09/11/2018.	07/26/2028.
69351U	AV	5			1	1.F FE.....	7,943,187	121.636	7,716,252	7,988,000	7,946,077		855			4.150	4.183	JD.....	14,733	331,502	06/11/2018.	06/15/2048.
69352P	AM	5			1	2.B FE.....	16,794,640	118.030	20,065,168	17,000,000	16,811,362		4,101			4.000	4.070	MS.....	200,222	680,000	09/06/2017.	09/15/2047.
69353R	FG	8	LS		2	1.F FE.....	30,689,562	107.083	32,874,573	30,700,000	30,693,574		994			3.100	3.104	AO.....	174,478	951,700	10/18/2017.	10/25/2027.
69370C	AC	4			1	3.C FE.....	1,020,000	101.788	1,038,239	1,020,000	1,020,000					4.000	4.000	FA.....	15,413	40,800	01/30/2020.	02/15/2028.
695114	CD	8			1	1.E FE.....	9,900,500	132.084	13,208,410	10,000,000	9,927,873		2,876			5.750	5.822	AO.....	143,750	575,000	05/13/2009.	04/01/2037.
695114	CG	1			1	1.E FE.....	3,983,800	139.435	5,577,408	4,000,000	3,988,081		432			6.250	6.280	AO.....	52,778	250,000	03/02/2009.	10/15/2037.
695114	CJ	5			1	1.E FE.....	10,158,400	140.342	14,034,148	10,000,000	10,121,783		(4,121)			6.350	6.231	JJ.....	292,806	635,000	03/10/2009.	07/15/2038.
695114	CL	0			1	1.E FE.....	5,863,320	137.502	8,250,144	6,000,000	5,895,252		3,402			6.000	6.167	JD.....	166,000	360,000	03/02/2009.	01/15/2039.
695114	CX	4			1	1.E FE.....	8,023,271	104.943	7,923,197	7,550,000	8,021,647		(1,624)			3.300	2.975	MS.....	73,361		11/02/2021.	03/15/2051.
695114	CY	2			1	1.E FE.....	3,662,075	98.898	3,659,211	3,700,000	3,662,246		171			2.900	2.951	JD.....	4,769	46,497	11/01/2021.	06/15/2052.
69512E	GB	5			1	1.E FE.....	1,104,890	110.337	1,103,369	1,000,000	1,014,531		(8,207)			7.240	6.289	AO.....	18,100	72,400	06/22/2004.	08/16/2023.
701094	AJ	3	LS		1	2.A FE.....	731,514	107.030	749,207	700,000	722,603		(4,264)			3.250	2.547	MS.....	7,583	22,750	11/14/2019.	03/01/2027.
701094	AN	4			1	2.A FE.....	33,206,561	105.976	34,548,209	32,600,000	33,082,865		(60,151)			3.250	3.017	JD.....	50,032	1,059,500	11/20/2019.	06/14/2029.
701094	AP	9			1	2.A FE.....	20,279,593	117.205	23,206,669	19,800,000	20,259,372		(10,406)			4.000	3.857	JD.....	37,400	792,000	11/14/2019.	06/14/2049.
70163#	AA	0			1	2.B PL.....	21,200,000	101.340	21,484,080	21,200,000	21,200,000					2.880	3.804	JAJO.....	132,294	565,152	05/17/2021.	07/15/2030.
000000	00	0			1	2.B Z.....	886,153	100.000	886,153	886,153	886,153					2.671	2.671	MJSD.....	1,052		12/16/2021.	12/01/2033.
70213H	AD	0			1	1.D FE.....	2,600,000	115.152	2,993,939	2,600,000	2,600,000					3.765	3.765	JJ.....	48,945	97,890	12/14/2017.	07/01/2048.
70432*	AA	9			1	2.A.....	20,000,000	109.846	21,969,180	20,000,000	20,000,000					4.070	4.070	MS.....	244,200	814,000	03/13/2019.	03/13/2026.
707569	AS	8			1	4.C FE.....	5,384,980	102.890	5,269,017	5,121,000	5,270,187		(114,793)			5.625	2.872	JJ.....	132,826	144,028	06/18/2021.	01/15/2027.
708696	BZ	1			1	2.B FE.....	20,501,283	107.044	21,622,888	20,200,000	20,438,946		(29,825)			3.600	3.409	JD.....	60,600	727,200	10/29/2019.	06/01/2029.
71270Q	EB	8			1	2.B FE.....	54,257,385	105.091	57,652,703	54,860,000	54,659,879		73,239			4.000	4.153	JJ.....	1,011,862	2,194,400	03/09/2016.	07/15/2024.
713448	BS	6			1	1.E FE.....	11,690,140	131.864	14,505,051	11,000,000	11,581,857		(19,399)			4.875	4.457	MN.....	89,375	536,250	09/16/2015.	11/01/2040.
713448	CG	1			1	1.E FE.....	37,506,700	102.534	38,450,138	37,500,000	37,500,870		(728)			2.750	2.748	MS.....	343,750	1,031,250	02/25/2013.	03/01/2023.
713448	CZ	9			1	1.E FE.....	23,128,910	131.810	30,316,208	23,000,000	23,114,095		(2,736)			4.600	4.565	JJ.....	481,978	1,058,000	09/16/2015.	07/17/2045.
713448	DD	7			1	1.E FE.....	12,951,355	131.583	16,447,888	12,500,000	12,901,257		(9,500)			4.450	4.236	AO.....	118,976	556,250	02/19/2016.	04/14/2046.
713448	DT	2			1	1.E FE.....	2,993,940	100.472	3,014,151	3,000,000	2,999,574		1,258			2.250	2.293	MN.....	11,063	67,500	04/27/2017.	05/02/2022.
713448	DV	7			1	1.E FE.....	11,450,205	124.302	14,294,707	11,500,000	11,454,620		1,016			4.000	4.025	MN.....	75,389	460,000	04/27/2017.	05/02/2047.
713448	DY	1			1	1.E FE.....	12,963,210	107.451	13,968,643	13,000,000	12,977,431		3,518			3.000	3.033	AO.....	82,333	390,000	10/05/2017.	10/15/2027.
713448	EE	4			1	1.E FE.....	6,500,564	127.447	8,284,068	6,500,000	6,499,707		(856)			7.290	7.291	MS.....	139,523	473,850	01/04/2019.	09/15/2026.
71376L	AE	0			1	4.B FE.....	37,000	99.210	36,708	37,000	37,000					4.250	4.250	FA.....	677		07/12/2021.	08/01/2029.
714046	AN	9			1	2.B FE.....	11,784,185	97.515	11,526,238	11,820,000	11,785,188		1,003			2.250	2.284	MS.....	82,001		09/08/2021.	09/15/2031.
717081	CY	7			1	1.F FE.....	41,014,334	161.353	61,798,237	38,300,000	40,398,568		(67,793)			7.200	6.651	MS.....	811,960	2,757,600	10/21/2009.	03/15/2039.
717081	DT	7			1	1.F FE.....	19,841,798	140.327	27,069,040	19,290,000	19,763,503		(14,467)			5.600	5.390	MS.....	318,071	1,080,240	10/05/2015.	09/15/2040.
717081	EA	7			1	1.F FE.....	4,461,660	107.728	4,847,778	4,500,000	4,479,696		3,737			3.000	3.099	JD.....	6,000	135,000	11/14/2016.	12/15/2026.
717081	ED	1			1	1.F FE.....	16,471,290	123.925	20,447,625	16,500,000	16,474,515		575			4.125	4.135	JD.....	30,250	680,625	11/14/2016.	12/15/2046.
717081	ES	8			1	1.F FE.....	4,997,450	104.111	5,205,530	5,000,000	4,998,839		503			2.950	2.961	MS.....	43,431	147,500	03/04/2019.	03/15/2024.
717081	ET	6			1	1.F FE.....	11,221,380	110.398	12,143,725	11,000,000	11,165,183		(20,934)			3.450	3.207	MS.....	111,742	379,500	03/25/2019.	03/15/2029.

SCHEDULE D - PART 1

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

E10.48

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		F o r e i g n 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-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
717081	EV	1	Pfizer Inc Nt.....	.....	..	.....1	1.F FE.....	5,920,310	...122.974	6,763,548	5,500,000	5,900,881	.....	.....(9,857)	.....	.....	.....4.000	3.558	MS.....	64,778	220,000	12/03/2019.	03/15/2049.
718172	AM	1	Philip Morris Intl Inc Sr Nt.....	.....	..	.....	1.F FE.....	5,248,950	...114.481	5,724,065	5,000,000	5,197,423	.....	.....(6,346)	.....	.....	.....4.375	4.083	MN.....	27,951	218,750	05/17/2012.	11/15/2041.
718172	AV	1	Philip Morris Intl Inc Sr Nt.....	.....	..	.....	1.F FE.....	27,495,720	...102.187	28,612,416	28,000,000	27,933,114	.....	.....55,161	.....	.....	.....2.625	2.833	MS.....	234,792	735,000	02/26/2013.	03/06/2023.
718546	AK	0	Phillips 66 Sr Nt.....	.....	..	.....1	2.A FE.....	4,971,486	...117.615	4,911,607	4,176,000	4,958,305	.....	.....(13,181)	.....	.....	.....4.650	2.843	MN.....	24,812	97,092	09/29/2021.	11/15/2034.
718546	AW	4	Phillips 66 Sr Nt.....	.....	..	.....1	2.A FE.....	14,676,741	...96.458	14,468,715	15,000,000	14,685,035	.....	.....8,294	.....	.....	.....2.150	2.412	JD.....	14,333	161,250	09/28/2021.	12/15/2030.
718592	AB	4	Phillips-Van Heusen Corp Deb.....	.....	..	.....	2.C FE.....	2,982,690	...110.649	3,319,461	3,000,000	2,997,433	.....	.....1,229	.....	.....	.....7.750	7.800	MN.....	29,708	232,500	11/04/1993.	11/15/2023.
720198	AC	4	Piedmont Operating Partnership Sr Nt.....	.....	..	.....1	2.B FE.....	4,642,250	...102.524	5,126,220	5,000,000	4,935,466	.....	.....43,323	.....	.....	.....3.400	4.351	JD.....	14,167	170,000	03/12/2014.	06/01/2023.
720198	AD	2	Piedmont Operating Partnership Sr Nt.....	.....	..	.....1	2.B FE.....	11,498,894	...105.213	11,836,463	11,250,000	11,316,223	.....	.....(28,172)	.....	.....	.....4.450	4.167	MS.....	147,406	500,625	09/12/2014.	03/15/2024.
720198	AF	7	Piedmont Operating Partnership Sr Nt.....	.....	..	.....1	2.B FE.....	6,919,876	...98.251	6,807,812	6,929,000	6,920,089	.....	.....213	.....	.....	.....2.750	2.764	AO.....	53,459	.....	09/15/2021.	04/01/2032.
73102Q	AA	4	Polar Tankers Inc Nt.....	.....	..	.....1	1.G FE.....	20,055,131	...122.949	24,589,700	20,000,000	20,027,835	.....	.....(2,552)	.....	.....	.....5.951	5.929	MN.....	168,612	1,190,200	05/16/2007.	05/10/2037.
737446	AP	9	Post Holdings Inc Sr Nt.....	.....	..	.....1	4.B FE.....	1,547,530	...104.995	1,564,426	1,490,000	1,547,300	.....	.....(230)	.....	.....	.....5.500	4.750	JD.....	3,642	.....	12/13/2021.	12/15/2029.
737446	AQ	7	Post Holdings Inc Sr Nt.....	.....	..	.....1	4.B FE.....	1,005,132	...101.498	1,015,992	1,001,000	1,004,380	.....	.....(454)	.....	.....	.....4.625	4.562	AO.....	9,774	46,296	02/12/2020.	04/15/2030.
737446	AR	5	Post Holdings Inc Sr Nt.....	.....	..	.....1	4.B FE.....	4,455,594	...99.259	4,404,122	4,437,000	4,454,474	.....	.....(1,119)	.....	.....	.....4.500	4.421	MS.....	58,790	102,606	07/14/2021.	09/15/2031.
737679	DB	3	Potomac Elec Pwr Co Sr Nt.....	.....	..	.....1	1.F FE.....	3,876,680	...145.450	5,818,016	4,000,000	3,906,945	.....	.....3,203	.....	.....	.....6.500	6.741	MN.....	33,222	260,000	03/24/2008.	11/15/2037.
737679	DG	2	Potomac Elec Pwr Co 1st Mortgage Bond.....	.....	..	.....1	1.F FE.....	3,295,952	...104.690	3,193,042	3,050,000	3,127,112	.....	.....(33,713)	.....	.....	.....3.600	2.414	MS.....	32,330	109,800	09/21/2016.	03/15/2024.
73943#	AD	5	Prairie Breeze Sr Nt Cl B.....	.....	..	.....	2.C PL.....	14,709,834	...101.314	14,903,145	14,709,834	14,709,834	.....	.....	.....	.....	.....3.550	3.567	MJSD.	1,451	503,348	11/25/2019.	05/01/2039.
74005P	BD	5	Praxair Inc Sr Nt.....	.....	..	.....1	1.F FE.....	4,991,900	...114.025	5,701,230	5,000,000	4,993,408	.....	.....210	.....	.....	.....3.550	3.559	MN.....	26,625	177,500	01/29/2015.	11/07/2042.
74005P	BN	3	Praxair Inc Sr Nt.....	.....	..	.....1	1.F FE.....	9,961,700	...103.942	10,394,230	10,000,000	9,987,035	.....	.....3,965	.....	.....	.....2.650	2.694	FA.....	107,472	265,000	01/29/2015.	02/05/2025.
74005P	BQ	6	Praxair Inc Sr Nt.....	.....	..	.....1	1.F FE.....	6,073,440	...106.652	6,399,120	6,000,000	6,031,822	.....	.....(7,219)	.....	.....	.....3.200	3.061	JJ.....	80,533	192,000	10/07/2015.	01/30/2026.
740189	AG	0	Precision Castparts Corp Sr Nt.....	.....	..	.....1	1.C FE.....	4,988,850	...101.563	5,078,125	5,000,000	4,998,723	.....	.....1,199	.....	.....	.....2.500	2.525	JJ.....	57,639	125,000	12/18/2012.	01/15/2023.
74052B	AA	5	Premier Health Partners Nt Ser G.....	.....	..	.....1	2.A FE.....	14,000,000	...102.651	14,371,182	14,000,000	14,000,000	.....	.....	.....	.....	.....2.911	2.911	MN.....	52,075	407,540	08/24/2016.	11/15/2026.
74052B	AB	3	Premier Health Partners Nt Ser G.....	.....	..	.....1	2.A FE.....	4,962,800	...110.419	5,520,970	5,000,000	4,966,440	.....	.....773	.....	.....	.....3.992	4.035	MN.....	25,504	199,600	09/28/2016.	11/15/2046.
740816	AK	9	President & Fellows of Harvard Debenture.....	.....	..	.....1	1.A FE.....	5,000,000	...112.837	5,641,850	5,000,000	5,000,000	.....	.....	.....	.....	.....3.529	3.529	AO.....	44,113	176,450	04/29/2013.	10/01/2031.
74153W	CL	1	Prcoa Global Funding I Secured Nt.....	.....	..	.....	1.D FE.....	12,998,830	...103.345	13,434,798	13,000,000	12,999,346	.....	.....230	.....	.....	.....2.400	2.402	MS.....	84,933	312,000	09/16/2019.	09/23/2024.
74170*	AD	1	Prime Property Fd LLC Sr Unsec Nt Ser C.....	.....	..	.....1	1.F.....	3,000,000	...105.590	3,167,706	3,000,000	3,000,000	.....	.....	.....	.....	.....3.880	3.880	JJ.....	48,823	116,400	07/30/2014.	07/30/2024.
74170*	AS	8	Prime Property Fd LLC Sr Nt Ser Q.....	.....	..	.....	1.F.....	10,000,000	...107.680	10,768,010	10,000,000	10,000,000	.....	.....	.....	.....	.....3.580	3.580	AO.....	79,556	358,000	10/11/2017.	10/11/2029.
74170*	BG	3	Prime Property Fd LLC Sr Nt Ser EE.....	.....	..	.....	1.F.....	10,000,000	...102.340	10,234,020	10,000,000	10,000,000	.....	.....	.....	.....	.....2.580	2.580	MS.....	69,517	129,000	03/24/2021.	03/24/2031.
74170*	BH	1	Prime Property Fd LLC Sr Nt Ser FF.....	.....	..	.....	1.F.....	25,000,000	...101.744	25,436,100	25,000,000	25,000,000	.....	.....	.....	.....	.....2.680	2.680	MS.....	180,528	335,000	03/24/2021.	03/24/2033.
74170*	BM	0	Prime Property Fd LLC Sr Nt Ser II.....	.....	..	.....	1.F IF.....	12,000,000	...99.597	11,951,628	12,000,000	12,000,000	.....	.....	.....	.....	.....2.400	2.400	AO.....	67,200	.....	10/07/2021.	10/07/2031.
74170*	BN	8	Prime Property Fd LLC Sr Nt Ser JJ.....	.....	..	.....	1.F IF.....	10,000,000	...99.262	9,926,200	10,000,000	10,000,000	.....	.....	.....	.....	.....2.550	2.550	AO.....	59,500	.....	10/07/2021.	10/07/2033.
74251V	AR	3	Principal Financial Group Sr Nt.....	.....	..	.....1	1.G FE.....	11,954,710	...110.548	12,160,236	11,000,000	11,755,620	.....	.....(95,253)	.....	.....	.....3.700	2.636	MN.....	52,006	407,000	11/20/2019.	05/15/2029.
74256L	AU	3	Principal LFE GLB Fnd II Nt.....	.....	..	.....	1.E FE.....	39,310,900	...105.036	42,749,571	40,700,000	39,940,585	.....	.....160,242	.....	.....	.....3.000	3.470	AO.....	247,592	1,221,000	10/29/2019.	04/18/2026.
74264*	AC	0	PRISA LHC LLC Sr Nt Ser A.....	.....	..	.....1	1.F.....	7,000,000	...107.673	7,537,124	7,000,000	7,000,000	.....	.....	.....	.....	.....3.750	3.750	AO.....	65,625	262,500	06/01/2016.	04/01/2026.
742718	ER	6	Procter & Gamble Co Sr Nt.....	.....	..	.....	1.D FE.....	44,936,550	...104.904	47,206,800	45,000,000	44,967,371	.....	.....6,277	.....	.....	.....2.450	2.466	MN.....	177,625	1,102,500	10/31/2016.	11/03/2026.
742718	EV	7	Procter & Gamble Co Sr Nt.....	.....	..	.....	1.D FE.....	14,968,950	...106.916	16,037,415	15,000,000	14,981,496	.....	.....2,998	.....	.....	.....2.850	2.874	FA.....	166,250	427,500	08/09/2017.	08/11/2027.
74340*	AG	9	Prologis Targeted US Logistics Sr Nt Ser.....	.....	..	.....	2.B.....	20,000,000	...112.199	22,439,700	20,000,000	20,000,000	.....	.....	.....	.....	.....3.810	3.810	JJ.....	361,950	762,000	07/10/2019.	07/10/2031.
74340X	BH	3	Prologis LP Sr Nt.....	.....	..	.....1	1.G FE.....	7,945,600	...112.298	8,983,872	8,000,000	7,961,717	.....	.....4,899	.....	.....	.....3.875	3.957	MS.....	91,278	310,000	06/11/2018.	09/15/2028.
74340X	BJ	9	Prologis LP Sr Nt.....	.....	..	.....1	1.G FE.....	7,918,593	...126.490	10,104,013	7,988,000	7,922,357	.....	.....1,265	.....	.....	.....4.375	4.428	MS.....	102,901	349,475	06/12/2018.	09/15/2048.
74340X	BK	6	Prologis LP Sr Nt.....	.....	..	.....1	1.G FE.....	31,021,081	...106.924	33,360,194	31,200,000	31,068,363	.....	.....24,883	.....	.....	.....3.250	3.346	AO.....	253,500	1,014,000	02/10/2020.	10/01/2026.

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	F o r e i g n	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-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
74340X	BL	4	Prologis LP Sr Nt.....	.....	.....	.....1	1.G FE.....	11,708,459	114.911	13,461,789	11,715,000	11,709,732	.....	.....	.....615	.....	.....4.375	4.382	FA.....	213,555	512,531	02/10/2020.	02/01/2029.
74340X	BM	2	Prologis LP Sr Nt.....	.....	.....	.....1	1.G FE.....	19,955,970	100.576	19,862,794	19,749,000	19,943,801	.....	.....(12,168)	.....	.....	.....2.250	2.116	AO.....	93,808	222,176	06/08/2021.	04/15/2030.
743755	AJ	9	Providence Health & Svc Obl Gr Rev Healt.....	.....	.....	.....1	1.D FE.....	23,000,000	105.116	24,176,611	23,000,000	23,000,000	.....	.....	.....	.....	.....4.379	4.379	AO.....	251,793	1,007,170	09/13/2013.	10/01/2023.
743756	AB	4	Prov St Joseph Health Obl Unsecured Ser.....	.....	.....	.....1	1.D FE.....	10,000,000	104.886	10,488,550	10,000,000	10,000,000	.....	.....	.....	.....	.....2.746	2.746	AO.....	68,650	274,600	09/20/2016.	10/01/2026.
744320	BA	9	Prudential Financial Inc Sr Nt.....	.....	.....	.....1	1.G FE.....	18,707,563	117.451	18,909,595	16,100,000	18,659,196	.....	.....(35,912)	.....	.....	.....3.935	3.072	JD.....	42,236	436,785	07/12/2021.	12/07/2049.
74432Q	AQ	8	Prudential Financial Inc MT Nt Ser D.....	.....	.....	.....	1.G FE.....	10,389,862	135.104	12,582,245	9,313,000	10,175,905	.....	.....(38,650)	.....	.....	.....5.700	4.823	JD.....	25,067	530,841	09/17/2015.	12/14/2036.
74432Q	BY	0	Prudential Financial Inc Sr Nt.....	.....	.....	.....1	1.G FE.....	5,197,600	120.273	6,013,655	5,000,000	5,173,072	.....	.....(4,460)	.....	.....	.....5.100	4.840	FA.....	96,333	255,000	09/16/2015.	08/15/2043.
74432Q	CA	1	Prudential Financial Inc Sr Nt.....	.....	.....	.....1	1.G FE.....	18,863,390	125.233	23,794,232	19,000,000	18,880,165	.....	.....2,950	.....	.....	.....4.600	4.645	MN.....	111,678	874,000	09/16/2015.	05/15/2044.
74432Q	CF	0	Prudential Financial Inc Sr Nt Ser MTN.....	.....	.....	.....1	1.G FE.....	29,352,732	114.077	30,442,481	26,686,000	29,322,145	.....	.....(30,587)	.....	.....	.....3.700	3.173	MS.....	296,215	493,691	06/08/2021.	03/13/2051.
744448	CH	2	Public Svc Co CO 1st Mtg.....	.....	.....	.....1	1.F FE.....	29,861,100	101.190	30,357,120	30,000,000	29,981,311	.....	.....15,117	.....	.....	.....2.500	2.553	MS.....	220,833	750,000	03/19/2013.	03/15/2023.
744448	CJ	8	Public Svc Co CO 1st Mtg.....	.....	.....	.....1	1.F FE.....	16,884,910	112.655	19,151,401	17,000,000	16,905,771	.....	.....2,785	.....	.....	.....3.950	3.989	MS.....	197,719	671,500	03/19/2013.	03/15/2043.
744448	CL	3	Public Svc Co CO 1st Mtg Bd.....	.....	.....	.....1	1.E FE.....	14,812,350	104.193	15,628,920	15,000,000	14,916,614	.....	.....23,142	.....	.....	.....2.900	3.075	MN.....	55,583	435,000	03/28/2017.	05/15/2025.
744448	CM	1	Public Svc Co CO 1st Mtg Bd.....	.....	.....	.....1	1.F FE.....	4,948,000	107.520	5,375,995	5,000,000	4,953,945	.....	.....1,158	.....	.....	.....3.550	3.607	JD.....	7,889	177,500	06/06/2016.	06/15/2046.
744448	CN	9	Public Svc Co CO 1st Lien.....	.....	.....	.....1	1.E FE.....	3,903,642	113.459	3,857,596	3,400,000	3,896,166	.....	.....(7,476)	.....	.....	.....3.800	2.968	JD.....	5,742	129,200	06/08/2021.	06/15/2047.
744448	CP	4	Public Svc Co CO Sr Nt 1st Mtg.....	.....	.....	.....1	1.E FE.....	2,993,550	110.088	3,302,649	3,000,000	2,995,554	.....	.....599	.....	.....	.....3.700	3.726	JD.....	4,933	111,000	06/14/2018.	06/15/2028.
744448	CV	1	Public Svc Co CO 1st Lien.....	LS.....	.....	.....1	1.E FE.....	14,782,200	97.603	14,640,420	15,000,000	14,793,267	.....	.....11,067	.....	.....	.....1.875	2.036	JD.....	12,500	221,875	06/08/2021.	06/15/2031.
744533	C*	9	Public Svc Co OK Sr Nt Ser A.....	.....	.....	.....1	1.G.....	14,000,000	103.964	14,554,904	14,000,000	14,000,000	.....	.....	.....	.....	.....3.170	3.168	MS.....	112,183	443,800	03/31/2015.	03/31/2025.
74456Q	BK	1	Public Svc Elec & Gas Sr Nt.....	.....	.....	.....1	1.F FE.....	10,950,800	104.585	11,504,317	11,000,000	10,984,350	.....	.....5,137	.....	.....	.....3.050	3.102	MN.....	42,869	335,500	11/04/2014.	11/15/2024.
74456Q	BM	7	Public Svc Elec & Gas Nt Ser K.....	.....	.....	.....1	1.F FE.....	964,490	117.761	1,177,613	1,000,000	968,855	.....	.....768	.....	.....	.....4.050	4.262	MN.....	6,750	40,500	09/15/2015.	05/01/2045.
74456Q	BT	2	Public Svc Elec & Gas 1st Mtg.....	.....	.....	.....1	1.F FE.....	11,991,240	112.787	13,534,428	12,000,000	11,991,908	.....	.....186	.....	.....	.....3.600	3.604	JD.....	36,000	432,000	12/04/2017.	12/01/2047.
74456Q	CA	2	Public Svc Elec & Gas 1st Mtg MTN.....	.....	.....	.....1	1.F FE.....	4,467,375	106.397	4,787,870	4,500,000	4,468,949	.....	.....689	.....	.....	.....3.200	3.238	FA.....	60,000	144,000	08/08/2019.	08/01/2049.
747525	AU	7	Qualcomm Inc Sr Nt.....	.....	.....	.....	1.F FE.....	9,044,400	108.018	8,641,472	8,000,000	8,900,065	.....	.....(144,335)	.....	.....	.....3.250	1.092	MN.....	29,611	260,000	02/08/2021.	05/20/2027.
747525	BK	8	Qualcomm Inc Sr Nt.....	.....	.....	.....1	1.F FE.....	20,803,400	100.954	20,190,760	20,000,000	20,729,474	.....	.....(73,926)	.....	.....	.....2.150	1.669	MN.....	48,972	430,000	02/09/2021.	05/20/2030.
74834L	AQ	3	Quest Diagnostics Inc Co Gtd Nt.....	.....	.....	.....1	2.B FE.....	4,799,400	126.926	6,346,295	5,000,000	4,839,146	.....	.....4,807	.....	.....	.....5.750	6.045	JJ.....	120,590	287,500	04/08/2011.	01/30/2040.
74834L	BC	3	Quest Diagnostics Inc Sr Nt.....	.....	.....	.....1	2.B FE.....	4,298,976	103.367	4,279,402	4,140,000	4,291,270	.....	.....(7,706)	.....	.....	.....2.800	2.358	JD.....	322	115,920	06/17/2021.	06/30/2031.
74837H	AA	4	Questar Pipeline Co Nt.....	.....	.....	.....1	1.G FE.....	21,986,140	144.335	31,753,678	22,000,000	21,989,483	.....	.....333	.....	.....	.....7.200	7.205	AO.....	396,000	1,584,000	03/24/2008.	04/01/2038.
748508	B5	6	Quincy MA GO Txbi.....	.....	.....	.....2	1.C FE.....	5,000,000	100.307	5,015,340	5,000,000	5,000,000	.....	.....	.....	.....	.....2.990	2.990	JD.....	3,738	.....	12/15/2021.	12/15/2039.
74986@	AP	6	RREEF America REIT II Inc Sr Nt Ser A.....	.....	.....	.....1	1.G.....	20,659,217	101.013	21,212,772	21,000,000	20,973,000	.....	.....52,865	.....	.....	.....2.950	3.211	JJ.....	302,867	619,500	07/01/2015.	07/01/2022.
74986@	AS	0	RREEF America REIT II Inc Sr Nt Ser A.....	.....	.....	.....1	1.G.....	5,000,000	102.274	5,113,680	5,000,000	5,000,000	.....	.....	.....	.....	.....3.390	3.390	JJ.....	82,867	169,500	01/05/2016.	01/05/2023.
74986@	AT	8	RREEF America REIT II Inc Sr Nt Ser B.....	.....	.....	.....1	1.G.....	20,000,000	106.340	21,268,060	20,000,000	20,000,000	.....	.....	.....	.....	.....3.730	3.730	JJ.....	364,711	746,000	01/05/2016.	01/05/2026.
74986@	AX	9	RREEF America REIT II Inc Sr Nt Ser A.....	.....	.....	.....	1.G.....	6,000,000	113.329	6,799,728	6,000,000	6,000,000	.....	.....	.....	.....	.....4.140	4.140	FA.....	83,490	248,400	08/31/2018.	08/31/2029.
74986@	AY	7	RREEF America REIT II Inc Sr Nt Ser B.....	.....	.....	.....	1.G.....	6,000,000	114.352	6,861,120	6,000,000	6,000,000	.....	.....	.....	.....	.....4.190	4.190	FA.....	84,498	251,400	08/31/2018.	08/31/2030.
74986@	BF	7	RREEF America REIT II Inc Sr Nt.....	.....	.....	.....	1.G IF.....	8,000,000	99.109	7,928,744	8,000,000	8,000,000	.....	.....	.....	.....	.....2.470	2.470	MN.....	24,700	.....	11/16/2021.	11/16/2031.
75003*	AB	5	RSM US LLP Sr Nt Ser B.....	.....	.....	.....	2.B.....	8,000,000	101.095	8,087,591	8,000,000	8,000,000	.....	.....	.....	.....	.....3.080	3.080	JD.....	20,533	123,200	06/01/2021.	06/01/2031.
75003@	AA	5	Renewable Energy Alternatives Sr Nt.....	.....	.....	.....	2.C Z.....	17,109,326	102.904	17,606,115	17,109,326	17,109,326	.....	.....	.....	.....	.....3.820	3.821	JD.....	1,815	68,989	11/23/2021.	09/30/2046.
751277	AQ	7	Ralston-Purina Group Deb.....	.....	.....	.....	1.E FE.....	5,400,913	100.836	3,930,599	3,898,000	3,913,520	.....	.....(124,495)	.....	.....	.....8.625	5.283	FA.....	127,010	336,203	01/28/2004.	02/15/2022.
75513E	BQ	3	Raytheon Tech Corp Sr Nt.....	.....	.....	.....	2.A FE.....	5,042,799	119.887	5,994,335	5,000,000	5,035,342	.....	.....(7,128)	.....	.....	.....7.280	7.068	AO.....	76,844	364,000	12/10/2020.	11/07/2025.
75513E	BS	9	Raytheon Tech Corp Sr Nt.....	.....	.....	.....	2.A FE.....	1,002,179	126.683	1,266,834	1,000,000	1,001,974	.....	.....(200)	.....	.....	.....7.100	7.058	MN.....	9,072	71,000	12/10/2020.	11/15/2027.
75513E	CF	6	Raytheon Tech Corp Sr Nt.....	.....	.....	.....1	2.A FE.....	3,258,156	104.540	3,136,194	3,000,000	3,159,567	.....	.....(92,970)	.....	.....	.....3.700	0.558	JD.....	4,933	111,000	12/10/2020.	12/15/2023.
75513E	CH	2	Raytheon Tech Corp Sr Nt.....	.....	.....	.....1	2.A FE.....	2,996,754	107.872	3,236,160	3,000,000	2,997,352	.....	.....545	.....	.....	.....3.500	3.519	MS.....	30,917	105,000	12/10/2020.	03/15/2027.

SCHEDULE D - PART 1

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

E10.50

1		2			3		4		5		6		7		Fair Value		10		11		Change in Book/Adjusted Carrying Value				Interest				Dates	
CUSIP Identification		Description			Code	n	Bond	CHAR	Administrative	Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date				
75513E	CK	5	Raytheon Tech Corp Sr Nt.....	.....	.....	1	2.A FE.....	.....	.....	22,606,907	122.107	27,596,092	22,600,000	22,607,801	.....	.....	.....738	.....	.....	.....4.350	4.348	AO.....	207,543	983,100	12/10/2020.	04/15/2047.				
75524R	AA	7	RBS Citizens Financial Grp Inc Sr Nt.....	.....	.....	2	2.B FE.....	.....	.....	7,225,157	102.563	7,250,143	7,069,000	7,087,552	.....	.....	.....(24,390)	.....	.....	.....4.150	3.785	MS.....	75,786	293,364	10/22/2015.	09/28/2022.				
756109	AG	9	Realty Income Corp Sr Nt.....	.....	.....	1	1.G FE.....	.....	.....	3,714,030	131.469	3,944,073	3,000,000	3,557,607	.....	.....	.....(31,425)	.....	.....	.....5.875	4.044	MS.....	51,896	176,250	07/21/2016.	03/15/2035.				
756109	AQ	7	Realty Income Corp Sr Nt.....	.....	.....	1	1.G FE.....	.....	.....	3,181,170	106.103	3,183,093	3,000,000	3,063,857	.....	.....	.....(23,868)	.....	.....	.....3.875	2.998	JJ.....	53,604	116,250	10/04/2016.	07/15/2024.				
756109	AR	5	Realty Income Corp Sr Nt.....	.....	.....	1	1.G FE.....	.....	.....	4,475,597	110.505	4,676,572	4,232,000	4,356,140	.....	.....	.....(24,909)	.....	.....	.....4.125	3.421	AO.....	36,854	174,570	01/11/2017.	10/15/2026.				
756109	AS	3	Realty Income Corp Sr Nt.....	.....	.....	1	1.G FE.....	.....	.....	24,549,040	105.592	26,398,050	25,000,000	24,755,102	.....	.....	.....43,945	.....	.....	.....3.000	3.212	JJ.....	345,833	750,000	05/02/2017.	01/15/2027.				
756109	AU	8	Realty Income Corp Sr Nt.....	.....	.....	1	1.G FE.....	.....	.....	8,563,070	108.983	9,263,530	8,500,000	8,549,511	.....	.....	.....(7,980)	.....	.....	.....3.650	3.534	JJ.....	143,060	310,250	11/20/2019.	01/15/2028.				
756109	AW	4	Realty Income Corp Sr Nt.....	LS.....	.....	1	1.G FE.....	.....	.....	20,036,830	108.076	20,534,421	19,000,000	19,823,377	.....	.....	.....(102,666)	.....	.....	.....3.250	2.587	JD.....	27,444	617,500	11/20/2019.	06/15/2029.				
758203	AA	1	Reed Elsevier Plc Deb.....	.....	.....	2	2.A FE.....	.....	.....	5,890,150	109.265	5,463,260	5,000,000	5,156,510	.....	.....	.....(82,124)	.....	.....	.....6.625	4.774	AO.....	69,931	331,250	09/29/2010.	10/15/2023.				
75820Q	AC	6	Reed Elsevier Cap Inc MT Nt.....	.....	.....	2	2.A FE.....	.....	.....	5,544,581	117.745	6,063,842	5,150,000	5,271,261	.....	.....	.....(31,585)	.....	.....	.....7.500	6.701	MN.....	49,354	386,250	04/04/2011.	05/15/2025.				
75884R	AV	5	Regency Centers LP Sr Nt.....	.....	.....	2	2.A FE.....	.....	.....	20,828,994	107.738	22,194,090	20,600,000	20,773,657	.....	.....	.....(33,793)	.....	.....	.....3.600	3.404	FA.....	309,000	741,600	11/20/2019.	02/01/2027.				
75884R	AY	9	Regency Centers LP Sr Nt.....	.....	.....	1	2.A FE.....	.....	.....	842,779	124.839	873,873	700,000	839,883	.....	.....	.....(2,896)	.....	.....	.....4.650	3.493	MS.....	9,584	32,550	01/25/2021.	03/15/2049.				
75884R	AZ	6	Regency Centers LP Sr Nt.....	.....	.....	1	2.A FE.....	.....	.....	24,036,055	103.860	24,929,564	24,003,000	24,029,704	.....	.....	.....(3,209)	.....	.....	.....2.950	2.933	MS.....	208,493	708,089	11/20/2019.	09/15/2029.				
760759	AK	6	Republic Services Inc Co Gtd Nt.....	.....	.....	1	2.B FE.....	.....	.....	12,839,272	143.311	15,620,888	10,900,000	12,542,416	.....	.....	.....(54,887)	.....	.....	.....6.200	4.934	MS.....	225,267	675,800	11/13/2015.	03/01/2040.				
760759	AN	0	Republic Services Inc Sr Nt.....	.....	.....	1	2.B FE.....	.....	.....	5,300,232	137.447	6,322,557	4,600,000	5,201,837	.....	.....	.....(18,793)	.....	.....	.....5.700	4.667	MN.....	33,503	262,200	11/15/2018.	05/15/2041.				
760759	AQ	3	Republic Services Inc Sr Nt.....	.....	.....	1	2.B FE.....	.....	.....	5,388,130	104.826	5,765,425	5,500,000	5,457,839	.....	.....	.....12,253	.....	.....	.....3.200	3.455	MS.....	51,822	176,000	10/19/2015.	03/15/2025.				
760759	AR	1	Republic Services Inc Sr Nt.....	.....	.....	1	2.B FE.....	.....	.....	7,982,800	104.687	8,374,992	8,000,000	7,991,623	.....	.....	.....1,717	.....	.....	.....2.900	2.925	JJ.....	116,000	232,000	06/20/2016.	07/01/2026.				
760759	AT	7	Republic Services Inc Sr Nt.....	.....	.....	1	2.B FE.....	.....	.....	8,377,800	110.950	9,430,784	8,500,000	8,412,872	.....	.....	.....11,732	.....	.....	.....3.950	4.135	MN.....	42,901	335,750	11/20/2018.	05/15/2028.				
761152	A*	8	Resmed Inc Sr Nt.....	.....	.....	2	2.A.....	.....	.....	5,000,000	105.519	5,275,950	5,000,000	5,000,000	.....	.....	.....	.....	.....	.....3.240	3.240	JJ.....	76,950	162,000	07/10/2019.	07/10/2026.				
76131V	AB	9	Retail PPTYS Of America Sr Nt.....	.....	.....	1	2.C FE.....	.....	.....	4,401,220	110.857	4,399,930	3,969,000	4,396,293	.....	.....	.....(4,926)	.....	.....	.....4.750	3.281	MS.....	55,511	.....	12/06/2021.	09/15/2030.				
761713	AY	2	Reynolds American Inc Sr Nt.....	.....	.....	1	2.B FE.....	.....	.....	6,494,930	106.205	6,903,299	6,500,000	6,498,953	.....	.....	.....577	.....	.....	.....4.850	4.860	MS.....	92,824	315,250	09/12/2013.	09/15/2023.				
761713	BV	7	Reynolds American Inc Sr Nt.....	.....	.....	1	2.B FE.....	.....	.....	16,572,518	146.037	21,321,417	14,600,000	16,339,955	.....	.....	.....(45,929)	.....	.....	.....8.125	6.964	MN.....	197,708	1,186,250	12/23/2015.	05/01/2040.				
771196	BH	4	Roche Hldgs Inc Sr Nt.....	.....	.....	1	1.C FE.....	.....	.....	5,413,980	120.752	6,641,344	5,500,000	5,426,061	.....	.....	.....1,920	.....	.....	.....4.000	4.091	MN.....	20,167	220,000	11/13/2014.	11/28/2044.				
771196	BK	7	Roche Hldgs Inc Sr Nt.....	.....	.....	1	1.C FE.....	.....	.....	15,856,290	104.587	16,733,856	16,000,000	15,933,955	.....	.....	.....14,046	.....	.....	.....2.625	2.726	MN.....	53,667	420,000	02/22/2016.	05/15/2026.				
776743	AL	0	Roper Technologies Inc Sr Nt.....	.....	.....	1	2.A FE.....	.....	.....	37,473,200	94.144	37,657,440	40,000,000	37,626,034	.....	.....	.....152,834	.....	.....	.....1.750	2.481	FA.....	264,444	350,000	04/29/2021.	02/15/2031.				
77678#	AA	3	Rosales Solar Holding LLC Sr Sec Nt PIK.....	.....	.....	2	2.C PL.....	.....	.....	6,133,382	97.825	5,999,987	6,133,382	6,133,382	.....	.....	.....	.....	.....	.....4.190	3.746	JD.....	714	(128,494)	12/20/2019.	12/31/2049.				
780153	AG	7	Royal Caribbean Cruises Ltd Sr Nt.....	LS.....	.....	4	4.B FE.....	.....	.....	2,558,315	116.185	2,514,060	2,163,840	2,412,710	.....	.....	.....(36,203)	.....	.....	.....7.500	5.169	AO.....	34,261	162,288	04/24/2019.	10/15/2027.				
780153	AU	6	Royal Caribbean Cruises Ltd High Yld Bd.....	.....	.....	1	4.B FE.....	.....	.....	10,752,959	101.342	10,406,101	10,268,260	10,334,006	.....	.....	.....(72,593)	.....	.....	.....5.250	4.491	MN.....	68,883	539,084	03/14/2016.	11/15/2022.				
780153	AW	2	Royal Caribbean Cruises Ltd Sr Nt.....	LS.....	.....	1	4.B FE.....	.....	.....	29,319,572	93.964	28,189,050	30,000,000	29,506,113	.....	.....	.....68,375	.....	.....	.....3.700	4.001	MS.....	326,833	1,110,000	04/04/2019.	03/15/2028.				
78081B	AG	8	Royalty Pharma PLC Sr Nt.....	.....	.....	1	2.C FE.....	.....	.....	22,114,230	99.330	21,963,938	22,112,000	22,113,807	.....	.....	.....(423)	.....	.....	.....0.750	0.745	MS.....	54,819	82,920	08/05/2021.	09/02/2023.				
78147#	AC	0	Rumpke Consolidated Cos Inc Sr Sec Nt.....	.....	.....	3	3.B.....	.....	.....	5,000,000	98.193	4,909,655	5,000,000	5,000,000	.....	.....	.....	.....	.....	.....2.590	2.590	MS.....	34,893	129,500	09/24/2020.	09/24/2032.				
78409V	AB	0	S&P Global Inc Sr Nt.....	.....	.....	1	1.G FE.....	.....	.....	2,869,894	143.051	4,291,539	3,000,000	2,888,031	.....	.....	.....3,781	.....	.....	.....6.550	6.942	MN.....	25,108	196,500	07/29/2016.	11/15/2037.				
78409V	AD	6	S&P Global Inc Sr Nt.....	.....	.....	1	1.G FE.....	.....	.....	16,412,920	108.395	17,343,248	16,000,000	16,190,955	.....	.....	.....(55,624)	.....	.....	.....4.000	3.601	JD.....	28,444	640,000	11/14/2018.	06/15/2025.				
78409V	AM	6	S&P Global Inc Sr Nt.....	.....	.....	2	1.G FE.....	.....	.....	6,673,296	105.804	7,300,462	6,900,000	6,761,135	.....	.....	.....24,597	.....	.....	.....2.950	3.384	JJ.....	89,901	203,550	10/30/2018.	01/22/2027.				
78409V	AN	4	S&P Global Inc Sr Nt.....	.....	.....	1	1.G FE.....	.....	.....	7,206,733	130.191	9,490,895	7,290,000	7,211,874	.....	.....	.....1,493	.....	.....	.....4.500	4.570	MN.....	41,918	328,050	08/29/2018.	05/15/2048.				
784710	AA	3	SSM Health Care Sr Unsecured Nt Ser A.....	.....	.....	1	1.E FE.....	.....	.....	13,142,591	109.794	14,009,753	12,760,000	12,987,174	.....	.....	.....(39,572)	.....	.....	.....3.823	3.444	JD.....	40,651	487,815	02/08/2018.	06/01/2027.				
78532*	AD	5	Sabine Mining Co Sec Nt.....	.....	.....	2	2.B.....	.....	.....	10,500,000	108.443	11,386,557	10,500,000	10,500,000	.....	.....	.....	.....	.....	.....4.580	4.580	FA.....	173,658	480,900	02/21/2012.	02/21/2032.				
785592	AD	8	Sabine Pass Liquefaction 1st Lien Nt.....	.....	.....	1	2.C FE.....	.....	.....	1,052,500	104.641	1,046,414	1,000,000	1,011,479	.....	.....	.....(8,477)	.....	.....	.....5.625	4.694	AO.....	11,875	56,250	08/24/2016.	04/15/2023.				
785592	AJ	5	Sabine Pass Liquefaction 1st Lien Nt.....	.....	.....	1	2.C FE.....	.....	.....	3,285,000	108.804	3,264,123	3,000,000	3,094,686	.....	.....	.....(41,765)	.....	.....	.....5.750	4.182	MN.....	22,042	172,500	01/18/2017.	05/15/2024.				

SCHEDULE D - PART 1

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

E10.51

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			Code	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
785592	AM	8	Sabine Pass Liquefaction 1st Lien Nt.....	.....	..	.....1	2.C FE.....	1,086,740	111.074	1,110,742	1,000,000	1,035,656	.....	.....(11,236)	.....	.....	.....5.625	4.311	MS.....	18,750	56,250	01/20/2017.	03/01/2025.
785592	AS	5	Sabine Pass Liquefaction 1st Lien Nt.....	.....	..	.....1	2.C FE.....	14,155,769	112.629	15,768,060	14,000,000	14,091,719	.....	.....(17,060)	.....	.....	.....5.000	4.842	MS.....	206,111	700,000	11/14/2018.	03/15/2027.
785592	AU	0	Sabine Pass Liquefaction 1st Lien Nt.....	.....	..	.....1	2.C FE.....	4,912,100	109.885	5,494,235	5,000,000	4,941,447	.....	.....8,044	.....	.....	.....4.200	4.418	MS.....	61,833	210,000	02/20/2018.	03/15/2028.
785592	AV	8	Sabine Pass Liquefaction 1st Lien Nt.....	.....	..	.....1	2.C FE.....	15,034,845	114.771	15,716,713	13,694,000	14,378,750	.....	.....(153,219)	.....	.....	.....5.875	4.494	JD.....	2,235	804,523	05/11/2017.	06/30/2026.
785592	AX	4	Sabine Pass Liquefaction 1st Lien Nt.....	.....	..	.....1	2.C FE.....	26,761,190	113.106	26,697,587	23,604,000	26,524,780	.....	.....(236,410)	.....	.....	.....4.500	2.741	MN.....	135,723	1,062,180	04/13/2021.	05/15/2030.
79546V	AL	0	Sally Holdings Sr Nt.....	.....	..	.....1	4.B FE.....	3,833,625	102.156	3,830,854	3,750,000	3,788,708	.....	.....(8,683)	.....	.....	.....5.625	5.329	JD.....	17,578	210,938	02/09/2016.	12/01/2025.
80386W	AB	1	Sasol Financing USA LLC Sr Nt.....	.....	..	.....1	3.B FE.....	3,560,130	108.306	3,503,696	3,235,000	3,538,566	.....	.....(21,454)	.....	.....	.....6.500	4.798	MS.....	54,905	140,725	08/17/2021.	09/27/2028.
80386W	AC	9	Sasol Financing USA LLC Sr Nt.....	.....	..	.....1	3.B FE.....	950,500	100.737	936,856	930,000	948,071	.....	.....(2,429)	.....	.....	.....4.375	3.806	MS.....	11,641	20,344	07/06/2021.	09/18/2026.
806605	AH	4	Schering-Plough Corp Sr Nt.....	.....	..	.....1	1.E FE.....	3,170,940	149.547	4,486,419	3,000,000	3,125,573	.....	.....(4,655)	.....	.....	.....6.550	6.131	MS.....	57,858	196,500	11/02/2007.	09/15/2037.
808513	BT	1	Schwab /Charles/ Corp Sr Nt.....	.....	..	.....1	1.F FE.....	25,954,500	98.380	25,578,852	26,000,000	25,955,605	.....	.....1,105	.....	.....	.....1.950	1.969	JD.....	42,250	133,792	08/24/2021.	12/01/2031.
81211K	AX	8	Sealed Air Corp Sr Nt.....	.....	..	.....1	3.B FE.....	10,638,163	110.631	11,074,143	10,010,000	10,306,978	.....	.....(72,125)	.....	.....	.....5.500	4.618	MS.....	162,106	550,550	12/20/2018.	09/15/2025.
816851	BJ	7	Sempra Energy Sr Nt.....	.....	..	.....1	2.B FE.....	559,525	112.112	560,562	500,000	559,493	.....	.....(32)	.....	.....	.....4.000	3.307	FA.....	8,333	.....	12/21/2021.	02/01/2048.
81708#	AA	9	Seneca Generation LLC Sr Sec Nt.....	.....	..	.....1	3.B PL.....	40,000,000	91.000	36,400,000	40,000,000	40,000,000	.....	.....	.....	.....	.....4.330	4.353	MJSD.....	4,811	1,732,076	04/27/2016.	04/27/2026.
81725W	AG	8	Sensata Technologies BV Sr Nt.....	.....	..	.....1	3.C FE.....	5,985,000	105.319	6,319,140	6,000,000	5,996,673	.....	.....1,742	.....	.....	.....4.875	4.908	AO.....	61,750	292,500	06/03/2014.	10/15/2023.
81725W	AH	6	Sensata Technologies BV Sr Nt.....	.....	..	.....1	3.C FE.....	7,850,625	109.906	8,242,973	7,500,000	7,617,003	.....	.....(37,718)	.....	.....	.....5.625	5.025	MN.....	70,313	421,875	11/06/2014.	11/01/2024.
81725W	AJ	2	Sensata Technologies BV Sr Nt.....	.....	..	.....1	3.C FE.....	17,300,000	108.559	18,726,497	17,250,000	17,270,847	.....	.....(4,951)	.....	.....	.....5.000	4.964	AO.....	215,625	862,500	03/19/2015.	10/01/2025.
81728U	AA	2	Sensata Technologies BV Sr Nt.....	.....	..	.....1	3.C FE.....	391,700	105.663	409,973	388,000	391,221	.....	.....(336)	.....	.....	.....4.375	4.250	FA.....	6,413	16,975	07/06/2020.	02/15/2030.
817565	CD	4	Service Corp Intl Sr Nt.....	.....	..	.....1	3.C FE.....	11,805,074	104.629	12,282,365	11,738,923	11,772,632	.....	.....(8,593)	.....	.....	.....4.625	4.536	JD.....	24,130	542,925	02/07/2018.	12/15/2027.
817565	CE	2	Service Corp Intl Sr Nt.....	.....	..	.....1	3.C FE.....	259,000	107.737	269,343	250,000	256,394	.....	.....(1,175)	.....	.....	.....5.125	4.525	JD.....	1,068	12,813	10/11/2019.	06/01/2029.
817565	CG	7	Service Corp Intl Sr Nt.....	.....	..	.....1	3.C FE.....	700,000	102.050	714,350	700,000	700,000	.....	.....	.....	.....	.....4.000	4.000	MN.....	3,578	13,300	05/10/2021.	05/15/2031.
82653L	AA	9	Sierracol Energy Andina Sr Nt.....	.....	..	.....1	4.A FE.....	1,255,935	94.052	1,222,677	1,300,000	1,256,607	.....	.....672	.....	.....	.....6.000	6.636	JD.....	3,467	37,483	12/02/2021.	06/15/2028.
827048	AU	3	Silgan Holdings Inc Sr Nt.....	.....	..	.....1	3.C FE.....	2,246,788	100.796	2,348,535	2,330,000	2,285,303	.....	.....12,450	.....	.....	.....4.750	5.410	MS.....	32,588	110,675	03/19/2019.	03/15/2025.
827048	AW	9	Silgan Holdings Inc Sr Nt.....	.....	..	.....1	3.B.....	1,641,746	102.436	1,679,954	1,640,000	1,641,189	.....	.....(402)	.....	.....	.....4.125	4.097	AO.....	16,913	67,650	07/28/2020.	02/01/2028.
82967N	BC	1	Sirius XM Radio Inc Sr Nt.....	.....	..	.....1	3.C FE.....	285,548	107.839	279,303	259,000	280,777	.....	.....(4,770)	.....	.....	.....5.500	3.048	JJ.....	7,123	7,123	02/18/2021.	07/01/2029.
82967N	BL	1	Sirius XM Radio Inc Sr Nt.....	.....	..	.....1	3.C FE.....	3,552,220	99.979	3,549,262	3,550,000	3,552,005	.....	.....(215)	.....	.....	.....3.125	3.102	FA.....	41,602	.....	08/03/2021.	09/01/2026.
83001A	AB	8	Six Flags Entertainment Sr Nt.....	.....	..	.....2	4.C FE.....	5,492,813	101.106	5,485,022	5,425,000	5,433,577	.....	.....(14,249)	.....	.....	.....4.875	4.596	JJ.....	110,930	264,469	06/22/2017.	07/31/2024.
83001A	AC	6	Six Flags Entertainment Sr Nt.....	LS.....	..	1	4.C FE.....	4,237,275	103.558	4,328,720	4,180,000	4,204,338	.....	.....(8,153)	.....	.....	.....5.500	5.267	AO.....	48,534	229,900	04/24/2019.	04/15/2027.
832696	AK	4	Smucker JM Co Sr Nt.....	.....	..	.....1	2.B FE.....	28,629,093	106.594	30,912,260	29,000,000	28,859,341	.....	.....40,607	.....	.....	.....3.500	3.662	MS.....	298,861	1,015,000	10/13/2015.	03/15/2025.
832696	AM	0	Smucker JM Co Sr Nt.....	.....	..	.....1	2.B FE.....	4,906,760	117.261	4,690,440	4,000,000	4,849,200	.....	.....(54,190)	.....	.....	.....4.250	2.368	MS.....	50,056	170,000	12/07/2020.	03/15/2035.
832696	AP	3	Smucker JM Co Sr Nt.....	.....	..	.....1	2.B FE.....	15,390,670	121.887	20,065,038	16,462,000	15,514,794	.....	.....21,310	.....	.....	.....4.375	4.785	MS.....	212,063	720,213	12/09/2020.	03/15/2045.
832696	AT	5	Smucker JM Co Sr Nt.....	.....	..	.....1	2.B FE.....	4,717,263	108.250	4,515,091	4,171,000	4,704,310	.....	.....(12,369)	.....	.....	.....3.550	2.877	MS.....	43,599	148,071	12/14/2020.	03/15/2050.
83416W	AA	1	Solar Star Funding LLC Sr Nt.....	.....	..	.....1	2.B FE.....	45,401,785	115.519	52,447,733	45,401,785	45,401,785	.....	.....	.....	.....	.....5.375	5.375	JD.....	6,779	2,440,346	06/20/2013.	06/30/2035.
842400	GD	9	Southern CA Edison Co 1st Mtg Bd Ser B.....	.....	..	.....1	1.G FE.....	7,158,400	100.136	7,009,492	7,000,000	7,002,567	.....	.....(30,335)	.....	.....	.....2.400	1.961	FA.....	70,000	168,000	07/07/2016.	02/01/2022.
842434	CK	6	Southern CA Gas Co Nt.....	.....	..	.....1	1.E FE.....	14,925,150	112.108	16,816,230	15,000,000	14,940,093	.....	.....1,881	.....	.....	.....3.750	3.778	MS.....	165,625	562,500	09/18/2012.	09/15/2042.
842434	CM	2	Southern CA Gas Co 1st Mtg.....	.....	..	.....1	1.D FE.....	12,454,250	104.629	13,078,575	12,500,000	12,486,207	.....	.....4,815	.....	.....	.....3.150	3.193	MS.....	115,938	393,750	09/08/2014.	09/15/2024.
842434	CP	5	Southern CA Gas Co 1st Mtg.....	.....	..	.....1	1.D FE.....	5,377,200	104.999	5,249,925	5,000,000	5,155,870	.....	.....(42,930)	.....	.....	.....3.200	2.256	JD.....	7,111	160,000	07/28/2016.	06/15/2025.
842587	CV	7	Southern Co Sr Nt.....	.....	..	.....1	2.B FE.....	19,927,600	105.981	21,196,180	20,000,000	19,965,105	.....	.....7,082	.....	.....	.....3.250	3.292	JJ.....	325,000	650,000	05/19/2016.	07/01/2026.
8426EP	AB	4	Southern CO Gas Capital Sr Nt.....	.....	..	.....1	2.A FE.....	7,508,985	110.889	8,316,638	7,500,000	7,509,350	.....	.....(238)	.....	.....	.....3.950	3.942	AO.....	74,063	296,250	10/29/2019.	10/01/2046.
8447HB	AA	0	Southtrust Bank NA Putable Sub Bk Nt.....	.....	..	.....	2.A FE.....	5,277,670	114.608	5,730,380	5,000,000	5,080,575	.....	.....(20,499)	.....	.....	.....7.690	7.201	MN.....	49,131	384,500	04/17/2001.	05/15/2025.
844895	AL	6	Southwest Gas Corp Deb.....	.....	..	.....	2.A FE.....	2,242,845	123.351	2,775,402	2,250,000	2,247,621	.....	......415	.....	.....	.....8.000	8.028	FA.....	75,000	180,000	07/31/1996.	08/01/2026.

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						NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
84756N	AD	1			1	2.A FE.....	49,401,720	106.700	52,282,804	49,000,000	49,092,409		(45,865)			4.750	4.645	MS.....	685,319	2,327,500	04/02/2014.	03/15/2024.
84756N	AE	9			1	2.A FE.....	4,304,120	139.605	5,584,216	4,000,000	4,262,707		(6,220)			5.950	5.431	MS.....	63,467	238,000	12/09/2013.	09/25/2043.
84861T	AD	0			1	2.B FE.....	30,854,869	109.953	33,667,578	30,620,000	30,805,579		(21,800)			4.000	3.903	JJ.....	564,769	1,224,800	11/14/2019.	07/15/2029.
84861T	AE	8			1	2.B FE.....	6,017,955	104.727	6,283,608	6,000,000	6,012,908		(2,414)			3.200	3.152	JJ.....	88,533	192,000	11/20/2019.	01/15/2027.
84861T	AF	5			1	2.B FE.....	21,307,452	105.223	22,412,435	21,300,000	21,306,133		(738)			3.400	3.395	JJ.....	333,937	724,200	11/14/2019.	01/15/2030.
84861T	AG	3			1	2.B FE.....	4,488,704	103.648	4,560,503	4,400,000	4,482,990		(5,714)			3.200	2.957	FA.....	53,191	70,400	04/08/2021.	02/15/2031.
84861T	AH	1			1	2.B FE.....	5,422,560	97.757	5,376,652	5,500,000	5,430,162		7,602			2.100	2.321	MS.....	34,008	61,600	04/08/2021.	03/15/2028.
84861T	AJ	7			1	2.B FE.....	4,244,064	99.311	4,369,688	4,400,000	4,252,928		8,864			2.700	3.087	FA.....	44,880	53,460	04/08/2021.	02/15/2032.
85205T	AK	6			1	5.A FE.....	1,052,050	100.224	1,062,370	1,060,000	1,052,402		352			4.600	4.730	JD.....	2,167	24,380	09/17/2021.	06/15/2028.
85238@	AA	1				2.C PL.....	10,000,000	105.213	10,521,300	10,000,000	10,000,000					3.750	3.768	FMAN.....	47,917	104,167	08/05/2021.	05/15/2056.
85253#	AF	8			1	2.C.....	40,731,550	103.010	41,204,000	40,000,000	40,127,388		(122,166)			3.980	3.656	JJ.....	778,311	1,592,000	09/19/2016.	01/05/2023.
85253#	AJ	0				2.B Z.....	19,000,000	99.791	18,960,252	19,000,000	19,000,000					2.800	2.800	MS.....	137,433		09/28/2021.	09/29/2031.
854502	AK	7			1	1.G FE.....	29,957,400	106.652	31,995,600	30,000,000	29,973,462		5,837			3.400	3.423	MS.....	340,000	1,020,000	02/27/2019.	03/01/2026.
854502	AL	5			1	1.G FE.....	19,435,065	101.225	19,738,856	19,500,000	19,446,375		5,867			2.300	2.337	MS.....	132,058	448,500	02/03/2020.	03/15/2030.
857477	AT	0				1.F FE.....	25,598,937	107.912	27,355,743	25,350,000	25,451,289		(25,777)			3.550	3.432	FA.....	332,472	899,925	09/16/2015.	08/18/2025.
857477	BC	6			2	1.E FE.....	5,000,000	105.282	5,264,080	5,000,000	5,000,000					3.776	3.776	JD.....	14,684	188,800	11/28/2018.	12/03/2024.
857477	BD	4			2	1.E FE.....	1,503,482	113.657	1,704,861	1,500,000	1,502,555		(314)			4.141	4.112	JD.....	4,831	62,115	11/29/2018.	12/03/2029.
857477	BL	6			2	1.F FE.....	15,230,422	100.513	14,825,638	14,750,000	14,833,307		(342,210)			2.825	0.497	MS.....	105,329	416,688	11/04/2020.	03/30/2023.
857477	BP	7				1.F FE.....	13,958,840	99.802	13,972,308	14,000,000	13,961,927		3,087			2.200	2.233	MS.....	100,956	154,000	02/26/2021.	03/03/2031.
858119	BF	6			1	2.C FE.....	3,775,263	102.807	3,811,041	3,707,000	3,734,962		(9,317)			5.000	4.705	JD.....	8,238	185,350	10/19/2018.	12/15/2026.
858119	BM	1			1	2.C FE.....	600,564	105.686	593,953	562,000	597,957		(2,608)			3.250	2.437	JJ.....	8,422	9,133	04/08/2021.	01/15/2031.
858912	AF	5			1	3.C FE.....	4,372,238	102.672	4,450,814	4,335,000	4,349,939		(9,186)			5.375	5.138	JJ.....	107,442	233,006	06/27/2019.	07/15/2024.
86074Q	AP	7			2	3.C FE.....	1,009,316	98.023	994,929	1,015,000	1,009,448		132			4.000	4.125	MN.....	5,075		11/09/2021.	11/16/2026.
86074Q	AQ	5			2	3.C FE.....	1,710,717	96.246	1,660,250	1,725,000	1,710,907		190			4.500	4.625	MN.....	9,703		11/09/2021.	11/16/2029.
863667	AG	6			1	2.A FE.....	805,819	122.158	855,103	700,000	799,434		(3,006)			4.375	3.445	MN.....	3,913	30,625	10/29/2019.	05/15/2044.
863667	AJ	0			1	2.A FE.....	12,625,055	128.619	12,296,015	9,560,000	12,544,810		(80,245)			4.625	2.811	MS.....	130,189	442,150	02/01/2021.	03/15/2046.
863667	AN	1			1	2.A FE.....	46,424,146	107.146	49,555,164	46,250,000	46,330,101		(17,516)			3.500	3.455	MS.....	476,632	1,618,750	03/08/2016.	03/15/2026.
863667	AQ	4			1	2.A FE.....	16,414,528	108.874	17,419,904	16,000,000	16,298,450		(44,785)			3.650	3.302	MS.....	184,933	584,000	05/07/2019.	03/07/2028.
863871	AM	1	@			2.B FE.....	2,402,344	99.144	44,614,665	45,000,000	42,303,822		3,321,505				8.347	N/A.....			08/25/1987.	10/03/2022.
86468#	AB	6				1.F.....	30,000,000	106.063	31,818,840	30,000,000	30,000,000					3.770	3.770	JD.....	53,408	1,131,000	12/14/2017.	12/14/2047.
866677	AE	7			1	2.C FE.....	6,020,520	99.734	5,984,022	6,000,000	6,020,225		(295)			2.700	2.659	JJ.....	82,350		09/28/2021.	07/15/2031.
866677	AF	4			1	2.C FE.....	9,992,715	99.413	9,941,260	10,000,000	9,992,923		208			2.300	2.311	MN.....	54,944		09/28/2021.	11/01/2028.
86765B	AP	4			1	2.C FE.....	1,686,840	114.877	1,723,161	1,500,000	1,684,124		(2,716)			5.300	4.416	AO.....	19,875	39,750	06/08/2021.	04/01/2044.
86765L	AN	7			1	3.C FE.....	253,425	105.750	253,800	240,000	252,601		(824)			5.875	3.774	MS.....	4,152		10/25/2021.	03/15/2028.
86765L	AT	4			1	3.C FE.....	305,250	101.646	304,938	300,000	305,105		(145)			4.500	4.143	MN.....	1,725	6,750	10/26/2021.	05/15/2029.
86765L	AU	1			1	3.C FE.....	500,000	102.545	512,723	500,000	500,000					4.500	4.500	AO.....	4,438		10/05/2021.	04/30/2030.
86787E	BB	2			1	1.F FE.....	10,993,290	109.344	12,027,862	11,000,000	10,996,152		909			4.050	4.060	MN.....	71,775	445,500	10/24/2018.	11/03/2025.
869049	AE	6			1	2.B FE.....	5,010,000	122.471	6,123,545	5,000,000	5,004,013		(522)			7.500	7.483	JD.....	31,250	375,000	12/03/1997.	12/01/2027.
870836	AC	7			1	1.G FE.....	28,575,020	118.216	27,189,749	23,000,000	25,046,802		(519,655)			7.500	4.738	JJ.....	795,417	1,725,000	01/17/2014.	07/15/2025.
871829	AN	7			1	2.B FE.....	23,335,532	142.669	33,099,278	23,200,000	23,304,383		(3,434)			6.625	6.580	MS.....	444,022	1,537,000	04/13/2009.	03/17/2039.

SCHEDULE D - PART 1

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

E10.53

1			2		3 Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			4	5					8	9			12	13	14	15	16	17	18	19	20	21	22	

SCHEDULE D - PART 1

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

E10.54

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	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
89236T DK 8	Toyota Motor Credit Corp Sr Nt.....		.....		.....1	1.E FE.....	9,973,600	102.548	10,254,800	10,000,000	9,992,831	.....	.....3,873	.....	.....	.....2.250	2.291	AO.....	45,625	225,000	10/13/2016.	10/18/2023.
89236T EW 1	Toyota Motor Credit Corp Sr Nt MTN.....		.....		.....1	1.E FE.....	8,978,310	106.411	9,577,026	9,000,000	8,989,193	.....	.....3,060	.....	.....	.....3.400	3.439	AO.....	65,450	306,000	04/10/2018.	04/14/2025.
89236T HF 5	Toyota Motor Credit Corp Sr Nt.....		.....		.....	1.E FE.....	499,615	99.627	498,133	500,000	499,791	.....	.....128	.....	.....	.....0.500	0.526	FA.....	951	2,500	08/11/2020.	08/14/2023.
89236T JF 3	Toyota Motor Credit Corp Sr Nt MTN.....		.....		.....1	1.E FE.....	21,992,740	100.191	22,042,042	22,000,000	21,993,441	.....	.....701	.....	.....	.....1.900	1.905	AO.....	98,694	205,517	04/06/2021.	04/06/2028.
89236T JK 2	Toyota Motor Credit Corp Sr Nt MTN.....		LS.....		1	1.E FE.....	4,997,800	98.597	4,929,835	5,000,000	4,998,031	.....	.....231	.....	.....	.....1.125	1.134	JD.....	2,031	28,125	06/15/2021.	06/18/2026.
893574 AH 6	Transcontinental Gas P L Corp Sr Nt.....		.....		.....2	2.A FE.....	4,792,446	122.175	4,642,658	3,800,000	4,455,289	.....	.....(158,713)	.....	.....	.....7.850	3.051	FA.....	124,292	298,300	10/29/2019.	02/01/2026.
893574 AK 9	Transcontinental Gas P L Corp Sr Nt.....		.....		.....1	2.A FE.....	1,283,880	109.678	1,316,136	1,200,000	1,263,534	.....	.....(9,601)	.....	.....	.....4.000	3.022	MS.....	14,133	48,000	10/29/2019.	03/15/2028.
893647 BL 0	Transdigm Group Inc Sr Sub Nt.....		.....		.....1	4.C FE.....	2,035,937	103.046	2,032,075	1,972,000	2,031,198	.....	.....(4,739)	.....	.....	.....5.500	4.375	MN.....	13,859	54,230	10/14/2021.	11/15/2027.
893830 BQ 1	Transocean Inc Sr Nt.....		.....		.....1	5.C FE.....	1,970,176	98.114	4,719,298	4,810,000	1,970,176	.....	.....	.....	.....	.....11.500	35.417	JJ.....	232,016	490,152	09/11/2020.	01/30/2027.
89469A AD 6	TreeHouse Foods Inc Sr Nt.....		LS.....		1	5.A FE.....	710,031	96.016	696,117	725,000	710,489	.....	.....458	.....	.....	.....4.000	4.349	MS.....	9,667	.....	10/06/2021.	09/01/2028.
896516 AA 9	Trinity Health Corp Secured Nt.....		.....		.....1	1.D FE.....	20,541,100	120.606	24,121,220	20,000,000	20,493,689	.....	.....(12,496)	.....	.....	.....4.125	3.963	JD.....	68,750	825,000	12/06/2017.	12/01/2045.
896678 AD 1	Trinova Corp Deb (Aeroquip-Vickers-now).....		.....		.....	1.G FE.....	988,090	123.354	1,233,536	1,000,000	996,155	.....	.....701	.....	.....	.....7.875	7.980	JD.....	6,563	78,750	05/29/1996.	06/01/2026.
89788K AA 4	Truist Bank Sub Nt.....		.....		.....2	1.F FE.....	19,730,098	99.944	19,589,004	19,600,000	19,723,420	.....	.....(6,911)	.....	.....	.....2.250	2.163	MS.....	134,750	333,000	06/29/2021.	03/11/2030.
89788M AE 2	Truist Financial Corp Sr MTN Fix to Floa.....		.....		.....2	1.G FE.....	29,546,020	98.501	29,057,825	29,500,000	29,542,938	.....	.....(3,082)	.....	.....	.....1.887	1.863	JD.....	37,111	278,333	06/29/2021.	06/07/2029.
89838L AF 1	Trustees of Boston College Unsec Nt Ser.....		.....		.....1	1.D FE.....	12,000,000	121.158	14,538,984	12,000,000	12,000,000	.....	.....	.....	.....	.....3.993	3.993	JJ.....	239,580	479,160	01/24/2017.	07/01/2047.
89838Q AA 1	Boston University Secured Nt Ser CC.....		.....		.....1	1.D FE.....	6,000,000	122.812	7,368,726	6,000,000	6,000,000	.....	.....	.....	.....	.....4.061	4.061	AO.....	60,915	243,660	08/15/2018.	10/01/2048.
902494 AX 1	Tyson Foods Inc Sr Nt.....		.....		.....1	2.B FE.....	36,332,565	106.369	38,049,112	35,771,000	35,945,617	.....	.....(62,320)	.....	.....	.....3.950	3.753	FA.....	533,783	1,412,955	04/24/2019.	08/15/2024.
902494 AY 9	Tyson Foods Inc Sr Nt.....		.....		.....1	2.B FE.....	42,128,510	130.404	51,509,462	39,500,000	41,813,834	.....	.....(57,959)	.....	.....	.....5.150	4.722	FA.....	768,494	2,034,250	05/16/2016.	08/15/2044.
902494 BC 6	Tyson Foods Inc Sr Nt.....		.....		.....1	2.B FE.....	6,550,910	107.743	7,542,003	7,000,000	6,698,431	.....	.....48,224	.....	.....	.....3.550	4.454	JD.....	20,018	248,500	10/17/2018.	06/02/2027.
902494 BD 4	Tyson Foods Inc Sr Nt.....		.....		.....1	2.B FE.....	17,009,724	124.244	21,121,463	17,000,000	17,008,742	.....	.....(230)	.....	.....	.....4.550	4.546	JD.....	62,310	773,500	05/23/2017.	06/02/2047.
902494 BH 5	Tyson Foods Inc Sr Nt.....		.....		.....1	2.B FE.....	12,644,740	134.826	17,527,380	13,000,000	12,660,892	.....	.....5,661	.....	.....	.....5.100	5.283	MS.....	171,275	663,000	02/13/2019.	09/23/2048.
902494 BK 8	Tyson Foods Inc Sr Nt.....		LS.....		1	2.B FE.....	6,998,740	113.228	7,925,988	7,000,000	6,999,133	.....	.....101	.....	.....	.....4.350	4.352	MS.....	101,500	304,500	02/13/2019.	03/01/2029.
90265E AM 2	UDR Inc Sr MTN.....		.....		.....1	2.A FE.....	742,410	107.147	803,603	750,000	744,664	.....	.....861	.....	.....	.....3.500	3.644	JJ.....	13,125	26,250	04/30/2019.	07/01/2027.
90265E AP 5	UDR Inc Sr Nt.....		.....		.....1	2.A FE.....	2,690,424	113.167	2,716,018	2,400,000	2,627,233	.....	.....(29,769)	.....	.....	.....4.400	2.862	JJ.....	45,467	105,600	10/29/2019.	01/26/2029.
90265E AQ 3	UDR Inc Sr Nt.....		.....		.....1	2.A FE.....	2,641,500	105.401	2,635,035	2,500,000	2,617,060	.....	.....(13,428)	.....	.....	.....3.200	2.534	JJ.....	36,889	80,000	02/19/2020.	01/15/2030.
90265E AR 1	UDR Inc Sr Nt.....		.....		.....1	2.A FE.....	19,394,986	104.390	20,251,582	19,400,000	19,396,358	.....	.....239	.....	.....	.....3.000	3.002	FA.....	219,867	582,000	11/14/2019.	08/15/2031.
90265E AS 9	UDR Inc Sr Nt.....		.....		.....1	2.A FE.....	6,471,205	103.671	6,738,596	6,500,000	6,474,743	.....	.....1,577	.....	.....	.....3.100	3.137	MN.....	33,583	201,500	10/02/2019.	11/01/2034.
90265E AU 4	UDR Inc Sr Nt.....		.....		.....1	2.A FE.....	29,245,082	92.761	27,271,587	29,400,000	29,256,661	.....	.....11,087	.....	.....	.....1.900	1.949	MS.....	164,477	420,502	12/01/2020.	03/15/2033.
902905 AL 2	USX Marathon Group Deb.....		.....		.....	2.C FE.....	2,120,112	102.781	1,978,542	1,925,000	1,933,602	.....	.....(22,126)	.....	.....	.....9.375	8.119	MN.....	23,060	180,469	12/18/2008.	05/15/2022.
902905 AQ 1	USX Marathon Group Deb.....		.....		.....	2.C FE.....	1,857,744	109.138	1,718,919	1,575,000	1,612,570	.....	.....(22,521)	.....	.....	.....8.125	6.471	JJ.....	59,008	127,969	06/29/2004.	07/15/2023.
904764 AU 1	Unilever Cap Corp Sr Nt.....		.....		.....1	1.E FE.....	31,432,260	102.410	33,180,775	32,400,000	31,920,125	.....	.....98,126	.....	.....	.....2.000	2.343	JJ.....	275,400	648,000	10/31/2016.	07/28/2026.
904764 BC 0	Unilever Cap Corp Sr Nt.....		LS.....		1	1.E FE.....	29,637,310	109.519	32,855,610	30,000,000	29,754,950	.....	.....34,496	.....	.....	.....3.500	3.648	MS.....	288,750	1,050,000	09/04/2018.	03/22/2028.
905581 AR 5	Union Carbide Corp Deb.....		.....		.....	2.B FE.....	3,130,170	117.910	3,537,285	3,000,000	3,032,677	.....	.....(8,178)	.....	.....	.....7.500	7.135	JD.....	18,750	225,000	04/01/1998.	06/01/2025.
906548 CL 4	Union Elec Co 1st Mtg.....		.....		.....1	1.F FE.....	14,964,600	111.804	16,770,540	15,000,000	14,969,682	.....	.....814	.....	.....	.....3.650	3.663	AO.....	115,583	547,500	03/31/2015.	04/15/2045.
906548 CN 0	Union Elec Co 1st Mtg Bd.....		.....		.....1	1.F FE.....	8,862,737	118.595	10,554,955	8,900,000	8,865,293	.....	.....735	.....	.....	.....4.000	4.024	AO.....	89,000	356,000	04/03/2018.	04/01/2048.
907818 DT 2	Union Pacific Corp Sr Nt.....		.....		.....1	2.A FE.....	14,292,200	124.913	16,238,742	13,000,000	14,128,094	.....	.....(30,484)	.....	.....	.....4.821	4.213	FA.....	261,138	626,730	01/08/2016.	02/01/2044.
907818 DU 9	Union Pacific Corp Sr Nt.....		.....		.....1	2.A FE.....	7,156,020	122.647	7,358,832	6,000,000	7,011,872	.....	.....(29,729)	.....	.....	.....4.750	3.629	JD.....	12,667	285,000	10/04/2016.	12/15/2043.
907818 DY 1	Union Pacific Corp Nt.....		.....		.....1	2.A FE.....	17,366,340	105.463	18,324,179	17,375,000	17,372,070	.....	.....902	.....	.....	.....3.250	3.256	JJ.....	260,384	564,688	08/11/2014.	01/15/2025.
907818 ED 6	Union Pacific Corp Sr Nt.....		.....		.....1	2.A FE.....	10,195,600	106.242	10,624,190	10,000,000	10,079,382	.....	.....(20,444)	.....	.....	.....3.250	3.017	FA.....	122,778	325,000	10/26/2015.	08/15/2025.

SCHEDULE D - PART 1

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

E10.55

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						NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
907818 EF 1	Union Pacific Corp Sr Nt.....				1	2 A FE.....	36,678,835	118.510	43,848,811	37,000,000	36,717,616		6.833			4.050	4.100	MN.....	191,475	1,498,500	12/03/2015.	11/15/2045.
907818 EM 6	Union Pacific Corp Sr Nt.....				2	2 A FE.....	7,500,792	117.458	9,396,664	8,000,000	7,537,308		7.795			3.799	4.139	AO.....	75,980	303,920	12/22/2016.	10/01/2051.
907818 EW 4	Union Pacific Corp Sr Nt.....				1	2 A FE.....	6,395,424	127.915	8,314,443	6,500,000	6,402,085		1.840			4.500	4.599	MS.....	90,188	292,500	12/10/2018.	09/10/2048.
907818 EY 0	Union Pacific Corp Sr Nt.....				1	2 A FE.....	1,492,449	112.348	1,685,226	1,500,000	1,494,680		.681			3.950	4.011	MS.....	18,269	59,250	12/10/2018.	09/10/2028.
907818 FB 9	Union Pacific Corp Sr Nt.....				1	1 G FE.....	29,987,100	110.848	33,254,520	30,000,000	29,990,587		1.128			3.700	3.705	MS.....	370,000	1,110,000	02/11/2019.	03/01/2029.
907818 FC 7	Union Pacific Corp Sr Nt.....				1	1 G FE.....	4,964,850	125.200	6,259,975	5,000,000	4,966,679		.634			4.300	4.342	MS.....	71,667	215,000	02/11/2019.	03/01/2049.
90982P AA 5	United Cities Gas Co Nt Ser A.....					1 G FE.....	4,175,261	114.871	4,594,848	4,000,000	4,051,319		(11,111)			6.670	6.298	JD.....	11,858	266,800	12/21/2005.	12/15/2025.
911312 AQ 9	United Parcel Service Sr Nt.....				1	1 G FE.....	7,990,400	101.413	8,113,072	8,000,000	7,998,709		1.693			2.450	2.472	AO.....	49,000	196,000	12/05/2016.	10/01/2022.
911312 AY 2	United Parcel Service Sr Nt.....				1	1 G FE.....	19,652,040	104.146	20,829,160	20,000,000	19,797,210		38,095			2.400	2.621	MN.....	61,333	480,000	01/11/2018.	11/15/2026.
911312 AZ 9	United Parcel Service Sr Nt.....				1	1 G FE.....	6,442,995	112.547	7,315,549	6,500,000	6,449,270		1.272			3.400	3.447	MN.....	28,239	221,000	10/19/2016.	11/15/2046.
911312 BM 7	United Parcel Service Sr Nt.....	LS.....			1	1 G FE.....	19,153,236	107.886	20,929,826	19,400,000	19,241,064		23,960			3.050	3.203	MN.....	75,606	591,700	03/12/2018.	11/15/2027.
911312 BN 5	United Parcel Service Sr Nt.....				1	1 G FE.....	27,912,403	119.321	33,983,786	28,481,000	27,951,318		11,302			3.750	3.863	MN.....	136,471	1,068,038	06/18/2018.	11/15/2047.
911365 BG 8	United Rentals Inc Sr Nt.....				2	3 B FE.....	10,347,749	105.081	10,853,855	10,329,076	10,338,601		(2,327)			4.875	4.847	JJ.....	232,189	503,542	09/27/2018.	01/15/2028.
911365 BL 7	United Rentals Inc Sr Nt.....				1	3 B FE.....	2,373,890	108.245	2,398,718	2,216,000	2,343,517		(21,045)			5.250	4.039	JJ.....	53,646	116,340	07/15/2020.	01/15/2030.
911365 BM 5	United Rentals Inc 2nd Lien.....				1	2 C FE.....	600,000	103.744	622,465	600,000	600,000					3.875	3.875	MN.....	2,971	23,250	10/21/2019.	11/15/2027.
911365 BN 3	United Rentals Inc Sr Nt.....				1	3 B FE.....	17,730	103.247	18,584	18,000	17,769		22			4.000	4.180	JJ.....	332	720	03/06/2020.	07/15/2030.
91159H HM 5	US Bancorp Sub Nt MTN.....					1 F FE.....	27,422,065	105.888	29,119,255	27,500,000	27,460,036		8.487			3.100	3.136	AO.....	151,556	852,500	07/07/2017.	04/27/2026.
91159H HN 3	US Bancorp Sr MT Nt.....	LS.....				1 F FE.....	29,328,360	103.862	31,158,570	30,000,000	29,636,227		73,694			2.375	2.658	JJ.....	314,688	712,500	11/07/2017.	07/22/2026.
91159H HR 4	US Bancorp Sr MTN Ser X.....				2	1 F FE.....	14,080,880	107.258	15,016,162	14,000,000	14,048,109		(8,322)			3.150	3.079	AO.....	78,400	441,000	11/20/2017.	04/27/2027.
91159H HW 3	US Bancorp Sub Nt.....				2	1 F FE.....	19,998,200	105.681	21,136,180	20,000,000	19,998,598		162			3.000	3.001	JJ.....	251,667	600,000	07/24/2019.	07/30/2029.
912920 AK 1	Qwest Corp Sr Nt.....					3 B FE.....	176,625	116.169	174,253	150,000	171,013		(5,268)			7.250	3.205	MS.....	3,202	10,875	12/04/2020.	09/15/2025.
913017 BP 3	United Technologies Corp Sr Nt.....				1	2 A FE.....	19,594,807	141.531	21,441,916	15,150,000	18,637,190		(143,859)			6.125	4.183	JJ.....	427,882	927,938	05/19/2014.	07/15/2038.
913017 BS 7	United Technologies Corp Sr Nt.....				1	2 A FE.....	12,079,400	139.215	13,921,480	10,000,000	11,697,474		(59,791)			5.700	4.345	AO.....	120,333	570,000	09/15/2014.	04/15/2040.
913017 BT 5	United Technologies Corp Sr Nt.....				1	2 A FE.....	55,111,830	124.187	63,335,370	51,000,000	54,468,631		(113,515)			4.500	3.999	JD.....	191,250	2,295,000	06/29/2016.	06/01/2042.
913017 CA 5	United Technologies Corp Sr Nt.....				1	2 A FE.....	14,445,317	117.369	16,666,455	14,200,000	14,416,260		(7,036)			4.150	4.038	MN.....	75,299	589,300	07/19/2016.	05/15/2045.
913017 CP 2	United Technologies Corp Sr Nt.....				1	2 A FE.....	11,343,605	116.691	13,273,635	11,375,000	11,346,368		637			4.050	4.066	MN.....	72,942	460,688	05/01/2017.	05/04/2047.
91324P BU 5	UnitedHealth Group Inc Sr Nt.....				1	1 G FE.....	5,209,450	125.954	6,297,700	5,000,000	5,170,024		(5,289)			4.625	4.367	MN.....	29,549	231,250	02/22/2013.	11/15/2041.
91324P BV 3	UnitedHealth Group Inc Sr Nt.....				1	1 G FE.....	13,216,927	100.187	13,142,504	13,118,000	13,120,477		(12,130)			2.875	2.780	MS.....	111,048	377,143	02/22/2013.	03/15/2022.
91324P BZ 4	UnitedHealth Group Inc Sr Nt.....				1	1 G FE.....	9,107,930	101.801	9,162,045	9,000,000	9,013,149		(11,409)			2.750	2.617	FA.....	93,500	247,500	10/22/2012.	02/15/2023.
91324P CA 8	UnitedHealth Group Inc Sr Nt.....				1	1 G FE.....	4,886,500	116.744	5,837,210	5,000,000	4,908,129		2.765			3.950	4.082	AO.....	41,694	197,500	10/17/2012.	10/15/2042.
91324P CD 2	UnitedHealth Group Inc Sr Nt.....				1	1 G FE.....	23,674,560	121.558	29,174,016	24,000,000	23,732,110		7.590			4.250	4.331	MS.....	300,333	1,020,000	02/25/2013.	03/15/2043.
91324P CV 2	UnitedHealth Group Inc Sr Nt.....				1	1 G FE.....	15,975,714	107.035	17,125,664	16,000,000	15,989,034		2.407			3.100	3.118	MS.....	146,044	496,000	02/23/2016.	03/15/2026.
91324P CX 8	UnitedHealth Group Inc Sr Nt.....				1	1 G FE.....	3,897,600	121.890	3,749,321	3,076,000	3,875,715		(21,884)			4.200	2.738	JJ.....	59,572	129,192	01/11/2021.	01/15/2047.
91324P CZ 3	UnitedHealth Group Inc Sr Nt.....				1	1 G FE.....	7,058,074	122.944	6,711,508	5,459,000	7,016,524		(41,551)			4.250	2.669	AO.....	48,979	232,008	01/15/2021.	04/15/2047.
91324P DF 6	UnitedHealth Group Inc Sr Nt.....				1	1 G FE.....	3,708,271	115.330	3,575,236	3,100,000	3,694,499		(13,772)			3.750	2.698	AO.....	24,542	93,750	10/22/2021.	10/15/2047.
91324P DL 3	UnitedHealth Group Inc Sr Nt.....				1	1 G FE.....	3,870,752	124.204	3,912,420	3,150,000	3,867,495		(3,257)			4.250	2.983	JD.....	5,950	66,938	10/22/2021.	06/15/2048.
91324P DQ 2	UnitedHealth Group Inc Sr Nt.....	LS.....			1	1 G FE.....	6,168,876	128.263	5,900,107	4,600,000	6,131,599		(37,277)			4.450	2.684	JD.....	9,098	204,700	01/15/2021.	12/15/2048.
91324P DX 7	UnitedHealth Group Inc Sr Nt.....				1	1 F FE.....	29,141,027	99.374	29,215,838	29,400,000	29,159,211		18,184			2.000	2.107	MN.....	75,133	588,000	04/27/2021.	05/15/2030.
91324P ED 0	UnitedHealth Group Inc Sr Nt.....				1	1 F FE.....	29,274,602	101.751	29,264,490	28,761,000	29,249,509		(25,092)			2.300	2.094	MN.....	84,525	323,401	07/06/2021.	05/15/2031.
91324P EF 5	UnitedHealth Group Inc Sr Nt.....				1	1 F FE.....	10,657,600	108.612	10,861,240	10,000,000	10,650,800		(6,800)			3.250	2.915	MN.....	41,528	158,889	07/01/2021.	05/15/2051.

SCHEDULE D - PART 1

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

E10.56

1			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	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
91403#	AA	6				1.G PL.....	16,244,295	..99.600	..16,179,318	16,244,295	16,244,295					...3.620	...3.636	MJSD.	1,633	588,043	03/10/2020.	06/30/2050.
91412N	BC	3			1	1.C FE.....	1,600,000	..126.055	2,016,878	1,600,000	1,600,000					...4.003	...4.003	AO.....	16,012	64,048	09/06/2018.	10/01/2053.
914744	AD	9			1	1.A FE.....	10,000,000	..116.708	11,670,790	10,000,000	10,000,000					...3.438	...3.438	FA.....	129,880	343,800	01/13/2015.	02/15/2045.
91831A	AC	5				4.B FE.....	10,682,309	..102.068	10,584,420	10,370,000	10,492,495			(33,026)		...6.125	...5.725	AO.....	134,090	635,162	05/06/2015.	04/15/2025.
91863@	AA	1				1.D PL.....	10,000,000	..98.421	9,842,070	10,000,000	10,000,000					...3.110	...3.110	AO.....	50,969	.....	11/02/2021.	10/21/2031.
91863@	AB	9				1.D PL.....	10,000,000	..97.928	9,792,800	10,000,000	10,000,000					...3.210	...3.210	AO.....	52,608	.....	11/02/2021.	10/21/2033.
91913Y	AW	0			1	2.B FE.....	47,175,160	..109.151	46,296,354	42,415,000	47,004,585		(170,575)			...4.000	...2.316	AO.....	424,150	848,300	09/17/2021.	04/01/2029.
91913Y	BD	1			1	2.B FE.....	9,967,400	..99.780	9,977,970	10,000,000	9,967,455		55			...3.650	...3.668	JD.....	32,444	.....	11/18/2021.	12/01/2051.
91914J	AB	8			1	2.B FE.....	2,123,110	..110.957	2,074,892	1,870,000	2,112,076		(11,034)			...4.500	...2.170	MS.....	24,778	.....	09/16/2021.	03/15/2028.
92277G	AB	3			1	2.A FE.....	94,720	..135.222	102,769	76,000	94,311		(409)			...5.700	...4.005	MS.....	1,095	2,166	03/30/2021.	09/30/2043.
92277G	AU	1			1	2.A FE.....	10,985,248	..103.973	10,709,209	10,300,000	10,922,460		(62,788)			...3.000	...2.153	JJ.....	142,483	154,500	07/01/2021.	01/15/2030.
92277G	AV	9			1	2.A FE.....	9,516,780	..116.917	9,236,435	7,900,000	9,378,744		(138,036)			...4.750	...2.340	MN.....	47,949	375,250	02/17/2021.	11/15/2030.
92343V	AF	1			1	2.A FE.....	6,382,508	..136.138	9,137,576	6,712,000	6,464,656		9.164			...6.250	...6.638	AO.....	104,875	419,500	03/19/2009.	04/01/2037.
92343V	AK	0			1	2.A FE.....	9,905,100	..138.843	13,884,340	10,000,000	9,928,581		2.459			...6.400	...6.472	FA.....	241,778	640,000	02/07/2008.	02/15/2038.
92343V	AP	9			1	2.A FE.....	8,182,245	..145.969	12,097,869	8,288,000	8,206,636		2.618			...6.900	...7.002	AO.....	120,729	571,872	04/01/2008.	04/15/2038.
92343V	BT	0			1	2.A FE.....	31,542,250	..156.988	48,666,218	31,000,000	31,468,648		(11,018)			...6.550	...6.416	MS.....	597,869	2,030,500	12/09/2013.	09/15/2043.
92343V	CK	8			1	2.A FE.....	198,092	..129.142	258,285	200,000	198,211		36			...4.862	...4.925	FA.....	3,511	9,724	12/20/2018.	08/21/2046.
92343V	CM	4			1	2.A FE.....	890,106	..137.292	961,044	700,000	883,970		(2,908)			...5.012	...3.631	FA.....	12,669	35,084	10/29/2019.	08/21/2054.
92343V	CX	0			1	2.A FE.....	4,817,880	..125.766	5,030,656	4,000,000	4,781,863		(17,747)			...4.522	...3.402	MS.....	53,259	180,880	12/03/2019.	09/15/2048.
92343V	DD	3			1	2.A FE.....	1,020,270	..104.189	1,041,889	1,000,000	1,014,264		(2,893)			...2.625	...2.298	FA.....	9,917	26,250	11/20/2019.	08/15/2026.
92343V	DY	7			1	2.A FE.....	12,831,700	..111.229	12,791,324	11,500,000	12,470,830		(173,204)			...4.125	...2.390	MS.....	138,359	474,375	11/20/2019.	03/16/2027.
92343V	EK	6			1	2.A FE.....	4,635,256	..126.410	6,320,495	5,000,000	4,724,502		26,973			...6.800	...7.801	MN.....	56,667	340,000	05/10/2018.	05/01/2029.
92343V	EM	2			1	2.A FE.....	40,510,803	..144.990	42,396,526	29,241,000	38,214,093		(666,607)			...7.875	...4.226	JJ.....	1,151,364	2,302,729	05/10/2018.	07/01/2032.
92343V	ER	1			1	2.A FE.....	1,137,980	..113.846	1,138,456	1,000,000	1,107,763		(14,518)			...4.329	...2.572	MS.....	12,025	43,290	11/20/2019.	09/21/2028.
92343V	GB	4	LS.		1	2.A FE.....	54,492,437	..108.105	59,457,860	55,000,000	54,499,911		7,474			...3.550	...3.601	MS.....	536,938	976,250	03/12/2021.	03/22/2051.
92343V	GJ	7			1	2.A FE.....	11,880,968	..101.149	12,067,123	11,930,000	11,884,349		3,381			...2.550	...2.597	MS.....	84,504	151,262	03/11/2021.	03/21/2031.
92552V	AK	6			2	4.B FE.....	5,370,938	..100.515	5,277,043	5,250,000	5,302,020		(68,917)			...5.625	...3.306	MS.....	86,953	147,656	04/22/2021.	09/15/2025.
92552V	AL	4			1	3.A FE.....	4,437,799	..103.006	4,361,257	4,234,000	4,379,980		(57,818)			...5.625	...3.275	AO.....	50,279	119,081	07/22/2021.	04/15/2027.
92552V	AN	0			1	4.B FE.....	609,948	..100.198	580,147	579,000	606,236		(3,712)			...6.500	...5.031	JJ.....	17,354	15,243	10/07/2021.	07/15/2028.
92553P	AX	0	LS.		1	2.B FE.....	2,019,160	..105.180	2,103,590	2,000,000	2,004,995		(2,090)			...3.875	...3.758	AO.....	19,375	77,500	04/14/2014.	04/01/2024.
92556H	AA	5			1	2.B FE.....	2,272,660	..109.792	2,195,830	2,000,000	2,224,584		(48,076)			...4.750	...1.252	MN.....	12,139	95,000	04/08/2021.	05/15/2025.
92556V	AF	3			1	2.C FE.....	1,363,880	..107.125	1,339,060	1,250,000	1,363,536		(344)			...4.000	...3.489	JD.....	1,250	25,000	11/03/2021.	06/22/2050.
92564R	AB	1			2	3.B FE.....	2,335,313	..106.484	2,395,892	2,250,000	2,327,489		(7,824)			...4.625	...3.966	JD.....	8,672	104,063	04/22/2021.	12/01/2029.
92778*	AA	5			1	1.A.....	19,000,000	..102.791	19,530,214	19,000,000	19,000,000					...3.008	...3.027	MON.....	25,401	238,133	07/15/2021.	09/15/2049.
927804	FA	7			1	2.A FE.....	6,043,800	..136.702	8,202,144	6,000,000	6,031,072		(1,386)			...6.000	...5.945	JJ.....	166,000	360,000	01/27/2009.	01/15/2036.
927804	FE	9			1	2.A FE.....	3,927,034	..143.542	5,454,592	3,800,000	3,895,483		(3,476)			...6.350	...6.101	MN.....	20,779	241,300	05/08/2009.	11/30/2037.
927804	FP	4			1	2.A FE.....	24,488,240	..124.323	30,459,062	24,500,000	24,490,099		261			...4.650	...4.653	FA.....	430,383	1,139,250	08/12/2013.	08/15/2043.
927804	GA	6			1	1.F FE.....	6,366,300	..128.608	6,430,415	5,000,000	6,347,950		(18,350)			...4.600	...3.098	JD.....	19,167	115,000	06/08/2021.	12/01/2048.
927804	GD	0			1	1.F FE.....	8,968,000	..92.243	9,224,250	10,000,000	8,980,413		12,413			...2.450	...2.978	JD.....	10,889	245,000	06/08/2021.	12/15/2050.

SCHEDULE D - PART 1

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

E10.57

1			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
				F																		
CUSIP Identification	Description		Code	CHAR	Bond	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-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
92826C AC 6	Visa Inc Sr Nt.....		.....	..	.....1	1.D FE.....	10,228,500	...101.831	10,183,140	10,000,000	10,034,040	.....	.....(34,986)	.....	.....	.....2.800	2.435	JD.....	13,222	280,000	02/04/2016.	12/14/2022.
92826C AD 4	Visa Inc Sr Nt.....		.....	..	.....1	1.D FE.....	55,614,900	...106.734	58,703,920	55,000,000	55,270,859	.....	.....(64,261)	.....	.....	.....3.150	3.016	JD.....	81,813	1,732,500	03/28/2016.	12/14/2025.
92826C AF 9	Visa Inc Sr Nt.....		.....	..	.....1	1.D FE.....	31,447,395	...126.200	39,752,874	31,500,000	31,453,364	.....	.....1,096	.....	.....	.....4.300	4.310	JD.....	63,963	1,354,500	12/09/2015.	12/14/2045.
92840V AB 8	Vistra Operations Co LLC Sr Nt.....		.....	..	.....1	3.B FE.....	8,899,400	...103.396	8,770,023	8,482,000	8,738,263	.....	.....(123,063)	.....	.....	.....5.625	3.783	FA.....	180,243	386,606	06/16/2021.	02/15/2027.
92840V AE 2	Vistra Operations Co LLC 1st Lien.....		.....	..	.....	2.C FE.....	14,779,304	...107.294	14,917,085	13,903,000	14,719,360	.....	.....(59,944)	.....	.....	.....4.300	3.410	JJ.....	275,666	298,915	05/10/2021.	07/15/2029.
92840V AF 9	Vistra Operations Co LLC Sr Nt.....		.....	..	.....1	3.B FE.....	310,547	...103.820	306,270	295,000	304,987	.....	.....(4,381)	.....	.....	.....5.000	3.363	JJ.....	6,187	14,750	09/17/2020.	07/31/2027.
92840V AG 7	Vistra Operations Co LLC 1st Lein.....		.....	..	.....1	2.C FE.....	2,180,503	...103.861	2,181,081	2,100,000	2,171,915	.....	.....(8,588)	.....	.....	.....3.700	2.946	JJ.....	32,591	38,850	05/28/2021.	01/30/2027.
92840V AH 5	Vistra Operations Co LLC Sr Nt.....		.....	..	.....	3.B FE.....	7,840,775	...100.377	7,828,394	7,799,000	7,838,192	.....	.....(2,583)	.....	.....	.....4.375	4.294	MN.....	56,868	162,073	06/01/2021.	05/01/2029.
928563 AE 5	VMWARE Inc Sr Nt.....		.....	..	.....1	2.C FE.....	5,314,673	...112.910	5,188,196	4,595,000	5,258,063	.....	.....(56,610)	.....	.....	.....4.650	1.738	MN.....	27,302	106,834	07/13/2021.	05/15/2027.
928563 AK 1	VMWARE Inc Sr Nt.....		.....	..	.....1	2.C FE.....	407,872	...97.375	399,236	410,000	407,990	.....	.....118	.....	.....	.....1.800	1.879	FA.....	3,055	.....	07/20/2021.	08/15/2028.
92936U AG 4	WP Carey Inc Sr Nt.....		.....	..	.....1	2.B FE.....	8,069,342	...99.236	8,137,319	8,200,000	8,077,255	.....	.....7,913	.....	.....	.....2.400	2.585	FA.....	82,000	98,400	06/23/2021.	02/01/2031.
92936U AH 2	WP Carey Inc Sr Nt.....		LS.....	..	1	2.B FE.....	22,276,827	...95.322	21,648,104	22,710,430	22,299,662	.....	.....22,836	.....	.....	.....2.250	2.434	AO.....	127,746	306,591	06/17/2021.	04/01/2033.
92936U AJ 8	WP Carey Inc Sr Nt.....		.....	..	.....1	2.B FE.....	2,248,775	...98.510	2,236,177	2,270,000	2,249,127	.....	.....352	.....	.....	.....2.450	2.554	FA.....	11,741	.....	10/06/2021.	02/01/2032.
92940P AD 6	Westrock Company Sr Nt.....		.....	..	.....1	2.B FE.....	11,987,398	...116.515	12,117,591	10,400,000	11,672,216	.....	.....(163,330)	.....	.....	.....4.900	2.937	MS.....	150,049	509,600	02/11/2020.	03/15/2029.
92940P AE 4	Westrock Company Sr Nt.....		LS.....	..	1	2.B FE.....	9,353,512	...109.645	9,539,132	8,700,000	9,204,222	.....	.....(73,814)	.....	.....	.....3.900	2.867	JD.....	28,275	339,300	03/05/2020.	06/01/2028.
92940P AF 1	Westrock Company Sr Nt.....		.....	..	.....1	2.B FE.....	2,870,244	...113.908	2,961,613	2,600,000	2,830,754	.....	.....(18,956)	.....	.....	.....4.200	3.172	JD.....	9,100	109,200	11/14/2019.	06/01/2032.
931142 CM 3	Wal-Mart Stores Inc Sr Nt.....		LS.....	..	1	1.C FE.....	18,163,966	...152.676	26,794,620	17,550,000	18,013,044	.....	.....(16,536)	.....	.....	.....6.200	5.945	AO.....	229,710	1,088,100	05/15/2009.	04/15/2038.
931142 DK 6	Wal-Mart Stores Inc Sr Nt.....		.....	..	.....	1.C FE.....	20,633,430	...132.525	25,179,807	19,000,000	20,380,970	.....	.....(38,091)	.....	.....	.....4.750	4.235	AO.....	223,118	902,500	05/20/2014.	10/02/2043.
931142 ED 1	Wal-Mart Stores Inc Sr Nt.....		.....	..	.....1	1.C FE.....	9,971,200	...107.898	10,789,830	10,000,000	9,984,761	.....	.....4,036	.....	.....	.....3.550	3.597	JD.....	4,931	355,000	06/20/2018.	06/26/2025.
931427 AQ 1	Walgreens Boots Alliance Sr Nt.....		.....	..	.....1	2.B FE.....	8,478,580	...106.595	9,060,533	8,500,000	8,489,630	.....	.....2,138	.....	.....	.....3.450	3.480	JD.....	24,438	293,250	05/26/2016.	06/01/2026.
93884P CJ 7	Washington Gas Lt Co MT Nt Ser C.....		.....	..	.....	1.G FE.....	3,905,640	...119.655	4,786,196	4,000,000	3,968,513	.....	.....5,438	.....	.....	.....6.820	7.018	MS.....	80,324	272,800	09/19/2000.	10/09/2026.
93884P CL 2	Washington Gas Lt Co MT Nt Ser C.....		.....	..	.....	1.G FE.....	1,137,620	...117.764	1,177,635	1,000,000	1,046,323	.....	.....(8,197)	.....	.....	.....6.620	5.511	MS.....	19,492	66,200	08/09/2005.	10/23/2026.
940663 AA 5	Washington University Nt.....		.....	..	.....1	1.B FE.....	7,500,000	...106.358	7,976,820	7,500,000	7,500,000	.....	.....	.....	.....	.....3.790	3.790	AO.....	60,008	284,250	04/22/2015.	10/15/2055.
941053 AH 3	Waste Connections Inc Sr Nt.....		.....	..	.....1	2.A FE.....	25,106,745	...112.507	28,126,825	25,000,000	25,079,077	.....	.....(10,238)	.....	.....	.....4.250	4.195	JD.....	88,542	1,062,500	02/22/2019.	12/01/2028.
941053 AJ 9	Waste Connections Inc Sr Nt.....		.....	..	.....1	2.A FE.....	24,917,065	...108.315	27,078,825	25,000,000	24,936,899	.....	.....7,416	.....	.....	.....3.500	3.539	MN.....	145,833	875,000	04/22/2019.	05/01/2029.
94106B AA 9	Waste Connections Inc Sr Nt.....		.....	..	.....1	2.A FE.....	2,999,730	...101.988	3,059,643	3,000,000	2,999,786	.....	.....23	.....	.....	.....2.600	2.601	FA.....	32,500	78,000	01/21/2020.	02/01/2030.
94106B AB 7	Waste Connections Inc Sr Nt.....		.....	..	.....1	2.A FE.....	2,660,175	...99.817	2,695,046	2,700,000	2,661,697	.....	.....835	.....	.....	.....3.050	3.126	AO.....	20,588	82,350	03/04/2020.	04/01/2050.
94106L AV 1	Waste Management Inc Co Gtd Nt.....		.....	..	.....1	2.A FE.....	9,223,995	...147.713	11,078,505	7,500,000	8,949,295	.....	.....(51,562)	.....	.....	.....6.125	4.537	MN.....	39,557	459,375	11/20/2018.	11/30/2039.
94106L BB 4	Waste Management Inc Nt.....		.....	..	.....1	2.A FE.....	3,524,082	...112.059	4,258,253	3,800,000	3,588,050	.....	.....11,616	.....	.....	.....3.900	4.465	MS.....	49,400	148,200	11/10/2015.	03/01/2035.
94106L BC 2	Waste Management Inc Sr Nt.....		.....	..	.....1	2.A FE.....	18,713,225	...120.048	21,368,562	17,800,000	18,589,638	.....	.....(22,275)	.....	.....	.....4.100	3.803	MS.....	243,267	729,800	10/24/2018.	03/01/2045.
94106L BE 8	Waste Management Inc Sr Nt.....		.....	..	.....1	2.A FE.....	14,313,000	...106.922	16,038,270	15,000,000	14,519,764	.....	.....71,847	.....	.....	.....3.150	3.763	MN.....	60,375	472,500	01/08/2019.	11/15/2027.
94106L BQ 1	Waste Management Inc Sr Nt.....		LS.....	..	1	2.A FE.....	7,999,360	...99.495	7,959,592	8,000,000	7,999,450	.....	.....90	.....	.....	.....2.000	2.001	JD.....	13,333	88,444	04/28/2021.	06/01/2029.
948741 AH 6	Weingarten Realty Inv Sr Nt.....		.....	..	.....1	2.A FE.....	33,475,855	...101.341	33,949,392	33,500,000	33,498,340	.....	.....2,866	.....	.....	.....3.375	3.384	MS.....	332,906	1,130,625	10/01/2012.	10/15/2022.
948741 AJ 2	Weingarten Realty Inv Sr Nt.....		.....	..	.....1	2.A FE.....	5,076,450	...102.588	5,129,390	5,000,000	5,026,639	.....	.....(20,024)	.....	.....	.....3.500	3.074	AO.....	36,944	175,000	06/11/2019.	04/15/2023.
948741 AK 9	Weingarten Realty Inv Sr Nt.....		.....	..	.....1	2.A FE.....	17,433,288	...104.583	17,936,036	17,150,000	17,238,224	.....	.....(41,353)	.....	.....	.....4.450	4.182	JJ.....	351,908	763,175	08/02/2016.	01/15/2024.
948741 AL 7	Weingarten Realty Inv Sr Nt.....		.....	..	.....1	2.A FE.....	4,961,650	...105.366	5,268,290	5,000,000	4,985,287	.....	.....3,951	.....	.....	.....3.850	3.943	JD.....	16,042	192,500	05/07/2015.	06/01/2025.
948741 AM 5	Weingarten Realty Inv Sr Nt.....		.....	..	.....1	2.A FE.....	5,928,485	...105.285	6,269,704	5,955,000	5,943,024	.....	.....2,354	.....	.....	.....3.250	3.297	FA.....	73,114	193,538	11/05/2019.	08/15/2026.
94973V BB 2	Anthem Inc Sr Nt.....		.....	..	.....1	2.B FE.....	1,410,243	...125.427	1,379,698	1,100,000	1,400,443	.....	.....(9,800)	.....	.....	.....4.650	2.906	JJ.....	23,586	25,575	01/14/2021.	01/15/2043.
94973V BF 3	Anthem Inc Sr Nt.....		.....	..	.....1	2.B FE.....	1,204,092	...132.364	1,172,741	886,000	1,194,624	.....	.....(9,468)	.....	.....	.....5.100	2.941	JJ.....	20,836	22,593	01/13/2021.	01/15/2044.
94973V BK 2	Anthem Inc Sr Nt.....		.....	..	.....1	2.B FE.....	1,035,800	...125.683	1,005,466	800,000	1,028,795	.....	.....(7,005)	.....	.....	.....4.650	2.891	FA.....	14,053	37,200	01/13/2021.	08/15/2044.

SCHEDULE D - PART 1

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

E10.58

1			2			Codes			6			7			Fair Value			10			11			Change in Book/Adjusted Carrying Value				Interest				Dates	
			3	4	5																												

SCHEDULE D - PART 1

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

E10.59

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	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
988498	AL	5	Yum Brands Inc Sr Nt.....	.....	.....1	.....	.....	3.C FE.....	3,017,775	...108.276	3,215,806	2,970,000	3,008,685	.....	.....(4,083)	.....	.....	.....	.....4.750	4.549	JJ.....	65,051	141,075	09/19/2019.	01/15/2030.
98877D	AC	9	ZF NA Capital Sr Nt.....	.....	.....1	.....	.....	3.A FE.....	4,442,438	...107.252	4,665,445	4,350,000	4,396,395	.....	.....(12,696)	.....	.....	.....	.....4.750	4.402	AO.....	35,585	206,625	02/14/2018.	04/29/2025.
98934K	AB	6	Zeneca Wilmington Gtd Deb.....	.....	.....	.....	.....	1.G FE.....	4,757,803	...111.285	4,729,617	4,250,000	4,326,093	.....	.....(37,374)	.....	.....	.....	.....7.000	5.974	MN.....	38,014	297,500	09/16/2003.	11/15/2023.
98956P	AB	8	Zimmer Hldgs Inc Sr Nt.....	.....	.....1	.....	.....	2.B FE.....	8,839,523	...133.838	9,076,900	6,782,000	8,779,797	.....	.....(59,726)	.....	.....	.....	.....5.750	3.519	MN.....	33,580	389,965	03/25/2021.	11/30/2039.
98956P	AF	9	Zimmer Hldgs Inc Sr Nt.....	.....	.....1	.....	.....	2.B FE.....	2,108,980	...105.503	2,110,054	2,000,000	2,065,585	.....	.....(20,843)	.....	.....	.....	.....3.550	2.410	AO.....	17,750	71,000	11/20/2019.	04/01/2025.
98956P	AS	1	Zimmer Hldgs Inc Sr Nt.....	.....	.....1	.....	.....	2.B FE.....	9,988,100	...104.705	10,470,500	10,000,000	9,991,332	.....	.....1,987	.....	.....	.....	.....3.050	3.073	JJ.....	140,639	305,000	03/13/2020.	01/15/2026.
98956P	AT	9	Zimmer Hldgs Inc Sr Nt.....	.....	.....1	.....	.....	2.B FE.....	14,258,133	...107.832	15,322,956	14,210,000	14,257,233	.....	.....(3,029)	.....	.....	.....	.....3.550	3.499	MS.....	141,528	1,345,415	04/19/2021.	03/20/2030.
98956P	AV	4	Zimmer Hldgs Inc Sr Nt.....	LS.....	1	.....	.....	2.B FE.....	14,496,230	...100.720	14,604,357	14,500,000	14,496,265	.....	.....35	.....	.....	.....	.....2.600	2.603	MN.....	38,747	.....	11/15/2021.	11/24/2031.
98978V	AL	7	Zoetis Inc Sr Nt.....	.....	.....2	.....	.....	2.A FE.....	12,923,610	...105.773	13,750,425	13,000,000	12,953,641	.....	.....7,344	.....	.....	.....	.....3.000	3.069	MS.....	118,083	390,000	10/16/2017.	09/12/2027.
98978V	AM	5	Zoetis Inc Sr Nt.....	.....	.....1	.....	.....	2.A FE.....	34,913,180	...119.079	41,677,510	35,000,000	34,921,185	.....	.....1,730	.....	.....	.....	.....3.950	3.964	MS.....	418,590	1,382,500	11/06/2017.	09/12/2047.
D8286#	AB	6	Sirona Dental Services GmbH Sr Nt.....	.....	.....	.....	.....	2.B.....	24,518,250	...103.299	26,426,569	25,582,500	25,582,500	.....	.....	.....	.....	.....(1,903,500)	1.310	1.310	AO.....	59,579	349,190	10/27/2016.	10/27/2027.
P16259	AM	8	BBVA Bancomer SA Texas Sub Nt.....	.....	.....2	.....	.....	3.B FE.....	1,600,791	...102.900	1,615,532	1,570,000	1,597,851	.....	.....(5,565)	.....	.....	.....	.....5.125	4.560	JJ.....	36,655	57,400	07/13/2021.	01/18/2033.
000000	00	0	48 Forty Nt.....	.....	.....	.....	.....	5.B Z.....	196,588	...100.000	200,600	200,600	197,442	.....	.....855	.....	.....	.....	.....10.000	10.520	MJSD.....	56	25,727	12/23/2020.	05/31/2027.
000000	00	0	48 Forty Nt.....	.....	.....	.....	.....	5.B Z.....	466,667	...100.000	476,191	476,191	467,450	.....	.....784	.....	.....	.....	.....10.000	10.586	MJSD.....	132	34,501	05/21/2021.	05/31/2027.
000000	00	0	48 Forty DDTL Nt1.....	.....	.....	.....	.....	5.B Z.....	83,725	...100.000	85,000	85,000	83,820	.....	.....95	.....	.....	.....	.....11.500	12.022	MJSD.....	27	6,756	04/29/2021.	05/31/2027.
U2339C	DV	7	Daimler Fin NA LLC Sr Nt.....	.....	.....1	.....	.....	1.G FE.....	1,307,488	...103.368	1,343,788	1,300,000	1,304,083	.....	.....(1,594)	.....	.....	.....	.....2.700	2.567	JD.....	1,658	35,100	10/29/2019.	06/14/2024.
000000	00	0	Gran Tierra Energy Inc Sr Nt.....	.....	A.....	1	.....	4.C FE.....	825,075	...90.833	853,833	940,000	833,253	.....	.....8,178	.....	.....	.....	.....7.750	10.562	MN.....	7,690	44,950	07/06/2021.	05/23/2027.
000000	00	0	First Quantum Minerals LTD Sr Nt.....	.....	A.....	1	.....	4.B FE.....	770,000	...107.753	754,272	700,000	760,742	.....	.....(9,258)	.....	.....	.....	.....6.875	3.688	AO.....	10,160	24,063	07/14/2021.	10/15/2027.
000000	00	0	Sagikor Financial Co Sr Nt.....	.....	A.....	1	.....	3.C FE.....	209,000	...102.667	205,334	200,000	208,228	.....	.....(772)	.....	.....	.....	.....5.300	4.257	MN.....	1,413	5,300	07/14/2021.	05/13/2028.
008911	BK	4	Air Canada 1st Lien.....	.....	A.....	1	.....	3.B FE.....	1,844,339	...102.263	1,874,473	1,833,000	1,843,435	.....	.....(904)	.....	.....	.....	.....3.875	3.725	FA.....	27,622	.....	07/28/2021.	08/15/2026.
067901	AH	1	Barrick Gold Corp Sr Nt.....	.....	.....1	.....	.....	2.B FE.....	15,472,597	...129.853	20,127,262	15,500,000	15,478,127	.....	.....595	.....	.....	.....	.....5.250	5.261	AO.....	203,438	813,750	02/24/2015.	04/01/2042.
11271L	AD	4	Brookfield Fin Inc Sr Nt.....	.....	A.....	1	.....	1.G FE.....	15,723,786	...115.347	15,162,350	13,145,000	15,625,957	.....	.....(97,829)	.....	.....	.....	.....4.850	1.949	MS.....	162,925	318,766	09/14/2021.	03/29/2029.
11271L	AF	9	Brookfield Fin Inc Sr Nt.....	.....	A.....	1	.....	1.G FE.....	5,449,450	...105.687	5,284,325	5,000,000	5,446,798	.....	.....(2,652)	.....	.....	.....	.....3.500	3.032	MS.....	44,236	87,500	09/22/2021.	03/30/2051.
134808	AD	6	Canacol Energy Ltd Sr Nt.....	.....	A.....	1	.....	3.C FE.....	1,370,000	...99.442	1,362,360	1,370,000	1,370,000	.....	.....	.....	.....	.....	.....5.750	5.750	MN.....	8,096	.....	11/15/2021.	11/24/2028.
136375	AY	8	Canadian Natl RR Co Deb.....	.....	.....	.....	.....	1.F FE.....	1,082,460	...108.623	1,086,231	1,000,000	1,008,966	.....	.....(6,034)	.....	.....	.....	.....7.625	6.928	MN.....	9,743	76,250	02/02/1998.	05/15/2023.
136375	BD	3	Canadian Natl RR Co Nt.....	.....	.....1	.....	.....	1.F FE.....	5,667,095	...130.399	7,171,918	5,500,000	5,572,184	.....	.....(8,692)	.....	.....	.....	.....6.900	6.647	JJ.....	174,992	379,500	05/25/2004.	07/15/2028.
136375	BE	1	Canadian Natl RR Co Nt.....	.....	.....1	.....	.....	1.F FE.....	6,250,272	...144.016	8,208,895	5,700,000	6,086,656	.....	.....(16,291)	.....	.....	.....	.....6.712	6.006	JJ.....	176,414	382,584	05/14/2007.	07/15/2036.
136375	BL	5	Canadian Natl RR Co Nt.....	.....	.....1	.....	.....	1.F FE.....	16,923,278	...138.849	22,215,856	16,000,000	16,614,568	.....	.....(32,439)	.....	.....	.....	.....6.250	5.824	FA.....	416,667	1,000,000	04/27/2007.	08/01/2034.
136375	BQ	4	Canadian Natl RR Co Sr Nt.....	.....	.....1	.....	.....	1.F FE.....	5,255,500	...143.122	7,156,075	5,000,000	5,190,198	.....	.....(7,021)	.....	.....	.....	.....6.375	6.000	MN.....	40,729	318,750	12/17/2008.	11/15/2037.
136375	CD	2	Canadian Natl RR Co Sr Nt.....	.....	.....1	.....	.....	1.F FE.....	7,913,600	...104.371	8,349,656	8,000,000	7,972,361	.....	.....9,023	.....	.....	.....	.....2.950	3.076	MN.....	26,222	236,000	11/04/2014.	11/21/2024.
136385	AG	6	Canadian Natural Resources Sr Nt.....	.....	A.....	.....	.....	2.C FE.....	8,900,080	...125.144	10,011,536	8,000,000	8,735,024	.....	.....(39,322)	.....	.....	.....	.....5.850	4.891	FA.....	195,000	468,000	05/24/2017.	02/01/2035.
136385	AL	5	Canadian Natural Resources Sr Nt.....	.....	A.....	.....	.....	2.C FE.....	4,733,880	...131.965	5,278,596	4,000,000	4,636,535	.....	.....(25,464)	.....	.....	.....	.....6.250	4.823	MS.....	73,611	250,000	04/05/2018.	03/15/2038.
136385	AT	8	Canadian Natural Resources Sr Nt.....	.....	A.....	1	.....	2.B FE.....	6,996,990	...104.889	7,342,258	7,000,000	6,999,241	.....	.....312	.....	.....	.....	.....3.800	3.805	AO.....	56,156	266,000	03/26/2014.	04/15/2024.
136385	AX	9	Canadian Natural Resources Sr Nt.....	LS.....	A.....	1	.....	2.C FE.....	44,864,606	...107.524	46,880,377	43,600,000	44,648,148	.....	.....(145,048)	.....	.....	.....	.....3.850	3.327	JD.....	139,883	1,678,600	05/24/2021.	06/01/2027.
136385	AY	7	Canadian Natural Resources Sr Nt.....	LS.....	A.....	1	.....	2.C FE.....	16,596,093	...124.406	20,527,007	16,500,000	16,588,699	.....	.....(1,819)	.....	.....	.....	.....4.950	4.912	JD.....	68,063	816,750	04/25/2018.	06/01/2047.
136420	AF	3	Canadian Occidental Petroleum Sr Nt.....	.....	.....	.....1	.....	1.E FE.....	15,970,540	...126.898	17,765,762	14,000,000	14,972,971	.....	.....(122,803)	.....	.....	.....	.....7.400	6.062	MN.....	172,667	1,036,000	05/04/2011.	05/01/2028.
13645R	AP	9	Canadian Pacific Railway Sr Nt.....	.....	.....	.....1	.....	2.B FE.....	34,352,850	...100.116	35,040,635	35,000,000	34,996,995	.....	.....77,937	.....	.....	.....	.....4.500	4.731	JJ.....	726,250	1,575,000	11/28/2011.	01/15/2022.
13645R	AY	0	Canadian Pacific Railway Sr Nt.....	.....	A.....	1	.....	2.B FE.....	4,995,400	...111.673	5,583,640	5,000,000	4,996,915	.....	.....414	.....	.....	.....	.....4.000	4.011	JD.....	16,667	.....		

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
			F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value		Par Value	Book/Adjusted Carrying Value													Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
CUSIP Identification		Description	Code																				
349553	B@	5	Fortis Inc Sr Nt Ser C.....	...	A	2.A	..26,863,750	...104.124	26,031,100	25,000,000	26,095,004	.....	.....(615,802)	.....	.....	.....3.840	1.296	AO.....	240,000	960,000	10/02/2020.	10/01/2023.	
448055	AD	5	Husky Energy Inc Sr Nt.....	...	1	2.C FE	19,900,782	...135.927	23,862,002	17,555,000	19,474,826	.....	.....(75,963)	.....	.....	.....6.800	5.724	MS.....	351,490	1,193,740	06/21/2018.	09/15/2037.	
588056	BB	6	Mercor Intl Inc Sr Nt.....	...	1	4.A FE	1,260,824	...102.175	1,261,863	1,235,000	1,259,518	.....	.....(1,307)	.....	.....	.....5.125	4.586	FA.....	26,372	.....	10/05/2021.	02/01/2029.	
65334H	AA	0	Nexen Inc Sr Nt.....	...	1	1.E FE	36,968,736	...140.599	46,889,600	33,350,000	35,722,676	.....	.....(156,322)	.....	.....	.....7.875	6.892	MS.....	773,303	2,626,313	02/01/2011.	03/15/2032.	
65334H	AE	2	Nexen Inc Sr Nt.....	...	1	1.E FE	17,221,199	...123.792	23,021,654	18,597,000	17,600,905	.....	.....46,588	.....	.....	.....5.875	6.485	MS.....	336,877	1,092,574	04/06/2011.	03/10/2035.	
65334H	AG	7	Nexen Inc Sr Nt.....	...	1	1.E FE	10,072,800	...132.341	13,234,050	10,000,000	10,056,457	.....	.....(2,122)	.....	.....	.....6.400	6.342	MN.....	81,778	640,000	04/06/2011.	05/15/2037.	
65334H	AJ	1	Nexen Inc Sr Nt.....	LS...	1	1.E FE	5,451,550	...149.477	7,473,855	5,000,000	5,366,517	.....	.....(10,607)	.....	.....	.....7.500	6.780	JJ.....	157,292	375,000	01/12/2011.	07/30/2039.	
67077M	AF	5	Nutrien Ltd Sr Nt.....	...	A	2.B FE	30,329,069	...134.824	39,301,079	29,150,000	30,172,964	.....	.....(45,415)	.....	.....	.....5.875	5.520	JD.....	142,714	1,712,563	04/10/2018.	12/01/2036.	
67077M	AG	3	Nutrien Ltd Sr Nt.....	...	A	1 2.B FE	8,222,102	...136.771	10,463,012	7,650,000	8,166,669	.....	.....(16,050)	.....	.....	.....5.625	5.065	JD.....	35,859	430,313	04/10/2018.	12/01/2040.	
67077M	AJ	7	Nutrien Ltd Sr Nt.....	...	A	1 2.B FE	7,033,470	...101.249	7,067,208	6,980,000	6,992,823	.....	.....(25,232)	.....	.....	.....3.150	2.781	AO.....	54,968	219,870	10/02/2020.	10/01/2022.	
67077M	AP	3	Nutrien Ltd Sr Nt.....	...	A	1 2.B FE	5,660,081	...147.057	6,617,556	4,500,000	5,497,670	.....	.....(46,612)	.....	.....	.....7.125	4.953	MN.....	33,844	320,625	04/10/2018.	05/23/2036.	
67077M	AQ	1	Nutrien Ltd Sr Nt.....	...	A	1 2.B FE	19,948,761	...143.067	28,613,400	20,000,000	19,954,387	.....	.....1,301	.....	.....	.....6.125	6.145	JJ.....	564,861	1,225,000	04/10/2018.	01/15/2041.	
67077M	AT	5	Nutrien Ltd Sr Nt.....	...	A	1 2.B FE	2,203,100	...112.879	2,257,580	2,000,000	2,160,733	.....	.....(20,414)	.....	.....	.....4.200	2.922	AO.....	21,000	84,000	11/20/2019.	04/01/2029.	
683715	AC	0	Open Text Corp Sr Nt.....	...	A	1 3.B FE	1,259,100	...101.929	1,284,307	1,260,000	1,259,285	.....	.....101	.....	.....	.....3.875	3.885	FA.....	18,445	48,825	03/02/2020.	02/15/2028.	
683715	AD	8	Open Text Corp Sr Nt.....	...	A	1 3.B FE	4,620,000	...101.600	4,693,915	4,620,000	4,620,000	.....	.....	.....	.....	.....3.875	3.875	JD.....	18,400	.....	11/10/2021.	12/01/2029.	
716442	AH	1	Petro-Canada Sr Nt.....	...	1	2.A FE	2,028,408	...121.256	2,631,249	2,170,000	2,075,501	.....	.....5,593	.....	.....	.....5.350	5.875	JJ.....	53,533	116,095	12/10/2010.	07/15/2033.	
71644E	AF	9	Petro-Canada Deb.....	...	1	2.A FE	5,082,160	...128.797	6,439,865	5,000,000	5,037,483	.....	.....(4,280)	.....	.....	.....7.000	6.859	MN.....	44,722	350,000	05/25/2004.	11/15/2028.	
71644E	AG	7	Petro-Canada Sr Nt.....	...	1	2.A FE	4,879,749	...129.513	6,132,459	4,735,000	4,837,592	.....	.....(5,000)	.....	.....	.....5.950	5.716	MN.....	35,999	281,733	12/01/2010.	05/15/2035.	
725906	AH	4	Placer Dome Inc Sr Nt.....	...	1	2.B FE	7,434,424	...127.847	7,798,643	6,100,000	6,977,239	.....	.....(58,583)	.....	.....	.....6.375	4.704	MS.....	129,625	388,875	07/30/2012.	03/01/2033.	
725906	AN	1	Placer Dome Inc Sr Nt.....	...	1	2.B FE	2,281,900	...136.221	2,724,422	2,000,000	2,199,646	.....	.....(9,543)	.....	.....	.....6.450	5.413	AO.....	27,233	129,000	11/03/2010.	10/15/2035.	
775109	AY	7	Rogers Communications Inc Sr Nt.....	...	A	1 2.A FE	22,732,690	...104.413	22,970,948	22,000,000	22,157,168	.....	.....(85,612)	.....	.....	.....4.100	3.674	AO.....	225,500	902,000	09/19/2014.	10/01/2023.	
775109	AZ	4	Rogers Communications Inc Sr Nt.....	...	A	1 2.A FE	12,848,538	...131.181	15,636,751	11,920,000	12,732,792	.....	.....(20,507)	.....	.....	.....5.450	4.935	AO.....	162,410	649,640	12/02/2015.	10/01/2043.	
775109	BB	6	Rogers Communications Inc Sr Nt.....	...	A	1 2.A FE	44,877,920	...123.816	54,863,047	44,310,000	44,808,272	.....	.....(12,475)	.....	.....	.....5.000	4.916	MS.....	652,342	2,215,500	12/02/2015.	03/15/2044.	
78669Q	AA	8	Sagikor Financial Co Sr Nt.....	...	1	3.A FE	535,000	...102.454	548,131	535,000	535,000	.....	.....	.....	.....	.....5.300	5.300	MN.....	3,781	14,178	05/06/2021.	05/13/2028.	
867224	AB	3	Suncor Energy Inc Sr Nt.....	...	A	2.A FE	5,316,965	...112.347	6,179,074	5,500,000	5,329,674	.....	.....3,584	.....	.....	.....4.000	4.197	MN.....	28,111	220,000	04/30/2018.	11/15/2047.	
867229	AD	8	Suncor Energy Inc Sr Nt.....	...	A	2.A FE	907,991	...129.380	905,663	700,000	884,227	.....	.....(11,184)	.....	.....	.....5.950	3.413	JD.....	3,471	41,650	10/29/2019.	12/01/2034.	
893526	DF	7	TransCanada Pipelines Ltd Nt.....	...	1	2.A FE	13,628,360	...125.559	17,578,302	14,000,000	13,758,209	.....	.....13,228	.....	.....	.....5.600	5.795	MS.....	198,178	784,000	05/17/2007.	03/31/2034.	
893526	DJ	9	TransCanada Pipelines Ltd Sr Nt.....	...	A	2.A FE	2,184,432	...139.017	2,363,294	1,700,000	2,150,787	.....	.....(16,228)	.....	.....	.....6.100	4.044	JD.....	8,642	103,700	11/14/2019.	06/01/2040.	
89352H	AL	3	TransCanada Pipelines Ltd Nt.....	...	A	1 2.A FE	22,303,606	...125.354	25,885,684	20,650,000	22,058,956	.....	.....(37,444)	.....	.....	.....5.000	4.505	AO.....	215,104	1,032,500	06/06/2014.	10/16/2043.	
89352H	AM	1	TransCanada Pipelines Ltd Sr Nt.....	...	A	2 2.A FE	7,494,828	...117.915	7,782,416	6,600,000	7,385,384	.....	.....(52,655)	.....	.....	.....4.625	3.402	MS.....	101,750	305,250	11/14/2019.	03/01/2034.	
89352H	AW	9	TransCanada Pipelines Ltd Sr Nt.....	...	A	1 2.A FE	22,760,502	...111.768	25,594,964	22,900,000	22,800,919	.....	.....13,108	.....	.....	.....4.250	4.328	MN.....	124,360	973,250	12/13/2018.	05/15/2028.	
89352H	AY	5	TransCanada Pipelines Ltd Sr Nt.....	...	A	1 2.A FE	8,506,374	...127.901	9,464,696	7,400,000	8,458,495	.....	.....(23,072)	.....	.....	.....4.875	3.984	MN.....	46,096	360,750	11/14/2019.	05/15/2048.	
89352H	AZ	2	TransCanada Pipelines Ltd Sr Nt.....	LS...	A	2 2.A FE	5,983,680	...132.909	7,974,522	6,000,000	5,984,241	.....	.....263	.....	.....	.....5.100	5.118	MS.....	90,100	306,000	10/10/2018.	03/15/2049.	
98417E	AC	4	Xstrata Finance Canada Gtd Nt.....	...	1	2.A FE	2,700,943	...140.112	3,425,746	2,445,000	2,642,344	.....	.....(7,217)	.....	.....	.....6.900	6.099	MN.....	21,557	168,705	04/06/2011.	11/15/2037.	
BJ4490	82	4	Meglobal Canada ULC Sr Nt.....	...	A	2.B FE	7,886,000	...121.286	7,762,272	6,400,000	7,832,536	.....	.....(53,464)	.....	.....	.....5.875	2.852	MN.....	44,911	188,000	10/19/2021.	05/18/2030.	
C7051*	AA	8	GCT Canada Ltd Pmrship Sr Sec Nt.....	...	1	2.C PL	25,486,055	...103.818	28,753,801	27,696,447	27,696,447	.....	.....	.....	.....191,535	3.860	3.860	JD.....	47,515	1,080,752	12/15/2015.	12/15/2025.	
000000	00	0	Sunac China Holdings Ltd Sr Nt.....	...	D	1 3.C FE	625,450	...64.464	605,960	940,000	639,710	.....	.....14,260	.....	.....	.....5.950	24.936	AO.....	10,098	20,974	12/02/2021.	04/26/2024.	
000000	00	0	Vendanta Resources Plc Sr Nt.....	...	D	1 4.C FE	813,890	...87.584	849,560	970,000	835,346	.....	.....21,456	.....	.....	.....6.125	12.538	FA.....	23,435	29,706	07/06/2021.	08/09/2024.	
000000	00	0	International Bank Of AZ Sr Nt.....	...	D	4.B FE	640,793	...100.471	653,063	650,000	643,124	.....	.....2,332	.....	.....	.....3.500	3.920	MS.....	7,583	19,250	07/06/2021.	09/01/2024.	
000000	00	0	Gran Tierra Energy Intl Sr Nt.....	...	D	1 4.C FE	400,200	...90.993	418,568	460,000	401,300	.....	.....1,100	.....	.....	.....6.250	11.202	FA.....	10,861	.....	12/03/2021.	02/15/2025.	

SCHEDULE D - PART 1

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

E10.61

1				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			Code	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
000000	00	0	Tullow Oil Plc Sr Nt.....	D	.....	.....1	5.B FE.....	2,445,513	82.169	2,366,476	2,880,000	2,501,530	.....	.....56,017	.....	.....	.....7.000	12.092	MS.....	67,200	109,550	08/24/2021.	03/01/2025.
000000	00	0	Digicel Group 0.5 Ltd Sr Nt PIK.....	D	.....	.....	6. FE.....	939,148	92.806	1,016,396	1,095,185	944,607	.....	.....5,459	.....	.....	.....8.000	13.313	AO.....	21,904	57,160	10/01/2021.	04/01/2025.
000000	00	0	Kaisa Group Holdings LTD Sec Nt.....	D	.....	.....1	6. FE.....	1,046,475	26.166	431,736	1,650,000	431,736	(631,641)	16,902	.....	.....	.....11.250	25.672	AO.....	38,672	109,688	10/19/2021.	04/16/2025.
000000	00	0	China Evergrande Group Sec Nt.....	D	.....	.....1	6. FE.....	446,021	14.982	269,680	1,800,000	269,680	(176,342)	15,232	479,355	.....	.....8.750	37.379	JD.....	1,313	100,625	10/08/2021.	06/28/2025.
000000	00	0	YPF Sociedad Anonima Sr Nt.....	D	.....	.....1	5.C FE.....	2,644,053	75.008	2,569,764	3,426,000	2,756,172	.....	.....97,988	.....	.....	.....8.500	15.870	JJ.....	123,764	213,010	07/12/2021.	07/28/2025.
000000	00	0	National Bank of Uzbekes Sr Nt.....	D	.....	.....	3.C FE.....	1,762,150	99.816	1,686,885	1,690,000	1,752,531	.....	.....(9,620)	.....	.....	.....4.850	3.795	AO.....	15,938	61,838	07/13/2021.	10/21/2025.
000000	00	0	Ipoteka-Bank ATIB Sr Nt.....	D	.....	.....	3.C FE.....	816,660	101.695	793,222	780,000	814,698	.....	.....(1,962)	.....	.....	.....5.500	4.244	MN.....	5,005	21,450	09/30/2021.	11/19/2025.
000000	00	0	HTA Group LTD Sr Nt.....	D	.....	.....2	4.B FE.....	428,436	104.188	416,751	400,000	421,192	.....	.....(7,244)	.....	.....	.....7.000	2.944	JD.....	1,011	14,000	07/13/2021.	12/18/2025.
000000	00	0	DIG Intl Fin/Dig Intl HL Sr Nt.....	D	.....	.....	5.B FE.....	523,125	102.751	531,734	517,500	496,174	.....	.....(26,951)	.....	.....	.....13.000	14.306	JD.....	179	50,000	12/15/2021.	12/31/2025.
000000	00	0	Banco BTG Pactual Sr Nt.....	D	.....	.....1	3.C FE.....	488,750	94.904	474,518	500,000	489,851	.....	.....1,101	.....	.....	.....2.750	3.292	JJ.....	6,493	3,438	07/13/2021.	01/11/2026.
000000	00	0	Akbank TAS Sr Nt.....	D	.....	.....2	4.B FE.....	1,583,600	96.768	1,509,579	1,560,000	1,563,673	.....	.....(19,927)	.....	.....	.....6.800	4.040	FA.....	42,727	53,040	07/12/2021.	02/06/2026.
000000	00	0	Turk Sise Ve Cam Fabrika Sr Nt.....	D	.....	.....1	4.B FE.....	745,780	102.450	747,887	730,000	746,719	.....	.....(1,880)	.....	.....	.....6.950	6.166	MS.....	15,080	43,785	07/06/2021.	03/14/2026.
000000	00	0	UZAuto Motors AJ Sr Nt.....	D	.....	.....1	4.A FE.....	705,475	97.085	679,593	700,000	705,014	.....	.....(461)	.....	.....	.....4.850	4.657	MN.....	5,375	16,975	08/16/2021.	05/04/2026.
000000	00	0	Petrorio Luxembourg SARL Nt Ser REGS.....	D	.....	.....1	4.A FE.....	412,500	99.521	398,084	400,000	411,455	.....	.....(1,045)	.....	.....	.....6.125	5.390	JD.....	1,497	12,250	07/13/2021.	06/09/2026.
000000	00	0	Oman Govt International Bd Sr Nt.....	D	.....	.....	3.C FE.....	4,508,280	102.894	4,506,770	4,380,000	4,505,828	.....	.....(2,452)	.....	.....	.....4.750	4.039	JD.....	9,247	104,025	12/10/2021.	06/15/2026.
000000	00	0	Greenko Solar Mauritius 1st Lien.....	D	.....	.....1	3.B FE.....	216,000	106.267	212,534	200,000	212,799	.....	.....(3,201)	.....	.....	.....5.950	2.434	JJ.....	5,024	5,950	07/06/2021.	07/29/2026.
000000	00	0	Yuzhou Group 1st Lien.....	D	.....	.....1	4.C FE.....	975,573	27.499	522,485	1,900,000	991,504	.....	.....15,932	.....	.....	.....7.850	25.070	FA.....	57,588	.....	11/24/2021.	08/12/2026.
000000	00	0	Emaar Sukuk Ltd Sr Nt MTN.....	D	.....	.....	3.A FE.....	1,771,243	103.730	1,804,902	1,740,000	1,768,801	.....	.....(2,652)	.....	.....	.....3.635	3.249	MS.....	18,623	47,619	07/15/2021.	09/15/2026.
000000	00	0	Arabian Centres Sukuk II Sr Nt.....	D	.....	.....	3.B FE.....	532,475	98.847	494,235	500,000	529,841	.....	.....(2,634)	.....	.....	.....5.625	4.228	AO.....	6,563	14,063	07/12/2021.	10/07/2026.
000000	00	0	MTN Mauritius Investments Sr Nt.....	D	.....	.....1	3.C FE.....	776,508	111.791	748,999	670,000	769,701	.....	.....(6,807)	.....	.....	.....6.500	3.124	AO.....	9,436	21,775	08/24/2021.	10/13/2026.
000000	00	0	NGD Holdings BV Sec Nt.....	D	.....	.....	4.C FE.....	874,440	91.401	866,357	947,868	881,623	.....	.....7,183	.....	.....	.....6.750	8.741	JD.....	178	37,214	07/06/2021.	12/31/2026.
000000	00	0	Digicel Intl Finance Sub Nt.....	D	.....	.....	5.B FE.....	536,125	97.500	628,875	645,000	550,875	.....	.....12,650	.....	.....	.....8.000	11.932	JD.....	2,293	51,600	02/12/2021.	12/31/2026.
000000	00	0	Medco Bell PTE Ltd 1st Lien.....	D	.....	.....1	4.A FE.....	1,173,160	98.977	1,261,958	1,275,000	1,193,409	.....	.....11,060	.....	.....	.....6.375	7.690	JJ.....	34,093	68,531	07/13/2021.	01/30/2027.
000000	00	0	Aydem Yenilenebilir Energy Nt.....	D	.....	.....1	4.B FE.....	278,950	81.035	226,899	280,000	279,023	.....	.....73	.....	.....	.....7.750	7.834	FA.....	8,981	.....	08/24/2021.	02/02/2027.
000000	00	0	India Green Power Hold Sr Nt.....	D	.....	.....2	3.C FE.....	302,550	100.366	301,097	300,000	302,333	.....	.....(217)	.....	.....	.....4.000	3.818	FA.....	4,300	6,000	07/06/2021.	02/22/2027.
000000	00	0	Kuwait Projects Co Spc L Euro MTN.....	D	.....	.....	3.C FE.....	864,400	94.203	824,272	875,000	867,135	.....	.....1,048	.....	.....	.....4.500	4.681	FA.....	14,000	32,625	07/14/2021.	02/23/2027.
000000	00	0	Dar Al-Arkan Sukuk Co Lt Sr Nt.....	D	.....	.....	4.A FE.....	805,625	103.428	827,422	800,000	805,188	.....	.....(437)	.....	.....	.....6.875	6.724	FA.....	19,097	37,813	07/13/2021.	02/26/2027.
000000	00	0	Renew Power Pvt Ltd 1st Lien Ser REGS.....	D	.....	.....1	3.C FE.....	213,750	103.979	207,958	200,000	211,522	.....	.....(2,228)	.....	.....	.....5.875	3.332	JJ.....	4,961	5,875	07/06/2021.	03/05/2027.
000000	00	0	Clean Renewable Power 1st Lien.....	D	.....	.....1	3.C FE.....	203,750	102.458	204,917	200,000	203,404	.....	.....(346)	.....	.....	.....4.250	3.810	MS.....	2,267	4,250	07/07/2021.	03/25/2027.
000000	00	0	Turkiye Sinai Kalkinma Sub Nt Fix to Flo.....	D	.....	.....2	5.C FE.....	897,650	99.000	886,050	895,000	894,392	.....	.....(3,258)	.....	.....	.....7.625	6.782	MS.....	17,440	56,806	07/07/2021.	03/29/2027.
000000	00	0	Banco GNB Sudameris SA Sub Nt Fix to Flo.....	D	.....	.....2	4.A FE.....	770,800	99.672	757,503	760,000	763,153	.....	.....(7,647)	.....	.....	.....6.500	4.819	AO.....	12,076	24,700	07/08/2021.	04/03/2027.
000000	00	0	Airosa Finance SA Sr Nt.....	D	.....	.....	2.B FE.....	3,971,115	100.734	3,853,060	3,825,000	3,964,225	.....	.....(6,890)	.....	.....	.....3.100	2.388	JD.....	1,976	59,288	09/14/2021.	06/25/2027.
000000	00	0	Leviathan Bond Ltd Sec Nt.....	D	.....	.....1	3.C FE.....	764,675	107.279	750,950	700,000	757,923	.....	.....(6,752)	.....	.....	.....6.500	4.624	JD.....	126	39,000	07/07/2021.	06/30/2027.
000000	00	0	Oleoducto Central SA Sr Nt.....	D	.....	.....1	3.A FE.....	823,200	99.614	796,912	800,000	822,588	.....	.....(612)	.....	.....	.....4.000	3.420	JJ.....	14,844	.....	10/28/2021.	07/14/2027.
000000	00	0	C&W Senior Financing DAC Sr Nt.....	D	.....	.....1	4.A FE.....	2,492,489	104.025	2,423,787	2,330,000	2,448,584	.....	.....(41,847)	.....	.....	.....6.875	4.251	JJ.....	73,864	115,500	07/12/2021.	09/15/2027.
000000	00	0	IHS Netherlands Holdco Sr Nt.....	D	.....	.....2	4.B FE.....	977,525	105.929	953,365	900,000	957,210	.....	.....(20,315)	.....	.....	.....8.000	4.409	MS.....	20,600	58,500	07/12/2021.	09/18/2027.
000000	00	0	Vivo Energy Investments Sr Nt.....	D	.....	.....1	3.A FE.....	322,140	104.500	313,500	300,000	319,067	.....	.....(3,073)	.....	.....	.....5.125	2.787	MS.....	4,143	7,688	07/07/2021.	09/24/2027.
000000	00	0	Credit Bank of Moscow Sub Nt.....	D	.....	.....2	4.A FE.....	953,715	99.773	927,888	930,000	945,814	.....	.....(7,901)	.....	.....	.....7.500	5.164	AO.....	16,663	47,250	08/24/2021.	10/05/2027.
000000	00	0	Veon Holdings BV Sr Nt.....	D	.....	.....1	3.A FE.....	603,765	97.602	585,611	600,000	603,515	.....	.....(250)	.....	.....	.....3.375	3.261	MN.....	2,025	10,125	07/12/2021.	11/25/2027.
000000	00	0	DTEK Finance PLC Sr Nt.....	D	.....	.....	5.B FE.....	786,302	53.833	662,301	1,230,282	806,072	.....	.....19,771	.....	.....	.....5.000	13.697	MJSD.....	171	28,575	09/30/2021.	12/31/2027.

SCHEDULE D - PART 1

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

E10.62

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	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
000000	00	0	Braskem Netherlands Sr Nt.....	.....	D	.....	1	2.C FE.....	1,587,166	106.091	1,623,189	1,530,000	1,586,481	.....	.....(685)	.....	.....	.....4.500	3.783	JJ.....	32,704	.....	12/20/2021.	01/10/2028.
000000	00	0	Altice Financing SA Nt Ser REGS.....	.....	D	.....	1	4.B FE.....	199,104	97.312	194,623	200,000	199,160	.....	.....56	.....	.....	.....5.000	5.082	JJ.....	4,611	5,000	07/08/2021.	01/15/2028.
000000	00	0	Longfor Group Holdings Ltd Sr Nt.....	.....	D	.....	1	2.B FE.....	2,984,580	106.329	2,870,888	2,700,000	2,972,541	.....	.....(12,039)	.....	.....	.....4.500	2.679	JJ.....	55,688	.....	09/14/2021.	01/16/2028.
000000	00	0	Kenbourne Invest SA Sr Nt.....	.....	D	.....	2	4.A FE.....	606,450	97.831	586,985	600,000	605,845	.....	.....(605)	.....	.....	.....4.700	4.435	JJ.....	12,455	14,100	07/13/2021.	01/22/2028.
000000	00	0	CSN Islands XI Corp Sr Nt.....	.....	D	.....	1	3.B FE.....	222,000	105.269	210,537	200,000	219,316	.....	.....(2,684)	.....	.....	.....6.750	3.466	JJ.....	5,738	6,750	07/13/2021.	01/28/2028.
000000	00	0	Termocandelaria Power Sr Nt.....	.....	D	.....	1	3.C FE.....	752,025	100.000	693,750	693,750	744,703	.....	.....(7,322)	.....	.....	.....7.875	6.092	JJ.....	22,915	27,316	07/06/2021.	01/30/2028.
000000	00	0	Energean Israel Finance Sec Nt.....	.....	D	.....	1	3.C FE.....	2,389,990	98.548	2,310,955	2,345,000	2,386,319	.....	.....(3,671)	.....	.....	.....5.375	5.016	MS.....	31,861	65,123	07/12/2021.	03/30/2028.
000000	00	0	Equate Petrochemical Sr Nt.....	.....	D	.....	1	2.B FE.....	1,962,188	100.269	1,955,247	1,950,000	1,961,804	.....	.....(383)	.....	.....	.....2.625	2.517	AO.....	8,958	25,594	10/11/2021.	04/28/2028.
000000	00	0	Eastern & Southern AFRIC Sr Nt.....	.....	D	.....	.....	3.A.....	808,763	99.231	783,924	790,000	808,197	.....	.....(566)	.....	.....	.....4.125	3.722	JD.....	91	16,294	09/30/2021.	06/30/2028.
000000	00	0	VTR Finance BV Sr Nt.....	.....	D	.....	1	4.A FE.....	536,440	104.610	523,050	500,000	530,996	.....	.....(5,444)	.....	.....	.....6.375	4.198	JJ.....	14,698	9,563	07/13/2021.	07/15/2028.
000000	00	0	Wynn Macau LTD Sr Nt.....	.....	D	.....	1	4.B FE.....	2,538,003	91.465	2,250,029	2,460,000	2,526,917	.....	.....(11,032)	.....	.....	.....5.625	4.801	FA.....	48,047	113,063	07/13/2021.	08/26/2028.
000000	00	0	Saudi Electricity Global SUK Sr Nt.....	.....	D	.....	.....	1.G FE.....	2,016,094	115.367	1,990,076	1,725,000	2,009,160	.....	.....(6,934)	.....	.....	.....4.723	2.088	MS.....	21,273	.....	10/27/2021.	09/27/2028.
000000	00	0	Sabir Capital II BV Sr Nt.....	.....	D	.....	.....	1.G FE.....	4,998,750	112.867	4,853,285	4,300,000	4,971,305	.....	.....(27,445)	.....	.....	.....4.500	2.021	AO.....	43,538	96,750	09/13/2021.	10/10/2028.
000000	00	0	Studio City Finance Ltd Sr Nt.....	.....	D	.....	1	4.A FE.....	405,000	89.954	359,817	400,000	404,525	.....	.....(475)	.....	.....	.....5.000	4.689	JJ.....	9,222	10,056	07/12/2021.	01/15/2029.
000000	00	0	Kookmin Bank Sub Nt.....	.....	D	.....	.....	2.A FE.....	3,037,230	112.938	3,049,331	2,700,000	3,033,003	.....	.....(4,227)	.....	.....	.....4.500	2.583	FA.....	50,625	.....	11/23/2021.	02/01/2029.
000000	00	0	State of Qatar Sr Nt.....	.....	D	.....	1	1.D FE.....	2,825,484	112.754	2,817,712	2,499,000	2,817,464	.....	.....(8,019)	.....	.....	.....4.000	2.084	MS.....	29,710	.....	11/16/2021.	03/14/2029.
000000	00	0	Global Bank Corporation Sr Nt.....	.....	D	.....	2	3.A FE.....	1,609,783	103.574	1,579,510	1,525,000	1,604,527	.....	.....(5,256)	.....	.....	.....5.250	4.294	AO.....	16,680	40,031	08/20/2021.	04/16/2029.
000000	00	0	MHP Lux SA Sr Nt.....	.....	D	.....	.....	4.B FE.....	866,825	93.942	807,898	860,000	866,418	.....	.....(526)	.....	.....	.....6.250	6.123	MS.....	15,229	53,750	01/21/2021.	09/19/2029.
000000	00	0	Cosan SA Industria E Com Sr Nt.....	.....	D	.....	1	3.C FE.....	325,071	104.193	312,579	300,000	322,653	.....	.....(2,418)	.....	.....	.....5.500	3.532	MS.....	4,629	8,250	07/06/2021.	09/20/2029.
000000	00	0	Metinvest BV Sr Nt.....	.....	D	.....	.....	4.A FE.....	1,393,225	99.089	1,248,525	1,260,000	1,385,254	.....	.....(7,971)	.....	.....	.....7.750	6.126	MN.....	11,935	74,400	08/20/2021.	10/17/2029.
000000	00	0	Vanke Real Estate HK Sr Nt.....	.....	D	.....	.....	2.B FE.....	4,974,961	103.014	4,970,430	4,825,000	4,970,474	.....	.....(4,487)	.....	.....	.....3.500	3.065	MN.....	22,986	84,438	09/16/2021.	11/12/2029.
000000	00	0	Melco Resorts Finance Sr Nt.....	.....	D	.....	1	3.C FE.....	2,132,538	96.595	1,960,879	2,030,000	2,122,347	.....	.....(9,867)	.....	.....	.....5.375	4.466	JD.....	8,183	87,613	07/14/2021.	12/04/2029.
000000	00	0	Globo Comunicacoes Sr Nt.....	.....	D	.....	1	3.B FE.....	797,338	97.225	792,386	815,000	797,400	.....	.....62	.....	.....	.....4.875	5.206	JJ.....	17,548	.....	12/20/2021.	01/22/2030.
000000	00	0	Turkiye Garanti Bankasi AS Sub Nt Fix to.....	.....	D	.....	2	5.C FE.....	311,046	96.573	289,718	300,000	309,726	.....	.....(1,320)	.....	.....	.....7.750	6.562	JJ.....	10,269	7,814	07/13/2021.	01/22/2030.
000000	00	0	Cable Onda SA Sr Nt.....	.....	D	.....	1	3.A FE.....	744,338	102.980	720,861	700,000	739,650	.....	.....(4,688)	.....	.....	.....4.500	3.252	JJ.....	13,213	15,750	07/07/2021.	01/30/2030.
000000	00	0	SUN HUNG KAI PROP (CAP) Sr Nt Ser EMTN.....	.....	D	.....	2	1.E FE.....	3,845,225	102.579	3,795,419	3,700,000	3,840,900	.....	.....(4,325)	.....	.....	.....2.750	2.234	MN.....	13,567	50,875	09/21/2021.	05/13/2030.
000000	00	0	Banco Internac Del Peru Sub Nt.....	.....	D	.....	1	3.A FE.....	744,020	99.661	727,527	730,000	740,910	.....	.....(2,787)	.....	.....	.....4.000	3.543	JJ.....	14,032	17,200	07/07/2021.	07/08/2030.
000000	00	0	Shanghai Port Group BV Sr Nt.....	.....	D	.....	2	1.E FE.....	1,986,411	99.979	1,999,574	2,000,000	1,986,574	.....	.....163	.....	.....	.....2.375	2.463	JJ.....	22,167	.....	11/23/2021.	07/13/2030.
000000	00	0	Sabir Capital I BV Sr Nt.....	.....	D	.....	.....	1.G FE.....	9,960,834	95.908	9,806,573	10,225,000	9,964,200	.....	.....3,367	.....	.....	.....2.150	2.477	MS.....	65,341	.....	12/03/2021.	09/14/2030.
000000	00	0	Lenova Group LTD Sr Nt.....	.....	D	.....	1	2.C FE.....	976,625	101.579	963,986	949,000	976,118	.....	.....(507)	.....	.....	.....3.421	3.041	MN.....	5,321	16,233	10/21/2021.	11/02/2030.
000000	00	0	Saudi Arabian Oil Company Sr Nt.....	.....	D	.....	2	1.F FE.....	4,993,594	97.418	4,895,239	5,025,000	4,994,513	.....	.....919	.....	.....	.....2.250	2.326	MN.....	11,620	56,531	09/21/2021.	11/24/2030.
000000	00	0	Romania Sr Nt.....	.....	D	.....	.....	2.C FE.....	777,329	101.461	769,074	758,000	777,102	.....	.....(227)	.....	.....	.....3.000	2.686	FA.....	8,654	.....	11/10/2021.	02/14/2031.
000000	00	0	OOREDOO Intl Finance Sr Nt.....	.....	D	.....	1	1.G FE.....	16,962,991	100.508	16,734,615	16,650,000	16,953,535	.....	.....(9,456)	.....	.....	.....2.625	2.404	AO.....	100,767	193,594	10/26/2021.	04/08/2031.
000000	00	0	Millicom Intl Cellular Sr Nt.....	.....	D	.....	1	3.B FE.....	1,253,925	100.773	1,179,048	1,170,000	1,244,879	.....	.....(9,046)	.....	.....	.....4.500	3.372	AO.....	9,360	43,650	07/14/2021.	04/27/2031.
000000	00	0	SA Global Sukuk LTD Sr Nt.....	.....	D	.....	2	1.F FE.....	4,968,825	100.614	4,879,769	4,850,000	4,965,634	.....	.....(3,191)	.....	.....	.....2.694	2.404	JD.....	5,081	65,330	09/14/2021.	06/17/2031.
000000	00	0	Akbank TAS Subordinated Nt.....	.....	D	.....	2	4.C FE.....	203,775	90.906	199,993	220,000	203,862	.....	.....87	.....	.....	.....6.800	7.915	JD.....	374	7,480	12/06/2021.	06/22/2031.
000000	00	0	Xiaomi Best Time Intl Sr Nt.....	.....	D	.....	1	2.B FE.....	9,912,146	98.294	9,632,773	9,800,000	9,909,462	.....	.....(2,684)	.....	.....	.....2.875	2.738	JJ.....	130,701	.....	09/23/2021.	07/14/2031.
000000	00	0	Abu Dhabi Govt International Sr Nt.....	.....	D	.....	.....	1.C FE.....	1,452,000	98.672	1,480,080	1,500,000	1,452,941	.....	.....941	.....	.....	.....1.875	2.237	MS.....	8,281	.....	10/13/2021.	09/15/2031.
000000	00	0	Longfor Holdings LTD Sr Nt.....	.....	D	.....	1	2.B FE.....	7,974,888	101.979	7,648,418	7,500,000	7,959,531	.....	.....(15,357)	.....	.....	.....3.850	3.133	JJ.....	134,750	.....	09/07/2021.	01/13/2032.
000000	00	0	JBS Finance Luxembourg Sr Nt.....	.....	D	.....	1	2.C FE.....	1,174,200	100.876	1,149,981	1,140,000	1,173,722	.....	.....(478)	.....	.....	.....3.625	3.204	JJ.....	22,499	.....	11/08/2021.	01/15/2032.

SCHEDULE D - PART 1

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

E10.63

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	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
000000	00	0	IndoFood CBP Sukses Makmur Sr Nt.....	D	1	2.C FE.....			4,000,000	...100.925	4,037,004	4,000,000	4,000,000						3.541	3.541	AO.....	25,180		10/20/2021.	04/27/2032.
000000	00	0	Odebrecht Finance LTD Sr Nt.....	D		6. FE.....			371,956	4.393	112,589	2,562,795	112,589	(154,779)	(104,589)				19.448	JD.....		152,394		12/27/2021.	12/27/2033.
000000	00	0	Ruwais Power Co PJSC Sec Nt.....	D	1	2.A FE.....	.....	.....	7,022,281	...132.595	6,861,781	5,175,000	6,993,577	.....	.....(28,704)	.....	.....	....6.000	3.016	FA.....	104,363	.....	09/23/2021.	08/31/2036.	
000000	00	0	Saudi Arabian Oil Co Sr Nt.....	D	.....	1.F FE.....	.....	.....	2,779,171	...113.099	2,742,653	2,425,000	2,775,019	.....	.....(4,152)	.....	.....	....4.250	3.160	AO.....	21,471	51,531	09/21/2021.	04/16/2039.	
000000	00	0	ACWA Power Mgmt Invst Sec Nt.....	D	1	2.C FE.....	.....	.....	5,038,808	...118.684	4,975,236	4,192,020	5,004,528	.....	.....(34,280)	.....	.....	....5.950	3.243	JD.....	11,086	124,713	07/30/2021.	12/15/2039.	
000000	00	0	Reliance Industries LTD Sr Nt.....	D	1	2.B FE.....	.....	.....	5,036,766	...141.861	4,965,149	3,500,000	5,034,818	.....	.....(1,948)	.....	.....	....6.250	3.143	AO.....	43,750	.....	12/21/2021.	10/19/2040.	
000000	00	0	Pttep Canada International Fin Sr Nt.....		1	2.A FE.....	.....	.....	11,946,621	...140.990	11,948,886	8,475,000	11,923,118	.....	.....(23,503)	.....	.....	....6.350	3.537	JD.....	28,403	269,081	11/01/2021.	06/12/2042.	
000000	00	0	ORBIA Advance Corp SAB Sr Nt.....	D	1	2.C FE.....	.....	.....	6,750,000	...132.942	6,647,095	5,000,000	6,735,332	.....	.....(14,668)	.....	.....	....6.750	4.220	MS.....	95,625	.....	09/20/2021.	09/19/2042.	
000000	00	0	Saudi Electricity Global SUK Sr Nt.....	D	.....	1.G FE.....	.....	.....	2,945,000	...122.757	2,915,469	2,375,000	2,940,082	.....	.....(4,918)	.....	.....	....5.060	3.469	AO.....	27,707	60,088	09/21/2021.	04/08/2043.	
000000	00	0	Odebrecht Finance LTD Sr Nt.....	D	.....	6. FE.....	.....	.....	140,510	4.594	142,205	3,095,652	140,510	.....	.....(141,357)	515,706	.....	....6.716	JD.....	.....	.....247,265	.....	12/27/2021.	12/26/2046.	
000000	00	0	Russian Federation Sr Nt.....	D	2	2.B FE.....	.....	.....	1,316,500	...127.013	1,270,129	1,000,000	1,314,443	.....	.....(2,057)	.....	.....	....5.250	3.396	JD.....	1,167	26,250	09/22/2021.	06/23/2047.	
000000	00	0	Abu Dhabi Naitonal Energy Sr Nt.....	D	.....	1.D FE.....	.....	.....	3,044,188	...114.251	3,027,662	2,650,000	3,044,071	.....	.....(117)	.....	.....	....4.000	3.188	AO.....	25,911	.....	12/21/2021.	10/03/2049.	
000000	00	0	State of Qatar Sr Nt.....	D	.....	1.D FE.....	.....	.....	6,125,000	...124.675	6,233,750	5,000,000	6,119,067	.....	.....(5,933)	.....	.....	....4.400	3.193	AO.....	45,833	110,000	09/30/2021.	04/16/2050.	
000000	00	0	Office Cherifien Des Pho Sr Nt.....	D	2	3.A FE.....	.....	.....	818,100	...94.587	766,157	810,000	818,098	.....	.....(2)	.....	.....	....5.125	5.059	JD.....	923	20,756	08/19/2021.	06/23/2051.	
000000	00	0	Xiaomi Best Time Intl Sr Nt.....	D	1	2.B FE.....	.....	.....	3,650,029	...101.968	3,619,871	3,550,000	3,649,863	.....	.....(166)	.....	.....	....4.100	3.936	JJ.....	67,519	.....	11/23/2021.	07/14/2051.	
000000	00	0	Saudi Arabian Oil Co Sr Nt.....	D	2	1.F FE.....	.....	.....	9,978,125	...97.621	10,054,953	10,300,000	9,979,558	.....	.....1,433	.....	.....	....3.500	3.637	MN.....	37,051	180,250	07/12/2021.	11/24/2070.	
000000	00	0	SMC Global Power Hldgs Sr Nt Fix to Flt.....	D	2	5.B GI.....	.....	.....	1,997,175	...100.089	2,001,786	2,000,000	2,001,786	25,597	(20,985)	.....	.....	....5.950	3.111	MN.....	18,511	91,333	07/12/2021.	01/01/9999.	
00084D	AV	2	ABN AMRO Bank NV Sub Nt Fix to Float.....	D	2	2.B FE.....	.....	.....	16,538,829	...100.261	16,574,212	16,531,000	16,538,778	.....	.....(51)	.....	.....	....3.324	3.318	MS.....	27,475	.....	12/06/2021.	03/13/2037.	
00084D	AW	0	ABN AMRO Bank NV Sr Nt Fix to Float.....	LS..	D	2	2.A FE.....	.....	10,035,200	...100.168	10,016,760	10,000,000	10,034,984	.....	.....(216)	.....	.....	....2.470	2.415	JD.....	12,350	.....	12/13/2021.	12/13/2029.	
00109A	AB	3	AES Panama Gereneration HL Sr Nt.....	D	1	2.C FE.....	.....	.....	425,300	...104.072	426,695	410,000	423,929	.....	.....(1,371)	.....	.....	....4.375	3.877	MN.....	1,545	17,938	01/27/2021.	05/31/2030.	
00131L	AK	1	AIA Group LTD Sub Nt.....	D	1	1.F FE.....	.....	.....	2,957,072	...102.978	2,986,365	2,900,000	2,956,719	.....	.....(353)	.....	.....	....3.200	3.059	MS.....	27,067	.....	11/01/2021.	09/16/2040.	
00434G	2B	5	Access Bank PLC Sr Nt.....	D	.....	4.B FE.....	.....	.....	615,000	...99.608	612,588	615,000	615,000	.....	.....	.....	.....	....6.125	6.125	MS.....	10,464	.....	09/14/2021.	09/21/2026.	
00913R	AD	8	Air Liquide Fin Sr Nt.....	D	1	1.G FE.....	.....	.....	4,482,990	...103.649	4,664,201	4,500,000	4,491,411	.....	.....1,687	.....	.....	....2.500	2.543	MS.....	29,375	112,500	09/22/2016.	09/27/2026.	
00913R	AE	6	Air Liquide Fin Sr Nt.....	D	1	1.G FE.....	.....	.....	22,703,225	...114.322	25,722,540	22,500,000	22,680,744	.....	.....(4,617)	.....	.....	....3.500	3.451	MS.....	205,625	787,500	10/03/2016.	09/27/2046.	
00973R	AE	3	Aker BP ASA Nt.....	D	1	2.C FE.....	.....	.....	3,644,833	...103.862	3,790,978	3,650,000	3,646,765	.....	.....998	.....	.....	....3.000	3.031	JJ.....	50,492	109,500	01/17/2020.	01/15/2025.	
00973R	AF	0	Aker BP ASA Nt.....	D	1	2.C FE.....	.....	.....	29,716,797	...106.097	31,404,594	29,600,000	29,710,342	.....	.....(6,861)	.....	.....	....3.750	3.693	JJ.....	511,833	1,074,375	06/08/2021.	01/15/2030.	
00973R	AG	8	Aker BP ASA Sr Nt.....	D	1	2.C FE.....	.....	.....	1,776,442	...103.725	1,764,357	1,701,000	1,763,457	.....	.....(12,985)	.....	.....	....2.875	1.907	JJ.....	22,550	24,452	02/18/2021.	01/15/2026.	
00973R	AJ	2	Aker BP ASA Sr Nt.....	D	1	2.C FE.....	.....	.....	9,110,937	...108.425	9,052,395	8,349,000	9,064,393	.....	.....(46,544)	.....	.....	....4.000	2.889	JJ.....	153,993	166,980	06/17/2021.	01/15/2031.	
01609W	AR	3	Alibaba Group Holding Sr Nt.....	D	1	1.E FE.....	.....	.....	7,890,832	...114.212	7,652,224	6,700,000	7,861,880	.....	.....(28,952)	.....	.....	....4.500	2.881	MN.....	27,638	150,750	09/21/2021.	11/28/2034.	
01609W	AT	9	Alibaba Group Holding Sr Nt.....	D	1	1.E FE.....	.....	.....	2,990,530	...105.918	2,912,734	2,750,000	2,979,353	.....	.....(11,177)	.....	.....	....3.400	1.846	JD.....	6,493	46,750	09/14/2021.	12/06/2027.	
01609W	BA	9	Alibaba Group Holding Sr Nt.....	D	1	1.E FE.....	.....	.....	4,940,938	...93.027	4,707,161	5,060,000	4,941,691	.....	.....753	.....	.....	....3.250	3.358	FA.....	64,866	82,225	07/13/2021.	02/09/2061.	
02154C	AF	0	Altice Financing SA Sec Nt.....	D	1	4.B FE.....	.....	.....	546,563	...97.312	535,213	550,000	546,859	.....	.....297	.....	.....	....5.000	5.111	JJ.....	12,681	13,750	05/24/2021.	01/15/2028.	
02364W	AW	5	America Movil SAB de CV Sr Nt.....	D	1	2.A FE.....	.....	.....	5,976,300	...138.736	5,722,864	4,125,000	5,956,197	.....	.....(20,103)	.....	.....	....6.125	2.958	MS.....	63,866	126,328	09/23/2021.	03/30/2040.	
03512T	AE	1	Anglogold Holdings PLC Sr Nt.....	D	1	2.C FE.....	.....	.....	5,013,155	...100.556	4,836,753	4,810,000	5,005,438	.....	.....(7,530)	.....	.....	....3.750	3.200	AO.....	45,094	102,563	09/23/2021.	10/01/2030.	
03847Q	AA	1	Arabian Centres Sukuk II Sr Nt.....	D	.....	3.B FE.....	.....	.....	1,065,000	...98.847	1,052,719	1,065,000	1,065,000	.....	.....	.....	.....	....5.625	5.625	AO.....	13,978	29,953	03/30/2021.	10/07/2026.	
046353	AD	0	AstraZeneca PLC Sr Nt.....	D	1	2.A FE.....	.....	.....	25,923,000	...147.569	29,513,800	20,000,000	24,592,517	.....	.....(199,348)	.....	.....	....6.450	4.408	MS.....	379,833	1,290,000	04/17/2014.	09/15/2037.	
046353	AG	3	AstraZeneca PLC Sr Nt.....	C	1	2.A FE.....	.....	.....	4,968,850	...119.607	5,980,350	5,000,000	4,974,897	.....	.....764	.....	.....	....4.000	4.036	MS.....	57,222	200,000	09/11/2012.	09/18/2042.	
046353	AM	0	AstraZeneca PLC Nt.....	D	1	2.A FE.....	.....	.....	14,790,300	...128.141	19,221,195	15,000,000	14,813,918	.....	.....4,303	.....	.....	....4.375	4.460	MN.....	82,031	656,250	11/10/2015.	11/16/2045.	
046353	AN	8	AstraZeneca PLC Sr Nt.....	D	1	1.G FE.....			2,092,960	...107.276	2,145,512	2,000,000	2,067,789		(12,094)			3.125	2.427	JD.....	3,299	62,500	11/20/2019.	06/12/2027.	

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

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1		2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
					3	4	5			NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	8			9	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	For eign	Bond CHAR	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value			Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion													Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
046353	AT	5			1	2.A FE	23,901,600	112.706	27,049,416	24,000,000	23,928,618		8,598		4.000	4.049	JJ	437,333	960,000	08/14/2018	01/17/2029			
054644	AA	7			1	4.B FE	1,145,656	81.035	935,959	1,155,000	1,146,229		573		7.750	7.934	FA	37,048		07/26/2021	02/02/2027			
055451	AU	2			1	1.F FE	11,985,240	105.177	12,621,192	12,000,000	11,997,004		1,630		3.850	3.865	MS	116,783	462,000	09/25/2013	09/30/2023			
055451	AV	0			1	1.F FE	42,458,900	132.702	55,734,798	42,000,000	42,390,805		(9,968)		5.000	4.930	MS	530,833	2,100,000	12/10/2013	09/30/2043			
05565A	AR	4				2.A FE	17,968,320	108.784	19,581,174	18,000,000	17,984,480		3,162		4.375	4.397	MN	107,188	787,500	05/05/2016	05/12/2026			
05565Q	DH	8				1.F FE	16,024,595	110.156	17,074,211	15,500,000	15,836,462		(42,607)		3.723	3.368	MN	52,898	577,065	04/18/2017	11/28/2028			
05565Q	DN	5				1.F FE	2,948,148	107.567	3,011,876	2,800,000	2,910,270		(17,726)		3.279	2.534	MS	26,013	91,812	10/29/2019	09/19/2027			
05567H	CY	0				1.D FE	25,000,000	122.930	30,732,500	25,000,000	25,000,000				9.496	7.545	JAJO	474,815	2,395,643	07/03/2007	07/19/2027			
05567H	DB	9				1.D FE	10,000,000	122.930	12,293,000	10,000,000	10,000,000				9.561	7.904	FMAN	122,162	954,500	10/31/2007	11/15/2027			
05578A	AA	6				1.E FE	1,982,900	102.001	2,040,022	2,000,000	1,996,282		3,515		2.750	2.935	JJ	25,972	55,000	01/08/2018	01/11/2023			
05578A	AJ	7				1.E FE	11,870,520	106.691	12,802,908	12,000,000	11,916,841		12,246		3.250	3.378	JJ	184,167	390,000	01/08/2018	01/11/2028			
05578D	AX	0				1.E FE	29,708,400	107.265	32,179,440	30,000,000	29,844,010		28,600		3.375	3.491	JD	81,563	1,012,500	11/29/2016	12/02/2026			
05578Q	AB	9				2.B FE	14,554,120	108.309	15,163,274	14,000,000	14,184,907		(66,757)		5.150	4.596	JJ	320,444	721,000	08/09/2018	07/21/2024			
05578Q	AD	5				2.B FE	38,357,700	107.821	40,971,828	38,000,000	38,295,197		(88,027)		4.500	4.232	MS	503,500	1,710,000	11/14/2019	03/15/2025			
05578Q	AE	3				2.B FE	20,864,200	110.488	23,202,438	21,000,000	20,938,182		12,559		4.875	4.952	AO	255,938	1,023,750	11/15/2017	04/01/2026			
05578Q	AF	0			2	2.B FE	1,417,542	100.081	1,401,131	1,400,000	1,417,387		(155)		3.116	2.837	AO	8,725		12/13/2021	10/19/2032			
05581K	AC	5				2.A FE	9,300,420	110.635	8,887,277	8,033,000	9,091,846		(191,994)		4.625	1.945	MS	111,458	371,526	12/04/2020	03/13/2027			
05583J	AE	2				2.A FE	13,597,874	113.889	15,944,404	14,000,000	13,707,504		35,992		4.625	4.996	MS	196,049	647,500	10/22/2018	09/12/2028			
05583J	AG	7				2.A FE	7,952,160	101.786	8,142,872	8,000,000	7,970,254		9,319		2.375	2.503	JJ	88,139	190,000	01/06/2020	01/14/2025			
05583J	AJ	1			2	2.A FE	6,000,000	96.475	5,788,488	6,000,000	6,000,000				2.277	2.277	JJ	61,100	68,310	01/12/2021	01/20/2032			
056752	AU	2			1	1.G FE	9,952,300	96.516	9,651,640	10,000,000	9,953,810		1,510		2.375	2.429	FA	84,444		08/18/2021	08/23/2031			
05968L	AL	6			2	3.C FE	1,599,750	99.921	1,558,769	1,560,000	1,589,107		(7,593)		4.625	3.951	JD	2,605	60,588	07/15/2021	12/18/2029			
05971A	AG	6			1	3.C FE	1,148,985	94.904	1,115,117	1,175,000	1,153,005		4,020		2.750	3.246	JJ	15,259	16,156	03/22/2021	01/11/2026			
067316	AD	1			1	2.C FE	12,490,278	103.068	12,883,538	12,500,000	12,495,250		966		2.750	2.759	JJ	158,507	343,750	08/03/2016	07/15/2026			
067316	AF	6			1	2.C FE	9,825,694	113.299	10,650,125	9,400,000	9,720,582		(45,509)		4.700	4.063	MN	56,452	441,800	11/20/2019	05/15/2028			
067316	AH	2			1	2.C FE	15,340,095	131.833	17,401,996	13,200,000	15,256,760		(43,514)		5.300	4.291	MN	89,393	699,600	01/05/2021	05/15/2048			
06738E	BV	6			1	2.B FE	22,853,186	100.605	22,768,878	22,632,000	22,852,282		(904)		2.894	2.780	MN	67,316		12/13/2021	11/24/2032			
07586P	AA	9			1	2.B FE	4,948,800	98.187	4,909,335	5,000,000	4,949,776		976		2.500	2.617	AO	26,736		09/30/2021	10/14/2031			
09659T	2C	4				2.A FE	4,900,000	95.881	4,698,145	4,900,000	4,900,000				2.824	2.824	JJ	59,579	69,188	01/19/2021	01/26/2041			
09659W	2C	7				1.G FE	14,889,900	107.012	16,051,815	15,000,000	14,930,663		10,431		3.500	3.588	MN	65,625	525,000	11/09/2017	11/16/2027			
09659W	2D	5				1.G FE	15,971,360	105.163	16,826,048	16,000,000	15,986,804		4,079		3.375	3.404	JJ	258,000	540,000	01/02/2018	01/09/2025			
09659W	2F	0				1.G FE	12,830,136	112.439	14,504,644	12,900,000	12,850,400		6,311		4.400	4.468	FA	216,003	567,600	08/08/2018	08/14/2028			
09659W	2K	9			2	1.G FE	4,727,788	103.172	4,745,898	4,600,000	4,706,516		(11,710)		3.052	2.729	JJ	65,516	140,392	02/25/2020	01/13/2031			
09659W	2P	8			1	1.G FE	2,200,819	101.390	2,230,587	2,200,000	2,200,769		(50)		2.871	2.867	AO	12,632	31,581	04/12/2021	04/19/2032			
10554N	AB	4			1	4.A FE	1,119,328	100.786	1,128,803	1,120,000	1,119,328				6.990	7.000	FA	15,440		10/14/2021	02/20/2032			
11042T	AA	1				1.F FE	2,385,549	104.105	2,483,485	2,385,549	2,385,549				3.800	3.818	MJSD	2,770	90,651	03/14/2018	09/20/2031			
11272B	AA	1			1	1.G FE	27,429,848	97.508	26,903,322	27,591,000	27,433,760		3,912		2.340	2.404	JJ	277,979		09/24/2021	01/30/2032			
12565W	AC	5			2	1.F FE	3,003,102	104.252	2,971,193	2,850,000	3,002,953		(149)		3.125	2.757	AO	18,802		12/21/2021	04/15/2041			
12642K	AB	0			1	3.B FE	745,970	105.269	737,393	690,000	737,393		(8,577)		6.750	4.704	JJ	19,794	30,038	05/26/2021	01/28/2028			
18452N	AB	0			1	3.C FE	570,000	102.458	584,013	570,000	570,000				4.250	4.250	MS	6,460	12,113	03/18/2021	03/25/2027			

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

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1		2		3		4		5		6		7		Fair Value		10		11		Change in Book/Adjusted Carrying Value				Interest				Dates	
CUSIP Identification		Description		Code	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date						
191241	AH	1	Coca-Cola Femsa Sab CV Sr Nt.....	D	1	1.F FE.....	5,000,380	102.185	4,879,343	4,775,000	4,993,359	4,993,359	(7,021)	.....	.....	.....	.....2.750	2.112	JJ.....	57,996	.....	09/20/2021.	01/22/2030.						
195325	DL	6	Colombia Republic of Sr Nt.....	D	1	3.A FE.....	1,017,000	100.602	1,006,017	1,000,000	1,016,699	1,016,699	(301)	.....	.....	.....	.....3.875	3.512	AO.....	7,104	.....	12/14/2021.	04/25/2027.						
195325	DS	1	Colombia Republic of Sr Nt.....	D	1	3.A FE.....	1,528,470	90.132	1,460,132	1,620,000	1,530,223	1,530,223	1,753	.....	.....	.....	.....3.125	3.840	AO.....	10,688	25,313	10/12/2021.	04/15/2031.						
202712	BN	4	Commonwealth Bank Aust Sr Nt.....	D	.....	2.A FE.....	20,667,274	98.445	20,082,780	20,400,000	20,658,480	20,658,480	(8,794)	.....	.....	.....	.....2.688	2.533	MS.....	167,552	274,176	08/23/2021.	03/11/2031.						
21684A	AA	4	Rabobank Nederland Sub Nt.....	D	.....	2.A FE.....	61,035,219	106.471	63,041,420	59,210,000	59,659,673	59,659,673	(221,468)	.....	.....	.....	.....4.625	4.208	JD.....	228,205	2,738,463	08/26/2015.	12/01/2023.						
21684A	AB	2	Rabobank Nederland Sub Nt.....	D	.....	2.A FE.....	6,619,680	139.855	8,391,294	6,000,000	6,546,143	6,546,143	(13,385)	.....	.....	.....	.....5.750	5.058	JD.....	28,750	345,000	09/15/2015.	12/01/2043.						
21684A	AD	8	Rabobank Nederland Sub Nt.....	C	.....	2.A FE.....	9,278,370	133.676	12,030,831	9,000,000	9,249,026	9,249,026	(5,402)	.....	.....	.....	.....5.250	5.048	FA.....	192,938	472,500	09/15/2015.	08/04/2045.						
21685W	CJ	4	Rabobank Nederland MT Nt.....	D	.....	1.D FE.....	16,920,300	140.109	21,016,335	15,000,000	16,628,999	16,628,999	(52,262)	.....	.....	.....	.....5.250	4.411	MN.....	80,938	787,500	09/29/2015.	05/24/2041.						
22113A	AB	1	Cosan Ltd Sr Nt.....	D	1	3.C FE.....	739,626	104.193	750,190	720,000	736,548	736,548	(3,139)	.....	.....	.....	.....5.500	4.913	MS.....	11,110	39,600	01/19/2021.	09/20/2029.						
22303Q	AH	3	Covidien International Fin SA Gtd Nt.....	C	1	1.G FE.....	5,972,734	142.880	8,522,780	5,965,000	5,971,318	5,971,318	(245)	.....	.....	.....	.....6.550	6.539	AO.....	82,483	390,708	02/19/2009.	10/15/2037.						
225313	AM	7	Credit Agricole SA Sub Nt.....	D	.....	2.A FE.....	49,925,723	103.778	51,266,233	49,400,000	49,837,252	49,837,252	(47,845)	.....	.....	.....	.....3.250	3.123	JJ.....	744,774	1,605,500	02/25/2020.	01/14/2030.						
225313	AN	5	Credit Agricole SA Sub Nt.....	D	.....	2.A FE.....	6,100,000	96.077	5,860,673	6,100,000	6,100,000	6,100,000	.....	.....	.....	.....	.....2.811	2.811	JJ.....	80,972	85,736	01/05/2021.	01/11/2041.						
225401	AF	5	Credit Suisse Group Sr Nt.....	D	1	2.A FE.....	11,911,630	107.102	12,852,192	12,000,000	11,937,959	11,937,959	7,439	.....	.....	.....	.....3.869	3.953	JJ.....	217,954	464,280	04/11/2018.	01/12/2029.						
225401	AU	2	Credit Suisse Group Sr Nt Fix to Float.....	D	1	2.A FE.....	5,740,428	101.772	5,801,021	5,700,000	5,738,268	5,738,268	(2,160)	.....	.....	.....	.....3.091	3.008	MN.....	23,002	88,094	05/24/2021.	05/14/2032.						
232806	A#	6	Infineon Tech AG Sr Nt.....	D	.....	2.C FE.....	6,000,000	102.103	6,126,186	6,000,000	6,000,000	6,000,000	.....	.....	.....	.....	.....3.100	3.100	JD.....	7,750	93,000	06/16/2021.	06/16/2031.						
24820R	AB	4	StatoilHydro ASA Sr Nt.....	D	.....	1.D FE.....	22,751,930	108.786	20,669,302	19,000,000	19,834,267	19,834,267	(398,425)	.....	.....	.....	.....6.500	4.155	JD.....	34,306	1,235,000	06/26/2013.	12/21/2023.						
251566	AA	3	Deutsche Telekom AG Sr Nt.....	LS..	D	1	2.A FE.....	12,861,420	106.712	13,872,547	13,000,000	12,866,548	2,681	.....	.....	.....	.....3.625	3.684	JJ.....	209,444	471,250	01/13/2020.	01/21/2050.						
25156P	AR	4	Deutsche Telekom Co Gtd Nt.....	LS..	D	1	2.B FE.....	32,431,840	124.946	37,483,710	30,000,000	32,066,118	(63,870)	.....	.....	.....	.....4.875	4.355	MS.....	467,188	1,462,500	06/22/2016.	03/06/2042.						
25156P	BA	0	Deutsche Telekom Nt.....	LS..	D	1	2.B FE.....	18,809,360	107.368	20,399,844	19,000,000	18,885,102	20,304	.....	.....	.....	.....3.600	3.732	JJ.....	307,800	684,000	04/24/2019.	01/19/2027.						
25156P	BB	8	Deutsche Telekom Sr Nt.....	D	1	2.B FE.....	34,038,930	111.996	35,838,656	32,000,000	33,572,800	33,572,800	(229,997)	.....	.....	.....	.....4.375	3.471	JD.....	38,889	1,400,000	11/20/2019.	06/21/2028.						
27889P	AB	9	EcoBank Transnational Jr Nt.....	D	2	4.C Z.....	542,507	99.034	534,784	540,000	542,194	542,194	(313)	.....	.....	.....	.....8.750	8.579	JD.....	1,838	23,625	07/06/2021.	06/17/2031.						
279158	AN	9	Ecopetrol SA Sr Nt.....	D	1	3.A FE.....	1,619,325	111.739	1,508,471	1,350,000	1,609,483	1,609,483	(9,842)	.....	.....	.....	.....6.875	4.060	AO.....	15,984	46,406	08/18/2021.	04/29/2030.						
279158	AP	4	Ecopetrol SA Sr Nt.....	D	1	3.A FE.....	1,470,000	97.149	1,428,087	1,470,000	1,470,000	1,470,000	.....	.....	.....	.....	.....4.625	4.625	MN.....	11,142	.....	10/27/2021.	11/02/2031.						
29245V	AE	5	Entel Chile SA Sr Nt.....	D	1	2.C FE.....	10,058,869	98.113	9,870,208	10,060,000	10,058,618	10,058,618	(251)	.....	.....	.....	.....3.050	3.051	MS.....	91,197	.....	09/14/2021.	09/14/2032.						
29249F	AA	4	Empresa Gen Elec Haina Sr Nt.....	D	1	3.C FE.....	511,333	101.022	520,262	515,000	511,398	511,398	65	.....	.....	.....	.....5.625	5.750	MN.....	4,265	.....	11/01/2021.	11/08/2028.						
35177P	AX	5	France Telecom Sr Nt.....	D	1	2.A FE.....	45,039,120	131.954	55,156,939	41,800,000	44,675,501	44,675,501	(83,701)	.....	.....	.....	.....5.375	4.835	JJ.....	1,048,483	2,246,750	10/25/2018.	01/13/2042.						
36830D	AB	7	GC Treasury Centre Co Sr Nt.....	D	1	2.B FE.....	3,896,241	101.276	3,848,499	3,800,000	3,893,836	3,893,836	(2,405)	.....	.....	.....	.....2.980	2.668	MS.....	32,399	.....	09/27/2021.	03/18/2031.						
377373	AD	7	Glaxosmithkline Cap Inc Co Gtd Nt.....	C	1	1.F FE.....	22,347,000	100.860	22,693,388	22,500,000	22,493,857	22,493,857	17,208	.....	.....	.....	.....2.850	2.929	MN.....	94,406	641,250	05/02/2012.	05/08/2022.						
377373	AH	8	Glaxosmithkline Cap Inc Nt.....	C	1	1.F FE.....	51,240,822	109.062	53,385,800	48,950,000	50,776,238	50,776,238	(232,567)	.....	.....	.....	.....3.375	2.788	JD.....	137,672	1,652,063	12/03/2019.	06/01/2029.						
39530V	AB	4	Greenko Solar Mauritius Sr Nt.....	D	1	3.B FE.....	512,250	106.267	541,961	510,000	511,511	511,511	(371)	.....	.....	.....	.....5.950	5.857	JJ.....	12,812	30,345	11/20/2019.	07/29/2026.						
40052V	AB	0	Grupo Bimbo SAB De CV Co Gtd Nt.....	C	1	2.B FE.....	1,686,230	100.208	1,703,531	1,700,000	1,699,889	1,699,889	1,671	.....	.....	.....	.....4.500	4.602	JJ.....	33,150	76,500	01/18/2012.	01/25/2022.						
40052V	AC	8	Grupo Bimbo SAB De CV Sr Nt.....	D	1	2.B FE.....	14,938,500	105.514	15,827,115	15,000,000	14,982,410	14,982,410	6,609	.....	.....	.....	.....3.875	3.925	JD.....	6,458	581,250	06/24/2014.	06/27/2024.						
40052V	AD	6	Grupo Bimbo SAB De CV Sr Nt.....	D	1	2.B FE.....	26,602,700	119.440	32,248,800	27,000,000	26,655,451	26,655,451	8,184	.....	.....	.....	.....4.875	4.970	JD.....	14,625	1,316,250	06/25/2014.	06/27/2044.						
40052V	AE	4	Grupo Bimbo SAB De CV Sr Nt.....	D	1	2.B FE.....	24,944,000	119.403	29,850,800	25,000,000	24,947,916	24,947,916	1,015	.....	.....	.....	.....4.700	4.714	MN.....	166,458	1,175,000	11/07/2017.	11/10/2047.						
404280	AG	4	HSBC Holdings PLC Sub Nt.....	D	.....	2.A FE.....	2,986,193	136.064	3,015,178	2,216,000	2,960,890	2,960,890	(25,303)	.....	.....	.....	.....6.500	3.498	MN.....	23,607	72,020	05/10/2021.	05/02/2036.						
404280	AJ	8	HSBC Holdings PLC Nt.....	C	.....	2.A FE.....	11,982,905	142.646	15,106,222	10,590,000	11,660,864	11,660,864	(38,151)	.....	.....	.....	.....6.800	5.834	JD.....	60,010	720,120	08/04/2011.	06/01/2038.						
404280	BK	4	HSBC Holdings PLC Sr Nt Fix to Flt.....	D	2	1.G FE.....	3,263,808	108.189	3,462,042	3,200,000	3,244,038	3,244,038	(7,545)				4.041	3.747	MS.....	38,794	129,312	04/11/2019.	03/13/2028.						
404280	BT	5	HSBC Holdings PLC Sr Nt.....	C	2	1.G FE																							

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

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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	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
404280	CS 6	HSBC Holdings PLC Sr Nt Fix to Float.....	.....	D	1	1.G FE.....	4,660,000	98.791	4,603,665	4,660,000	4,660,000	.....	.....	.....	.....	.....0.976	0.976	MN.....	4,675	22,741	05/17/2021.	05/24/2025.
404280	CT 4	HSBC Holdings PLC Sr Nt Fix to Float.....	.....	D	1	1.G FE.....	11,970,000	100.625	12,044,824	11,970,000	11,970,000	.....	.....	.....	.....	.....2.804	2.804	MN.....	34,496	167,819	05/17/2021.	05/24/2032.
40435W	AB 6	HTA Group LTD Sr Nt.....	.....	D	2	4.B FE.....	991,084	104.188	979,364	940,000	975,508	.....	.....(13,675)	.....	.....	.....7.000	4.832	JD.....	2,376	65,800	05/25/2021.	12/18/2025.
423012	AD 5	Heineken NV Sr Nt.....	.....	C	1	2.A FE.....	14,891,150	102.191	15,328,695	15,000,000	14,980,935	.....	.....14,795	.....	.....	.....2.750	2.854	AO.....	103,125	412,500	10/22/2015.	04/01/2023.
423012	AE 3	Heineken NV Sr Nt.....	.....	C	1	2.A FE.....	26,178,305	116.990	33,342,179	28,500,000	26,497,844	.....	.....56,716	.....	.....	.....4.000	4.524	AO.....	285,000	1,140,000	10/19/2015.	10/01/2042.
423012	AF 0	Heineken NV Sr Nt.....	.....	C	1	2.A FE.....	28,274,080	107.857	30,199,876	28,000,000	28,166,893	.....	.....(26,164)	.....	.....	.....3.500	3.384	JJ.....	413,778	980,000	08/03/2017.	01/29/2028.
423012	AG 8	Heineken NV Sr Nt.....	.....	C	1	2.A FE.....	9,922,100	124.729	12,472,940	10,000,000	9,928,770	.....	.....1,518	.....	.....	.....4.350	4.397	MS.....	111,167	435,000	03/20/2017.	03/29/2047.
44962L	AB 3	IHS Markit Ltd Sr Nt.....	.....	D	1	3.A FE.....	1,423,409	108.690	1,412,971	1,300,000	1,372,398	.....	.....(23,903)	.....	.....	.....4.750	2.722	FA.....	23,328	61,750	10/29/2019.	02/15/2025.
44962L	AC 1	IHS Markit Ltd Sr Nt.....	.....	D	1	3.A FE.....	1,366,691	108.219	1,520,474	1,405,000	1,383,462	.....	.....4,617	.....	.....	.....4.000	4.407	MS.....	18,733	56,200	03/07/2018.	03/01/2026.
44962L	AF 4	IHS Markit Ltd Sr Nt.....	.....	D	1	3.A FE.....	17,702,859	115.724	20,135,906	17,400,000	17,624,146	.....	.....(30,482)	.....	.....	.....4.750	4.511	FA.....	344,375	826,500	03/26/2019.	08/01/2028.
44962L	AH 0	IHS Markit Ltd Sr Nt.....	.....	D	1	3.A FE.....	11,218,280	104.846	11,742,797	11,200,000	11,210,928	.....	.....(4,995)	.....	.....	.....3.625	3.576	MN.....	67,667	406,000	10/29/2019.	05/01/2024.
44962L	AJ 6	IHS Markit Ltd Sr Nt.....	.....	D	1	3.A FE.....	23,240,272	113.409	24,383,021	21,500,000	22,878,014	.....	.....(170,522)	.....	.....	.....4.250	3.231	MN.....	152,292	913,750	11/20/2019.	05/01/2029.
44963L	AC 0	IHS Netherlands Holdco Sr Nt.....	.....	D	2	4.B FE.....	355,000	105.929	376,049	355,000	355,000	.....	.....	.....	.....	.....8.000	8.000	MS.....	8,126	30,175	09/10/2019.	09/18/2027.
449786	AY 8	Ing Bank NV Sub Nt.....	.....	D	.....	2.A FE.....	42,488,348	107.502	41,603,351	38,700,000	39,672,515	.....	.....(532,654)	.....	.....	.....5.800	4.274	MS.....	598,560	2,244,600	10/16/2017.	09/25/2023.
45112F	AM 8	ICICI Bank LTD/Dubai Sr Nt.....	.....	D	.....	2.C FE.....	4,941,000	106.243	4,860,636	4,575,000	4,927,257	.....	.....(13,743)	.....	.....	.....3.800	2.404	JD.....	8,210	86,925	09/29/2021.	12/14/2027.
45410L	AA 0	India Green Power Hold Sr Nt.....	.....	D	2	3.C FE.....	626,875	100.366	627,284	625,000	626,577	.....	.....(298)	.....	.....	.....4.000	3.933	FA.....	8,958	12,500	02/09/2021.	02/22/2026.
45662N	A* 4	Infineon Tech AG Deb Nt Series A.....	.....	D	1	2.C.....	35,000,000	104.273	36,495,690	35,000,000	35,000,000	.....	.....	.....	.....	.....3.940	3.940	AO.....	329,428	1,396,500	04/05/2016.	04/05/2024.
456837	AH 6	ING Groep NV Sr Nt.....	.....	D	.....	1.G FE.....	34,954,150	109.657	38,379,985	35,000,000	34,973,747	.....	.....4,426	.....	.....	.....3.950	3.966	MS.....	353,306	1,382,500	03/21/2017.	03/29/2027.
456837	AM 5	ING Groep NV Sr Nt.....	.....	D	.....	1.G FE.....	6,976,060	114.976	8,048,334	7,000,000	6,982,687	.....	.....2,143	.....	.....	.....4.550	4.593	AO.....	78,740	318,500	09/25/2018.	10/02/2028.
456837	AW 3	ING Groep NV Sr Nt Fix to Float.....	.....	D	2	1.G FE.....	1,700,762	102.060	1,735,015	1,700,000	1,700,709	.....	.....(53)	.....	.....	.....2.727	2.722	AO.....	11,590	23,180	03/29/2021.	04/01/2032.
45685N	AA 4	ING Groep NV Sr Nt.....	.....	D	.....	1.G FE.....	5,984,640	111.224	6,673,464	6,000,000	5,991,093	.....	.....1,974	.....	.....	.....4.625	4.666	JJ.....	134,896	277,500	11/08/2018.	01/06/2026.
456873	AD 0	Ingersoll-Rand Lux Finance Nt.....	.....	D	1	2.B FE.....	21,986,168	109.274	22,838,245	20,900,000	21,816,851	.....	.....(102,001)	.....	.....	.....3.800	3.087	MS.....	220,611	708,700	04/08/2021.	03/21/2029.
456873	AE 8	Ingersoll-Rand Lux Finance Sr Nt.....	.....	D	1	2.B FE.....	1,251,216	106.576	1,278,914	1,200,000	1,234,412	.....	.....(7,918)	.....	.....	.....3.500	2.748	MS.....	11,667	42,000	10/29/2019.	03/21/2026.
456873	AF 5	Ingersoll-Rand Lux Finance Sr Nt.....	.....	C	1	2.B FE.....	5,384,025	124.452	5,600,327	4,500,000	5,369,740	.....	.....(14,285)	.....	.....	.....4.500	3.394	MS.....	56,250	101,250	04/08/2021.	03/21/2049.
45853N	AA 0	Interconexion Electrica Sr Nt.....	.....	D	1	2.B FE.....	2,500,000	102.132	2,553,293	2,500,000	2,500,000	.....	.....	.....	.....	.....3.825	3.825	MN.....	9,297	.....	11/18/2021.	11/26/2033.
46143N	AB 6	Invest Energy Res Ltd Sec Nt.....	.....	D	1	3.C FE.....	275,000	107.306	295,090	275,000	275,000	.....	.....	.....	.....	.....6.250	6.250	AO.....	3,103	8,594	04/15/2021.	04/26/2029.
46653N	AA 0	UZAUTO Motors AJ Sr Nt.....	.....	D	.....	4.A FE.....	1,470,110	97.085	1,417,437	1,460,000	1,469,015	.....	.....(1,095)	.....	.....	.....4.850	4.691	MN.....	11,212	35,405	06/30/2021.	05/04/2026.
47215P	AF 3	JD Com Inc Sr Nt.....	.....	D	1	2.A FE.....	4,959,318	106.509	4,952,659	4,650,000	4,958,453	.....	.....(866)	.....	.....	.....4.125	3.737	JJ.....	88,980	9,000	11/01/2021.	01/14/2050.
48855K	AC 4	Kenbourne Invest SA Sr Nt.....	.....	D	1	4.A FE.....	1,389,920	97.831	1,354,957	1,385,000	1,389,240	.....	.....(680)	.....	.....	.....4.700	4.616	JJ.....	28,750	32,548	06/24/2021.	01/22/2028.
50050H	AN 6	Kookmin Bank Sub Nt.....	.....	D	.....	2.A FE.....	1,472,355	98.228	1,473,416	1,500,000	1,472,639	.....	.....284	.....	.....	.....2.500	2.734	MN.....	5,938	.....	11/23/2021.	11/04/2030.
000000	00 0	Landsbanki Islands HF Convertible Note.....	.....	B	.....	6. *.....	.....	.....	.....	.....6.932	.....	.....	.....	.....	.....	.....	.....90.266	JD.....	.....	.....	12/15/2017.	11/30/2035.
58547D	AD 1	Melco Resorts Finance Sr Nt.....	.....	D	1	3.C FE.....	684,544	96.595	632,697	655,000	678,196	.....	.....(3,328)	.....	.....	.....5.375	4.683	JD.....	2,640	35,206	01/15/2020.	12/04/2029.
59284B	AG 3	Orbia Advance Corp SAB Sr Nt.....	.....	D	1	2.C FE.....	4,979,450	117.371	4,812,227	4,100,000	4,973,714	.....	.....(5,736)	.....	.....	.....5.500	4.140	JJ.....	103,981	.....	09/08/2021.	01/15/2048.
600814	AR 8	Millicom Intl Cellular Sr Nt.....	.....	D	1	3.B FE.....	200,000	100.773	201,547	200,000	200,000	.....	.....	.....	.....	.....4.500	4.500	AO.....	1,600	9,000	10/19/2020.	04/27/2031.
62947Q	AY 4	NXP BV Sr Nt.....	.....	D	1	2.B FE.....	10,092,066	119.862	10,407,617	8,683,000	9,799,436	.....	.....(147,110)	.....	.....	.....5.550	3.379	JD.....	40,159	481,907	12/16/2020.	12/01/2028.
62954H	AA 6	NXP BV Sr Nt.....	.....	D	1	2.B FE.....	6,883,480	107.883	7,012,382	6,500,000	6,768,967	.....	.....(58,078)	.....	.....	.....3.875	2.845	JD.....	9,095	251,875	01/21/2020.	06/18/2026.
62954H	AB 4	NXP BV Sr Nt.....	.....	D	1	2.B FE.....	50,900,800	112.192	50,943,158	45,407,000	50,239,860	.....	.....(492,602)	.....	.....	.....4.300	2.661	JD.....	70,507	1,847,151	08/26/2021.	06/18/2029.
62954H	AC 2	NXP BV Sr Nt.....	.....	D	1	2.B FE.....	8,813,160	105.228	8,418,240	8,000,000	8,698,541	.....	.....(114,619)	.....	.....	.....3.150	1.392	MN.....	42,000	252,000	02/11/2021.	05/01/2027.
62954H	AD 0	NXP BV/NXP FDG/NXP USA Sr Nt.....		D	1	2.B FE.....	15,209,878	106.719	15,036,763	14,090,000	15,142,154		(67,723)			3.400	2.378	MN.....	79,843	373,830	07/13/2021.	05/01/2030.

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

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1		2			3		4		5		6		7		Fair Value		10		11		Change in Book/Adjusted Carrying Value				Interest				Dates	
CUSIP Identification		Description			Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date								
62954H	AF	5	NXP BV Sr Nt.....	D	2.B FE.....	2,100,620	102.874	2,057,486	2,000,000	2,099,339		(1,281)			3.250	2.906	MN	9,028	32,500	08/26/2021.	05/11/2041.									
62954H	AG	3	NXP BV/NXP FDG/NXP USA Sr Nt.....	D	2.B FE.....	8,869,473	100.312	8,927,786	8,900,000	8,871,209		1,736			2.500	2.539	MN	30,903	111,250	05/04/2021.	05/11/2031.									
632525	AS	0	National Australia BankLimited Sr Nt Fix.....	LS	2.A FE.....	17,080,820	106.436	16,766,832	15,753,000	17,009,960		(70,861)			3.933	2.760	FA	256,431	309,783	07/01/2021.	08/02/2034.									
654744	AB	7	Nissan Motor Co Sr Nt.....	D	2.C FE.....	881,130	104.818	864,746	825,000	872,105		(9,024)			3.522	1.885	MS	8,394	14,528	04/08/2021.	09/17/2025.									
654744	AC	5	Nissan Motor Co Sr Nt.....	D	2.C FE.....	10,502,691	107.983	10,344,752	9,580,000	10,403,852		(98,838)			4.345	2.665	MS	120,250	208,126	04/08/2021.	09/17/2027.									
654744	AD	3	Nissan Motor Co Sr Nt.....	D	2.C FE.....	3,802,535	112.008	3,808,265	3,400,000	3,775,575		(26,960)			4.810	3.303	MS	47,245	81,770	04/15/2021.	09/17/2030.									
65557F	AH	9	Nordea Bank AB Sub Nt.....	D	1.G FE.....	1,773,568	110.841	1,773,461	1,600,000	1,765,244		(8,324)			4.625	3.539	MS	22,200	37,000	04/01/2021.	09/13/2033.									
656531	AG	5	Norsk Hydro A/S Deb.....	C	1.D FE.....	3,102,168	124.839	3,745,167	3,000,000	3,041,941		(5,568)			6.800	6.515	JJ	94,067	204,000	05/25/2004.	01/15/2028.									
656531	AJ	9	Norsk Hydro A/S Deb.....	C	1.D FE.....	3,000,000	131.152	3,934,545	3,000,000	3,000,000					7.150	7.150	JJ	98,908	214,500	01/13/1999.	01/15/2029.									
685218	AB	5	Orange SA Sr Nt.....	D	2.A FE.....	5,478,400	137.452	6,872,575	5,000,000	5,414,523		(10,256)			5.500	4.883	FA	110,764	275,000	09/30/2014.	02/06/2044.									
714264	AK	4	Pernod Ricard SA Sr Nt.....	D	2.A FE.....	29,116,389	135.869	32,608,656	24,000,000	28,549,427		(145,525)			5.500	4.098	JJ	608,667	1,320,000	11/14/2019.	01/15/2042.									
714264	AM	0	Pernod Ricard SA Sr Nt.....	D	2.A FE.....	38,453,270	107.067	40,899,632	38,200,000	38,341,540		(29,791)			3.250	3.159	JD	79,318	1,241,500	11/20/2019.	06/08/2026.									
716473	AE	3	Petrofac Ltd Sec Nt.....	D	3.C FE.....	1,312,206	101.978	1,351,206	1,325,000	1,312,431		225			9.750	9.998	MN	18,660		11/29/2021.	11/15/2026.									
71647N	BJ	7	Petrobras Global Finance Sr Nt.....	D	3.C FE.....	2,502,188	92.792	2,506,312	2,701,000	2,502,773		586			5.500	6.033	JD	8,666	74,278	10/26/2021.	06/10/2051.									
71654Q	BX	9	Petroleos Mexicanos Sr Nt.....	D	3.C FE.....	1,307,750	82.359	1,317,739	1,600,000	1,310,868		3,118			5.625	7.219	JJ	39,500	45,000	07/12/2021.	01/23/2046.									
71677W	AA	0	Petrorio Luxembourg SARL Sr Nt.....	D	4.A FE.....	930,000	99.521	925,544	930,000	930,000					6.125	6.125	JD	3,481	28,481	06/02/2021.	06/09/2026.									
718337	AB	4	Philips Electronics NV Ser A Deb.....	C	2.A FE.....	2,920,020	114.178	3,425,337	3,000,000	2,979,216		5,257			7.125	7.361	MN	27,313	213,750	10/30/2000.	05/15/2025.									
718337	AC	2	Philips Electronics NV Deb.....	C	2.A FE.....	1,085,000	117.999	1,179,986	1,000,000	1,020,892		(5,317)			7.750	7.043	MN	9,903	77,500	02/10/1998.	05/15/2025.									
73181L	AB	7	Polyus Finance PLC Sr Nt.....	D	3.A FE.....	1,345,000	97.307	1,308,775	1,345,000	1,345,000					3.250	3.250	AO	9,350		10/07/2021.	10/14/2028.									
74733D	A@	9	Qiagen NV Sr Nt Ser B.....	D	2.C.....	30,000,000	102.385	30,715,410	30,000,000	30,000,000					3.750	3.750	AO	234,375	1,125,000	10/16/2012.	10/16/2022.									
74977R	DE	1	Rabobank Nederland - SIFMA Sr Nt.....	D	1.G FE.....	9,973,000	104.944	10,494,380	10,000,000	9,990,053		5,449			3.875	3.935	MS	102,257	387,500	09/19/2018.	09/26/2023.									
75975A	AA	8	Renew Power Pvt Ltd 1st Lien Nt.....	D	3.C FE.....	500,000	103.979	519,895	500,000	500,000					5.875	5.875	JJ	12,403	29,375	01/21/2020.	03/05/2027.									
760942	BA	9	Republica Orient Uruguay Sr Nt.....	D	2.C FE.....	543,560	132.635	553,089	417,000	543,277		(283)			5.100	3.395	JD	768	10,634	11/22/2021.	06/18/2050.									
760942	BD	3	Republica Orient Uruguay Sr Nt.....	D	2.C FE.....	3,152,238	131.319	3,193,673	2,432,000	3,150,256		(1,982)			4.975	3.451	AO	23,862	19,029	11/22/2021.	04/20/2055.									
767201	AL	0	Rio Tinto Finance USA Ltd Sr Nt.....	D	1.F FE.....	5,125,750	133.518	6,675,875	5,000,000	5,103,905		(3,252)			5.200	5.028	MN	42,611	260,000	12/10/2013.	11/02/2040.									
78467K	C#	2	SSE Plc Sr Nt Ser C.....	D	2.A.....	36,528,480	107.250	38,610,072	36,000,000	36,292,899		(56,740)			3.670	3.480	MS	422,050	1,321,200	08/03/2017.	09/06/2026.									
806213	AB	0	Scentre Grp Tr Sr Nt.....	D	1.F FE.....	17,327,721	105.381	18,452,161	17,510,000	17,447,154		18,740			3.500	3.623	FA	236,628	612,850	11/06/2014.	02/12/2025.									
822582	AY	8	Shell International Finance Sr Nt.....	C	1.D FE.....	5,091,700	125.477	6,273,830	5,000,000	5,079,422		(2,156)			4.550	4.435	FA	87,840	227,500	06/08/2015.	08/12/2043.									
822582	BF	8	Shell International Finance Sr Nt.....	C	1.D FE.....	55,456,250	122.205	67,212,530	55,000,000	55,413,993		(10,364)			4.375	4.323	MN	334,201	2,406,250	04/12/2017.	05/11/2045.									
822582	BY	7	Shell International Finance Sr Nt.....	D	1.D FE.....	5,621,520	112.924	6,775,446	6,000,000	5,656,242		7,905			3.750	4.122	MS	68,125	225,000	04/13/2017.	09/12/2046.									
822582	CB	6	Shell International Finance Sr Nt.....	D	1.D FE.....	42,668,900	112.030	48,172,900	43,000,000	42,759,117		29,981			3.875	3.969	MN	222,167	1,666,250	11/07/2018.	11/13/2028.									
822582	CD	2	Shell International Finance Sr Nt.....	D	1.D FE.....	6,734,376	102.394	6,758,030	6,600,000	6,723,675		(10,701)			2.375	2.107	MN	23,513	156,750	04/08/2021.	11/07/2029.									
822582	CG	5	Shell International Finance Sr Nt.....	LS	1.D FE.....	23,871,372	104.763	23,885,987	22,800,000	23,790,184		(81,188)			2.750	2.157	AO	148,042	313,500	04/08/2021.	04/06/2030.									
822582	CH	3	Shell International Finance Sr Nt.....	D	1.D FE.....	13,208,780	106.938	13,901,875	13,000,000	13,205,515		(3,265)			3.250	3.164	AO	99,757	211,250	04/08/2021.	04/06/2050.									
82481L	AD	1	Shire Acq Inv Ireland DA Sr Nt.....	D	2.B FE.....	81,431,095	106.130	87,557,085	82,500,000	81,937,115		106,696			3.200	3.356	MS	718,667	2,640,000	11/29/2016.	09/23/2026.									
826200	AD	9	Siemens Financieringsmat Nt.....	C	1.E FE.....	1,909,960	119.240	2,384,792	2,000,000	1,966,384		6,040			6.125	6.552	FA	45,597	122,500	06/25/2008.	08/17/2026.									
82620K	AF	0	Siemens Financieringsmat Sr Nt.....	D	1.E FE.....	18,362,730	126.768	23,452,043	18,500,000	18,379,592		2,881			4.400	4.445	MN	76,878	814,000	05/18/2015.	05/27/2045.									
82620K	AL	7	Siemens Financieringsmat Nt.....	D	1.E FE.....	9,971,300	103.019	10,301,930	10,000,000	9,985,593		2,810			2.350	2.382	AO	49,611	235,000	09/06/2016.	10/15/2026.									
82620K	AM	5	Siemens Financieringsmat Nt.....	D	1.E FE.....	15,942,560	108.471	17,355,424	16,000,000	15,949,058		1,315			3.300	3.319	MS	155,467	528,000	09/06/2016.	09/15/2046.									
830505	AW	3	Skandinaviska Enskilda Banken Sr Nt.....	D	1.E FE.....	4,989,150	100.448	5,022,400	5,000,000	4,999,559		2,287			2.800	2.847	MS	42,778	140,000	03/07/2017.	03/11/2022.									

SCHEDULE D - PART 1

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

E10.68

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	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
83363R	AA	5	Sociedad Concesionaria Auto Sr Nt.....	.....	C	1	2.A FE.....	5,350,000	...109.403	5,853,077	5,350,000	5,350,000	.....	.....	.....	.....	.....6.223	6.223	JD.....	14,797	332,930	12/17/2003.	12/15/2026.
86389Q	AG	7	Studio City Finance Ltd Sr Nt.....	.....	D	1	4.A FE.....	951,750	...89.954	854,565	950,000	951,452	.....	.....(298)	.....	.....	.....5.000	4.958	JJ.....	21,903	23,882	01/20/2021.	01/15/2029.
86964W	AH	5	Suzano Austria GMBH Sr Nt.....	.....	D	1	2.C FE.....	4,907,375	...109.815	4,722,024	4,300,000	4,877,053	.....	.....(30,322)	.....	.....	.....5.000	3.051	JJ.....	99,139	107,500	07/12/2021.	01/15/2030.
87124V	C@	6	Sydney Airport Finance Co Pty Sr Nt.....	.....	B	.....	2.A	21,702,000	...103.560	22,564,621	21,789,000	21,789,000	.....	.....	.....	.....(1,293,000)	4.760	4.760	FA.....	420,625	1,076,926	02/05/2019.	02/05/2039.
87124V	E*	6	Sydney Airport Finance Co Pty Sr Sec Nt.....	.....	B	.....	2.A	17,911,400	...81.420	15,375,242	18,883,800	18,883,800	.....	.....	.....	.....(1,120,600)	3.280	3.280	JD.....	25,808	630,816	06/16/2020.	06/16/2040.
87312@	AC	2	TWE US Fin Co Gtd Sr Nt Ser C2.....	.....	D	1	2.C	30,000,000	...105.429	31,628,550	30,000,000	30,000,000	.....	.....	.....	.....	.....4.380	4.380	JD.....	62,050	1,314,000	12/16/2013.	12/16/2023.
87656X	A*	2	Tate & Lyle Intl Fin PLC Sr Nt.....	.....	D	1	2.C	50,000,000	...100.000	50,000,000	50,000,000	50,000,000	.....	.....	.....	.....	.....1.650	2.005	AO.....	146,634	859,053	10/29/2015.	10/29/2023.
87656X	B@	9	Tate & Lyle Intl Fin PLC Sr Nt Ser A.....	.....	D	.....	2.C	8,000,000	...103.800	8,304,032	8,000,000	8,000,000	.....	.....	.....	.....	.....3.310	3.310	MN.....	30,893	264,800	11/19/2019.	11/19/2029.
87938W	AW	3	Telefonica Emisionies SAU Sr Nt.....	.....	D	1	2.C FE.....	19,732,429	...120.479	19,397,103	16,100,000	19,710,230	.....	.....(22,199)	.....	.....	.....4.895	3.569	MS.....	251,753	26,923	09/28/2021.	03/06/2048.
87969N	AD	7	Telstra Corp Ltd Priv PI Nt.....	.....	D	2	1.G FE.....	24,547,450	...105.037	26,259,300	25,000,000	24,804,904	.....	.....55,649	.....	.....	.....3.125	3.380	AO.....	182,292	781,250	01/26/2017.	04/07/2025.
88032X	AH	7	Tencent Holdings LTD Sr Nt.....	.....	D	1	1.E FE.....	5,019,520	...106.545	4,901,088	4,600,000	5,013,651	.....	.....(5,869)	.....	.....	.....3.925	3.187	JJ.....	81,248	.....	09/14/2021.	01/19/2038.
88032X	AU	8	Tencent Holdings LTD Sr Nt.....	.....	D	1	1.E FE.....	5,973,768	...98.076	5,835,528	5,950,000	5,972,712	.....	.....(1,056)	.....	.....	.....2.390	2.338	JD.....	11,060	71,103	07/15/2021.	06/03/2030.
88032X	AW	4	Tencent Holdings LTD Sr Nt.....	.....	D	1	1.E FE.....	4,929,760	...94.120	4,753,035	5,050,000	4,930,583	.....	.....823	.....	.....	.....3.290	3.401	JD.....	12,922	83,073	07/13/2021.	06/03/2060.
88032X	BA	1	Tencent Holdings LTD Sr Nt.....	.....	D	.....	1.E FE.....	4,969,820	...102.025	4,871,703	4,775,000	4,964,524	.....	.....(5,296)	.....	.....	.....2.880	2.401	AO.....	26,358	68,760	09/14/2021.	04/22/2031.
88034Q	AC	1	Tengizchevroil Fin Co Inc Sec Nt.....	.....	D	1	2.C FE.....	539,946	...100.012	535,063	535,000	539,616	.....	.....(464)	.....	.....	.....3.250	3.122	FA.....	6,569	18,450	01/27/2021.	08/15/2030.
88165F	AG	7	Teva Pharm Fin BV Sr Nt.....	.....	C	1	3.C FE.....	7,735,653	...100.345	7,777,702	7,751,000	7,749,320	.....	.....1,698	.....	.....	.....2.950	2.973	JD.....	8,257	408,805	12/13/2012.	12/18/2022.
88167A	AE	1	Teva Pharmaceuticals NE Sr Nt.....	LS..	C	1	3.C FE.....	33,584,431	...94.325	32,226,170	34,165,000	33,745,198	.....	.....63,271	.....	.....	.....3.150	3.427	AO.....	269,049	1,014,694	07/12/2021.	10/01/2026.
88167A	AF	8	Teva Pharmaceuticals NE Sr Nt.....	LS..	C	1	3.C FE.....	41,086,890	...84.641	35,125,891	41,500,000	41,132,633	.....	.....8,492	.....	.....	.....4.100	4.157	AO.....	425,375	1,701,500	10/18/2016.	10/01/2046.
88323A	AC	6	Thaioil Trsry Center Sr Nt.....	.....	D	.....	2.C FE.....	5,019,520	...109.628	4,823,636	4,400,000	4,985,225	.....	.....(34,295)	.....	.....	.....4.625	2.509	MN.....	23,176	101,750	07/20/2021.	11/20/2028.
88323A	AD	4	Thaioil Trsry Center Sr Nt.....	.....	D	.....	2.C FE.....	2,224,600	...110.198	2,203,968	2,000,000	2,224,500	.....	.....(100)	.....	.....	.....5.375	4.640	MN.....	12,243	.....	12/21/2021.	11/20/2048.
88332E	AA	1	Bidvest Group Sr Nt.....	.....	D	2	3.B FE.....	1,651,250	...99.504	1,641,814	1,650,000	1,651,179	.....	.....(71)	.....	.....	.....3.625	3.604	MS.....	16,282	.....	09/30/2021.	09/23/2026.
89153V	AL	3	Total Capital Intl SA Nt.....	C....	D	1	1.E FE.....	20,459,870	...106.186	21,237,100	20,000,000	20,119,341	.....	.....(49,664)	.....	.....	.....3.750	3.474	AO.....	168,750	750,000	04/01/2014.	04/10/2024.
892331	AC	3	Toyota Motor Corp Sr Nt.....	.....	D	.....	1.E FE.....	3,000,000	...104.028	3,120,840	3,000,000	3,000,000	.....	.....	.....	.....	.....3.419	3.419	JJ.....	45,872	102,570	07/10/2018.	07/20/2023.
892331	AD	1	Toyota Motor Corp Sr Nt.....	.....	D	.....	1.E FE.....	8,684,838	...110.908	9,480,390	8,548,000	8,673,736	.....	.....(10,732)	.....	.....	.....3.669	3.406	JJ.....	140,261	294,401	05/26/2021.	07/20/2028.
899415	AE	3	Tullow Oil Plc Sr Nt.....	.....	D	1	5.B FE.....	465,000	...82.169	382,087	465,000	465,000	.....	.....	.....	.....	.....7.000	7.000	MS.....	10,850	32,550	03/16/2018.	03/01/2025.
902133	AG	2	Tyco Electronics Group Co Gtd Nt.....	.....	C	1	1.G FE.....	18,167,040	...152.011	24,321,792	16,000,000	17,661,824	.....	.....(61,564)	.....	.....	.....7.125	6.090	AO.....	285,000	1,140,000	02/11/2011.	10/01/2037.
902133	AT	4	Tyco Electronics Group Sr Nt.....	.....	D	1	1.G FE.....	2,992,710	...107.618	3,228,543	3,000,000	2,996,703	.....	.....727	.....	.....	.....3.700	3.729	FA.....	41,933	111,000	01/25/2016.	02/15/2026.
902133	AU	1	Tyco Electronics Group Sr Nt.....	.....	D	2	1.G FE.....	2,979,102	...106.750	3,202,494	3,000,000	2,987,491	.....	.....2,000	.....	.....	.....3.125	3.207	FA.....	35,417	93,750	07/31/2017.	08/15/2027.
902613	AB	4	UBS Group AG Sr Nt.....	.....	D	2	1.G FE.....	11,607,618	...99.734	11,569,121	11,600,000	11,604,034	.....	.....(2,526)	.....	.....	.....1.008	0.986	JJ.....	49,045	116,928	07/28/2020.	07/30/2024.
902613	AE	8	UBS Group AG Sr Nt Fix to Float.....	.....	D	2	1.G FE.....	20,000,000	...96.895	19,379,020	20,000,000	20,000,000	.....	.....	.....	.....	.....2.095	2.095	FA.....	162,944	209,500	02/02/2021.	02/11/2032.
902674	XN	5	UBS AG London BRH Sr Nt.....	LS..	D	2	1.D FE.....	9,969,825	...131.434	13,143,400	10,000,000	9,971,642	.....	.....546	.....	.....	.....4.500	4.518	JD.....	6,250	450,000	06/21/2018.	06/26/2048.
90351D	AB	3	UBS Group Funding Sr Nt.....	.....	D	.....	1.G FE.....	47,915,240	...108.282	51,975,120	48,000,000	47,964,430	.....	.....8,657	.....	.....	.....4.125	4.147	MS.....	533,500	1,980,000	02/03/2016.	09/24/2025.
90352J	AC	7	UBS Grp Fdg Switzerland Sr Nt.....	.....	C	2	1.G FE.....	49,278,980	...110.544	53,061,168	48,000,000	48,760,457	.....	.....(130,432)	.....	.....	.....4.253	3.912	MS.....	555,725	2,041,440	10/17/2017.	03/23/2028.
915436	AC	3	UPM-Kymmene OYJ Nt.....	.....	C	1	2.B FE.....	3,068,574	...124.550	3,736,468	3,000,000	3,028,439	.....	.....(3,821)	.....	.....	.....7.450	7.248	MN.....	21,729	223,500	07/01/2004.	11/26/2027.
917288	BK	7	Republica Orient Uruguay Sr Nt.....	.....	C	2	2.C FE.....	4,825,386	...115.197	4,800,242	4,167,000	4,808,355	.....	.....(17,031)	.....	.....	.....4.375	2.273	JJ.....	80,012	.....	10/04/2021.	01/23/2031.
91823N	2A	0	Veon Holdings BV Sr Nt.....	.....	D	1	3.A FE.....	1,417,785	...97.602	1,371,305	1,405,000	1,416,251	.....	.....(1,534)	.....	.....	.....3.375	3.218	MN.....	4,742	41,006	05/25/2021.	11/25/2027.
918374	AA	7	VTR Finance BV Sr Nt.....	.....	D	1	4.A FE.....	1,103,267	...104.610	1,093,173	1,045,000	1,094,369	.....	.....(8,898)	.....	.....	.....6.375	4.699	JJ.....	30,719	25,151	08/20/2021.	07/15/2028.
92856H	AB	0	Vivo Energy Investments Sr Nt.....	.....	D	1	3.A FE.....	634,060	...104.500	647,900	620,000	630,990	.....	.....(3,070)	.....	.....	.....5.125	4.508	MS.....	8,297	31,775	01/20/2021.	09/24/2027.
92857W	AZ	3	Vodafone Group PLC Sr Nt.....	LS..	C	1	2.B FE.....	27,680,920	...101.453	28,406,700	28,000,000	27,973,675	.....	.....35,118	.....	.....	.....2.500	2.630	MS.....	184,722	700,000	09/20/2012.	09/26/2022.

SCHEDULE D - PART 1

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

E10.69

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	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
92857W	BD	1	Vodafone Group PLC Sr Nt.....			D	1	2.B FE.....	.....	14,153,851	...116.821	17,523,165	15,000,000	14,281,182	.....	.....19,461	.....	.....	.....4.375	4.736	FA.....	240,625	656,250	06/17/2014.	02/19/2043.
92857W	BK	5	Vodafone Group PLC Sr Nt.....			D	1	2.B FE.....	.....	46,245,425	...112.802	49,632,748	44,000,000	45,703,222	.....	.....(235,364)	.....	.....	.....4.375	3.684	MN.....	165,764	1,925,000	11/20/2019.	05/30/2028.
92857W	BM	1	Vodafone Group PLC Sr Nt.....			C	1	2.B FE.....	.....	12,277,916	...130.810	13,604,209	10,400,000	12,201,206	.....	.....(36,930)	.....	.....	.....5.250	4.163	MN.....	47,017	546,000	11/14/2019.	05/30/2048.
92857W	BS	8	Vodafone Group PLC Sr Nt.....			D	1	2.B FE.....	.....	7,069,862	...126.566	7,518,003	5,940,000	7,049,889	.....	.....(14,919)	.....	.....	.....4.875	3.773	JD.....	9,653	287,381	06/17/2021.	06/19/2049.
92857W	BT	6	Vodafone Group PLC Sr Nt.....			D	1	2.B FE.....	.....	1,569,959	...131.224	1,644,240	1,253,000	1,567,342	.....	.....(2,617)	.....	.....	.....5.125	3.854	JD.....	2,141	64,216	04/08/2021.	06/19/2059.
92857W	BU	3	Vodafone Group PLC Sr Nt.....			D	1	2.B FE.....	.....	881,530	...116.678	914,752	784,000	880,164	.....	.....(1,366)	.....	.....	.....4.250	3.564	MS.....	9,626	16,660	04/08/2021.	09/17/2050.
948596	AE	1	Weibo Corp Sr Nt.....			D	1	2.B FE.....	.....	2,970,644	...99.139	2,875,025	2,900,000	2,968,426	.....	.....(2,218)	.....	.....	.....3.375	3.050	JJ.....	47,034	.....	09/02/2021.	07/08/2030.
961214	DK	6	Westpac Banking Corp Sr Nt.....			D	.....	1.D FE.....	.....	5,424,550	...107.999	5,399,955	5,000,000	5,410,374	.....	.....(14,176)	.....	.....	.....3.350	1.689	MS.....	52,576	.....	10/21/2021.	03/08/2027.
961214	DW	0	Westpac Banking Corp Sr Nt.....			D	.....	1.D FE.....	.....	4,375,920	...108.985	4,359,408	4,000,000	4,365,448	.....	.....(10,472)	.....	.....	.....3.400	1.803	JJ.....	58,933	.....	10/21/2021.	01/25/2028.
961214	EX	7	Westpac Banking Corp Sub Nt.....			D	2	2.A FE.....	.....	35,013,695	...99.003	34,651,050	35,000,000	35,013,552	.....	.....(143)	.....	.....	.....3.020	3.015	MN.....	126,253	.....	11/08/2021.	11/18/2036.
98313R	AH	9	Wynn Macau LTD Sr Nt.....			D	2	4.B FE.....	.....	519,600	...91.465	457,323	500,000	516,197	.....	.....(3,260)	.....	.....	.....5.625	4.649	FA.....	9,766	22,500	04/22/2021.	08/26/2028.
A3158#	AC	3	Hofer Financial Services GmbH Sr Nt Ser.....			D	.....	1.G PL.....	.....	12,921,285	...105.345	13,589,441	12,900,000	12,911,020	.....	.....(4,047)	.....	.....	.....3.410	3.375	JJ.....	190,619	439,890	03/27/2019.	07/25/2024.
AP8369	79	9	Vanke Real Estate HK Sr Nt.....			D	.....	2.B FE.....	.....	12,924,203	...105.172	12,620,604	12,000,000	12,867,502	.....	.....(56,701)	.....	.....	.....3.975	2.634	MN.....	68,900	238,500	09/14/2021.	11/09/2027.
AS6777	63	3	ICL Group Limited Sr Nt.....			D	1	2.C FE.....	.....	13,231,575	...129.036	13,097,113	10,150,000	13,215,832	.....	.....(15,743)	.....	.....	.....6.375	3.823	MN.....	55,719	176,906	12/09/2021.	05/31/2038.
BG0688	99	7	SF Holding Investment Sr Nt.....			D	.....	1.G FE.....	.....	5,027,890	...99.637	4,882,198	4,900,000	5,023,932	.....	.....(3,958)	.....	.....	.....2.875	2.529	FA.....	51,263	.....	09/14/2021.	02/20/2030.
BJ1622	56	9	Lukoil Securities BV Sr Nt.....			D	1	2.B FE.....	.....	14,930,925	...102.164	14,302,918	14,000,000	14,901,647	.....	.....(29,278)	.....	.....	.....3.875	2.997	MN.....	82,882	271,250	09/15/2021.	05/06/2030.
BK5401	42	1	Tengizchevroil Fin Co Inc Secured Nt.....			D	1	2.C FE.....	.....	20,089,761	...100.012	19,527,304	19,525,000	20,070,716	.....	.....(19,045)	.....	.....	.....3.250	2.862	FA.....	239,724	82,469	09/21/2021.	08/15/2030.
D8563#	AB	0	VTG AG Sr Nt Ser B (EUR).....			B	1	2.B FE.....	.....	12,168,600	...107.316	10,371,535	9,664,500	9,664,500	.....	.....	.....	.....	.....5.780	5.780	MN.....	85,343	605,629	05/06/2011.	05/06/2023.
EK1596	13	0	Saudi Elec Global Sukuk Sr Nt.....			D	.....	1.G FE.....	.....	16,013,150	...129.558	16,000,401	12,350,000	15,995,868	.....	.....(17,282)	.....	.....	.....5.500	3.567	AO.....	156,605	63,250	12/14/2021.	04/08/2044.
F1840#	AA	0	Chanel SAS Sr Nt Ser A.....			B	1	1.E Z.....	.....	48,928,500	...106.478	54,479,264	51,165,000	51,165,000	.....	.....	.....	.....	.....1.839	1.839	MS.....	237,845	963,972	02/29/2016.	03/30/2026.
F3152*	AE	4	Ermewa Holding SAS Sr Nt Ser B.....			D	.....	2.A PL.....	.....	15,000,000	...108.137	16,220,535	15,000,000	15,000,000	.....	.....	.....	.....	.....3.600	3.600	JJ.....	256,500	540,000	12/11/2019.	12/11/2031.
F3152*	AF	1	Ermewa Holding SAS Sr Nt Ser C.....			D	.....	2.A PL.....	.....	5,000,000	...109.663	5,483,160	5,000,000	5,000,000	.....	.....	.....	.....	.....3.770	3.770	JJ.....	89,538	188,500	12/11/2019.	12/11/2034.
G0566*	AC	3	Arqiva PP Fin Plc Gtd Sec Nt Ser 3.....			B	.....	2.A FE.....	.....	15,219,456	...100.000	12,124,672	12,124,672	12,124,672	.....	.....	.....	.....(123,648)	2.580	2.803	JD.....	857	265,845	07/24/2014.	06/29/2029.
G0566*	AD	1	Arqiva PP Fin Plc Sr Nt.....			B	.....	2.A FE.....	.....	16,910,187	...100.000	18,390,151	18,390,151	18,390,151	.....	.....	.....	.....(187,544)	2.674	2.878	JD.....	1,366	421,814	11/23/2016.	12/31/2029.
G1591#	AU	6	Britvic Plc Gtd Sr Nt Ser A.....			B	1	2.C.....	.....	7,476,600	...101.689	8,256,358	8,119,200	8,119,200	.....	.....	.....	.....(82,800)	2.310	2.310	FA.....	68,249	191,538	02/15/2017.	02/20/2025.
G1696#	BB	1	Bunzl Fin PLC Gtd Sr Nt Ser A.....			C	1	2.A.....	.....	11,000,000	...107.732	11,850,520	11,000,000	11,000,000	.....	.....	.....	.....	.....4.050	4.050	MN.....	56,925	445,500	05/15/2014.	05/15/2025.
G1696#	BH	8	Bunzl Fin PLC Gtd Sr Nt Ser A.....			.....	.....1	2.A.....	.....	37,569,000	...101.724	40,481,225	39,795,000	39,795,000	.....	.....	.....	.....(2,961,000)	1.820	1.820	MN.....	84,498	747,360	11/19/2015.	11/19/2022.
G1737@	AB	5	BUUK Infrastructure Issuer plc Sr Sec Nt.....			B	.....	2.B FE.....	.....	13,962,000	...103.025	13,941,302	13,532,000	13,532,000	.....	.....	.....	.....(138,000)	2.830	2.830	MS.....	113,823	392,436	03/14/2018.	03/14/2032.
G1745*	AG	6	Brookfield Utilities UK PLC Priv Pl Nt (.....			B	1	2.B FE.....	.....	15,238,000	...103.618	14,021,534	13,532,000	13,532,000	.....	.....	.....	.....(138,000)	4.050	4.050	AO.....	112,654	558,556	04/17/2013.	04/17/2023.
G1745*	AJ	0	Brookfield Utilities UK PLC Priv Pl Nt (.....			B	.....	2.B FE.....	.....	30,476,000	...114.049	30,866,113	27,064,000	27,064,000	.....	.....	.....	.....(276,000)	4.480	4.480	AO.....	249,229	1,235,718	04/17/2013.	04/17/2028.
G1745*	AM	3	Brookfield Utilities UK PLC Sr Nt (GBP).....			B	.....	2.B FE.....	.....	15,294,600	...115.343	14,047,369	12,178,800	12,178,800	.....	.....	.....	.....(124,200)	4.510	4.510	JD.....	24,412	554,967	06/17/2014.	06/15/2029.
G1745*	AS	0	Brookfield Utilities UK PLC Sr Nt (GBP).....			B	.....	2.B FE.....	.....	15,066,000	...104.167	16,914,989	16,238,400	16,238,400	.....	.....	.....	.....(165,600)	2.910	2.910	MN.....	66,943	480,552	11/10/2016.	11/10/2031.
G1746#	AB	2	Cadent Finance plc Sr Nt.....			B	.....	1.G FE.....	.....	19,902,000	...104.316	21,174,062	20,298,000	20,298,000	.....	.....	.....	.....(207,000)	2.790	2.790	MS.....	160,456	577,802	03/19/2019.	03/19/2031.
G2037*	AK	2	Chanel Ltd Sr Nt Ser B.....			D	.....	1.D.....	.....	3,000,000	...100.003	3,000,078	3,000,000	3,000,000	.....	.....	.....	.....	.....2.550	2.550	AO.....	16,575	76,500	10/13/2020.	10/13/2032.
G2037*	AL	0	Chanel Ltd Sr Nt Ser C.....			D	.....	1.D.....	.....	17,000,000	...99.104	16,847,680	17,000,000	17,000,000	.....	.....	.....	.....	.....2.700	2.700	AO.....	99,450	459,000	10/13/2020.	10/13/2035.
G2479@	AA	7	Covent Garden Group Holdings Sr Nt Ser A.....			B	1	1.G PL.....	.....	47,250,000	...105.667	42,896,697	40,596,000	40,596,000	.....	.....	.....	.....(414,000)	3.630	3.630	JD.....	61,401	1,518,509	12/19/2016.	12/16/2024.
G2615@	AB	0	DCC plc Sr Nt Ser B.....			D	1	2.B.....	.....	14,000,000	...103.247	14,454,510	14,000,000	14,000,000	.....	.....	.....	.....	.....4.040	4.040	AO.....	103,693	565,600	04/25/2013.	04/25/2023.
G2686@	AC	2	The Great Rolling Stock Co Ltd Sr Nt Ser.....			B	.....	2.B.....	.....	47,415,600	...103.583	50,460,471	48,715,200	48,715,200	.....	.....	.....	.....(496,800)	2.690	2.690	MN.....	167,445	1,332,179	11/15/2017.	11/15/2032.
G2956@	AP	6	ABP Acq UK Ltd Sr Nt Ser A.....			B	1	2.B.....	.....	15,245,000	...104.038	14,078,449	13,532,000	13,532,000	.....	.....	.....	.....(138,000)	3.430	3.430	MS.....	126,351	471,145	09/23/2015.	09/23/2025.
G4133@	AE	3	Grosvenor Ltd Sr Nt Ser A.....			B	.....	2.B.....	.....	39,378,000	...102.380	41,562,266	40,596,000	40,596,000	.....	.....	.....	.....(414,000)	2.750	2.750	MN.....	167,459	1,133,633	11/07/2018.	11/07/2028.

SCHEDULE D - PART 1

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

E10.70

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			Code	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive 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-Tem- porary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
G4273*	AK	1	Hammerson plc Sr Nt Ser B.....	.....	B	1	2.C	9,116,977	...100.735	9,928,900	9,856,426	9,856,426	.....	.....	.....	.....(733,380)	1.320	1.320	JJ.....	61,438	137,468	01/11/2017.	01/11/2024.
G4701*	AA	5	I Squared Capital Sr Nt Ser A.....	.....	D	.....	1.F PL	20,000,000	...99.434	19,886,760	20,000,000	20,000,000	.....	.....	.....	.....	.....3.190	3.190	JD.....	15,950	.....	12/22/2021.	12/22/2031.
G4701*	AB	3	I Squared Capital Sr Nt Ser B.....	.....	D	.....	1.F PL	14,000,000	...99.440	13,921,656	14,000,000	14,000,000	.....	.....	.....	.....	.....3.340	3.340	JD.....	11,690	.....	12/22/2021.	12/22/2033.
G5963#	AH	6	Meggitt plc Sr Nt Ser B.....	.....	D	1	3.A	15,000,000	...100.000	15,000,000	15,000,000	15,000,000	.....	.....	.....	.....	.....3.600	3.600	JJ.....	262,500	540,000	07/06/2016.	07/06/2026.
G6177#	AD	5	Inchcape plc Sr Nt Ser B.....	.....	B	1	2.C YE	22,741,200	...103.519	25,214,817	24,357,600	24,357,600	.....	.....	.....	.....(248,400)	3.020	3.020	MN.....	87,863	752,424	01/25/2017.	05/18/2027.
G6596#	AA	4	North West Elec Networks PLC Gtd Sr Nt S.....	.....	B	.....	2.B	18,804,000	...114.549	18,600,925	16,238,400	16,238,400	.....	.....	.....	.....(165,600)	4.070	4.070	JD.....	20,194	659,755	12/18/2014.	12/20/2029.
G6655@	AA	4	Northern Gas Networks Ltd Sr Nt Ser A.....	.....	B	.....	2.A	17,845,800	...105.007	19,893,366	18,944,800	18,944,800	.....	.....	.....	.....(193,200)	2.840	2.840	JJ.....	255,565	546,084	01/10/2019.	01/10/2029.
G6714R	AD	9	Odebrecht Finance LTD Sr Nt.....	.....	D	.....	6. FE	27,799	...4.335	9,942	229,324	9,942	(12,813)	(5,045)	.....	.....	.....31.853	.....	AO.....	.....	.....11,064	10/25/2021.	10/25/2029.
G6714U	AA	8	Odebrecht Finance LTD Sr Nt - Holdco.....	.....	D	.....	6. *	45,010	...0.588	27,154	4,616,393	27,154	(17,873)	3,525	44,243	.....	.....	.....11.206	MS.....	.....	.....	02/17/2021.	09/10/2058.
G6750*	AE	2	The 1887 Co Ltd Sr Nt Ser E.....	.....	B	.....	2.C	15,296,400	...105.772	17,175,745	16,238,400	16,238,400	.....	.....	.....	.....(165,600)	2.960	2.960	JJ.....	228,312	487,849	01/10/2019.	01/10/2029.
G6750*	AF	9	The 1887 Co Ltd Sr Nt Ser F.....	.....	B	.....	2.C	10,197,600	...109.543	11,858,698	10,825,600	10,825,600	.....	.....	.....	.....(110,400)	3.210	3.210	JD.....	165,063	352,702	01/10/2019.	01/10/2034.
G6970*	AE	6	Peel Ports PP Fin Ltd Sr Nt.....	.....	B	1	2.B PL	75,430,130	...100.332	62,331,668	62,125,412	62,125,412	.....	.....	.....	.....(633,558)	2.573	3.008	JAJO.....	395,167	1,607,386	12/09/2013.	01/02/2025.
G7059#	AA	2	Phoenix Natural Gas Finance Sr Sec Nt.....	.....	B	.....	2.B	23,281,200	...101.609	24,749,563	24,357,600	24,357,600	.....	.....	.....	.....(248,400)	2.120	2.120	JJ.....	252,453	524,147	07/05/2017.	08/05/2024.
G7304*	AA	9	Quadgas Finance Sr Nt Ser 1.....	.....	B	.....	2.B FE	49,147,100	...105.207	52,675,211	50,068,400	50,068,400	.....	.....	.....	.....(510,600)	2.960	2.960	JD.....	45,284	1,479,451	10/31/2017.	10/31/2027.
G7334@	AL	7	RRPF Engine Leasing Ltd. Sr Nt Ser S.....	.....	D	.....	2.C FE	6,000,000	...101.950	6,116,993	6,000,000	6,000,000	.....	.....	.....	.....	.....4.350	4.351	FA.....	101,500	261,000	02/11/2019.	06/13/2026.
G7996#	AD	2	Segro Plc Sr Nt Ser A.....	.....	D	.....	1.F PL	16,184,000	...107.434	17,101,328	15,918,000	15,918,000	.....	.....	.....	.....(1,184,400)	1.820	1.820	AO.....	63,575	298,638	10/12/2018.	10/12/2028.
G8781#	AA	5	Thames Water Util Cayman Fin Sr Nt Ser 1.....	.....	D	1	2.A	20,000,000	...100.408	20,081,543	20,000,000	20,000,000	.....	.....	.....	.....	.....3.870	3.870	FA.....	266,600	774,000	02/27/2012.	02/27/2022.
G9006@	AJ	5	Transmission Fin DAC Sr Sec Nt Ser 9.....	.....	B	1	2.A	21,825,300	...104.373	22,547,699	21,603,000	21,603,000	.....	.....	.....	.....(1,607,400)	1.690	1.690	MN.....	57,806	378,384	05/04/2016.	05/04/2026.
J3891#	AA	0	Eli Lilly Japan Sr Nt Ser A.....	.....	B	.....	1.F	30,060,589	...95.050	27,045,526	28,454,119	28,454,119	.....	.....	.....	.....(3,260,167)	0.420	0.420	MN.....	15,270	123,141	11/25/2019.	11/15/2029.
J3891#	AB	8	Eli Lilly Japan Sr Nt Ser B.....	.....	B	.....	1.F	30,060,589	...89.503	25,467,233	28,454,119	28,454,119	.....	.....	.....	.....(3,260,167)	0.560	0.560	MN.....	20,361	164,188	11/25/2019.	11/15/2034.
K3752#	AG	3	Copenhagen Airports A/S Sr Nt.....	.....	D	1	2.B	9,481,650	...102.818	10,281,759	10,000,000	9,897,714	.....	.....58,672	.....	.....	.....4.010	4.665	FA.....	143,692	401,000	08/22/2013.	08/22/2023.
K3752#	AH	1	Copenhagen Airports A/S Sr Nt.....	.....	D	1	2.B	24,861,379	...101.750	25,669,302	25,227,815	25,227,815	.....	.....	.....	.....(1,857,776)	2.350	2.350	FA.....	204,205	622,343	08/27/2015.	08/27/2025.
K7802#	AR	0	Royal Greenland A/S Sr Nt Ser A.....	.....	C	1	2.A	41,204,181	...101.970	41,807,577	41,000,000	41,028,533	.....	.....(31,559)	.....	.....	.....3.620	3.539	MN.....	181,402	1,484,200	11/17/2015.	11/17/2022.
K7802#	AW	9	Royal Greenland A/S Sr Nt Ser B.....	.....	B	.....	2.A	17,960,018	...99.665	17,506,381	17,565,172	17,565,172	.....	.....	.....	.....(2,012,552)	0.640	0.640	MN.....	13,115	115,970	11/19/2018.	11/19/2026.
L0175#	AD	4	Alpha Trains Finance SA Sr Nt.....	.....	B	.....	2.B	48,992,400	...100.212	52,982,585	52,870,500	52,870,500	.....	.....	.....	.....(3,933,900)	0.764	.....	JD.....	1,122	433,551	12/14/2016.	12/31/2028.
L2289#	AA	9	DH Japan Finance SA Sr Nt Ser A.....	.....	B	.....	2.A	19,673,283	...95.961	18,678,462	19,464,720	19,464,720	.....	.....	.....	.....(2,230,195)	0.300	0.300	MN.....	8,110	60,392	05/11/2017.	05/11/2027.
L2289#	AB	7	DH Japan Finance SA Sr Nt Ser B.....	.....	B	.....	2.A	19,673,283	...93.019	18,105,888	19,464,720	19,464,720	.....	.....	.....	.....(2,230,195)	0.650	0.650	MN.....	17,572	130,849	05/11/2017.	05/11/2032.
L8038*	AA	4	SBM Baleia Priv PI Nt.....	.....	C	.....	3.C	7,707,200	...102.511	7,900,718	7,707,200	7,707,200	.....	.....	.....	.....	.....5.500	5.538	MJSD.....	18,840	423,896	10/31/2012.	09/15/2027.
L8367#	AB	9	Shurgard Luxembourg Sarl Sr Nt Ser B.....	.....	D	1	2.C	14,810,400	...106.792	13,356,475	12,507,000	12,507,000	.....	.....	.....	.....(930,600)	3.110	3.110	JD.....	1,080	397,948	07/24/2014.	07/24/2024.
L8367#	AG	8	Shurgard Luxembourg Sarl Sr Nt.....	.....	B	.....	2.C	16,126,270	...99.613	15,516,680	15,576,900	15,576,900	.....	.....	.....	.....(549,370)	1.240	1.240	JJ.....	84,773	.....	07/23/2021.	07/23/2031.
L9116P	AG	8	Tonon Luxembourg SA 1st Lien Nt.....	.....	D	.....	6. *	236,790	...0.010	99	990,352	99	(64,147)	(133,200)	.....	.....	.....6.500	106.650	OCT.....	.....	.....197,129	07/01/2021.	10/31/2024.
L9619@	AA	7	VTG AG Sr Sec Nt.....	.....	B	.....	2.B FE	50,781,900	...103.164	51,024,349	49,459,500	49,459,500	.....	.....	.....	.....(3,680,100)	1.450	1.450	AO.....	123,511	748,900	10/29/2020.	10/29/2032.
M8903B	AS	1	Turkcell Iletisim Hizmetet Sr Nt.....	.....	D	1	3.C FE	992,776	...95.943	973,821	1,015,000	998,843	.....	.....3,124	.....	.....	.....5.800	6.060	AO.....	13,082	50,170	07/08/2021.	04/11/2028.
N1492@	AE	6	Boskalis Finance BV Sr Nt.....	.....	D	1	2.B	13,000,000	...103.327	13,432,510	13,000,000	13,000,000	.....	.....	.....	.....	.....3.660	3.660	JJ.....	210,145	475,800	07/22/2013.	07/22/2023.
N4281@	BS	3	Koninklijke Vopak NV Nt.....	.....	D	1	2.B	22,000,000	...103.819	22,840,202	22,000,000	22,000,000	.....	.....	.....	.....	.....3.740	3.740	JD.....	27,427	822,800	12/19/2012.	06/19/2023.
N4281@	BV	6	Koninklijke Vopak NV Nt.....	.....	D	1	2.B	16,000,000	...106.679	17,068,640	16,000,000	16,000,000	.....	.....	.....	.....	.....3.890	3.890	JD.....	20,747	622,400	12/19/2012.	06/19/2025.
N4282*	AE	6	FrieslandCampina Sr Nt Ser B.....	.....	D	1	2.B	54,000,000	...101.889	55,019,844	54,000,000	54,000,000	.....	.....	.....	.....	.....4.010	4.012	FA.....	739,845	2,165,400	08/30/2012.	08/30/2022.
N7334#	AT	0	Wereldhave NV Sr Nt Ser A.....	.....	D	1	4.B	25,000,000	...92.000	23,000,000	25,000,000	25,000,000	.....	.....	.....	.....	.....4.610	4.610	JD.....	54,424	1,152,500	12/14/2015.	12/14/2025.
N7660#	AM	9	SHV Nederland BV Sr Nt.....	.....	D	1	2.A	50,000,000	...100.820	50,410,000	50,000,000	50,000,000	.....	.....	.....	.....	.....4.420	4.420	MS.....	570,917	2,210,000	03/28/2012.	03/28/2022.
N8135*	AD	8	Brussels Airport Sr Nt.....	.....	B	.....	3.B PL	27,695,000	...90.663	25,770,958	28,425,000	28,425,000	.....	.....	.....	.....(2,115,000)	2.870	2.870	JJ.....	342,182	904,719	12/04/2019.	12/04/2029.

SCHEDULE D - PART 1

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

1			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
				F o r e i g n	Bond CHAR			Rate Used to Obtain Fair Value	Fair Value			Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
CUSIP Identification			Code			NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost		Fair Value	Par Value	Book/Adjusted Carrying Value											
N8505#	AA	2				1.G	22,608,000	107.544	24,455,574	22,740,000	22,740,000				(1,692,000)	1.610	1.610	JJ	159,666	385,466	01/24/2019.	01/24/2029.
N9061@	AJ	9				3.A	20,104,200	102.714	19,853,531	19,329,000	19,329,000				(1,438,200)	1.600	1.600	JD	13,745	318,444	12/13/2017.	12/15/2024.
N9061@	AK	6				3.A	24,834,600	105.052	25,083,266	23,877,000	23,877,000				(1,776,600)	2.030	2.030	JD	21,542	499,091	12/13/2017.	12/15/2027.
P3083S	AD	7				2.C FE	9,724,000	110.054	9,684,761	8,800,000	9,707,879		(16,121)			4.700	3.494	AO	86,167	206,800	10/12/2021.	04/16/2034.
P55409	AA	7				2.B FE	9,854,156	108.162	9,761,657	9,025,000	9,810,572		(43,584)			4.150	2.844	MS	113,402	187,269	07/14/2021.	09/12/2029.
P55409	AB	5				2.B FE	2,924,800	123.222	2,815,614	2,285,000	2,920,704		(4,096)			5.650	3.968	MS	39,089	64,551	09/07/2021.	09/12/2049.
P9339S	AS	3				2.B FE	1,922,375	106.975	1,872,054	1,750,000	1,916,215		(6,160)			3.875	2.354	JJ	31,834		09/20/2021.	01/12/2029.
Q0697#	AA	4				2.A FE	33,000,000	107.885	35,602,116	33,000,000	33,000,000					3.500	3.500	AO	288,750	1,155,000	09/06/2017.	10/01/2027.
Q0832*	AG	1				2.A	9,000,000	100.693	9,062,381	9,000,000	9,000,000					3.140	3.140	JD	21,195	300,600	12/04/2019.	12/04/2031.
Q1297#	AE	8				1.G	23,632,200	101.414	21,908,358	21,603,000	21,603,000				(1,607,400)	1.650	1.650	NOV	48,517	358,801	11/12/2014.	11/12/2022.
Q1297#	AK	4				1.G	24,000,000	107.083	25,699,848	24,000,000	24,000,000					3.170	3.170	AO	183,860	760,800	10/04/2017.	10/04/2027.
Q1629#	AT	4				2.B	5,000,000	103.483	5,174,166	5,000,000	5,000,000					3.620	3.620	FA	75,417	181,000	08/01/2019.	08/01/2029.
Q1629#	AU	1				2.B	10,000,000	104.261	10,426,126	10,000,000	10,000,000					3.720	3.720	FA	155,000	372,000	08/01/2019.	08/01/2031.
Q2308#	AA	1				2.A FE	11,000,000	109.078	11,998,580	11,000,000	11,000,000					3.940	3.940	MN	45,748	433,400	05/23/2017.	05/23/2027.
Q2308*	AA	5				2.A FE	7,500,000	107.352	8,051,415	7,500,000	7,500,000					3.550	3.550	JJ	117,594	266,250	07/22/2015.	07/22/2027.
Q2308*	AB	3				2.A	16,000,000	107.375	17,179,968	16,000,000	16,000,000					3.760	3.760	MN	81,884	601,600	05/12/2016.	05/12/2026.
Q2312*	AA	9				2.A FE	10,000,000	114.093	11,409,260	10,000,000	10,000,000					4.610	4.610	FA	162,631	461,000	08/24/2018.	08/24/2028.
Q2887#	AA	0				2.A FE	8,000,000	104.968	8,397,472	8,000,000	8,000,000					3.460	3.460	JD	12,302	276,800	06/15/2015.	06/15/2025.
Q3080#	AF	2				1.F	25,000,000	103.247	25,811,625	25,000,000	25,000,000					2.980	2.980	AO	153,139	745,000	10/17/2019.	10/17/2033.
Q3189*	AK	5				1.G	12,000,000	109.637	13,156,452	12,000,000	12,000,000					3.640	3.640	MN	37,613	436,800	11/30/2017.	11/30/2029.
Q3507#	AC	4				1.G	48,000,000	100.401	48,192,336	48,000,000	48,000,000					3.390	3.390	FA	569,520	1,627,200	02/25/2015.	02/25/2022.
Q3629#	AF	0				1.G	6,000,000	100.892	6,053,508	6,000,000	6,000,000					3.290	3.290	JD	14,805	197,400	06/04/2014.	06/04/2022.
Q3629#	AL	7				1.G	6,000,000	104.594	6,275,628	6,000,000	6,000,000					3.060	3.060	FA	71,910	183,600	08/10/2016.	08/10/2026.
Q3647#	AA	9				2.C PL	5,000,000	99.446	4,972,305	5,000,000	5,000,000					2.830	2.830	MN	20,832		11/08/2021.	11/08/2028.
Q3647#	AB	7				2.C Z	10,000,000	100.053	10,005,320	10,000,000	10,000,000					3.170	3.170	MN	46,669		11/08/2021.	11/08/2031.
Q3958@	AF	3				1.A	50,000,000	103.304	51,652,000	50,000,000	50,000,000					4.510	4.510	JD	106,486	2,255,000	12/14/2012.	12/14/2022.
Q3971@	AG	4				1.F	5,000,000	109.077	5,453,845	5,000,000	5,000,000					3.630	3.630	JD	5,546	181,500	12/20/2017.	12/20/2029.
Q3973#	AC	9				1.G	10,000,000	115.822	11,582,160	10,000,000	10,000,000					4.400	4.400	FA	176,000	440,000	02/07/2019.	02/07/2032.
Q3974*	AA	6				2.B PL	30,000,000	100.514	30,154,182	30,000,000	30,000,000					3.110	3.122	MJSD	2,592	412,075	07/21/2021.	12/31/2034.
Q5664#	AD	6				2.B FE	20,227,200	109.063	22,179,447	20,336,400	20,336,400				(1,206,800)	4.420	4.420	AO	224,717	920,465	10/02/2018.	10/01/2028.
Q5664#	AE	4				2.B FE	23,116,800	111.230	25,851,585	23,241,600	23,241,600				(1,379,200)	4.580	4.580	AO	266,116	1,090,040	10/02/2018.	10/01/2030.
Q6235#	AE	2				1.G PL	32,000,000	103.323	33,063,488	32,000,000	32,000,000					4.440	4.440	JD	51,307	1,420,800	12/18/2013.	12/18/2022.
Q6291#	AC	7				1.B Z	10,000,000	112.762	11,276,210	10,000,000	10,000,000					3.640	3.640	JJ	172,900	364,050	01/10/2017.	01/10/2032.
Q6518@	AE	2				2.B FE	37,000,000	105.870	39,171,715	37,000,000	37,000,000					3.550	3.550	AO	273,646	1,313,500	10/16/2017.	10/16/2027.
Q6568@	AA	9				2.A	20,000,000	106.515	21,302,980	20,000,000	20,000,000					3.500	3.501	AO	171,111	700,000	02/14/2018.	02/14/2028.
Q6634@	AK	7				2.C FE	30,000,000	104.018	31,205,460	30,000,000	30,000,000					5.670	5.670	MN	222,075	1,701,000	01/15/2014.	11/14/2023.
Q6646*	AC	3				2.B	11,000,000	106.442	11,708,588	11,000,000	11,000,000					3.980	3.980	MS	130,124	437,800	09/15/2015.	09/14/2030.
Q7134#	AD	4				6. *				11,906,841						5.610		JD			06/28/2011.	12/28/2022.
Q7160#	AH	2				2.B FE	4,000,000	123.191	4,927,632	4,000,000	4,000,000					5.900	5.900	AO	43,267	236,000	10/25/2010.	10/25/2030.

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		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	8	9			Unrealized Valuation Increase (Decrease)	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description		Code	F o r e i g n	Bond CHAR	Rate Used to Obtain Fair Value			Fair Value	Par Value	Book/Adjusted Carrying Value	Current Year's (Amortization) / Accretion												Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
Q7160#	AL	3	Orica Finance Ltd Sr Nt Ser A.....	.....	D	.....	2.B FE.....	108.587	10,858,670	10,000,000	10,000,000	.....	.....	.....	.....	.....4.330	4.330	MN.....	69,761	433,000	05/03/2017.	05/03/2027.		
Q7450@	AA	8	Perth Airport Pty Ltd Sr Nt.....	.....	D	1	2.B FE.....	101.531	14,214,325	14,000,000	14,000,000	.....	.....	.....	.....	.....4.470	4.470	JJ.....	269,442	625,800	07/26/2012.	07/26/2022.		
Q7450@	AF	7	Perth Airport Pty Ltd Sr Sec Nt Ser F.....	.....	D	.....	2.B FE.....	103.246	12,389,484	12,000,000	12,000,000	.....	.....	.....	.....	.....3.600	3.600	JJ.....	206,400	432,000	07/09/2015.	07/09/2027.		
Q7450@	AJ	9	Perth Airport Pty Ltd Sr Nt Ser C.....	.....	D	.....	2.B.....	102.008	5,100,388	5,000,000	5,000,000	.....	.....	.....	.....	.....3.450	3.450	MS.....	56,063	172,500	09/04/2019.	09/04/2029.		
Q7450@	AK	6	Perth Airport Pty Ltd Sr Nt Ser D.....	.....	D	.....	2.B.....	103.454	10,345,382	10,000,000	10,000,000	.....	.....	.....	.....	.....3.700	3.700	MS.....	120,250	370,000	09/04/2019.	09/04/2034.		
Q7740#	AA	6	Precinct Properties NZ Ltd Sr Sec Nt Ser.....	.....	D	1	3.A YE.....	98.591	24,647,874	25,000,000	25,000,000	.....	.....	.....	.....	.....4.130	4.130	JJ.....	441,681	1,032,500	01/23/2015.	07/27/2025.		
Q7794#	AF	0	QPH Fin Co Pty Ltd Gtd Sr Sec Nt.....	.....	B	.....	2.B FE.....	118.880	18,995,385	15,978,600	15,978,600	.....	.....	.....	.....(948,200)	6.280	6.280	FA.....	381,871	1,045,249	08/14/2014.	08/14/2029.		
Q8562*	AF	2	Sonic Healthcare Services Pty Sr Nt.....	.....	D	.....	2.C.....	104.947	10,494,690	10,000,000	10,000,000	.....	.....	.....	.....	.....3.010	3.010	JJ.....	138,794	301,000	01/15/2020.	01/15/2030.		
Q8562*	AG	0	Sonic Healthcare Services Pty Sr Nt.....	.....	D	.....	2.C.....	105.150	21,030,060	20,000,000	20,000,000	.....	.....	.....	.....	.....3.110	3.110	JJ.....	286,811	622,000	01/15/2020.	01/15/2032.		
Q9194*	AA	7	Transurban Queensland Fin Pty Sr Sec Nt.....	.....	D	1	2.B FE.....	106.642	21,328,380	20,000,000	20,000,000	.....	.....	.....	.....	.....4.160	4.160	MS.....	228,800	832,000	09/22/2015.	09/22/2025.		
Q9326#	AD	8	University Of Melbourne Sr Nt Ser D.....	.....	D	.....	1.B FE.....	127.385	8,916,943	7,000,000	7,000,000	.....	.....	.....	.....	.....4.360	4.360	FA.....	113,602	305,200	02/17/2016.	02/17/2046.		
Q9326*	AA	8	University of New South Wales Sr Nt.....	.....	D	.....	1.B FE.....	118.687	8,308,055	7,000,000	7,000,000	.....	.....	.....	.....	.....3.970	3.970	MN.....	45,545	277,900	11/02/2017.	11/02/2047.		
Q9389#	AJ	9	Vector Limited Sr Nt.....	.....	D	.....	2.B.....	96.651	9,665,050	10,000,000	10,000,000	.....	.....	.....	.....	.....2.740	2.740	MS.....	82,961	274,000	03/12/2020.	03/12/2035.		
Q9396#	AL	5	Victoria Pwr Netwk Fin Pty Ltd Sr Nt Ser.....	.....	D	1	1.G.....	102.254	15,338,040	15,000,000	15,000,000	.....	.....	.....	.....	.....2.860	2.860	AO.....	94,142	429,000	10/12/2016.	10/12/2028.		
Q9396#	AQ	4	Victoria Pwr Netwk Fin Pty Ltd Sr Nt Ser.....	.....	D	.....	1.G.....	106.633	15,994,920	15,000,000	15,000,000	.....	.....	.....	.....	.....3.360	3.360	MS.....	155,400	504,000	09/10/2019.	09/10/2029.		
Q9609*	AC	2	WestConnex Finance Co. Pty Ltd Sr Sec Nt.....	.....	D	.....	2.A FE.....	104.494	10,449,360	10,000,000	10,000,000	.....	.....	.....	.....	.....3.280	3.280	JD.....	14,578	164,000	06/15/2021.	06/15/2036.		
Q9883#	AA	9	Z Energy Ltd Sr Nt Ser A.....	.....	D	.....	2.C PL.....	105.164	15,774,555	15,000,000	15,000,000	.....	.....	.....	.....	.....3.830	3.830	JJ.....	282,463	574,500	01/04/2018.	01/04/2026.		
R9507#	AA	4	Varme Finco AS (Project Dyna) Sr Sec Nt.....	.....	B	.....	3.A.....	102.000	28,993,500	28,425,000	28,425,000	.....	.....	.....	.....(2,115,000)	1.968	1.967	JD.....	1,533	570,217	12/19/2019.	12/19/2031.		
W0805#	AM	0	Assa Abloy Financial Svcs AB Sr Nt Ser L.....	.....	D	1	1.G.....	101.564	23,359,651	23,000,000	23,000,000	.....	.....	.....	.....	.....3.480	3.481	MN.....	100,050	800,400	08/09/2012.	08/09/2022.		
W2710@	AA	8	Ellevio AB Sr Sec Nt Ser 2.....	.....	B	1	2.B FE.....	102.979	48,053,577	46,663,427	46,663,427	.....	.....	.....	.....(4,689,994)	2.520	2.519	FA.....	399,552	1,248,259	10/26/2016.	10/26/2026.		
Y7563*	AA	5	Seaspan Holdco III Ltd Sr Nt.....	.....	D	.....	2.C PL.....	101.279	3,038,377	3,000,000	3,000,000	.....	.....	.....	.....	.....3.910	3.910	MN.....	18,247	29,325	05/21/2021.	06/05/2031.		
Y7563*	AB	3	Seaspan Holdco III Ltd Sr Sec Nt.....	.....	D	.....	2.C PL.....	101.280	4,051,212	4,000,000	4,000,000	.....	.....	.....	.....	.....3.910	3.911	MS.....	50,396	9,992	08/12/2021.	06/05/2031.		
ZQ2852	78	3	Celulosa Arauco Sr Nt.....	.....	D	1	2.C FE.....	106.720	4,804,000	4,400,000	4,784,405	.....	.....(19,595)	.....	.....	.....4.200	2.942	JJ.....	78,027	92,400	07/15/2021.	01/29/2030.		
ZR5207	51	2	Longfor Holdings LTD Sr Nt.....	.....	D	1	2.B FE.....	103.392	4,756,018	4,600,000	4,971,907	.....	.....(19,093)	.....	.....	.....3.950	2.777	MS.....	52,996	90,850	07/20/2021.	09/16/2029.		
ZS5181	57	4	Maf Sukuk LTD Sr Nt.....	.....	D	.....	2.B FE.....	111.010	12,460,895	11,225,000	12,765,738	.....	.....(64,494)	.....	.....	.....4.638	2.580	MN.....	67,969	260,308	09/16/2021.	05/14/2029.		
3299999.	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....							XXX	30,443,220,349	27,426,405,283	27,881,912,544	(1,031,998)	(30,284,759)	1,039,304	(72,676,460)	XXX	XXX	XXX	..267,305,327	..995,011,448	XXX	XXX		
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																								
00253C	HH	3	Aames Mtg Tr RMBS Ser 2001-4 CI A4.....	.....	..	.....4	1.A FM.....	100.000	42,938	42,938	42,897	.....	.....(163)	.....	.....	.....6.530	6.042	MON.....	234	2,804	11/30/2001.	04/25/2031.		
00253C	HK	6	Aames Mtg Tr RMBS Ser 2001-4 CI M1.....	.....	..	.....4	4.B FM.....	100.000	367,857	367,857	374,945	.....	.....(868)	.....	.....	.....7.150	6.679	MON.....	2,192	26,302	11/30/2001.	01/25/2032.		
00253C	HS	9	Aames Mtg Tr RMBS Ser 2002-1 CI M1.....	.....	..	.....4	1.D FM.....	165,811	76.610	369,300	482,051	165,811	.....	.....	.....	.....4.597	22.727	MON.....	1,847	22,765	03/14/2002.	06/25/2032.		
00443L	AB	4	ACE Securities Corp RMBS Ser 2007-HE1 CI.....	.....	..	.....4	1.D FM.....	75.771	12,341	16,287	12,117	.....	.....269	.....	.....	.....0.192	3.559	MON.....	33	.....	03/02/2017.	01/25/2037.		
00443L	AC	2	ACE Securities Corp RMBS Ser 2007-HE1 CI.....	.....	..	.....4	1.D FM.....	367,456	76.144	418,293	549,344	409,643	.....	.....8,998	.....	.....0.222	3.568	MON.....	17	1,631	03/02/2017.	01/25/2037.		
00443L	AD	0	ACE Securities Corp RMBS Ser 2007-HE1 CI.....	.....	..	.....4	1.D FM.....	394,121	76.765	449,820	394,121	.....	.....	.....	.....	.....0.273	3.586	MON.....	22	2,212	03/02/2017.	01/25/2037.		
00443L	AE	8	ACE Securities Corp RMBS Ser 2007-HE1 CI.....	.....	..	.....4	1.D FM.....	372,345	77.756	549,344	413,282	.....	.....8,735	.....	.....	.....0.353	3.622	MON.....	27	2,781	03/02/2017.	01/25/2037.		
00764M	BD	8	Aegis ABS Trust RMBS Ser 2004-1 CI M1.....	.....	..	.....4	1.A FM.....	2,495,327	99.280	2,477,358	2,495,327	.....	.....	.....	.....	.....1.123	1.125	MON.....	389	28,319	01/15/2004.	04/25/2034.		
00764M	BT	3	Aegis ABS Trust RMBS Ser 2004-2 CI M1.....	.....	..	.....4	1.A FM.....	99.561	4,274,993	4,293,852	4,224,934	.....	.....49,615	.....	.....	.....1.003	2.622	MON.....	598	43,520	11/06/2012.	06/25/2034.		
02146P	AF	2	Countrywide Alternative Ln Tr RMBS Ser 2.....	.....	..	.....4	1.A FM.....	6,967,752	100.000	7,163,296	7,163,296	.....	.....	.....	.....	.....3.061	3.447	MON.....	18,270	222,771	07/21/2006.	08/25/2036.		
02147B	AA	3	Countrywide Alternative Ln Tr RMBS Ser 2.....	.....	..	.....4	1.D FM.....	1,416,065	53.153	928,055	1,746,017	.....	.....928,055	(488,010)	.....	.....6.000	11.098	MON.....	8,730	110,958	10/02/2007.	04/25/2037.		
02147J	AE	8	Countrywide Alternative Ln Tr RMBS Ser 2.....	.....	..	.....4	4.B FM.....	66.093	3,113,828	2,699,852	4,084,911	.....	.....	.....	.....	.....6.000	12.475	MON.....	20,425	244,509	02/13/2007.	02/25/2047.		
02147L	AN	3	Countrywide Alternative Ln Tr RMBS Ser 2.....	.....	..	.....4	1.D FM.....	72.874	1,991,837	2,733,280	1,864,663	.....	.....	.....	.....	.....6.250	18.855	MON.....	14,236	166,686	10/24/2006.	05/25/2036.		

SCHEDULE D - PART 1

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

E10.73

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	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
02148J	AJ	6	Countrywide Alternative Ln Tr RMBS Ser 2	.....	..	.....4	1.D FM.....	863,148	98.192	1,000,580	1,019,001	863,148	.....	.....	.....	.....	.....6.000	10.349	MON...	5,095	60,859	02/09/2007.	01/25/2037.
02149H	AW	0	Countrywide Alternative Ln Tr RMBS Ser 2	.....	..	.....4	1.D FM.....	2,602,568	68.899	2,737,828	3,973,695	2,602,568	.....	.....	.....469,144	.....	.....5.750	26.083	MON...	19,041	227,271	01/26/2007.	03/25/2037.
02660T	BQ	5	American Home Mtg Inv Tr RMBS Ser 2004-3	.....	..	.....4	1.A FM.....	91,484	100.000	92,598	92,598	91,823	.....	.....28	.....	.....	.....4.625	4.805	MON...	357	4,338	11/10/2004.	10/25/2034.
02660T	ER	0	American Home Mtg Inv Tr RMBS Ser 2005-2	.....	..	.....4	2.B FM.....	260,237	96.104	251,307	261,495	260,371	.....	.....(58)	.....	.....	.....5.564	5.647	MON...	1,212	8,513	08/26/2005.	09/25/2035.
02660T	GB	3	American Home Mtg Inv Tr RMBS Ser 2005-3	.....	..	.....4	4.B FM.....	299,001	79.172	236,727	299,001	299,001	.....	.....	.....	.....	.....5.620	5.630	MON...	1,400	7,248	09/14/2005.	09/25/2035.
026935	AR	7	American Home Mtg Inv Tr RMBS Ser 2007-3	.....	..	.....4	1.A FM.....	100,125	96.656	96,777	100,125	100,125	.....	.....	.....	.....	.....0.802	0.803	MON...	11	812	06/01/2007.	09/25/2027.
03464R	AA	1	Angel Oak Mortgage Trust RMBS Series 202	.....	..	.....4	1.A	1,714,114	100.000	1,692,430	1,692,430	1,692,430	.....	.....(13,515)	.....	.....	.....2.466	0.639	MON...	3,478	41,735	06/23/2020.	12/25/2059.
040104	BF	7	Argent Securities Inc RMBS Ser 2003-W3 C	.....	..	.....4	1.A FM.....	767,026	99.928	762,407	762,960	764,211	.....	.....163	.....	.....	.....1.227	1.199	MON...	130	9,469	10/04/2005.	09/25/2033.
040104	PB	1	Argent Securities Inc RMBS Ser 2005-W3 C	.....	..	.....4	1.A FM.....	63,238	99.981	74,244	74,258	73,683	.....	.....175	.....	.....	.....0.443	3.817	MON...	5	587	12/06/2013.	11/25/2035.
04541G	AL	6	Asset Backed Securities Corp RMBS Ser 19	.....	..	.....4	1.A FM.....	106.674	.....	.....220,771	206,959	.....	.....	.....	.....	.....	.....3.353	.....	MON...	212	7,586	02/09/2000.	06/21/2029.
04541G	AS	1	Asset Backed Securities Corp RMBS Ser 20	.....	..	.....4	1.A FM.....	154,881	103.161	153,770	149,058	148,709	.....	.....(658)	.....	.....	.....7.615	7.232	MON...	946	10,747	02/16/2001.	03/21/2029.
04541G	MC	3	Asset Backed Securities Corp RMBS Ser 20	.....	..	.....4	1.A FM.....	4,021,417	99.263	4,266,434	4,298,107	4,170,964	.....	.....25,791	.....	.....	.....1.078	1.858	MON...	643	76,023	10/21/2013.	10/25/2034.
04542B	AS	1	Asset Backed Funding Cert RMBS Ser 2002	.....	..	.....4	1.A FM.....	364,491	100.000	365,359	365,359	364,491	.....	.....	.....	.....	.....5.180	5.220	MON...	1,577	19,357	05/03/2002.	10/25/2031.
04542B	CW	0	Asset Backed Funding Cert RMBS Ser 2003	.....	..	.....4	1.A FM.....	287,001	100.000	287,010	287,010	286,335	.....	.....(58)	.....	.....	.....4.400	4.415	MON...	1,052	12,471	04/25/2003.	10/25/2032.
04542B	MU	3	Asset Backed Funding Cert RMBS Ser 2005	.....	..	.....4	1.A FM.....	21,001	100.000	21,983	21,983	21,576	.....	.....(408)	.....	.....	.....4.780	5.275	MON...	88	1,005	04/30/2007.	06/25/2035.
05946X	DL	4	Banc of America Funding Corp RMBS Ser 20	.....	..	.....4	1.A FM.....	592,999	100.000	588,767	588,767	589,834	.....	.....3,011	.....	.....	.....5.500	5.385	MON...	2,699	32,382	09/07/2005.	10/25/2033.
05946X	Y7	2	Banc of America Funding Corp RMBS Ser 20	.....	..	.....4	1.D FM.....	702,217	105.203	777,152	738,720	702,217	.....	.....	.....	.....	.....5.750	7.676	MON...	3,540	43,874	05/10/2006.	01/25/2036.
05952D	AB	4	Banc of America Funding Corp RMBS Ser 20	.....	..	.....4	1.A FM.....	860,007	98.090	901,859	919,421	860,007	.....	.....	.....	.....	.....0.264	1.459	MON...	81	3,925	09/24/2007.	02/20/2047.
05952H	AJ	8	Bank of America Mtg Securities RMBS Ser	.....	..	.....4	4.B FM.....	1,366,682	93.833	1,298,812	1,384,180	1,366,835	.....	.....129	.....	.....	.....5.750	6.132	MON...	6,633	79,591	07/18/2011.	03/25/2037.
05952H	BR	9	Bank of America Mtg Securities RMBS Ser	.....	..	.....4	1.D FM.....	490,590	99.623	542,841	544,893	490,590	.....	.....	.....	.....	.....5.750	8.153	MON...	2,611	31,155	02/09/2007.	01/25/2037.
07331U	AG	3	Bayview Opport Mast Fund Trust RMBS Ser	.....	..	.....4	1.A	3,533,518	100.864	3,435,212	3,405,800	3,503,142	.....	.....(18,481)	.....	.....	.....4.500	3.849	MON...	1,277	153,261	05/20/2020.	06/28/2057.
07333A	AD	2	Bayview Opport Mast Fund Trust RMBS Ser	.....	..	.....4	1.A	14,319,946	102.248	13,941,515	13,635,000	14,184,766	.....	.....(113,536)	.....	.....	.....4.000	2.982	MON...	4,545	545,400	11/23/2020.	05/28/2069.
07384Y	MB	9	Bear Stearns ABS Inc RMBS Ser 2003-AC5 C	.....	..	.....4	1.A FM.....	129,231	100.000	128,828	128,828	130,369	.....	.....(665)	.....	.....	.....5.500	4.058	MON...	590	7,080	12/17/2004.	10/25/2033.
12489W	ET	7	C-BASS Tr RMBS Ser 2002-CB2 CI M1	.....	..	.....4	1.A FM.....	590,827	99.945	590,499	590,827	590,827	.....	.....	.....	.....	.....1.348	1.352	MON...	111	7,193	04/23/2002.	04/25/2032.
12506Y	BE	8	CDC Mortgage Capital Trust RMBS Ser 2003	.....	..	.....4	1.A FM.....	90,254	99.995	134,711	134,718	90,254	.....	.....	.....	.....	.....1.303	6.680	MON...	24	1,774	05/15/2003.	10/25/2033.
12544A	BM	6	Countrywide Home Loans RMBS Ser 2006-20	.....	..	.....4	3.B FM.....	615,520	67.226	415,800	618,516	415,800	.....	.....(46,271)	.....	.....	.....5.750	5.840	MON...	2,964	35,438	02/14/2008.	02/25/2037.
12553H	AG	3	CIM Trust RMBS Ser 2017-7 CI M3	.....	..	.....4	1.A	13,295,673	100.852	13,178,279	13,067,000	13,170,412	.....	.....(99,791)	.....	.....	.....3.875	3.258	MON...	42,196	506,346	05/18/2020.	04/25/2057.
12558M	BM	3	CIT Group Home Eq Loan Tr RMBS Ser 2003	.....	..	.....4	1.A FM.....	1,126,107	100.000	1,119,461	1,119,461	1,123,878	.....	.....(49)	.....	.....	.....5.170	5.137	MON...	4,823	57,876	04/06/2004.	10/20/2032.
12566Q	AA	1	Citimortgage Alternative Ln Tr RMBS Ser	.....	..	.....4	1.D FM.....	999,440	98.277	1,172,299	1,192,858	999,440	.....	.....	.....	.....	.....6.000	11.814	MON...	5,964	71,507	07/23/2007.	01/25/2037.
12566U	AN	4	Citimortgage Alternative Ln Tr RMBS Ser	.....	..	.....4	1.D FM.....	655,247	90.024	745,908	828,563	655,247	.....	.....	.....	.....	.....5.750	13.121	MON...	3,970	47,401	09/30/2009.	02/25/2037.
12596M	AA	4	Credit Suisse Mortgage Trust RMBS Ser 20	.....	..	.....4	1.A	5,557,163	104.067	5,783,957	5,557,927	5,552,748	.....	.....(991)	.....	.....	.....3.650	3.622	MON...	16,905	202,864	02/27/2019.	07/25/2058.
12598P	AB	3	COLT Funding LLC RMBS Ser 2021-RPL1 CI A	.....	..	.....2	1.C FE.....	999,999	99.722	997,216	1,000,000	999,970	.....	.....(29)	.....	.....	.....2.424	2.412	MON...	2,020	4,040	11/09/2021.	09/25/2061.
12598P	AC	1	COLT Funding LLC RMBS Ser 2021-RPL1 CI M	.....	..	.....2	1.F FE.....	1,499,997	99.724	1,495,860	1,500,000	1,499,954	.....	.....(43)	.....	.....	.....2.675	2.665	MON...	3,344	6,687	11/09/2021.	09/25/2061.
12598P	AD	9	COLT Funding LLC RMBS Ser 2021-RPL1 CI M	.....	..	.....2	2.B FE.....	1,521,996	99.653	1,516,717	1,522,000	1,521,952	.....	.....(44)	.....	.....	.....3.076	3.070	MON...	3,902	7,804	11/09/2021.	09/25/2061.
12656T	AB	4	Credit Suisse Mtg Tr RMBS Ser 2021-RPL2	.....	..	.....4	1.A FE.....	4,947,210	97.820	4,839,377	4,947,212	4,947,094	.....	.....(116)	.....	.....	.....1.115	1.112	MON...	4,595	50,545	01/26/2021.	01/25/2060.
12656T	AD	0	Credit Suisse Mtg Tr RMBS Ser 2021-RPL2	.....	..	.....	1.C FE.....	1,094,565	101.779	1,054,135	1,035,712	1,093,304	.....	.....(1,261)	.....	.....	.....2.750	2.487	MON...	2,374	26,109	01/26/2021.	01/25/2060.
12657G	AE	5	Credit Suisse Mortgage Trust RMBS Ser 20	.....	..	.....	1.F FE.....	1,262,140	103.012	1,220,201	1,184,523	1,258,553	.....	.....(3,587)	.....	.....	.....3.125	2.264	MON...	3,085	15,424	07/28/2021.	10/25/2060.
12657G	AF	2	Credit Suisse Mortgage Trust RMBS Ser 20	.....	..	.....	2.B FE.....	964,111	105.034	944,259	899,006	961,620	.....	.....(2,491)	.....	.....	.....3.499	2.658	MON...	2,621	13,110	07/28/2021.	10/25/2060.
126673	DQ	2	CWABS Inc RMBS Ser 2004-7 CI MF1	.....	..	.....4	1.A FM.....	490,117	100.000	491,225	491,225	490,117	.....	.....	.....	.....	.....5.251	5.288	MON...	2,150	21,714	08/30/2004.	12/25/2034.
12667F	4S	1	Countrywide Alternative Ln Tr RMBS Ser 2	.....	..	.....4	3.B FM.....	1,365,341	92.726	1,314,797	1,417,938	1,365,341	.....	.....	.....	.....	.....5.500	6.086	MON...	6,499	77,980	02/23/2005.	03/25/2038.

SCHEDULE D - PART 1

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

E10.74

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	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
12667F	5L	5	Countrywide Alternative Ln Tr RMBS Ser 2.....	.....	..	.....4	1.D FM.....	1,197,663	95.362	1,777,626	1,864,090	1,197,663	.....	.....	.....	.....	....5.500	...19.568	MON...	8,544	102,196	09/30/2009.	04/25/2035.
12667F	5L	5	Countrywide Alternative Ln Tr RMBS Ser 2.....	.....	..	.....4	4.B FM.....	2,769,836	95.362	2,666,438	2,796,134	2,769,836	.....	.....	.....	.....	....5.500	5.714	MON...	12,816	153,295	02/16/2005.	04/25/2035.
12667F	MX	0	Countrywide Alternative Ln Tr RMBS Ser 2.....	.....	..	.....4	1.A FM.....	582,378	...106.788	652,708	611,220	595,447	.....	.....368	.....	.....	....5.500	6.414	MON...	2,801	33,617	08/14/2006.	08/25/2034.
12667F	PG	4	Countrywide Alternative Ln Tr RMBS Ser 2.....	.....	..	.....4	1.A FM.....	1,711,061	...108.253	1,831,101	1,691,503	1,697,044	.....	.....(1,146)	.....	.....	....6.000	5.878	MON...	8,458	101,490	07/13/2004.	09/25/2034.
12667G	D2	6	Countrywide Alternative Ln Tr RMBS Ser 2.....	.....	..	.....4	5.B FM.....	1,896,127	66.716	1,382,699	2,072,512	1,896,127	.....	.....	.....	.....	....5.500	7.361	MON...	9,499	106,485	02/07/2007.	08/25/2035.
12667G	D3	4	Countrywide Alternative Ln Tr RMBS Ser 2.....	.....	..	.....4	4.B FM.....	3,054,299	66.716	2,597,296	3,893,058	3,054,299	.....	.....	.....	.....	....5.500	...12.782	MON...	17,843	200,024	05/11/2007.	08/25/2035.
12667G	FD	0	Countrywide Alternative Ln Tr RMBS Ser 2.....	.....	..	.....4	1.D FM.....	5,500,616	...100.000	5,465,602	5,465,602	5,463,943	.....	.....(1,726)	.....	.....	....5.500	5.446	MON...	25,051	300,608	03/07/2005.	05/25/2035.
12667G	H7	1	Countrywide Alternative Ln Tr RMBS Ser 2.....	.....	..	.....4	5.B FM.....	1,508,950	68.163	1,264,486	1,855,097	1,508,950	.....	.....	.....	.....	....5.500	...16.900	MON...	8,503	102,003	06/05/2006.	07/25/2035.
126686	AC	8	CWABS Inc RMBS Ser 2006-H CI 2A1B.....	.....	..	.....4	1.D FM.....	560,818	80.650	1,306,470	1,619,925	560,818	.....	.....	.....	.....	....0.260	6.687	MON...	199	4,169	09/14/2007.	11/15/2036.
12668B	EH	2	CWMBS Inc RMBS Ser 2005-85CB CI 2A3.....	.....	..	.....4	1.D FM.....	4,684,166	94.700	4,993,251	5,272,726	4,684,166	.....	.....	.....	.....	....5.500	7.647	MON...	24,167	289,597	06/19/2006.	02/25/2036.
12668B	QA	4	CWMBS Inc RMBS Ser 2006-4CB CI 2A6.....	.....	..	.....4	3.B FM.....	912,365	93.389	933,456	999,536	912,365	.....	.....	.....	.....	....5.500	7.325	MON...	4,581	54,267	03/16/2006.	04/25/2036.
12668B	RZ	8	CWMBS Inc RMBS Ser 2006-6CB CI 1A4.....	.....	..	.....4	1.D FM.....	1,171,656	96.030	1,310,881	1,365,074	1,171,656	.....	.....	.....	.....	....5.500	9.438	MON...	6,257	74,871	04/21/2006.	05/25/2036.
126694	NS	3	CWHL Inc RMBS Ser 2005-27 CI 1A3.....	.....	..	.....4	4.B FM.....	94,125	96.797	93,611	96,709	95,360	.....	.....22	.....	.....	....5.500	5.897	MON...	443	5,319	11/10/2005.	12/25/2035.
12669G	R3	7	Countrywide Home Loans RMBS Ser 2005-15.....	.....	..	.....4	3.B FM.....	40,301	72.442	29,663	40,947	29,663	(10,985)	90	.....	.....	....5.500	5.794	MON...	188	2,124	11/10/2005.	08/25/2035.
12669G	TD	3	Countrywide Home Loans RMBS Ser 2005-6 C.....	.....	..	.....4	3.B FM.....	3,743,955	95.166	3,710,291	3,898,741	3,743,955	.....	.....	.....	.....	....5.250	6.431	MON...	17,057	210,677	02/15/2005.	04/25/2035.
14983A	AB	5	C-BASS Tr RMBS Ser 2006-SL1 CI A2.....	.....	..	.....4	1.D FM.....	1,314,028	6.949	890,401	12,813,920	890,401	(423,627)	.....	.....519,298	.....	....6.056	...101.097	MON...	12,934	123,050	11/12/2009.	09/25/2036.
152314	DP	2	Centex Home Equity Loan Tr RMBS Ser 2001.....	.....	..	.....4	5.B FM.....	1,790,948	85.012	1,522,635	1,791,093	1,787,155	.....	.....23	.....	.....	....5.376	5.410	MON...	8,025	97,071	06/06/2001.	07/25/2032.
152314	DQ	0	Centex Home Equity Loan Tr RMBS Ser 2001.....	.....	..	.....4	2.B FM.....	77,180	...103.459	79,857	77,187	76,983	.....	.....(11)	.....	.....	....6.360	6.408	MON...	409	4,909	06/06/2001.	07/25/2032.
152314	EM	8	Centex Home Equity Loan Tr RMBS Ser 2002.....	.....	..	.....4	4.B FM.....	869,154	76.561	925,338	1,208,636	869,154	.....	.....	.....	.....	....6.140	...11.695	MON...	6,184	.....	10/01/2021.	01/25/2032.
152314	GM	6	Centex Home Equity Loan Tr RMBS Ser 2003.....	.....	..	.....4	1.A FM.....	6,110,000	...111.860	6,834,652	6,110,000	6,110,000	.....	.....	.....	.....	....5.241	5.273	MON...	26,685	320,225	03/05/2003.	03/25/2033.
152314	LM	0	Centex Home Equity Loan Tr RMBS Ser 2004.....	.....	..	.....4	1.A FM.....	639,366	...100.000	639,634	639,634	637,711	.....	.....(291)	.....	.....	....5.289	5.314	MON...	2,819	33,597	09/08/2004.	09/25/2034.
161542	CQ	6	Chase Funding Ln Acq Tr RMBS Ser 2003-C1.....	.....	..	.....4	1.A FM.....	377,321	...100.000	377,341	377,341	376,374	.....	.....(132)	.....	.....	....4.240	4.250	MON...	1,333	16,003	06/13/2003.	08/25/2032.
172973	W5	4	Citicorp Mtg Secs Inc RMBS Ser 2005-4 CI.....	.....	..	.....4	1.A FM.....	537,078	...100.000	572,692	572,692	558,797	.....	.....5,129	.....	.....	....5.500	6.561	MON...	2,625	31,484	04/26/2006.	07/25/2035.
17307G	H3	5	Citigroup Mtg Loan Trust RMBS Ser 2005-8.....	.....	..	.....4	1.A FM.....	1,825,248	...106.115	1,993,407	1,878,531	1,839,504	.....	.....(7,033)	.....	.....	....5.500	6.202	MON...	8,610	103,319	08/22/2006.	09/25/2035.
17326Q	AA	1	Citigroup Mortgage Ln Trust Inc RMBS Ser.....	.....	..	.....4	1.A.....	1,510,533	...101.529	1,496,199	1,473,673	1,488,786	.....	.....(19,581)	.....	.....	....3.000	1.577	MON...	3,684	44,210	03/04/2020.	09/25/2064.
18976G	AQ	9	Citimortgage Alternative Ln Tr RMBS Ser.....	.....	..	.....4	1.D FM.....	3,067,549	91.457	3,195,897	3,494,418	3,067,549	.....	.....	.....	.....	....6.000	...10.179	MON...	17,472	209,534	07/23/2007.	06/25/2037.
21075W	BF	1	Cointmortgage Home Eq Loan Tr RMBS Ser 1.....	.....	..	.....4	4.B FM.....	74,527	77.573	57,876	74,608	74,400	.....	.....(7)	.....	.....	....8.100	8.217	MON...	504	5,118	05/03/1995.	08/15/2025.
22541Q	3Y	6	CS First Boston Mtg Sec Corp RMBS Ser 20.....	.....	..	.....4	1.A FM.....	293,982	...106.535	305,927	287,162	286,928	.....	.....(2,616)	.....	.....	....5.500	5.261	MON...	1,316	15,794	01/01/2021.	12/25/2033.
22541S	TQ	1	CS First Boston Mtg Sec Corp RMBS Ser 20.....	.....	..	.....4	1.A FM.....	2,719,560	...100.000	2,686,399	2,686,399	2,695,526	.....	.....(108)	.....	.....	....6.000	5.857	MON...	13,432	161,167	07/01/2021.	08/25/2034.
22541S	ZB	7	CS First Boston Mtg Sec Corp RMBS Ser 20.....	.....	..	.....4	1.A FM.....	1,375,023	...110.779	1,481,339	1,337,206	1,341,893	.....	.....(9,278)	.....	.....	....6.000	5.516	MON...	6,686	80,208	08/18/2004.	09/25/2034.
225458	2G	2	CS First Boston Mtg Sec Corp RMBS Ser 20.....	.....	..	.....4	4.B FM.....	147,653	...100.000	152,024	152,024	150,159	.....	.....(211)	.....	.....	....5.500	6.167	MON...	697	8,331	06/05/2006.	08/25/2025.
225458	5Q	7	CS First Boston Mtg Sec Corp RMBS Ser 20.....	.....	..	.....4	1.D FM.....	791,318	...100.000	854,371	854,371	791,318	.....	.....	.....	.....	....5.250	7.620	MON...	3,738	44,630	10/26/2005.	10/25/2035.
225458	AX	6	CS First Boston Mtg Sec Corp RMBS Ser 20.....	.....	..	.....4	1.A FM.....	793,845	...100.000	786,685	786,685	788,583	.....	.....2,425	.....	.....	....5.500	5.405	MON...	3,606	43,268	01/20/2005.	02/25/2035.
225458	EV	6	CS First Boston Mtg Sec Corp RMBS Ser 20.....	.....	..	.....4	1.A FM.....	1,084,052	98.539	1,085,296	1,101,390	1,084,052	.....	.....	.....	.....	....5.250	5.576	MON...	4,819	57,823	02/16/2005.	03/25/2035.
225458	FG	8	CS First Boston Mtg Sec Corp RMBS Ser 20.....	.....	..	.....4	1.A FM.....	119,256	...106.032	123,989	116,936	116,936	.....	.....366	.....	.....	....5.250	4.992	MON...	512	6,268	01/28/2005.	03/25/2022.
225458	UA	4	CS First Boston Mtg Sec Corp RMBS Ser 20.....	.....	..	.....4	1.A FM.....	1,732,905	...106.275	1,845,388	1,736,432	1,731,334	.....	.....27	.....	.....	....5.750	5.789	MON...	8,320	99,826	01/05/2007.	07/25/2035.
225458	UL	0	CS First Boston Mtg Sec Corp RMBS Ser 20.....	.....	..	.....4	1.A FM.....	1,093,880	...100.000	1,112,657	1,112,657	1,103,040	.....	.....(3,855)	.....	.....	....5.000	5.254	MON...	4,636	55,633	05/23/2005.	07/25/2035.
225458	XJ	2	CS First Boston Mtg Sec Corp RMBS Ser 20.....	.....	..	.....4	1.A FM.....	47,713	...100.000	48,655	48,655	48,171	.....	.....125	.....	.....	....5.375	5.704	MON...	218	2,535	08/29/2005.	07/25/2035.
225458	XW	3	CS First Boston Mtg Sec Corp RMBS Ser 20.....	.....	..	.....4	1.D FM.....	2,028,045	...104.092	2,133,434	2,049,575	2,028,045	.....	.....	.....	.....	....5.000	5.193	MON...	8,540	102,459	06/28/2005.	07/25/2035.

SCHEDULE D - PART 1

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

E10.75

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	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
225470	W4 1		Home Equity Mtg Tr RMBS Ser 2006-2 CI 1A.....	.....	..	.....4	1.D FM.....	82,839	0.198	21,207	10,700,000	21,207	6.859	.....	.....	.....	.....0.602	91.746	MON...	889	15,081	09/30/2009.	07/25/2036.
2254W0	GX 7		CS First Boston Mtg Sec Corp RMBS Ser 20.....	.....	..	.....4	1.A FM.....	388,472	100.000	391,038	391,038	389,199	.....	.....(29)	.....	.....	.....5.500	5.611	MON...	1,792	21,463	09/03/2004.	10/25/2034.
2254W0	NS 0		CS First Boston Mtg Sec Corp RMBS Ser 20.....	.....	..	.....4	2.B FM.....	244,722	86.650	218,962	252,697	252,697	.....	.....1,021	.....	.....	.....5.250	5.663	MON...	1,106	5,975	02/10/2006.	03/25/2022.
22942M	BF 2		Credit Suisse Mtg Capital RMBS Ser 2006-.....	.....	..	.....4	2.B FM.....	651,208	100.000	649,078	649,078	650,264	.....	.....	.....	.....	.....5.582	5.937	MON...	3,019	36,315	10/05/2006.	10/25/2026.
23243N	AH 1		Countrywide Home Equity Ln RMBS Ser 2006.....	.....	..	.....4	1.A FM.....	149,381	97.430	353,547	362,872	149,381	.....	.....	.....	.....	.....6.236	22.964	MON...	1,886	22,629	08/28/2006.	07/25/2034.
23245L	AB 6		Countrywide Alternative Ln Tr RMBS Ser 2.....	.....	..	.....4	4.B FM.....	1,772,489	56.492	1,490,683	2,638,740	1,772,489	.....	.....	.....	.....	.....6.000	18.749	MON...	13,194	160,388	10/02/2007.	02/25/2037.
24763L	FN 5		Delta Funding Home Eq Ln Tr RMBS Ser 199.....	.....	..	.....4	1.A FM.....	84,012	100.000	84,020	84,020	83,861	.....	.....(8)	.....	.....	.....7.030	7.108	MON...	492	2,873	05/28/1999.	08/15/2030.
251510	AW 3		Deutsche Alt-A Sec Inc RMBS Ser 2003-2XS.....	.....	..	.....4	1.A FM.....	2,299	100.000	2,300	2,300	2,297	.....	.....1	.....	.....	.....5.470	5.455	MON...	10	131	09/23/2003.	09/25/2033.
251510	DS 9		Deutsche Alt-A Sec Inc RMBS Ser 2005-2 C.....	.....	..	.....4	1.A FM.....	157,697	91.958	142,674	155,151	155,151	.....	.....	.....	.....	.....1.857	1.697	MON...	240	2,881	02/24/2005.	03/25/2022.
251510	EE 9		Deutsche Alt-A Sec Inc RMBS Ser 2005-3 C.....	.....	..	.....4	2.B FM.....	493,067	92.846	465,060	500,894	495,990	.....	.....273	.....	.....	.....5.978	6.235	MON...	2,495	29,935	07/21/2006.	05/25/2035.
251510	EH 2		Deutsche Alt-A Sec Inc RMBS Ser 2005-3 C.....	.....	..	.....4	2.B FM.....	1,074,997	94.802	1,027,022	1,083,334	1,076,950	.....	.....139	.....	.....	.....5.250	5.376	MON...	4,740	56,845	01/01/2006.	06/25/2035.
251510	ER 0		Deutsche Alt-A Sec Inc RMBS Ser 2005-3 C.....	.....	..	.....4	1.D FM.....	935,821	95.925	909,916	948,567	940,611	.....	.....102	.....	.....	.....5.098	5.298	MON...	4,030	48,917	07/21/2006.	06/25/2035.
251510	FX 6		Deutsche Alt-A Sec Inc RMBS Ser 2005-4 C.....	.....	..	.....4	1.D FM.....	539,773	99.735	573,783	575,305	539,773	.....	.....	.....	.....	.....5.300	7.314	MON...	2,541	26,250	08/17/2005.	09/25/2035.
251563	CB 6		Deutsche Mtg Sec Inc RMBS Ser 2004-1 CI.....	.....	..	.....4	1.A FM.....	10,559	100.000	10,562	10,562	10,679	.....	.....(46)	.....	.....	.....5.240	4.854	MON...	46	554	01/16/2004.	12/25/2033.
251563	DM 1		Deutsche Mtg Sec Inc RMBS Ser 2004-2 CI.....	.....	..	.....4	1.A FM.....	1,743	100.000	1,743	1,743	1,756	.....	.....5	.....	.....	.....5.180	4.689	MON...	8	90	02/19/2004.	01/25/2034.
294754	AS 5		Equity One ABS Inc RMBS Ser 2002-1 CI M1.....	.....	..	.....4	1.A FM.....	489,287	100.000	489,288	489,288	488,655	.....	.....(1)	.....	.....	.....3.427	3.431	MON...	1,397	16,480	02/15/2002.	08/25/2032.
32051G	TC 9		First Horizon Alt Mtg Sec Tr RMBS Ser 20.....	.....	..	.....4	5.B FM.....	764,957	72.883	596,933	819,035	764,957	.....	.....	.....	.....	.....5.500	7.382	MON...	3,754	44,692	07/21/2006.	09/25/2035.
32052W	AC 3		First Horizon Mtg PT Tr RMBS Ser 2007-FA.....	.....	..	.....4	4.B FM.....	3,074,398	59.022	2,703,264	4,580,065	3,074,398	.....	.....	.....	.....	.....6.250	20.143	MON...	23,855	286,096	09/30/2009.	08/25/2037.
33767J	AJ 1		Firstkey Homes RMBS Ser 2020-SFR2 CI E.....	.....	..	.....	2.C FE.....	1,260,652	99.233	1,255,300	1,265,000	1,260,678	.....	.....26	.....	.....	.....2.668	2.744	MON...	2,813	.....	12/15/2021.	10/19/2037.
337925	ES 6		First Plus Home Ln Owner Tr RMBS Ser 199.....	.....	..	.....4	4.B FM.....	24,331	9.777	18,358	187,761	24,331	98,823	(169)	163,510	.....	.....7.510	1,177.853	MON...	1,175	14,101	07/18/2001.	12/10/2024.
34964M	AA 2		FortiFi RMBS Ser 2021-1A CI A.....	.....	..	.....	1.A FE.....	7,707,787	96.765	7,458,824	7,708,223	7,707,811	.....	.....23	.....	.....	.....1.970	1.979	MON...	4,640	79,172	03/10/2021.	03/20/2057.
36157R	3X 1		GE Cap Mtg Serv Inc RMBS Ser 1999-HE2 CI.....	.....	..	.....4	3.B FM.....	59,558	100.000	59,558	59,558	59,558	.....	.....	.....	.....	.....7.560	7.627	MON...	375	4,503	06/21/1999.	07/25/2029.
36157R	3X 1		GE Cap Mtg Serv Inc RMBS Ser 1999-HE2 CI.....	.....	..	.....4	4.B FM.....	332,218	100.000	297,792	297,792	308,076	.....	.....(1,421)	.....	.....	.....7.560	6.513	MON...	1,876	22,513	06/21/1999.	07/25/2029.
36157R	D8 5		GE Cap Mtg Serv Inc RMBS Ser 1999-HE1 CI.....	.....	..	.....4	1.A FM.....	33	100.000	33	33	33	.....	.....	.....	.....	.....6.265	6.308	MON...	.....	.....2	02/22/1999.	04/25/2029.
361856	ER 4		GMAC Mtg Corp Loan Tr RMBS Ser 2006-HE1.....	.....	..	.....4	1.A FM.....	38,460	229.813	189,495	82,456	38,460	.....	.....	.....	.....	.....0.313	11.159	MON...	4	348	09/06/2007.	11/25/2036.
36226M	AE 3		GRMT Mtg Loan Tr RMBS Ser 2001-1A CI A5.....	.....	..	.....4	1.A FM.....	129,527	100.000	129,522	129,522	129,088	.....	.....(5)	.....	.....	.....6.650	6.704	MON...	718	8,614	05/10/2001.	07/20/2031.
36228F	3Q 7		GS Mortgage Securities Corp RMBS Ser 200.....	.....	..	.....4	1.A FM.....	17,738	100.000	17,739	17,739	17,703	.....	.....10	.....	.....	.....4.824	4.828	MON...	71	859	05/25/2004.	04/25/2034.
36228F	5F 9		GS Mortgage Securities Corp RMBS Ser 200.....	.....	..	.....4	1.A FM.....	648	100.000	648	648	647	.....	.....	.....	.....	.....4.355	4.352	MON...	2	28	06/24/2004.	06/25/2034.
36228F	C5 3		GS Mortgage Securities Corp RMBS Ser 200.....	.....	..	.....4	1.A FM.....	181,462	100.000	181,469	181,469	181,251	.....	.....(85)	.....	.....	.....4.772	4.771	MON...	722	7,944	02/12/2004.	11/25/2033.
362341	ES 4		GSAA Home Equity Tr RMBS Ser 2005-6F CI.....	.....	..	.....4	3.B FM.....	521,052	107.208	557,824	520,320	519,489	.....	.....(314)	.....	.....	.....6.000	5.989	MON...	2,602	31,219	01/05/2007.	07/25/2035.
36242D	6Q 1		GS Mortgage Securities Corp RMBS Ser 200.....	.....	..	.....4	1.A FM.....	282,877	104.169	296,898	285,015	283,607	.....	.....(36)	.....	.....	.....5.250	5.359	MON...	1,247	14,963	05/11/2005.	06/25/2035.
36242D	7B 3		GS Mortgage Securities Corp RMBS Ser 200.....	.....	..	.....4	1.A FM.....	1,064,306	105.265	1,161,540	1,103,443	1,086,542	.....	.....(4,746)	.....	.....	.....5.500	6.158	MON...	5,057	60,689	10/25/2006.	06/25/2035.
36242D	7Q 0		GS Mortgage Securities Corp RMBS Ser 200.....	.....	..	.....4	1.A FM.....	1,054,987	104.494	1,156,890	1,107,132	1,095,657	.....	.....5,076	.....	.....	.....5.250	6.069	MON...	4,844	58,124	11/08/2005.	06/25/2035.
36242D	DE 0		GS Mortgage Securities Corp RMBS Ser 200.....	.....	..	.....4	1.A FM.....	1,261,209	100.000	1,261,249	1,261,249	1,256,934	.....	.....(218)	.....	.....	.....5.687	5.682	MON...	5,977	66,175	08/13/2004.	06/25/2034.
36242D	UX 9		GS Mortgage Securities Corp RMBS Ser 200.....	.....	..	.....4	1.D FM.....	671,187	104.973	697,914	664,850	663,518	.....	.....(805)	.....	.....	.....5.500	5.350	MON...	3,047	36,567	01/20/2005.	02/25/2035.
36262P	AD 3		GS Mortgage-Backed Securities RMBS Ser 2.....	.....	..	.....	1.A.....	464,661	99.222	463,218	466,850	464,675	.....	.....13	.....	.....	.....2.500	2.542	MON...	973	1,945	10/20/2021.	03/25/2052.
36263C	AD 1		GS Mortgage-Backed Securities RMBS Ser 2.....	.....	..	.....	1.A.....	877,273	99.140	861,651	869,125	877,132	.....	.....(141)	.....	.....	.....2.500	2.371	MON...	1,811	5,432	09/22/2021.	02/26/2052.
36263V	AB 3		GS Mortgage-Backed Securities RMBS Ser 2.....	.....	..	.....	1.A Z.....	2,015,228	99.858	2,005,462	2,008,324	2,015,187	.....	.....(41)	.....	.....	.....2.500	2.460	MON...	4,184	4,184	12/03/2021.	04/25/2052.
36297N	AC 9		GS Mortgage Sec Corp RMBS Ser 2006-S3 CI.....	.....	..	.....4	4.B FM.....	747,578	2.594	449,292	17,321,778	747,578	267,675	.....	.....549,894	.....	.....0.303	99.887	MON...	728	7,036	09/30/2009.	05/25/2036.
39539M	AA 7		Greenpoint Mtg Funding Tr RMBS Ser 2007-.....	.....	..	.....4	1.A FM.....	3,115,118	98.620	3,291,271	3,337,332	3,115,118	.....	.....	.....	.....	.....0.323	1.755	MON...	150	13,408	08/28/2007.	06/25/2037.

SCHEDULE D - PART 1

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

E1076

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	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
41164Y	AB	7	Harborview Mtg Loan Tr RMBS Ser 2007-4 C.....			.....	..	.....4	1.A FM.....	3,419,655	...94.065	3,300,236	3,508,463	3,429,395		(13,005)	.....	.....	0.324	0.734	MON...	379	11,028	08/28/2007.	07/19/2047.
43708A	AD	4	Indymac Home Eq Mtg Ln ABS Tr RMBS Ser S.....			.....	..	.....4	1.A FM.....	438,024	...100.000	438,024	438,024	438,024			.....	.....	6.372	6.413	MON...	2,326	26,046	03/26/2002.	05/25/2033.
43709B	AE	9	Indymac Resident ABS Tr RMBS Ser 2006-C.....			.....	..	.....4	1.A FM.....	3,630,599	...99.173	3,883,021	3,915,386	3,630,599			.....	.....	0.253	1.092	MON...	137	9,993	01/22/2007.	08/25/2036.
45254N	PV	3	IMPAC CMB Tr RMBS Ser 2005-5 CI A2.....			.....	..	.....4	1.A FM.....	365,151	...98.521	367,495	373,012	365,151			.....	.....	0.543	1.314	MON...	17	2,046	10/11/2007.	08/25/2035.
45254T	NY	6	IMPAC Secd Assets CMN Owner Tr RMBS Ser.....			.....	..	.....4	1.A FM.....	26,296	...100.000	26,299	26,299	26,267		(6)	.....	.....	5.140	5.138	MON...	113	1,352	02/11/2004.	03/25/2034.
45254T	PM	0	IMPAC Secd Assets CMN Owner Tr RMBS Ser.....			.....	..	.....4	1.A FM.....	2,851	...100.000	2,851	2,851	2,845		(2)	.....	.....	4.774	4.767	MON...	11	130	05/19/2004.	08/25/2034.
45660L	SS	9	Indymac Indx Mtg Ln Tr RMBS Ser 2005-A8C.....			.....	..	.....4	5.B FM.....	1,792,419	...77.255	1,433,959	1,856,128	1,792,419			.....	.....	5.500	6.245	MON...	8,507	101,730	09/20/2005.	07/25/2035.
45660L	XA	2	Indymac Indx Mtg Ln Tr RMBS Ser 2005-AR1.....			.....	..	.....4	1.D FM.....	1,664,021	...91.880	1,903,187	2,071,379	1,664,021			.....	.....	2.737	7.697	MON...	4,725	57,988	02/14/2008.	10/25/2035.
45660N	UM	5	Residential Asset Sec Tr RMBS Ser 2003-A.....			.....	..	.....4	4.B FM.....	2,070,696	...56.594	1,547,264	2,733,953	2,070,696			.....	.....	5.250	17.316	MON...	11,961	79,895	07/26/2006.	09/25/2033.
45661K	AG	5	Indymac Indx Mtg Ln Tr RMBS Ser 2006-AR1.....			.....	..	.....4	1.D FM.....	3,068,934	...79.605	3,490,700	4,385,043	3,068,934			.....	.....	2.980	11.534	MON...	10,889	133,375	02/21/2007.	06/25/2036.
45662B	AD	1	Indymac Indx Mtg Ln Tr RMBS Ser 2006-AR1.....			.....	..	.....4	3.B FM.....	3,126,460	...86.872	2,870,241	3,303,992	3,126,460			.....	.....	2.891	4.022	MON...	7,960	82,741	06/07/2006.	08/25/2036.
45662D	AA	3	Indymac Indx Mtg Ln Tr RMBS Ser 2006-AR2.....			.....	..	.....4	1.A FM.....	936,842	...99.906	1,198,631	1,199,762	936,842			.....	.....	0.443	5.777	MON...	74	4,009	01/23/2007.	11/25/2036.
45662J	AC	6	Indymac Indx Mtg Ln Tr RMBS Ser 2006-R1.....			.....	..	.....4	1.D FM.....	3,600,021	...100.000	4,212,149	4,212,149	3,600,021			.....	.....	2.941	5.042	MON...	10,323	124,619	07/17/2006.	12/25/2035.
46592W	BP	0	JP Morgan Mtg Tr RMBS Ser 2021-12 CI A15.....			.....	..	.....	1.A.....	691,633	...99.179	687,296	692,985	691,625		(8)	.....	.....	2.500	2.518	MON...	1,444	2,232	11/30/2021.	02/25/2052.
46592X	BP	8	JP Morgan Mtg Tr RMBS Ser 2021-13 CI A15.....			.....	..	.....	1.A.....	1,153,113	...99.294	1,150,188	1,158,361	1,153,143		31	.....	.....	2.500	2.540	MON...	2,413	4,827	10/27/2021.	04/25/2052.
466247	MU	4	JP Morgan Mtg Tr RMBS Ser 2005-S1 CI 2A3.....			.....	..	.....4	1.A FM.....	837,642	...101.014	839,183	830,762	829,377		(1,482)	.....	.....	5.500	5.383	MON...	3,808	45,692	01/13/2005.	01/25/2035.
466247	VP	5	JP Morgan Mtg Tr RMBS Ser 2005-S2 CI 4A2.....			.....	..	.....4	5.B FM.....	642,379	...92.662	642,421	693,293	666,803		(23,142)	.....	.....	5.000	5.702	MON...	2,889	41,910	05/23/2006.	09/25/2035.
466247	YS	6	JP Morgan Mtg Tr RMBS Ser 2005-A8 CI 2A6.....			.....	..	.....4	3.B FM.....	237,828	...95.651	231,316	241,834	239,532		65	.....	.....	2.706	2.965	MON...	545	6,904	02/13/2007.	11/25/2035.
46627M	AA	5	JP Morgan Alt Loan Tr RMBS Ser 2005-S1 C.....			.....	..	.....4	6. FM.....	1,202,371	...67.927	900,129	1,325,142	900,129		52,978	.....	.....	5.500	7.296	MON...	6,074	72,883	11/02/2005.	12/25/2035.
46627M	AP	2	JP Morgan Alt Loan Tr RMBS Ser 2005-S1 C.....			.....	..	.....4	2.B FM.....	312,197	...100.745	357,725	355,080	312,197			.....	.....	5.500	8.070	MON...	1,627	19,529	01/05/2006.	12/25/2035.
46627M	EH	6	JP Morgan Alt Loan Tr RMBS Ser 2006-S1 C.....			.....	..	.....4	4.B FM.....	654,146	...70.231	583,828	831,303	654,146			.....	.....	6.000	11.800	MON...	4,157	49,878	10/28/2008.	03/25/2036.
46627M	EH	6	JP Morgan Alt Loan Tr RMBS Ser 2006-S1 C.....			.....	..	.....4	5.B FM.....	953,761	...70.231	778,438	1,108,404	953,761			.....	.....	6.000	10.048	MON...	5,542	66,504	05/05/2006.	03/25/2036.
46629D	AK	1	JP Morgan Mtg Tr RMBS Ser 2006-A7 CI 2A2.....			.....	..	.....4	1.D FM.....	416,783	...97.332	577,290	593,113	416,783		.....	.....	.....	3.110	14.237	MON...	1,537	18,339	02/05/2007.	01/25/2037.
46629E	AH	6	JP Morgan Alt Loan Tr RMBS Ser 2006-A4 C.....			.....	..	.....4	1.A FM.....	231,956	...100.000	255,552	255,552	231,956			.....	.....	2.946	5.190	MON...	627	7,247	01/23/2007.	09/25/2036.
46653Q	AC	9	JP Morgan Mtg Tr RMBS Ser 2021-14 CI A3.....			.....	..	.....4	1.A FE.....	76,788	...99.847	77,068	77,186	76,789		1	.....	.....	2.500	2.547	MON...	161	161	11/23/2021.	05/25/2052.
46654T	BQ	0	JP Morgan Mtg Tr RMBS Ser 2021-15 CI A15.....			.....	..	.....	1.B FE.....	470,398	...99.031	470,398	475,000	470,399			.....	.....	2.500	2.563	MON...	990		12/20/2021.	06/25/2052.
52518R	CD	6	Lehman Structured Sec Corp RMBS Ser 2005.....			.....	..	.....4	6. FM.....	30,507	...199.750	124,595	62,375	30,507			.....	.....	0.492	29.059	MON...	3	645	05/22/2006.	09/26/2045.
542514	GW	8	Long Beach Mtg Loan Tr RMBS Ser 2004-5 C.....			.....	..	.....4	1.A FM.....	13,266	...99.960	14,183	14,188	14,175		57	.....	.....	0.423	1.885	MON...	1	1,039	08/05/2013.	09/25/2034.
55265W	CA	9	Master Seasoned Securities Tr RMBS Ser 2.....			.....	..	.....4	1.A FM.....	59,428	...112.147	64,510	57,522	58,889		(61)	.....	.....	6.500	5.556	MON...	312	3,649	12/09/2004.	08/25/2032.
55275S	AC	4	MASTR Alternative Loans Tr RMBS Ser 2007.....			.....	..	.....4	1.D FM.....	1,535,721	...100.000	1,531,761	1,531,761	1,534,127		592	.....	.....	5.750	5.650	MON...	7,340	88,076	02/07/2007.	10/25/2036.
576434	2D	5	Master Asset Securitization Tr RMBS Ser.....			.....	..	.....4	1.D FM.....	3,025,705	...100.000	3,950,751	3,950,751	3,025,705			.....	.....	6.000	14.506	MON...	19,754	253,897	07/23/2007.	03/25/2036.
576434	A2	0	Master Asset Securitization Tr RMBS Ser.....			.....	..	.....4	6. FM.....	356,954	...100.000	353,419	353,419	353,419		(492)	(534)	.....	5.500	5.346	MON...	1,620	19,373	01/13/2005.	01/25/2035.
576434	J5	4	Master Asset Securitization Tr RMBS Ser.....			.....	..	.....4	1.A FM.....	1,900,247	...101.863	1,901,764	1,866,992	1,861,479		(5,688)	.....	.....	5.500	5.241	MON...	8,557	102,685	02/16/2005.	03/25/2035.
576434	N2	6	Master Asset Securitization Tr RMBS Ser.....			.....	..	.....4	3.B FM.....	3,408,183	...82.417	2,856,916	3,466,408	3,431,987		775	.....	.....	5.500	5.729	MON...	15,888	190,575	03/31/2005.	04/25/2035.
576434	UH	5	Master Asset Securitization Tr RMBS Ser.....			.....	..	.....4	1.A FM.....	1	...100.000	1	1	1		.....	.....	.....	5.143	5.143	MON...			08/10/2004.	08/25/2034.
576434	YM	0	Master Asset Securitization Tr RMBS Ser.....			.....	..	.....4	1.A FM.....	1,877,710	...100.000	1,964,836	1,964,836	1,908,090		(31,561)	.....	.....	6.000	6.922	MON...	9,824	117,374	10/28/2008.	12/25/2034.
57643M	FN	9	Master Asset Securitization Tr RMBS Ser.....			.....	..	.....4	1.A FM.....	493,111	...106.331	540,548	508,362	501,312		129	.....	.....	5.250	5.716	MON...	2,224	26,689	08/24/2004.	07/25/2034.
59166E	AA	3	Metlife Securitization Trust RMBS Ser 20.....			.....	..	.....4	1.A.....	1,521,715	...104.227	1,563,774	1,500,356	1,514,101		(3,293)	.....	.....	3.750	3.284	MON...	4,689	56,262	04/26/2019.	04/25/2058.
59980Y	AB	1	Mill City Mortgage Trust RMBS Ser 2018-4.....			.....	..	.....4	1.A.....	4,548,694	...102.435	4,427,448	4,322,190	4,471,970		(45,794)	.....	.....	3.500	1.595	MON...	12,606	151,277	03/02/2020.	04/25/2066.
59981B	AC	8	Mill City Mortgage Trust RMBS Ser 2019-G.....			.....	..	.....4	1.A.....	2,711,880	...101.341	2,659,481	2,624,282	2,682,322		(25,066)	.....	.....	2.750	0.957	MON...	6,014	72,168	10/20/2020.	07/25/2059.

SCHEDULE D - PART 1

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

E10.77

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	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
59981B	AG	9	Mill City Mortgage Trust RMBS Ser 2019-G.....	.....	.....	4	1.A	11,691,866	102.094	11,914,405	11,670,000	11,674,734	.....	(10,069)	.....	.....	3.000	2.942	MON...	29,175	350,100	10/15/2019.	07/25/2059.
61744C	HP	4	Morgan Stanley Cap I RMBS Ser 2004-NC8 C.....	.....	.....	4	1.A FM.	5,831,725	98.902	6,152,230	6,220,507	5,901,600	.....	(82,286)	.....	.....	1.017	1.770	MON...	875	63,992	11/08/2012.	09/25/2034.
64352V	EF	4	New Century Home Equity Ln Tr RMBS Ser 2.....	.....	.....	4	1.A FM.	623	100.000	623	623	622	.....	.....	.....	.....	4.861	4.884	MON...	3	31	10/07/2003.	11/25/2033.
64828X	AB	9	New Residential Mtg Ln Tr RMBS Ser 2020-.....	.....	.....	4	1.A	10,143,529	103.304	10,299,389	9,970,000	10,087,595	.....	(39,145)	.....	.....	3.000	2.675	MON...	24,925	299,100	02/05/2020.	11/25/2059.
64828Y	AQ	4	New Residential Mtg Ln Tr RMBS Ser 2014-.....	.....	.....	4	1.A FE.	607,943	104.212	617,909	592,935	601,496	.....	(1,700)	.....	.....	3.750	3.402	MON...	1,853	22,235	08/26/2015.	05/25/2054.
64829G	AA	7	New Residential Mtg Ln Tr RMBS Ser 2016-.....	.....	.....	4	1.A FE.	807,259	104.300	806,679	773,422	799,938	.....	(2,706)	.....	.....	3.750	2.871	MON...	2,417	29,003	10/09/2019.	11/25/2035.
64829J	AA	1	New Residential Mtg Ln Tr RMBS Ser 2017-.....	.....	.....	4	1.A	3,610,704	104.518	3,649,389	3,491,633	3,590,379	.....	(4,156)	.....	.....	4.000	3.491	MON...	11,639	139,665	05/29/2019.	02/25/2057.
64829K	BV	1	New Residential Mtg Ln Tr RMBS Ser 2017-.....	.....	.....	4	1.A	1,786,340	105.187	1,810,336	1,721,061	1,769,829	.....	(7,629)	.....	.....	4.000	3.238	MON...	5,737	68,842	05/29/2019.	03/25/2057.
64830B	AQ	0	New Residential Mtg Ln Tr RMBS Ser 2017-.....	.....	.....	4	1.A	864,167	104.637	956,870	914,463	874,766	.....	5,372	.....	.....	3.850	5.463	MON...	2,934	35,200	03/27/2020.	08/27/2057.
64830C	AA	3	New Residential Mtg Ln Tr RMBS Ser 2019-.....	.....	.....	4	1.A	7,397,280	103.250	7,610,220	7,370,694	7,382,479	.....	(9,778)	.....	.....	3.990	3.875	MON...	24,510	294,769	01/09/2019.	09/25/2057.
64830D	AB	9	New Residential Mtg Ln Tr RMBS Ser 2019-.....	.....	.....	4	1.A	1,787,048	104.230	1,742,062	1,671,359	1,759,947	.....	(13,200)	.....	.....	4.250	2.329	MON...	5,919	71,007	02/28/2020.	12/25/2057.
64830E	AC	5	New Residential Mtg Ln Tr RMBS Ser 2019-.....	.....	.....	4	1.A	18,146,685	104.696	18,360,163	17,536,709	17,952,640	.....	(116,315)	.....	.....	3.750	2.869	MON...	54,802	657,593	07/02/2019.	11/25/2058.
64830H	AA	2	New Residential Mtg Ln Tr RMBS Ser 2019-.....	.....	.....	4	1.A	3,937,104	102.713	3,990,392	3,885,004	3,912,499	.....	(12,257)	.....	.....	3.250	2.702	MON...	10,522	126,263	07/31/2019.	02/25/2049.
64830M	AG	8	New Residential Mtg Ln Tr RMBS Ser 2019-.....	.....	.....	4	1.A	11,599,576	102.881	11,620,503	11,295,135	11,454,769	.....	(62,454)	.....	.....	3.500	2.270	MON...	32,944	395,330	10/03/2019.	08/25/2059.
64830W	AD	3	New Residential Mtg Ln Tr RMBS Ser 2019-.....	.....	.....	4	1.A	2,545,209	103.968	2,570,695	2,472,574	2,526,941	.....	(963)	.....	.....	3.500	2.740	MON...	7,212	86,540	08/07/2019.	12/25/2058.
65535V	BZ	0	Nomura Asset Sec Corp RMBS Ser 2003-A3 C.....	.....	.....	4	1.A FM.	160,430	100.000	160,280	160,280	159,854	.....	(11)	.....	.....	5.305	5.293	MON...	709	8,543	09/19/2003.	08/25/2033.
65535V	CN	6	Nomura Asset Sec Corp RMBS Ser 2004-AP1.....	.....	.....	4	1.A FM.	1,747	100.718	1,759	1,747	1,745	.....	.....	.....	.....	4.766	4.747	MON...	7	85	02/05/2004.	03/25/2034.
65535V	DC	9	Nomura Asset Sec Corp RMBS Ser 2004-AP2.....	.....	.....	4	1.A FM.	31,975	98.338	31,693	32,229	32,039	.....	3	.....	.....	5.603	5.724	MON...	150	1,684	06/10/2004.	07/25/2034.
65535V	GH	5	Nomura Asset Sec Corp RMBS Ser 2004-AP3.....	.....	.....	4	1.A FM.	800	100.000	757	757	775	.....	(12)	.....	.....	5.293	3.620	MON...	3	40	06/09/2014.	10/25/2034.
65535V	HH	4	Nomura Asset Sec Corp RMBS Ser 2005-AP1.....	.....	.....	4	1.A FM.	16,285	100.000	16,367	16,367	16,305	.....	7	.....	.....	4.855	4.934	MON...	66	841	05/24/2005.	02/25/2035.
65535V	US	5	Nomura Asset Sec Corp RMBS Ser 2006-AR2.....	.....	.....	4	1.D FM.	858,725	30.382	538,060	1,771,013	538,060	.....	(320,665)	.....	.....	0.302	12.904	MON...	73	22,194	01/18/2007.	04/25/2036.
67575N	BX	0	Ocwen Master Adv Rec Tr LBASS Ser 2020-T.....	.....	.....	4	1.C FE	300,000	100.092	300,275	300,000	300,000	.....	.....	.....	.....	1.774	1.781	MON...	237	5,323	08/12/2020.	08/15/2052.
69357Q	AD	8	Preston Ridge Partners Mtg RMBS Ser 21-R.....	.....	.....	4	2.B FE.	199,999	99.459	198,918	200,000	199,999	.....	.....	.....	.....	2.930	2.948	MON...	98	1,058	10/07/2021.	10/25/2051.
70069F	HV	2	Park Place Securities Inc RMBS Ser 2005-.....	.....	.....	4	1.A FM.	552,498	99.965	640,354	640,577	637,186	.....	4,012	.....	.....	0.793	3.085	MON...	71	5,132	10/29/2013.	05/25/2035.
74160M	BP	6	Prime Mortgage Tr RMBS Ser 2003-2 CI 1A1.....	.....	.....	4	1.A FM.	153,716	100.000	165,064	165,064	159,247	.....	544	.....	.....	5.000	5.695	MON...	688	8,253	03/14/2006.	10/25/2033.
74927U	AW	8	RBSGC Mtg RMBS PTC Ser 2005-A CI 2A1.....	.....	.....	4	3.B FM.	2,755,709	100.532	2,761,737	2,747,125	2,744,381	.....	4,118	.....	.....	5.750	5.714	MON...	13,163	157,929	09/28/2005.	04/25/2035.
74958I	AJ	3	Residential Funding Mtg Sec I RMBS Ser 2.....	.....	.....	4	4.B FM.	725,036	97.021	701,684	723,228	723,566	.....	(84)	.....	.....	6.000	5.927	MON...	3,616	42,683	01/23/2007.	01/25/2037.
75115L	AA	5	Residential Accredit Loans Inc RMBS Ser.....	.....	.....	4	1.D FM.	2,757,560	95.070	3,058,920	3,217,544	2,757,560	.....	.....	.....	.....	0.353	5.237	MON...	158	12,872	08/29/2007.	08/25/2037.
759950	AD	0	Renaissance Acceptance Mtg Crp RMBS Ser.....	.....	.....	4	1.A FM.	1,310,059	99.969	1,309,658	1,310,059	1,310,059	.....	.....	.....	.....	1.678	1.684	MON...	305	14,855	03/06/2002.	06/25/2032.
759950	DP	0	Renaissance Home Equity Ln Tr RMBS Ser 2.....	.....	.....	4	1.A FM.	1,992,937	100.000	1,992,939	1,992,939	1,989,128	.....	(134)	.....	.....	5.657	5.692	MON...	9,395	81,165	09/10/2004.	11/25/2034.
759950	FE	3	Renaissance Home Equity Ln Tr RMBS Ser 2.....	.....	.....	4	1.A FM.	178,472	100.266	203,928	203,387	201,835	.....	43	.....	.....	5.016	6.972	MON...	850	10,202	01/09/2008.	05/25/2035.
760985	2G	5	Residential Asset Mtg Prod Inc RMBS Ser.....	.....	.....	4	1.A FM.	1,238,554	99.271	1,229,524	1,238,554	1,238,554	.....	.....	.....	.....	0.553	0.553	MON...	95	12,553	03/22/2004.	10/25/2031.
76110H	3B	3	Residential Accredit Loans Inc RMBS Ser.....	.....	.....	4	1.D FM.	1,880,290	96.878	2,005,215	2,069,827	1,880,290	.....	.....	.....	.....	5.750	8.893	MON...	9,918	109,055	07/21/2006.	04/25/2035.
76110W	RQ	1	Residential Asset Secs Corp RMBS Ser 200.....	.....	.....	4	1.A FM.	740	100.000	740	740	739	.....	.....	.....	.....	3.870	3.881	MON...	2	29	05/14/2003.	05/25/2033.
76112F	AG	6	Residential Asset Sec Tr RMBS Ser 2006-A.....	.....	.....	4	5.B FM.	1,383,782	52.755	1,038,950	1,969,379	1,383,782	.....	.....	.....	.....	6.000	16.681	MON...	9,847	117,679	04/28/2006.	06/25/2036.
761143	AD	8	Residential Asset Sec Tr RMBS Ser 2007-A.....	.....	.....	4	1.D FM.	3,525,122	56.975	3,876,099	6,803,205	3,525,122	.....	.....	301,877	.....	6.250	26.291	MON...	35,433	372,423	09/30/2009.	09/25/2037.
76114H	AK	1	Residential Asset Sec Tr RMBS Ser 2007-A.....	.....	.....	4	5.B FM.	1,860,721	68.518	1,399,628	2,042,728	1,860,721	.....	.....	.....	.....	6.000	8.711	MON...	10,214	122,362	10/03/2007.	05/25/2037.
762009	BJ	6	Residential Funding Mtg Sec I RMBS Ser 2.....	.....	.....	4	1.D FM.	444,289	98.703	635,870	644,224	444,289	.....	.....	.....	.....	6.000	19.901	MON...	3,221	38,024	09/30/2009.	06/25/2037.
762009	BJ	6	Residential Funding Mtg Sec I RMBS Ser 2.....	.....	.....	4	4.B FM.	856,919	98.703	847,826	858,966	856,514	.....	.....	.....	.....	6.000	6.022	MON...	4,295	50,699	06/07/2007.	06/25/2037.
79548K	ZJ	0	Salomon Bros Mtg Sec VII Inc RMBS Ser 19.....	.....	.....	4	2.B FM.	1,132	100.000	1,122	1,122	1,121	.....	(1)	.....	.....	6.630	6.593	MON...	6	74	03/18/1999.	06/25/2028.

SCHEDULE D - PART 1

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

E10.78

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	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
81744H	AD	5	Sequoia Mortgage Tr RMBS Ser 2007-1 CI 2		4	2.B FM	1,657,809	92.218	1,621,868	1,758,742	1,657,809					2.514	3.839	MON	3,685	51,131	02/23/2007	02/20/2047	
83611P	AP	6	Soundview Home Eq Loan Tr RMBS Ser 2001		4	1.A FM	274,824	100.000	271,518	271,518	271,603		(310)			6.500	6.420	MON	1,471	17,649	06/15/2001	03/25/2030	
84751P	LP	2	Specialty Underw & Residen Fin RMBS Ser		4	2.B FM	1,796,519	49.335	1,335,695	2,707,393	1,335,695	(460,824)				5.850	11.663	MON	13,199	40,991	03/22/2006	02/25/2037	
863576	AC	8	Structured Asset Sec Corp RMBS Ser 2005		4	5.B FM	798,792	74.565	591,253	792,938	793,321		(805)			5.750	5.643	MON	3,800	45,559	03/10/2005	04/25/2035	
863579	CD	8	Structured Adj Rate Mtg Ln RMBS Ser 2004		4	1.A FM	143,671	100.000	142,446	142,446	143,117		157			2.411	2.241	MON	286	3,577	10/23/2004	10/25/2034	
863579	VS	4	Structured Adj Rate Mtg Ln RMBS Ser 2005		4	1.D FM	3,031,722	99.972	3,877,627	3,878,720	3,031,722					2.631	5.316	MON	8,504	110,627	08/15/2005	08/25/2035	
86359B	JU	6	Structured Asset Sec Corp RMBS Ser 2004		4	1.A FM	131	100.000	131	131	131					5.130	5.153	MON	1	7	02/20/2004	03/25/2034	
86359B	WR	8	Structured Asset Sec Corp RMBS Ser 2004		4	1.A FM	289,502	100.000	287,614	287,614	287,680		(33)			2.646	2.578	MON	634	8,291	09/23/2004	07/25/2034	
86359B	XL	0	Structured Asset Sec Corp RMBS Ser 2004		4	1.A FM	2,577	100.000	2,636	2,636	2,583		(3)			5.440	6.144	MON	12	142	07/20/2011	08/25/2034	
86361Q	AG	9	Structured Adj Mtg Rt Ln RMBS Ser 2006-1		4	1.D FM	4,403,265	100.000	6,336,510	6,336,510	4,403,265					2.705	7.086	MON	14,285	175,323	10/25/2006	11/25/2036	
86363A	AA	5	Structured Asset Sec Corp RMBS Ser 2006		4	6. FM	921,329	10.190	730,856	7,172,285	730,856	(190,474)				0.443	29.020	MON	441	50,013	01/19/2007	01/25/2037	
89173U	AA	5	Towd Point Mortgage Tr RMBS Ser 2017-4 C		4	1.A	12,507,966	101.318	12,212,169	12,053,295	12,366,224		(133,453)			2.750	0.945	MON	27,622	331,465	10/22/2020	06/25/2057	
89175M	AB	9	Towd Point Mortgage Tr RMBS Ser 2018-3 C		4	1.A	1,409,069	104.767	1,358,831	1,297,000	1,379,964		(21,734)			3.620	2.211	MON	3,912	47,407	03/11/2020	05/25/2058	
89175V	AA	1	Towd Point Mortgage Tr RMBS Ser 2018-2 C		4	1.A	43,542	102.183	41,657	40,767	42,520		(796)			3.250	(0.115)	MON	110	1,325	07/29/2020	03/25/2058	
89175V	AB	9	Towd Point Mortgage Tr RMBS Ser 2018-2 C		4	1.A	6,552,359	103.121	6,341,942	6,150,000	6,402,668		(100,427)			3.276	1.833	MON	16,790	205,230	03/09/2020	03/25/2058	
89176L	AC	8	Towd Point Mortgage Tr RMBS Ser 2018-6 C		4	1.A	691,025	104.319	667,641	640,000	675,460		(9,495)			3.750	2.298	MON	2,000	24,000	02/13/2020	03/25/2058	
89176V	AK	8	Towd Point Mortgage Tr RMBS Ser 2018-5 C		4	1.A	6,640,824	101.540	6,427,540	6,330,051	6,522,174		(107,588)			3.250	0.350	MON	17,144	205,727	10/15/2020	07/25/2058	
89176V	AL	6	Towd Point Mortgage Trust RMBS Ser 2018		4	1.A	15,983,789	103.832	15,173,764	14,613,750	15,636,164		(330,930)			3.250	0.937	MON	39,579	474,947	12/04/2020	07/25/2058	
89177B	AA	3	Towd Point Mortgage Tr RMBS Ser 2019-1 C		4	1.A	7,756,391	104.122	8,125,591	7,803,921	7,770,268		8,288			3.678	3.829	MON	23,917	290,222	01/24/2019	03/25/2058	
89177B	AB	1	Towd Point Mortgage Tr RMBS Ser 2019-1 C		4	1.A	25,415,498	106.718	28,184,277	26,410,000	25,634,459		166,403			3.678	4.341	MON	80,940	982,176	04/17/2020	03/25/2058	
89177L	AD	5	Towd Point Mortgage Tr RMBS Ser 2019-3 C		4	1.A	23,217,750	106.056	21,887,879	20,638,000	22,651,227		(467,407)			4.000	1.763	MON	68,793	825,520	08/25/2020	02/25/2059	
89178B	AA	2	Towd Point Mortgage Tr RMBS Ser 2019-4 C		4	1.A	7,178,960	102.001	6,887,831	6,752,696	7,067,603		(89,094)			2.900	0.143	MON	16,319	195,829	09/10/2020	07/25/2059	
89612L	AA	4	Tricon American Homes RMBS Ser 2019-SFR1		4	1.A FE	3,886,252	101.864	3,958,847	3,886,393	3,884,015		(1,339)			2.750	2.733	MON	8,906	107,583	09/01/2021	03/17/2038	
89612L	AB	2	Tricon American Homes RMBS Ser 2019-SFR1		4	1.B FE	1,309,946	100.963	1,322,614	1,310,000	1,309,353		(265)			2.999	2.994	MON	3,274	39,287	09/16/2019	03/17/2038	
89613J	AA	8	Tricon American Homes RMBS Ser 2020-SFR2		4	1.A FE	2,580,404	95.767	2,471,240	2,580,466	2,580,075		(297)			1.482	1.469	MON	3,187	40,473	10/27/2020	11/17/2027	
89613J	AC	4	Tricon American Homes RMBS Ser 2020-SFR2		4	1.D FE	1,690,949	95.420	1,613,545	1,691,000	1,695,458		4,655			1.832	1.777	MON	2,582	32,786	10/27/2020	11/17/2027	
92837K	AA	9	Visio RMBS Ser 2020-1 CI A1		4	1.A FE	1,612,354	99.772	1,608,708	1,612,378	1,611,595		(534)			1.545	1.483	MON	2,076	24,911	07/24/2020	08/25/2055	
92837M	AA	5	Visio RMBS Ser 2020-1R CI A1		4	1.A FE	1,180,426	99.197	1,170,952	1,180,429	1,179,840		(570)			1.312	1.231	MON	1,291	15,487	11/20/2020	11/25/2055	
92922F	EB	0	Washington Mutual Mtg RMBS Ser 2003-AR10		4	1.A FM	1,341,492	101.278	1,378,992	1,361,596	1,351,708		129			2.493	2.710	MON	2,828	34,590	03/10/2005	10/25/2033	
92922F	RF	7	Washington Mutual Mtg RMBS Ser 2004-CB1		4	1.A FM	744,145	100.000	779,210	779,210	757,619		(15,924)			5.500	6.319	MON	3,571	42,850	05/21/2004	06/25/2034	
92926U	AD	3	Washington Mutual Mtg RMBS Ser 2007-HY2		4	2.B FM	1,400,267	94.801	1,404,416	1,481,434	1,400,267					2.809	4.421	MON	3,468	43,423	03/19/2007	11/25/2036	
933634	AJ	6	Washington Mtg PTC RMBS Ser 2007-HY3 CI		4	1.D FM	2,416,798	95.430	2,772,160	2,904,930	2,416,798					2.833	7.513	MON	6,858	85,438	06/07/2012	03/25/2037	
93363P	AA	8	Washington Mutual Mtg RMBS Ser 2006-AR14		4	1.D FM	319,583	96.734	336,907	348,282	319,583					2.559	4.530	MON	743	8,970	01/18/2007	11/25/2036	
939336	2H	5	Washington Mutual MSC Mtg PT RMBS Ser 20		4	3.B FM	3,480,477	97.896	3,383,454	3,456,172	3,458,213		(13,588)			5.500	5.247	MON	15,841	186,454	02/01/2005	03/25/2035	
939336	2U	6	Washington Mutual MSC Mtg PT RMBS Ser 20		4	5.B FM	609,144	99.689	601,983	603,861	603,832		345			5.500	5.351	MON	2,768	30,637	02/24/2005	03/25/2035	
939336	3H	4	Washington Mutual MSC Mtg PT RMBS Ser 20		4	4.B FM	5,546,026	95.797	5,316,951	5,550,209	5,546,026					5.500	5.494	MON	25,438	304,691	03/07/2005	04/25/2035	
939336	4Y	6	Washington Mutual MSC Mtg PT RMBS Ser 20		4	3.B FM	6,083,989	95.317	5,845,350	6,132,569	6,083,989					5.500	5.651	MON	28,108	331,282	04/15/2005	05/25/2035	
939336	6F	5	Washington Mutual MSC Mtg PT RMBS Ser 20		4	3.B FM	3,625,907	97.542	3,524,710	3,613,520	3,619,232		(104)			5.500	5.374	MON	16,562	198,640	05/24/2005	06/25/2035	
939336	6U	2	Washington Mutual MSC Mtg PT RMBS Ser 20		4	3.B FM	976,747	97.852	953,229	974,159	973,351		450			5.500	5.486	MON	4,465	53,534	08/24/2005	06/25/2035	

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	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost			Rate Used to Obtain Fair Value	Fair Value												Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
939344	AR	8	Washington Mutual Alt Ln Tr RMBS Ser 200.....	.....	..	.....4	1.D FM.....	.....	852,349	82.435	892,764	1,082,987	852,349	.....	.....	.....	.....	.....5.915	13.258	MON...	5,338	46,647	04/21/2006.	05/25/2036.
93934F	BQ	4	Washington Mutual MSC Mtg PT RMBS Ser 20.....	.....	..	.....4	1.D FM.....	.....	1,177,737	100.000	1,323,413	1,323,413	1,177,737	.....	.....	.....	.....	.....5.500	8.708	MON...	6,066	72,636	10/13/2005.	08/25/2035.
93934F	CM	2	Washington Mutual MSC Mtg PT RMBS Ser 20.....	.....	..	.....4	2.B FM.....	.....	170,637	100.000	169,262	169,262	169,881	.....	.....(73)	.....	.....	.....5.500	5.281	MON...	776	9,291	10/13/2005.	10/25/2035.
93934F	HW	5	Washington Mutual MSC Mtg PT RMBS Ser 20.....	.....	..	.....4	4.B FM.....	.....	359,880	88.390	322,380	364,724	361,005	.....	.....95	.....	.....	.....5.750	6.060	MON...	1,748	20,721	07/10/2006.	01/25/2036.
93934F	KZ	4	Washington Mutual MSC Mtg PT RMBS Ser 20.....	.....	..	.....4	1.D FM.....	.....	3,100,808	100.000	3,703,564	3,703,564	3,100,808	.....	.....	.....	.....	.....5.750	10.802	MON...	17,746	211,727	10/02/2007.	02/25/2036.
93935G	AG	4	Washington Mutual Alt Ln Tr RMBS Ser 200.....	.....	..	.....4	1.D FM.....	.....	467,414	98.619	477,676	484,366	467,232	.....	.....	.....	.....	.....6.984	7.279	MON...	2,819	33,791	09/30/2009.	11/25/2034.
93935H	AJ	6	Washington Mutual Alt Ln Tr RMBS Ser 200.....	.....	..	.....4	1.D FM.....	.....	3,553,124	34.372	2,764,059	8,041,507	3,553,124	.....	.....	.....241,354	.....	.....4.142	37.100	MON...	27,754	139,673	11/29/2006.	09/25/2036.
94980G	AK	7	Wells Fargo Home Equity Tr RMBS Ser 2004.....	.....	..	.....4	1.A FM.....	.....	31,558	100.000	32,313	32,313	31,996	.....	.....110	.....	.....	.....4.980	5.309	MON...	134	1,600	12/18/2008.	04/25/2034.
3399999. Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities.....									511,445,554	XXX	515,707,784	584,946,248	507,459,662	(1,515,013)	(1,809,466)	2,245,077	0	XXX	XXX	XXX	1,668,424	20,130,891	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																								
05491U	BD	9	Barclays Commercial Mtg Sec CMBS Ser 201.....	.....	..	.....4	1.A .....	.....	10,136,045	113.653	11,024,360	9,700,000	10,018,822	.....	.....(42,205)	.....	.....	.....4.314	3.771	MON...	34,872	418,458	04/03/2019.	12/15/2051.
05492J	AW	2	Barclays Commercial Mtg Sec CMBS Ser 201.....	CF..	..	4	1.A .....	.....	50,577,683	106.129	51,664,658	48,681,000	50,235,455	.....	.....(186,849)	.....	.....	.....3.063	2.602	MON...	124,258	1,491,099	04/03/2020.	11/15/2052.
05538U	AA	1	BB-UBS Trust CMBS Ser 2012-SHOW CI A.....	CF..	..	4	1.A FM.....	.....	25,749,670	103.614	25,903,475	25,000,000	25,197,284	.....	.....(68,457)	.....	.....	.....3.430	3.146	MON...	71,463	857,550	11/01/2012.	11/05/2036.
05550M	AU	8	Barclays Comm Mtg Sec Tr CMBS Ser 2019-C.....	.....	..	.....4	1.A .....	.....	13,435,242	109.469	14,279,071	13,044,000	13,340,081	.....	.....(38,159)	.....	.....	.....3.583	3.230	MON...	38,947	467,367	05/17/2019.	05/15/2052.
05604F	AA	3	Bway Mortgage Trust CMBS Ser 2013-1515 C.....	.....	..	.....4	1.A .....	.....	836,337	101.863	821,744	806,715	827,059	.....	.....(6,563)	.....	.....	.....2.809	1.213	MON...	1,889	22,663	07/29/2020.	03/10/2033.
056083	AG	3	BXP Trust CMBS Ser 2017 CI GM B.....	.....	..	.....4	1.A .....	.....	116,183	104.994	115,494	110,000	116,109	.....	.....(75)	.....	.....	.....3.425	2.328	MON...	314	.....	12/02/2021.	06/13/2039.
065403	BC	0	BANK CMBS Ser 2019-BN17 CI A4.....	.....	..	.....4	1.A .....	.....	3,604,713	110.434	3,865,187	3,500,000	3,577,991	.....	.....(10,027)	.....	.....	.....3.714	3.366	MON...	10,833	129,990	03/21/2019.	04/15/2052.
065405	AE	2	BANK CMBS Ser 2019-BN16 CI A4.....	CF..	..	4	1.A .....	.....	31,612,153	112.209	32,899,532	29,320,000	31,130,348	.....	.....(239,597)	.....	.....	.....4.005	3.008	MON...	97,856	1,174,266	03/09/2020.	02/15/2052.
06540C	BF	3	BANK CMBS Ser 2021-BN35 CI A5.....	.....	..	.....	1.A .....	.....	13,389,589	100.831	13,108,043	13,000,000	13,375,280	.....	.....(14,310)	.....	.....	.....2.285	1.951	MON...	24,754	99,017	07/28/2021.	07/15/2031.
06540T	AD	2	BANK CMBS Ser 2018-BN11 A3.....	.....	..	.....4	1.A .....	.....	12,359,604	111.623	13,394,772	12,000,000	12,235,036	.....	.....(35,522)	.....	.....	.....4.046	3.695	MON...	40,460	485,520	04/13/2018.	03/15/2061.
06540V	BB	0	BANK CMBS Ser 2019-BN24 CI A3.....	CF..	..	4	1.A .....	.....	34,740,576	106.103	35,045,722	33,030,000	34,430,924	.....	.....(165,098)	.....	.....	.....2.960	2.364	MON...	81,474	977,688	03/09/2020.	11/15/2062.
06540W	BD	4	BANK CMBS Ser 2019-BN19 CI A3.....	.....	..	.....4	1.A .....	.....	29,453,509	107.234	29,991,910	27,968,605	29,170,719	.....	.....(149,948)	.....	.....	.....3.183	2.542	MON...	74,187	890,241	04/07/2020.	08/15/2061.
06541A	BG	4	Bank CMBS Ser 2021-BN31 CI A4.....	.....	..	.....	1.A .....	.....	1,498,539	98.983	1,440,197	1,455,000	1,494,820	.....	.....(3,719)	.....	.....	.....2.036	1.704	MON...	2,469	24,687	01/28/2021.	02/15/2054.
06541R	BB	8	BANK CMBS Ser 2019-BN23 CI A3.....	CF..	..	4	1.A .....	.....	33,816,368	105.717	33,248,028	31,450,000	33,521,210	.....	.....(249,163)	.....	.....	.....2.920	1.996	MON...	76,528	918,340	12/21/2020.	11/15/2029.
06541R	BE	2	BANK CMBS Ser 2019-BN23 CI AS.....	.....	..	.....4	1.A .....	.....	5,954,402	105.908	6,122,536	5,781,000	5,921,023	.....	.....(16,456)	.....	.....	.....3.203	2.858	MON...	15,430	185,165	11/21/2019.	11/15/2029.
06541T	AY	5	BANK CMBS Ser 2020-BN29 CI A1.....	.....	..	.....4	1.A .....	.....	246,058	98.765	243,021	246,059	246,047	.....	.....(10)	.....	.....	.....0.549	0.541	MON...	113	1,351	11/20/2020.	11/15/2053.
06541U	BW	5	BANK CMBS Ser 2020-BN30 CI A4.....	.....	..	.....4	1.A .....	.....	10,299,810	98.144	9,814,370	10,000,000	10,269,196	.....	.....(29,872)	.....	.....	.....1.925	1.585	MON...	16,042	192,500	12/11/2020.	12/10/2053.
06541W	AX	0	BANK CMBS Ser 2017-BNK5 CI A5.....	.....	..	.....4	1.A .....	.....	2,149,984	107.624	2,367,737	2,200,000	2,167,208	.....	.....4,901	.....	.....	.....3.390	3.695	MON...	6,215	74,580	04/19/2018.	06/15/2060.
06542B	BH	9	Bank CMBS Ser 2021-BN32 CI A5.....	.....	..	.....	1.A .....	.....	8,581,643	103.852	8,652,982	8,332,000	8,563,502	.....	.....(18,142)	.....	.....	.....2.643	2.302	MON...	18,351	165,161	03/16/2021.	03/15/2031.
08160B	AD	6	Benchmark Mortgage Trust CMBS 2018-B5 CI.....	.....	..	.....4	1.A .....	.....	2,843,057	112.827	2,989,913	2,650,000	2,790,870	.....	.....(19,595)	.....	.....	.....4.208	3.298	MON...	9,292	111,501	04/03/2019.	07/15/2051.
08160B	AH	7	Benchmark Mortgage Trust CMBS 2018-B5 CI.....	.....	..	.....4	1.A .....	.....	3,141,494	112.453	3,429,823	3,050,000	3,112,864	.....	.....(8,925)	.....	.....	.....4.419	4.064	MON...	11,231	134,776	07/27/2018.	07/15/2051.
08160K	AE	4	Benchmark Mortgage Trust CMBS Ser 2019-B.....	.....	..	.....4	1.A .....	.....	62,479,222	105.665	63,134,778	59,750,000	61,984,249	.....	.....(266,179)	.....	.....	.....2.928	2.397	MON...	145,790	1,749,480	04/02/2020.	12/15/2072.
08161C	AE	1	Benchmark Mortgage Trust CMBS 2018-B2 CI.....	.....	..	.....4	1.A .....	.....	514,998	110.246	551,230	500,000	509,452	.....	.....(1,515)	.....	.....	.....3.882	3.527	MON...	1,617	19,410	02/09/2018.	02/15/2051.
08161H	AF	7	Benchmark Mortgage Trust CMBS 2018-B4 CI.....	.....	..	.....4	1.A .....	.....	11,741,148	112.042	12,772,777	11,400,000	11,629,240	.....	.....(33,774)	.....	.....	.....4.121	3.767	MON...	39,150	469,794	06/28/2018.	07/15/2051.
08161H	AH	3	Benchmark Mortgage Trust CMBS 2018-B4 CI.....	.....	..	.....4	1.A .....	.....	11,741,964	111.726	12,736,787	11,400,000	11,631,391	.....	.....(33,445)	.....	.....	.....4.311	3.957	MON...	40,955	491,454	06/28/2018.	07/15/2051.
08162B	BE	1	Benchmark Mtg Tr CMBS Ser 2019-B11 CI A5.....	CF..	..	4	1.A .....	.....	9,987,500	109.491	10,949,140	10,000,000	9,987,278	.....	.....(126)	.....	.....	.....3.542	3.567	MON...	29,518	354,210	03/19/2020.	05/15/2052.
08162B	BJ	0	Benchmark Mtg Tr CMBS Ser 2019-B11 CI AS.....	.....	..	.....4	1.A .....	.....	5,759,730	108.996	6,095,056	5,592,000	5,720,142	.....	.....(16,000)	.....	.....	.....3.784	3.434	MON...	17,633	211,601	05/22/2019.	05/15/2052.
08162C	AF	7	Benchmark Mtg Tr CMBS Ser 2018-B6 CI AS.....	.....	..	.....4	1.A .....	.....	2,652,197	112.804	2,904,690	2,575,000	2,629,466	.....	.....(7,361)	.....	.....	.....4.441	4.093	MON...	9,530	114,356	09/20/2018.	11/10/2051.
08162C	AG	5	Benchmark Mtg Tr CMBS Ser 2018-B6 CI B.....		..	4	1.A		721,647	112.762	789,334	700,000	715,339		(2,048)			4.607	4.248	MON...	2,687	32,743	09/20/2018.	11/10/2051.
08162F	AE	3	Benchmark Mtg Tr CM																					

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

E10.80

1			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						NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
08162F	AG	8			4	1.A	8,208,014	107.034	8,529,555	7,969,000	8,154,510		(22,789)			3.419	3.072	MON	22,704	272,444	07/19/2019	08/15/2052
08162L	AC	4			4	1.A	35,433,398	103.734	36,306,725	35,000,000	35,357,975		(43,960)			2.687	2.544	MON	78,359	940,310	04/06/2020	09/15/2043
08162R	AD	9				1.A	12,874,203	99.210	12,401,288	12,500,000	12,843,055		(31,148)			2.070	1.738	MON	21,563	215,625	01/29/2021	02/15/2054
08162T	BB	8			4	1.A	13,635,306	115.044	15,230,662	13,239,000	13,521,836		(38,292)			4.510	4.155	MON	49,757	597,079	11/09/2018	11/15/2051
08162U	AW	0			4	1.A	5,444,568	113.309	5,989,530	5,286,000	5,399,460		(15,562)			4.232	3.873	MON	18,641	223,688	12/10/2018	01/15/2052
08162V	AE	8			4	1.A	13,729,975	110.466	14,692,018	13,300,000	13,620,527		(41,346)			3.717	3.339	MON	41,197	494,361	03/29/2019	03/15/2062
08162V	AG	3			4	1.A	1,235,974	110.370	1,324,444	1,200,000	1,226,903		(3,435)			3.979	3.628	MON	3,979	47,748	03/21/2019	03/15/2062
08162W	AY	2			4	1.A	360,599	99.097	357,347	360,605	360,576		(17)			0.628	0.619	MON	189	2,265	09/21/2020	09/15/2053
08162W	BC	9			4	1.A	2,368,895	97.688	2,246,831	2,300,000	2,359,991		(7,120)			1.850	1.502	MON	3,546	42,550	09/21/2020	09/15/2053
08163A	AA	1			4	1.A	753,597	99.518	749,965	753,600	753,530		(60)			0.875	0.861	MON	549	6,594	07/23/2020	07/15/2053
08163B	BA	8			4	1.A	12,874,120	98.440	12,304,975	12,500,000	12,837,335		(37,363)			1.973	1.632	MON	20,552	246,625	12/18/2020	01/15/2054
12515B	AE	8			4	1.A	18,575,677	105.115	18,957,490	18,035,000	18,507,468		(58,289)			2.912	2.529	MON	43,765	525,179	08/09/2019	08/15/2057
12529M	AF	5	CF		4	1.A	23,040,995	110.679	24,758,803	22,370,000	22,873,405		(64,572)			3.786	3.434	MON	70,572	846,861	04/16/2019	05/15/2052
12529T	AX	1	CF		4	1.A	25,543,943	105.876	26,257,248	24,800,000	25,402,189		(70,758)			3.006	2.663	MON	62,114	745,364	12/09/2019	01/15/2053
12593Q	BD	1	CF		4	1.A	19,898,752	104.555	20,599,315	19,701,818	19,742,387		(15,841)			3.359	3.215	MON	55,149	679,733	09/28/2015	10/10/2048
12597N	AS	2			4	1.A	51,499,650	102.115	51,057,550	50,000,000	51,247,516		(145,042)			2.561	2.220	MON	106,700	1,280,400	03/11/2020	03/15/2053
12625E	AC	3	CF		4	1.A	19,880,165	101.121	20,224,100	20,000,000	19,966,939		11,158			2.987	3.065	MON	49,780	605,669	04/04/2013	04/12/2035
12635Q	BG	4	CF		4	1.A	24,719,131	106.238	25,497,072	24,000,000	24,283,621		(76,605)			3.612	3.268	MON	72,240	866,880	10/20/2015	10/10/2048
12652U	AU	3	CF		4	1.A	38,193,974	110.296	41,030,038	37,200,000	37,861,323		(107,483)			4.033	3.699	MON	125,026	1,500,313	04/10/2019	04/15/2051
12654Y	AA	7				1.A	1,754,006	103.832	1,731,911	1,668,000	1,746,483		(7,523)			2.865	2.210	MON	3,982	35,841	03/04/2021	11/13/2039
12655T	BM	0	CF		4	1.A	33,680,738	105.494	34,496,440	32,700,000	33,491,025		(93,663)			2.950	2.608	MON	80,388	964,650	11/19/2019	08/15/2057
17326C	AZ	7			4	1.A	5,561,827	107.652	5,813,219	5,400,000	5,494,182		(16,403)			3.458	3.111	MON	15,561	186,732	08/15/2017	08/15/2027
17327F	AD	8			4	1.A	4,119,894	110.973	4,438,916	4,000,000	4,077,475		(11,792)			4.009	3.662	MON	13,363	160,360	03/08/2018	03/10/2051
17328F	AW	5			4	1.A	29,510,448	104.846	29,042,231	27,700,000	29,169,974		(180,908)			2.869	2.105	MON	66,219	794,630	03/09/2020	08/10/2056
17328H	BD	2	CF		4	1.A	55,950,093	106.154	56,898,598	53,600,000	55,519,789		(230,124)			3.038	2.524	MON	135,697	1,628,368	04/03/2020	11/10/2052
17328R	AZ	2			4	1.A	11,741,408	103.913	11,846,128	11,400,000	11,681,480		(32,767)			2.717	2.377	MON	25,812	309,738	02/13/2020	01/15/2053
22945D	AG	8			4	1.A	25,033,212	111.483	27,034,700	24,250,000	24,823,764		(77,056)			4.053	3.665	MON	81,902	982,828	04/04/2019	03/15/2052
233063	AC	0			4	1.A	126,080	99.369	125,286	126,082	126,069		(8)			0.800	0.789	MON	84	1,009	08/20/2020	09/15/2053
23312L	AS	7			4	1.A	9,633,984	105.342	10,534,190	10,000,000	9,778,482		47,550			3.276	3.874	MON	27,300	327,600	10/30/2018	05/10/2049
36197X	AL	8	CF		4	1.A	3,345,443	100.840	3,275,482	3,248,200	3,252,580		(7,422)			2.678	2.231	MON	7,249	86,987	05/16/2013	06/10/2046
36250S	AE	9			4	1.A	7,919,578	112.408	8,565,505	7,620,000	7,830,217		(29,818)			4.155	3.680	MON	26,384	316,611	04/04/2019	07/10/2051
36252H	AE	1			4	1.A	5,032,298	104.710	5,166,476	4,934,104	4,980,650		(18,942)			3.467	3.043	MON	14,255	171,065	04/24/2019	03/10/2050
36257H	BP	0			4	1.A	4,397,925	106.845	4,562,273	4,270,000	4,368,367		(12,202)			3.160	2.820	MON	11,244	134,932	06/26/2019	07/10/2052
44217N	AJ	5			4	1.A	35,349,997	101.809	35,633,150	35,000,000	35,115,749		(37,816)			3.186	3.085	MON	92,925	1,115,104	03/19/2015	03/05/2037
46361T	AC	6	CF		4	1.A	22,334,126	102.407	22,391,247	21,865,000	21,962,557		(76,062)			3.173	2.824	MON	40,472	703,449	10/28/2020	05/15/2048
46361T	AG	7			4	1.A	9,937,950	102.232	10,223,190	10,000,000	9,986,524		6,354			3.173	3.263	MON	18,510	321,724	05/07/2013	05/15/2048
46361T	AJ	1			4	1.A	3,860,016	102.170	4,086,780	4,000,000	3,976,209		15,382			3.173	3.612	MON	7,404	128,689	05/07/2013	05/15/2048
46591A	BA	2			4	1.A	11,123,994	112.344	12,133,120	10,800,000	11,015,864		(31,999)			4.211	3.856	MON	37,895	454,745	05/23/2018	06/15/2051
46640J	AS	6			4	1.A	566,410	101.778	557,953	548,208	549,477		(1,595)			3.414	2.842	MON	1,560	18,714	04/14/2014	01/15/2046
46868R	AA	2			4	1.A	13,889,667	102.677	14,374,738	14,000,000	13,908,114		8,812			2.766	2.863	MON	32,270	387,240	11/07/2019	10/14/2039

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

E10.81

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	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
48128Y	AW	1	JP Morgan Chase Comm Mtg Secs CMBS Ser 2.....	CF..		4	1.A	12,153,988	...112.160	13,234,880	11,800,000	12,058,494	.....	.....(33,842)	.....	.....	.....4.029	3.681	MON...	39,619	475,434	02/15/2019.	03/10/2052.
61691Q	AE	8	Morgan Stanley Capital I Tr CMBS Ser 201.....	.....		.....4	1.A	10,608,320	...113.751	11,716,322	10,300,000	10,516,069	.....	.....(30,207)	.....	.....	.....4.407	4.050	MON...	37,827	453,921	10/12/2018.	10/23/2051.
61691U	BE	8	Morgan Stanley Capital I Tr CMBS Ser 201.....	CF..		4	1.A	18,661,223	...106.929	18,681,601	17,471,000	18,443,195	.....	.....(115,053)	.....	.....	.....3.127	2.340	MON...	45,527	546,318	03/10/2020.	11/15/2029.
61756U	AH	4	Morgan Stanley Cap I CMBS Ser 2007-IQ16.....	.....		.....4	1.D FM.....	192,611	...31.375	83,197	265,169	83,197	(109,414)	.....	.....	.....	.....6.261	31.770	MON...	1,384	31,481	11/16/2007.	12/12/2049.
61761Q	AC	7	Morgan Stanley BAML Tr CMBS Ser 2013-C8.....	CF..		4	1.A	2,485,417	...100.814	2,423,648	2,404,091	2,406,669	.....	.....(6,160)	.....	.....	.....2.699	2.196	MON...	5,407	90,977	02/21/2013.	12/15/2048.
61762T	AC	0	Morgan Stanley BAML Tr CMBS Ser 2013-C11.....	.....		.....4	1.A	7,350,300	...102.226	7,295,284	7,136,427	7,148,425	.....	.....(16,908)	.....	.....	.....3.845	3.387	MON...	22,866	274,396	08/01/2013.	08/15/2046.
61763B	AS	3	Morgan Stanley BAML Tr CMBS Ser 2013-C13.....	.....		.....4	1.A	3,296,572	...102.073	3,266,920	3,200,578	3,208,158	.....	.....(7,568)	.....	.....	.....3.557	3.099	MON...	9,487	113,845	11/26/2013.	11/15/2046.
61766L	BS	7	Morgan Stanley BAML Tr CMBS Ser 2016-C28.....	.....		.....4	1.A	1,728,125	...106.212	1,858,717	1,750,000	1,735,989	.....	.....2,672	.....	.....	.....3.544	3.753	MON...	5,168	62,020	12/06/2018.	01/15/2049.
61771M	AW	0	Morgan Stanley Capital I Tr CMBS Ser 201.....	.....		.....4	1.A	3,913,188	...107.488	4,057,657	3,775,000	3,883,801	.....	.....(13,433)	.....	.....	.....3.261	2.832	MON...	10,259	123,103	12/12/2019.	07/15/2052.
63874T	AA	5	Natisis Comm Mtg Sec CMBS Ser 2019-LVL C.....	.....		.....4	1.A FE.....	1,555,294	...109.856	1,658,827	1,510,000	1,543,100	.....	.....(4,669)	.....	.....	.....3.885	3.514	MON...	4,889	58,664	04/12/2019.	08/15/2038.
74824D	AA	8	Queens Center Mtg Tr CMBS Ser 2013-QCA C.....	CF..		4	1.A	20,498,260	...103.133	20,626,560	20,000,000	20,130,724	.....	.....(46,278)	.....	.....	.....3.275	3.036	MON...	54,583	655,000	01/10/2013.	01/11/2037.
78449R	AA	3	SLG Office Trust CMBS Ser 2021-OVA CI A.....	.....		.....4	1.A	10,091,932	...102.602	10,052,964	9,798,000	10,077,861	.....	.....(14,071)	.....	.....	.....2.585	2.251	MON...	21,110	126,659	06/15/2021.	07/15/2041.
90269P	AA	9	UBS-BofA Merrill Lynch Tr CMBS Ser 2012.....	CF..		4	1.A FM.....	27,827,150	...100.277	27,074,736	27,000,000	27,019,309	.....	.....(97,472)	.....	.....	.....3.663	3.313	MON...	82,418	989,010	07/18/2012.	06/10/2030.
90269P	AG	6	UBS-BofA Merrill Lynch Tr CMBS Ser 2012.....	.....		.....4	3.B FM.....	5,340,625	...99.010	4,950,515	5,000,000	5,013,155	.....	.....(40,596)	.....	.....	.....4.163	3.347	MON...	17,346	208,150	10/11/2012.	06/10/2030.
90270R	BF	0	UBS-Barclays Comm Mort Tr CMBS Ser 2012.....	.....		.....4	1.A FM.....	483,011	...100.349	507,119	505,357	504,184	.....	.....1,702	.....	.....	.....2.459	3.213	MON...	1,036	13,518	08/16/2013.	12/10/2045.
90276F	AW	4	UBS Commercial Mtg Tr CMBS Ser 2018-C10.....	.....		.....4	1.A	9,369,554	...112.153	10,149,801	9,050,000	9,267,966	.....	.....(31,986)	.....	.....	.....4.313	3.885	MON...	32,530	390,363	03/20/2019.	05/15/2051.
90276R	BE	7	UBS Commercial Mtg Tr CMBS Ser 2017-C4 C.....	.....		.....4	1.A	3,061,008	...107.624	3,336,335	3,100,000	3,073,278	.....	.....3,494	.....	.....	.....3.563	3.733	MON...	9,204	110,453	04/19/2018.	10/15/2050.
90276V	AE	9	UBS Commercial Mtg Tr CMBS Ser 2018-C8 C.....	.....		.....4	1.A	3,398,777	...110.405	3,643,362	3,300,000	3,362,869	.....	.....(9,824)	.....	.....	.....3.983	3.632	MON...	10,953	131,439	02/12/2018.	02/15/2051.
90276Y	AE	3	UBS Commercial Mtg Tr CMBS Ser 2019-C16.....	.....		.....4	1.A	2,832,479	...109.526	3,011,960	2,750,000	2,811,356	.....	.....(8,014)	.....	.....	.....3.605	3.253	MON...	8,261	99,132	03/27/2019.	04/15/2052.
90278K	BA	8	UBS Commercial Mtg Tr CMBS Ser 2018-C14.....	.....		.....4	1.A	21,217,897	...113.838	23,450,607	20,600,000	21,043,132	.....	.....(59,629)	.....	.....	.....4.448	4.092	MON...	76,357	916,288	11/28/2018.	12/15/2051.
90278P	BA	7	UBS Commercial Mtg Tr CMBS Ser 2019-C18.....	CF..		4	1.A	11,175,381	...106.074	11,509,007	10,850,000	11,113,433	.....	.....(30,927)	.....	.....	.....3.035	2.693	MON...	27,443	329,319	12/11/2019.	12/15/2052.
90291J	AW	7	UBS Commerical Mtg Tr CMBS 2018-C9 CI A4.....	.....		.....4	1.A	18,866,683	...111.594	20,332,372	18,220,000	18,651,611	.....	.....(65,604)	.....	.....	.....4.117	3.685	MON...	62,510	750,117	04/03/2019.	03/15/2051.
90353D	AZ	8	UBS Comm Mtg Tr CMBS Ser 2018-C12 CI A5.....	.....		.....4	1.A	2,368,997	...112.818	2,594,823	2,300,000	2,347,320	.....	.....(6,786)	.....	.....	.....4.296	3.940	MON...	8,234	98,813	08/03/2018.	07/15/2051.
90353K	AY	5	UBS Comm Mtg Tr CMBS Ser 2018-C13 CI A4.....	.....		.....4	1.A	5,767,978	...112.834	6,318,682	5,600,000	5,717,540	.....	.....(16,339)	.....	.....	.....4.334	3.979	MON...	20,227	242,726	09/21/2018.	10/15/2051.
92939G	AA	5	WFLD Mortgage Tr CMBS Ser 2014-MONT CI A.....	.....		.....4	1.A	7,309,965	...103.365	7,333,768	7,095,000	7,153,714	.....	.....(23,576)	.....	.....	.....3.755	3.409	MON...	22,200	270,103	08/07/2014.	08/10/2031.
95001J	AX	5	Wells Fargo Comm Mtg Tr CMBS 2018-C44 A5.....	CF..		4	1.A	19,156,884	...112.210	20,871,004	18,600,000	18,967,496	.....	.....(54,926)	.....	.....	.....4.212	3.859	MON...	65,286	783,432	04/30/2018.	05/15/2051.
95001N	AY	4	Wells Fargo Comm Mtg Tr CMBS Ser 2018-C4.....	CF..		4	1.A	17,714,624	...112.251	19,307,172	17,200,000	17,610,158	.....	.....(59,353)	.....	.....	.....4.184	3.766	MON...	59,971	719,648	06/28/2018.	06/15/2051.
95001W	BB	3	Wells Fargo Comm Mtg Tr CMBS Ser 2019-C4.....	CF..		4	1.A	15,758,342	...112.157	17,160,052	15,300,000	15,638,059	.....	.....(44,020)	.....	.....	.....4.023	3.671	MON...	51,293	615,519	02/21/2019.	03/15/2052.
95002E	BB	2	Wells Fargo Comm Mtg Tr CMBS Ser 2020-C5.....	.....		.....4	1.A	23,071,866	...104.047	23,306,416	22,400,000	22,953,538	.....	.....(64,794)	.....	.....	.....2.725	2.383	MON...	50,867	610,400	02/07/2020.	02/15/2053.
95002X	BA	2	Wells Fargo Comm Mtg Tr CMBS Ser 2020-C5.....	.....		.....4	1.A	1,711,573	...99.412	1,701,552	1,711,619	1,711,421	.....	.....(112)	.....	.....	.....0.903	0.892	MON...	1,288	15,456	08/19/2020.	08/15/2053.
3499999. Industrial & Miscellaneous - Commercial Mortgage-Backed Securities.....								1,318,146,193	XXX	1,359,217,184	1,276,403,237	1,306,752,555	(109,414)	(4,147,132)	0	XXX	XXX	XXX	3,510,611	...42,113,513	XXX	XXX	
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																							
00175M	BN	9	American Money Mgmt Corp CLO Ser 2014-15.....	.....		.....	1.A FE.....	42,500,000	...100.000	42,500,000	42,500,000	42,500,000	.....	.....	.....	.....	.....1.244	1.246	JAJO..	22,025	.....	12/09/2021.	01/15/2032.
00175M	BQ	2	American Money Mgmt Corp CLO Ser 2014-15.....	.....		.....	1.C FE.....	22,000,000	...100.000	22,000,000	22,000,000	22,000,000	.....	.....	.....	.....	.....1.774	1.777	JAJO..	16,259	.....	12/09/2021.	01/15/2032.
00176D	AJ	8	American Money Mgmt Corp CLO Ser 2013-13.....	.....		.....4	1.B FE.....	26,500,000	...100.005	26,501,341	26,500,000	26,500,000	.....	.....	.....	.....	.....1.824	1.828	JAJO..	91,295	504,640	06/23/2017.	07/24/2029.
00177H	AA	7	American Money Mgmt Corp CLO Ser 2018-22.....	.....		.....4	1.A FE.....	7,453,628	...99.867	7,489,993	7,500,000	7,475,460	.....	.....4,872	.....	.....	.....1.154	1.251	JAJO..	16,347	92,014	10/12/2018.	04/25/2031.
00177H	AC	3	American Money Mgmt Corp CLO Ser 2018-22.....	.....		.....4	1.C FE.....	4,937,055	...99.555	4,977,741	5,000,000	4,958,686	.....	.....3,676	.....	.....	.....1.574	1.728	JAJO..	14,864	82,576	10/12/2018.	04/25/2031.
00177J	AW	5	American Money Mgmt Corp CLO Ser 2020-23.....	.....		.....4	1.A FE.....	13,600,000	...99.906	13,587,281	13,600,000	13,600,000	.....	.....	.....	.....	.....1.422	1.425	JAJO..	31,700	.....	10/13/2021.	10/17/2031.
00177J	AY	1	American Money Mgmt Corp CLO Ser 2020-23.....	.....		.....4	1.C FE.....	18,200,000	...99.487	18,106,638	18,200,000	18,200,000	.....	.....	.....	.....	.....1.672	1.676	JAJO..	49,880	.....	10/13/2021.	10/17/2031.

SCHEDULE D - PART 1

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

E10.82

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	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
01449W	AB	2	ALESCO Pfd Fdg Ltd ABS Mezz Nt Ser 10A C.....	.....	..	.....4	2.B FE.....	5,000,000	85.965	4,298,237	5,000,000	5,000,000	.....	.....	.....	.....	.....0.716	0.717	MJSD.	895	34,308	02/28/2006.	09/23/2036.
01449W	AC	0	ALESCO Pfd Fdg Ltd ABS Mezz Nt Ser 10A C.....	.....	..	.....4	2.C PL.....	4,929,970	75.047	3,712,922	4,947,460	4,947,460	.....	.....574	.....	.....	.....0.866	0.898	MJSD.	1,071	41,472	02/28/2006.	09/23/2036.
023761	AA	7	American Airlines Inc LBASS EETC Ser 201.....	.....	..	.....	2.A FE.....	13,671,875	103.782	14,188,904	13,671,875	13,671,875	.....	.....	.....	.....	.....3.650	3.650	FA.....	188,520	499,023	01/04/2017.	08/15/2030.
023765	AA	8	American Airlines Inc LBASS EETC Ser 16-.....	.....	..	.....1	2.A FE.....	517,328	100.222	517,182	516,038	517,251	.....	.....(77)	.....	.....	.....3.200	3.149	JD.....	734	16,513	03/19/2021.	06/15/2028.
02376L	AA	3	Amer Airline PTC Ser 21-1B PTT.....	.....	..	.....	3.A FE.....	1,336,675	98.692	1,317,541	1,335,000	1,336,627	.....	.....(48)	.....	.....	.....3.950	3.928	JJ.....	7,763	.....	10/27/2021.	01/11/2032.
02376U	AA	3	American Airlines Inc LBASS EETC Ser 201.....	.....	..	.....1	2.A FE.....	835,393	101.373	830,259	819,012	833,680	.....	.....(1,713)	.....	.....	.....3.575	3.167	JJ.....	13,501	14,640	03/17/2021.	01/15/2028.
023771	R9	1	American Airlines Inc LBASS EETC Ser 201.....	.....	..	.....1	2.A FE.....	351,231	99.840	346,769	347,324	350,972	.....	.....(259)	.....	.....	.....3.000	2.784	AO.....	2,200	10,420	03/19/2021.	10/15/2028.
023771	S4	1	American Airlines Inc LBASS PTC Ser 16-3.....	.....	..	.....	4.B FE.....	2,585,864	94.563	2,445,268	2,585,864	2,585,864	.....	.....	.....	.....	.....3.750	3.750	AO.....	20,471	96,970	09/20/2017.	10/15/2025.
023772	AB	2	American Airlines Inc LBASS EETC Ser 201.....	.....	..	.....1	4.B FE.....	2,254,752	96.428	2,288,766	2,373,547	2,318,659	.....	.....9,030	.....	.....	.....4.000	4.866	JJ.....	43,779	94,942	07/30/2014.	07/15/2025.
02377L	AA	2	American Airlines Inc Secured Ser AA.....	.....	..	.....1	2.A FE.....	8,268,447	100.999	8,351,007	8,268,447	8,268,447	.....	.....	.....	.....	.....3.150	3.150	FA.....	98,395	260,456	08/01/2019.	08/15/2033.
02377U	AB	0	American Airlines Inc LBASS EETC Ser 201.....	.....	..	.....1	3.B FE.....	1,275,785	101.151	1,290,463	1,275,785	1,275,785	.....	.....	.....	.....	.....4.950	4.949	JJ.....	29,120	63,151	07/30/2014.	01/15/2023.
02378M	AA	9	American Airlines Inc Secured Ser A.....	.....	..	.....1	3.A FE.....	16,735,794	95.151	15,909,768	16,720,636	16,733,357	.....	.....(854)	.....	.....	.....3.500	3.488	FA.....	221,084	585,222	08/02/2019.	08/15/2033.
02379D	AA	8	American Airlines Inc Secured Ser B.....	.....	..	.....1	4.B FE.....	2,158,551	94.476	2,027,535	2,146,083	2,156,213	.....	.....(1,174)	.....	.....	.....3.850	3.730	FA.....	31,214	82,624	02/05/2020.	08/15/2029.
03334@	AA	7	AnchoragePermit Ctr Bldg Ls Tr CTL.....	.....	..	.....1	1.B.....	584,966	108.267	629,131	581,092	581,769	.....	.....(205)	.....	.....	.....6.340	6.346	MON.....	1,637	36,841	02/11/2003.	02/15/2025.
03762Y	AF	4	Apidos CLO CLO Ser 2016-25A CI A1R.....	.....	..	.....4	1.A FE.....	9,500,000	100.002	9,500,161	9,500,000	9,500,000	.....	.....	.....	.....	.....1.302	1.303	JAJO.....	25,072	131,095	10/24/2018.	10/20/2031.
03762Y	AH	0	Apidos CLO CLO Ser 2016-25A CI A2R.....	.....	..	.....4	1.C FE.....	15,805,400	100.004	16,000,691	16,000,000	15,847,116	.....	.....19,765	.....	.....	.....1.832	2.007	JAJO.....	59,422	306,770	03/27/2020.	10/20/2031.
03764Q	BC	5	Apidos CLO CLO Ser 2013-15A CI A1RR.....	.....	..	.....4	1.A FE.....	11,493,560	99.892	11,487,532	11,500,000	11,496,804	.....	.....597	.....	.....	.....1.142	1.151	JAJO.....	26,619	140,039	03/29/2018.	04/20/2031.
03764Q	BG	6	Apidos CLO CLO Ser 2013-15A CI BRR.....	.....	..	.....4	1.C FE.....	9,000,000	99.536	8,958,238	9,000,000	9,000,000	.....	.....	.....	.....	.....1.682	1.685	JAJO.....	30,687	158,871	03/29/2018.	04/20/2031.
03765L	AP	7	Apidos CLO CLO Ser 2015-20A CI A1RA.....	.....	..	.....4	1.A FE.....	32,000,000	99.853	31,953,040	32,000,000	32,000,000	.....	.....	.....	.....	.....1.222	1.224	JAJO.....	81,483	420,966	07/10/2018.	07/16/2031.
03765L	AR	3	Apidos CLO CLO Ser 2015-20A CI A2RR.....	.....	..	.....4	1.C FE.....	20,000,000	99.522	19,904,438	20,000,000	20,000,000	.....	.....	.....	.....	.....1.672	1.676	JAJO.....	69,677	354,854	07/10/2018.	07/16/2031.
03765X	AG	1	Apidos CLO CLO Ser 2015-22A A1R.....	.....	..	.....4	1.A FE.....	24,100,000	99.752	24,439,225	24,500,000	24,231,379	.....	.....66,014	.....	.....	.....1.188	1.519	JAJO.....	59,033	310,764	04/03/2020.	04/20/2031.
03765X	AJ	5	Apidos CLO CLO Ser 2015-22A A2R.....	.....	..	.....4	1.C FE.....	9,000,000	99.535	8,958,121	9,000,000	9,000,000	.....	.....	.....	.....	.....1.628	1.632	JAJO.....	29,716	154,308	02/24/2020.	04/20/2031.
03768C	AC	3	Apidos CLO CLO Ser XXXA CI A1A.....	.....	..	.....4	1.A FE.....	18,000,000	99.970	17,994,564	18,000,000	18,000,000	.....	.....	.....	.....	.....1.262	1.264	JAJO.....	47,334	242,274	08/07/2018.	10/18/2031.
03768C	AG	4	Apidos CLO CLO Ser XXXA CI A2.....	.....	..	.....4	1.C FE.....	14,000,000	99.746	13,964,419	14,000,000	14,000,000	.....	.....	.....	.....	.....1.722	1.726	JAJO.....	50,232	253,554	08/07/2018.	10/18/2031.
03768M	AJ	6	Apidos CLO CLO Ser 2020-33A CI AR.....	.....	..	.....	1.A FE.....	9,850,000	100.000	9,849,974	9,850,000	9,850,000	.....	.....	.....	.....	.....1.274	1.276	JAJO.....	32,424	.....	09/14/2021.	10/24/2034.
03768M	AL	1	Apidos CLO CLO Ser 2020-33A CI BR.....	.....	..	.....	1.C FE.....	2,500,000	99.632	2,490,789	2,500,000	2,500,000	.....	.....	.....	.....	.....1.724	1.728	JAJO.....	11,136	.....	09/14/2021.	10/24/2034.
03768M	AN	7	Apidos CLO CLO Ser 2020-33A CI CR.....	.....	..	.....	1.F FE.....	2,900,000	98.822	2,865,852	2,900,000	2,900,000	.....	.....	.....	.....	.....2.024	2.029	JAJO.....	15,165	.....	09/14/2021.	10/24/2034.
03768U	AA	7	Apidos CLO CLO Ser 2021-35A CI A.....	.....	..	.....4	1.A FE.....	15,250,000	99.721	15,207,471	15,250,000	15,250,000	.....	.....	.....	.....	.....1.182	1.183	JAJO.....	36,536	107,508	02/16/2021.	04/20/2034.
03768U	AB	5	Apidos CLO CLO Ser 2021-35A CI B.....	.....	..	.....4	1.C FE.....	7,550,000	98.278	7,419,953	7,550,000	7,550,000	.....	.....	.....	.....	.....1.532	1.534	JAJO.....	23,447	68,490	02/16/2021.	04/20/2034.
03768U	AC	3	Apidos CLO CLO Ser 2021-35A CI C.....	.....	..	.....4	1.F FE.....	3,400,000	98.129	3,336,401	3,400,000	3,400,000	.....	.....	.....	.....	.....1.782	1.785	JAJO.....	12,282	35,755	02/16/2021.	04/20/2034.
03768W	AL	9	APID 2020-34A CR CLO Ser 2020-34A CI A1R.....	.....	..	.....	1.A FE.....	23,250,000	100.000	23,250,000	23,250,000	23,250,000	.....	.....	.....	.....	.....1.278	1.280	JAJO.....	2,477	.....	12/14/2021.	01/20/2035.
03768W	AQ	8	APID 2020-34A CR CLO Ser 2020-34A CI B1R.....	.....	..	.....	1.C FE.....	5,550,000	100.000	5,550,000	5,550,000	5,550,000	.....	.....	.....	.....	.....1.782	1.785	JAJO.....	824	.....	12/14/2021.	01/20/2035.
03768W	AU	9	Apidos CLO CLO Ser 2020-34A CI CR.....	.....	..	.....	1.F FE.....	7,150,000	100.000	7,150,000	7,150,000	7,150,000	.....	.....	.....	.....	.....2.500	2.508	JAJO.....	1,490	.....	12/14/2021.	01/20/2035.
04016D	AS	4	Ares CLO Ltd CLO Ser 2016-41A CI AR2.....	.....	..	.....4	1.A FE.....	21,000,000	99.568	20,909,288	21,000,000	21,000,000	.....	.....	.....	.....	.....1.194	1.195	JAJO.....	54,316	145,702	02/17/2021.	04/15/2034.
04016D	AW	5	Ares CLO Ltd CLO Ser 2016-41A CI CR.....	.....	..	.....9	1.F FE.....	900,000	98.522	886,696	900,000	900,000	.....	.....	.....	.....	.....1.930	1.935	JAJO.....	3,764	9,986	02/17/2021.	04/15/2034.
04016N	AM	5	Ares CLO Ltd CLO Ser 2017-44A CI A1R.....	.....	..	.....	1.A FE.....	12,000,000	99.628	11,955,364	12,000,000	12,000,000	.....	.....	.....	.....	.....1.204	1.206	JAJO.....	31,298	68,875	03/31/2021.	04/15/2034.
04016N	AR	4	Ares CLO Ltd CLO Ser 2017-44A CI A3R1.....	.....	..	.....	1.C FE.....	1,700,000	100.000	1,699,994	1,700,000	1,700,000	.....	.....	.....	.....	.....1.774	1.778	JAJO.....	6,533	14,306	03/31/2021.	04/15/2034.
04016N	AT	0	Ares CLO Ltd CLO Ser 2017-44A CI BR.....	.....	..	.....	1.F FE.....	6,300,000	99.643	6,277,490	6,300,000	6,300,000	.....	.....	.....	.....	.....2.124	2.129	JAJO.....	28,989	63,369	03/31/2021.	04/15/2034.
04017N	AQ	5	Ares CLO Ltd CLO Ser 2020-57A CI AR.....	.....	..	.....	1.A FE.....	35,350,000	100.000	35,350,000	35,350,000	35,350,000	.....	.....	.....	.....	.....1.274	1.276	JAJO.....	15,011	.....	12/07/2021.	01/25/2035.
04017N	AS	1	Ares CLO Ltd CLO Ser 2020-57A																				

SCHEDULE D - PART 1

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

E10.83

1	2					Codes		6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
						3	4							12	13	14	15	16	17	18	19	20	21	22
						F	B							Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
CUSIP Identification	Description					Code	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value											
04017N AU 6	Ares CLO Ltd CLO Ser 2020-57A CL CR.....					.....	.....	1.F FE.....	9,400,000	100.000	9,400,000	9,400,000	9,400,000					2.174	2.180	JAJO..	6,811		12/07/2021.	01/25/2035.
04018N AN 1	Ares CLO Ser 2020-56A CI AR.....					.....	.....	1.A FE.....	44,700,000	100.000	44,700,013	44,700,000	44,700,000					1.284	1.286	JAJO..	71,737		10/21/2021.	10/25/2034.
04018N AQ 4	Ares CLO Ser 2020-56A CI BR.....					.....	.....	1.C FE.....	49,800,000	100.000	49,800,010	49,800,000	49,800,000					1.774	1.777	JAJO..	110,424		10/21/2021.	10/25/2034.
04018N AS 0	Ares CLO Ser 2020-56A CI CR.....					.....	.....	1.F FE.....	5,250,000	100.000	5,250,001	5,250,000	5,250,000					2.124	2.129	JAJO..	13,938		10/21/2021.	10/25/2034.
04965F AC 5	Atrium CDO Corp CLO Ser-15A CI A1.....					.....	4	1.A FE.....	30,000,000	100.003	30,000,783	30,000,000	30,000,000					1.294	1.296	JAJO..	73,320	414,086	11/16/2018.	01/23/2031.
04965F AG 6	Atrium CDO Corp CLO Ser 15A CI B.....					.....	4	1.C FE.....	22,000,000	100.004	22,000,946	22,000,000	22,000,000					1.874	1.878	JAJO..	77,870	433,744	11/16/2018.	01/23/2031.
056162 AN 0	Babson CLO Ltd CLO Ser 2015-IA CI AR.....					.....	4	1.A FE.....	39,889,980	99.791	39,916,508	40,000,000	39,940,978		11,619			1.122	1.166	JAJO..	90,966	478,981	11/08/2018.	01/20/2031.
06762C AS 7	Babson CLO Ltd CLO Ser 2020-2A CI BR.....					.....	.....	1.C FE.....	19,500,000	99.489	19,400,404	19,500,000	19,500,000					1.624	1.626	JAJO..	40,458		10/19/2021.	10/15/2033.
06762T AA 9	Babson CLO Ltd CLO Ser 2021-3A CI A.....					.....	.....	1.A FE.....	35,400,000	100.000	35,399,993	35,400,000	35,400,000					1.272	1.274	JAJO..	12,510		11/17/2021.	01/18/2035.
06762T AC 5	Babson CLO Ltd CLO Ser 2021-3A CI B1.....					.....	.....	1.C FE.....	15,450,000	100.000	15,449,986	15,450,000	15,450,000					1.722	1.726	JAJO..	7,391		11/17/2021.	01/18/2035.
06762T AE 1	Babson CLO Ltd CLO Ser 2021-3A CI C.....					.....	.....	1.F FE.....	5,750,000	100.000	5,749,993	5,750,000	5,750,000					2.122	2.128	JAJO..	3,390		11/17/2021.	01/18/2035.
09261W AA 2	Blackrock DLF IX CLO Ser 2020-IX CI A-1.....					.....	.....	1.A FE.....	1,139,818	100.000	1,139,818	1,139,818	1,139,818					1.374	1.376	JAJO..	739		12/14/2021.	07/21/2030.
09261W AC 8	Blackrock DLF IX CLO Ser 2020-1 CI A-2.....					.....	.....	1.A FE.....	2,997,070	100.000	2,997,070	2,997,070	2,997,070					1.380	1.382	JAJO..	8,039	3,765	11/29/2021.	07/21/2030.
09261W AL 8	Blackrock DLF IX CLO Ser 2020-1 CI E.....					.....	4	3.A FE.....	941,375	100.020	941,563	941,375	941,375					4.500	4.525	JAJO..	8,472	33,445	02/17/2021.	07/21/2030.
09261W AN 4	Blackrock DLF IX CLO Ser 2020-1 CI W.....					.....	4	4.B FE.....	2,405,652	100.130	2,408,780	2,405,652	2,405,652					2.500	2.508	JAJO..	12,028	55,872	12/21/2020.	07/21/2030.
117017 AA 1	Brunswick & Glynn Co Dev Auth CTL Rev Le.....					.....	.....	1.B.....	176,320	103.134	181,845	176,320	176,320					7.230	7.232	AO.....	2,691	12,748	08/16/2001.	10/15/2022.
117017 AB 9	Brunswick & Glynn Co Dev Auth CTL Rev Le.....					.....	.....	1.B.....	440,246	103.324	499,795	483,716	480,360		2,571			6.260	7.398	FA.....	11,439	30,281	12/19/2001.	02/15/2023.
117017 AC 7	Brunswick & Glynn Co Dev Auth CTL Rev Le.....					.....	.....	1.B.....	1,208,109	100.340	1,212,217	1,208,109	1,208,109					5.980	5.981	JJ.....	33,313	72,245	11/19/2002.	01/15/2024.
12189P AL 6	Burlington Northern Santa Fe ABS PTC Nt.....					.....	.....	1.B FE.....	11,811	100.127	11,014	11,000	11,000			(4)		5.943	4.976	JJ.....	301	654	11/04/2003.	01/15/2023.
12644* AC 1	CTL Cap Tr CTL Ser 2002-3 Anchorage.....					.....	1	1.B.....	3,697,163	115.291	4,262,477	3,697,163	3,697,163					7.290	7.406	MON.....	11,979	269,523	02/28/2002.	12/15/2026.
12644@ CC 7	CTL Cap Tr CTL Ser 2005-6 Orange County.....					.....	1	1.B.....	13,615,638	107.865	14,686,522	13,615,638	13,615,638					5.880	5.952	MON.....	57,821	800,600	02/23/2005.	04/05/2025.
12644@ CM 5	CTL Cap Tr CTL Ser 2007-3 Alaska OCS.....					.....	1	1.D.....	3,744,423	105.574	3,953,118	3,744,423	3,744,423					6.010	6.086	MON.....	10,002	225,040	06/08/2007.	03/15/2023.
12665* AA 9	CVS Caremark CTL Wells Fargo Bk NW.....					.....	.....	2.B.....	4,001,154	110.000	4,401,269	4,001,154	4,001,154					7.870	8.000	MON.....	18,369	314,891	09/30/2009.	10/10/2031.
126650 BP 4	CVS Health Corp LBASS PTC Nt.....					.....	1	2.B FE.....	4,188,721	113.203	4,109,353	3,630,071	3,902,347		(37,989)			6.036	3.849	MON.....	12,781	219,111	04/24/2019.	12/10/2028.
126650 BQ 2	CVS Health Corp LBASS PTC Nt.....					.....	1	2.B FE.....	24,062,983	119.127	30,860,336	25,905,452	25,037,756		91,957			6.943	8.013	MON.....	104,919	1,798,616	02/24/2015.	01/10/2030.
126650 BS 8	CVS Health Corp LBASS PTC Nt.....					.....	1	2.B FE.....	10,498,197	124.656	11,965,857	9,599,102	10,129,914		(51,595)			7.507	6.328	MON.....	42,035	720,604	09/02/2014.	01/10/2032.
12665U AA 2	CVS Health Corp ABS PTC Nt.....					.....	1	2.B FE.....	3,755,838	113.133	4,249,093	3,755,838	3,755,838					4.704	4.750	MON.....	10,306	176,675	12/11/2013.	01/10/2036.
12714# AC 2	CTL Tr CTL Ser A 2019-3 Boston U LDN.....					.....	.....	1.D.....	6,498,124	108.226	7,032,672	6,498,124	6,498,124					3.789	3.819	MON.....	10,943	246,214	04/24/2019.	06/15/2035.
14309Y BQ 6	Carlyle Global Mrkt Strat CLO Ser 2012-4.....					.....	2	1.A FE.....	13,000,000	99.854	12,980,958	13,000,000	13,000,000					1.204	1.206	JAJO.....	44,360	13,638	09/07/2021.	04/22/2032.
14309Y BU 7	Carlyle Global Mrkt Strat CLO Ser 2012-4.....					.....	.....	1.C FE.....	10,000,000	99.460	9,945,957	10,000,000	10,000,000					1.724	1.727	JAJO.....	48,856	14,968	09/07/2021.	04/22/2032.
14309Y BW 3	Carlyle Global Mrkt Strat CLO Ser 2012-4.....					.....	.....	1.F FE.....	1,450,000	100.252	1,453,651	1,450,000	1,450,000					2.724	2.688	JAJO.....	11,192	3,419	09/07/2021.	04/22/2032.
14312H AU 0	Carlyle Global Mkt Strategies CLO Ser 20.....					.....	2	1.A FE.....	43,700,000	99.900	43,656,357	43,700,000	43,700,000					1.268	1.270	JAJO.....	112,385	249,634	04/23/2021.	04/20/2034.
14312H AW 6	Carlyle Global Mkt Strategies CLO Ser 20.....					.....	2	1.C FE.....	24,150,000	99.663	24,068,573	24,150,000	24,150,000					1.778	1.782	JAJO.....	87,082	192,696	04/23/2021.	04/20/2034.
14312H AY 2	Carlyle Global Mkt Strategies CLO Ser 20.....					.....	.....	1.F FE.....	8,000,000	98.168	7,853,410	8,000,000	8,000,000					2.178	2.184	JAJO.....	35,336	78,055	04/23/2021.	04/20/2034.
14315G AN 5	Carlyle Global Market Strat CLO Ser 2020.....					.....	.....	1.A FE.....	33,450,000	100.041	33,463,801	33,450,000	33,450,000					1.264	1.264	JAJO.....	45,800		11/05/2021.	01/25/2035.
14315G AQ 8	Carlyle Global Market Strat CLO Ser 2020.....					.....	.....	1.C FE.....	13,750,000	99.267	13,649,173	13,750,000	13,750,000					1.724	1.725	JAJO.....	25,679		11/05/2021.	01/25/2035.
14315G AS 4	Carlyle Global Market Strat CLO Ser 2020.....					.....	.....	1.F FE.....	9,950,000	98.043	9,755,252	9,950,000	9,950,000					2.124	2.119	JAJO.....	22,894		11/05/2021.	01/25/2035.
14316M AA 9	Carlyle Global Mrkt Strategies CLO Ser 2.....					.....	.....	1.A FE.....	17,550,000	100.026	17,554,598	17,550,000	17,550,000					1.264	1.265	JAJO.....	48,050	135,294	02/02/2021.	04/15/2034.
14316M AC 5	Carlyle Global Mrkt Strategies CLO Ser 2.....					.....	.....	1.C FE.....	12,100,000	98.314	11,895,952	12,100,000	12,100,000					1.574	1.576	JAJO.....	41,258	115,473	02/02/2021.	04/15/2034.

SCHEDULE D - PART 1

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

E10.84

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	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol					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-Tan- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
14316M	AE	1	Carlyle Global Mrkt Strategies CLO Ser 2.....	.....	..	.....	1.F FE.....	.....	2,100,000	.....	2,069,026	.....	2,100,000	.....	.....	.....	1.924	.....	1.928	JAJO..	.....	8,753	.....	24,389	02/02/2021.	04/15/2034.
14317V	AC	4	Carlyle Global Mrkt Strat CLO Ser 2019-4.....	.....	..	.....	4.1 A FE.....	.....	9,867,000	.....	10,001,660	.....	10,000,000	.....	.....	.....	1.454	.....	1.667	JAJO..	.....	31,498	.....	154,800	03/11/2020.	01/15/2033.
14317X	AQ	9	Caryle US CLO Ltd CLO Ser 2020-1A CI A1A.....	.....	..	.....	1.A FE.....	.....	7,450,000	.....	7,455,835	.....	7,450,000	.....	.....	.....	1.782	.....	1.785	JAJO..	.....	26,913	.....	24,831	07/14/2021.	07/20/2034.
14317X	AU	0	Caryle US CLO Ltd CLO Ser 2020-1A CI A2R.....	.....	..	.....	1.C FE.....	.....	9,750,000	.....	9,716,104	.....	9,750,000	.....	.....	.....	1.782	.....	1.785	JAJO..	.....	35,222	.....	44,458	07/14/2021.	07/20/2034.
149791	AP	0	Cayuga Park CLO CLO Ser 2020-1A CI AR.....	.....	..	.....	1.A FE.....	.....	58,500,000	.....	58,467,521	.....	58,500,000	.....	.....	.....	1.242	.....	1.244	JAJO..	.....	151,399	.....	151,916	06/28/2021.	07/17/2034.
149791	AS	4	Cayuga Park CLO CLO Ser 2020-1A CI B1R.....	.....	..	.....	1.C FE.....	.....	8,300,000	.....	8,313,356	.....	8,300,000	.....	.....	.....	1.772	.....	1.776	JAJO..	.....	30,645	.....	30,841	06/28/2021.	07/17/2034.
15032E	AL	3	Cedar Funding Ltd CLO Ser 2017-8A CI A1R.....	.....	..	.....	4.1 A FE.....	.....	31,550,000	.....	31,561,882	.....	31,550,000	.....	.....	.....	1.272	.....	1.274	JAJO..	.....	83,624	.....	49,935	08/18/2021.	10/17/2034.
15032E	AQ	2	Cedar Funding Ltd CLO Ser 2017-8A CI BR.....	.....	..	.....	4.1 C FE.....	.....	10,400,000	.....	10,375,746	.....	10,400,000	.....	.....	.....	1.772	.....	1.776	JAJO..	.....	62,105	.....	23,105	08/18/2021.	10/17/2034.
15032E	AS	8	Cedar Funding Ltd CLO Ser 2017-8A CI CR.....	.....	..	.....	4.1 F FE.....	.....	4,000,000	.....	4,003,893	.....	4,000,000	.....	.....	.....	2.222	.....	2.228	JAJO..	.....	18,519	.....	11,186	08/18/2021.	10/17/2034.
15032F	AA	4	Cedar Funding Ltd CLO Ser 2018-7A CI A1.....	.....	..	.....	4.1 A FE.....	.....	24,532,048	.....	24,680,314	.....	24,700,000	.....	.....	.....	1.132	.....	1.270	JAJO..	.....	56,672	.....	298,275	04/06/2020.	01/20/2031.
15032F	AE	6	Cedar Funding Ltd CLO Ser 2018-7A CI B.....	.....	..	.....	4.1 C FE.....	.....	5,750,000	.....	5,704,223	.....	5,750,000	.....	.....	.....	1.532	.....	1.534	JAJO..	.....	17,857	.....	92,756	02/01/2018.	01/20/2031.
15032T	BE	5	Cedar Funding Ltd CLO Ser 2013-1A CI ARR.....	.....	..	.....	1.A FE.....	.....	44,650,000	.....	44,594,268	.....	44,650,000	.....	.....	.....	1.212	.....	1.213	JAJO..	.....	109,690	.....	278,051	03/24/2021.	04/20/2034.
15033E	AA	6	Cedar Funding Ltd CLO Ser 2018-9A CI A1.....	.....	..	.....	4.1 A FE.....	.....	8,405,000	.....	8,483,193	.....	8,500,000	.....	.....	.....	1.112	.....	1.314	JAJO..	.....	19,158	.....	100,922	03/27/2020.	04/20/2031.
15033E	AE	8	Cedar Funding Ltd CLO Ser 2018-9A CI B.....	.....	..	.....	4.1 C FE.....	.....	9,680,000	.....	9,591,078	.....	9,680,000	.....	.....	.....	1.532	.....	1.534	JAJO..	.....	30,062	.....	156,153	03/21/2018.	04/20/2031.
15033T	AN	5	Cedar Funding Ltd CLO Ser 2020-12A CI A1.....	.....	..	.....	1.A FE.....	.....	42,855,928	.....	42,855,894	.....	42,855,928	.....	.....	.....	1.254	.....	1.256	JAJO..	.....	65,678	.....	.....	10/29/2021.	10/25/2034.
15033T	AS	4	Cedar Funding Ltd CLO Ser 2020-12A CI BR.....	.....	..	.....	1.C FE.....	.....	19,650,000	.....	19,649,994	.....	19,650,000	.....	.....	.....	1.724	.....	1.712	JAJO..	.....	63,985	.....	.....	10/29/2021.	10/25/2034.
15033T	AU	9	Cedar Funding Ltd CLO Ser 2020-12A CI CR.....	.....	..	.....	1.F FE.....	.....	4,250,000	.....	4,260,562	.....	4,250,000	.....	.....	.....	2.074	.....	2.079	JAJO..	.....	10,773	.....	.....	10/29/2021.	10/25/2034.
15033X	AJ	5	Cedar Funding Ltd CLO Ser 2019-10A CI AR.....	.....	..	.....	1.A FE.....	.....	2,750,000	.....	2,748,863	.....	2,750,000	.....	.....	.....	1.232	.....	1.233	JAJO..	.....	6,867	.....	.....	09/29/2021.	10/20/2032.
15033X	AL	0	Cedar Funding Ltd CLO Ser 2019-10A CI BR.....	.....	..	.....	1.C FE.....	.....	5,000,000	.....	4,999,984	.....	5,000,000	.....	.....	.....	1.732	.....	1.735	JAJO..	.....	17,555	.....	.....	09/29/2021.	10/20/2032.
15033X	AN	6	Cedar Funding Ltd CLO Ser 2019-10A CI CR.....	.....	..	.....	1.F FE.....	.....	2,550,000	.....	2,541,758	.....	2,550,000	.....	.....	.....	2.182	.....	2.187	JAJO..	.....	11,280	.....	.....	09/29/2021.	10/20/2032.
210795	PZ	7	Continental Airlines Inc LBASS EETC Ser.....	.....	..	.....	1.2 C FE.....	.....	753,329	.....	741,994	.....	717,163	.....	.....	.....	4.150	.....	2.172	AO.....	.....	6,614	.....	24,235	04/23/2021.	04/11/2024.
22410@	AA	4	Cox Enterprises Inc CTL.....	.....	..	.....	1.2 B.....	.....	10,239,459	.....	11,496,281	.....	10,239,459	.....	.....	.....	5.720	.....	5.790	MON.....	.....	1,627	.....	585,697	07/19/2010.	06/30/2027.
22535M	AA	7	Credit Acceptance Auto Loan Tr LBASS Ser.....	.....	..	.....	4.1 A FE.....	.....	299,933	.....	301,304	.....	300,000	.....	.....	.....	1.370	.....	1.383	MON.....	.....	183	.....	4,110	07/15/2020.	07/16/2029.
22535M	AC	3	Credit Acceptance Auto Loan Tr LBASS Ser.....	.....	..	.....	4.1 D FE.....	.....	143,972	.....	145,176	.....	144,000	.....	.....	.....	1.930	.....	1.944	MON.....	.....	124	.....	2,779	07/15/2020.	09/17/2029.
22535M	AE	9	Credit Acceptance Auto Loan Tr LBASS Ser.....	.....	..	.....	4.1 G FE.....	.....	2,158,547	.....	2,201,003	.....	2,159,000	.....	.....	.....	2.730	.....	2.752	MON.....	.....	2,620	.....	58,941	07/15/2020.	11/15/2029.
22962*	AA	8	CTL Cap Tr Ahold CTL Ser 2014-09.....	.....	..	.....	2.B.....	.....	6,990,813	.....	7,609,724	.....	6,990,813	.....	.....	.....	4.490	.....	4.532	MON.....	.....	13,951	.....	313,888	04/15/2014.	04/15/2029.
247361	ZV	3	Delta Airlines Inc PTC Ser 2020-AA.....	.....	..	.....	1.1 E FE.....	.....	11,014,740	.....	10,803,400	.....	11,014,740	.....	.....	.....	2.000	.....	2.000	JD.....	.....	12,851	.....	220,295	03/04/2020.	12/10/2029.
247361	ZW	1	Delta Airlines Inc PTC Ser 2020-A.....	.....	..	.....	1.2 B FE.....	.....	7,261,478	.....	7,175,575	.....	7,261,478	.....	.....	.....	2.500	.....	2.500	JD.....	.....	10,590	.....	181,537	03/04/2020.	12/10/2029.
25162E	AA	8	Deutsche Post Sr Secured Nt.....	.....	..	.....	1.G PL.....	.....	29,348,000	.....	30,865,937	.....	29,348,000	.....	.....	.....	2.962	.....	2.973	FMAN.....	.....	135,223	.....	330,812	03/18/2021.	08/05/2034.
26245R	AA	8	Dryden Sr Ln Fd CLO Ser 2018-58A A1.....	.....	..	.....	4.1 A FE.....	.....	30,000,000	.....	30,004,389	.....	30,000,000	.....	.....	.....	1.122	.....	1.124	JAJO..	.....	70,141	.....	361,492	06/01/2018.	07/17/2031.
26245R	AE	0	Dryden Sr Ln Fd CLO Ser 2018-58A CI B.....	.....	..	.....	4.1 C FE.....	.....	15,000,000	.....	14,970,852	.....	15,000,000	.....	.....	.....	1.622	.....	1.625	JAJO..	.....	50,695	.....	256,579	06/01/2018.	07/17/2031.
26245X	AL	1	Dryden Senior Loan Fund CLO Ser 2020-86A.....	.....	..	.....	1.A FE.....	.....	6,650,000	.....	6,638,848	.....	6,650,000	.....	.....	.....	1.222	.....	1.224	JAJO..	.....	16,933	.....	20,741	06/10/2021.	07/17/2034.
26245X	AS	6	Dryden Senior Loan Fund CLO Ser 2020-86A.....	.....	..	.....	1.F FE.....	.....	8,350,000	.....	8,349,954	.....	8,350,000	.....	.....	.....	2.122	.....	2.128	JAJO..	.....	36,918	.....	45,040	06/10/2021.	07/17/2034.
26251C	AQ	7	Dryden Senior Loan Fund CLO Ser 2018-61A.....	.....	..	.....	1.A FE.....	.....	15,000,000	.....	14,994,941	.....	15,000,000	.....	.....	.....	1.112	.....	1.114	JAJO..	.....	34,758	.....	99,152	03/03/2021.	01/17/2032.
26251C	AU	8	Dryden Senior Loan Fund CLO Ser 2018-61A.....	.....	..	.....	1.C FE.....	.....	12,000,000	.....	11,904,739	.....	12,000,000	.....	.....	.....	1.522	.....	1.525	JAJO..	.....	38,056	.....	107,748	03/03/2021.	01/17/2032.
26252E	AA	7	Dryden Senior Loan Fund CLO Ser 2018-70A.....	.....	..	.....	4.1 A FE.....	.....	22,500,000	.....	22,501,499	.....	22,500,000	.....	.....	.....	1.292	.....	1.294	JAJO..	.....	60,574	.....	312,170	12/07/2018.	01/16/2032.
26252E	AE	9	Dryden Senior Loan Fund CLO Ser 2018-70A.....	.....	..	.....	4.1 C FE.....	.....	10,500,000	.....	10,501,787	.....	10,500,000	.....	.....	.....	1.822	.....	1.826	JAJO..	.....	39,862	.....	202,411	12/07/2018.	01/16/2032.
26252J	AS	7	Dryden Senior Loan Fund CLO Ser 2019-75A.....	.....	..	.....	2.1 A FE.....	.....	25,000,000	.....	25,009,678	.....	25,000,000	.....	.....	.....	1.164	.....	1.165	JAJO..	.....	63,036	.....	165,038	02/22/2021.	04/15/2034.
26252J	AW	8	Dryden Senior Loan Fund CLO Ser 2019-75A.....	.....	..	.....	2.1 C FE.....	.....	5,000,000	.....	4,929,918	.....	5,000,000	.....	.....	.....	1.524	.....	1.527	JAJO..	.....	16,507	.....	42,858	02/22/2021.	04/15/2034.
26252V	AS	0	Dryden Senior Loan Fund CLO Ser 2020-77A.....	.....	..	.....	2.1 A FE.....	.....	1,100,000	.....	1,099,998	.....	1,100,000	.....	.....	.....	1.280	.....	1.281	FMAN.....	.....	1,640	.....	6,849	05/14/2021.	05/20/2034.

SCHEDULE D - PART 1

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

E10.85

1	2				6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
							8	9			12	13	14	15	16	17	18	19	20	21	22
							Rate Used to Obtain Fair Value	Fair Value			Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Tan- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
CUSIP Identification	Description				NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost		Fair Value	Par Value	Book/Adjusted Carrying Value											
26252V	AU	5	Dryden Senior Loan Fund CLO Ser 2020-77A	4	1.C FE.....	600,000	100.001	600,003	600,000	600,000	.....	.....	.....	.....	.....1.810	1.642	FMAN.	1,266	5,317	05/14/2021.	05/20/2034.
26252V	AW	1	Dryden Senior Loan Fund CLO Ser 2020-77A	4	1.F FE.....	1,500,000	99.243	1,488,644	1,500,000	1,500,000	.....	.....	.....	.....	.....2.010	1.842	FMAN.	3,514	14,784	05/14/2021.	05/20/2034.
26252W	AU	3	Dryden Senior Loan Fund CLO Ser 2019-76A	.....	1.A FE.....	6,700,000	100.000	6,700,001	6,700,000	6,700,000	.....	.....	.....	.....	.....1.282	1.284	JAJO..	10,494	.....	10/15/2021.	10/20/2034.
26252W	AW	9	Dryden Senior Loan Fund CLO Ser 2019-76A	.....	1.C FE.....	23,150,000	100.000	23,150,005	23,150,000	23,150,000	.....	.....	.....	.....	.....1.732	1.735	JAJO..	48,992	.....	10/15/2021.	10/20/2034.
26252W	AY	5	Dryden Senior Loan Fund CLO Ser 2019-76A	.....	1.F FE.....	8,450,000	100.000	8,450,005	8,450,000	8,450,000	.....	.....	.....	.....	.....2.132	2.137	JAJO..	22,014	.....	10/15/2021.	10/20/2034.
26252W	BC	2	Dryden Senior Loan Fund CLO Ser 2019-76A	.....	1.A FE.....	2,700,000	99.919	2,697,819	2,700,000	2,700,000	.....	.....	.....	.....	.....1.532	1.534	JAJO..	5,054	.....	10/15/2021.	10/20/2034.
26253L	AA	0	Dryden Senior Loan Fund CLO Ser 2020-78A	4	1.A FE.....	37,875,000	100.021	39,008,011	39,000,000	38,144,497	.....	.....159,341	.....	.....	.....1.302	1.746	JAJO..	105,808	540,919	03/23/2020.	04/17/2033.
26253L	AC	6	Dryden Senior Loan Fund CLO Ser 2020-78A	4	1.C FE.....	11,500,000	99.400	11,431,048	11,500,000	11,500,000	.....	.....	.....	.....	.....1.622	1.625	JAJO..	38,866	196,711	02/21/2020.	04/17/2033.
269330	AA	4	Energy Efficient Equity Inc LBASS Series	4	1.A FE.....	14,364,089	100.896	14,493,203	14,364,526	14,364,110	.....	.....16	.....	.....	.....3.100	3.120	MON..	13,606	461,933	06/21/2019.	09/20/2055.
30260G	AA	4	FIC Funding LLC LBASS Ser 2021-1A CI A	.....	1.A FE.....	1,485,545	99.315	1,475,432	1,485,610	1,485,560	.....	.....14	.....	.....	.....1.130	1.135	MON..	653	11,192	04/06/2021.	04/15/2033.
31331F	AX	9	Fedex Corp ABS PTC Ser 1998-1A	4	2.A FE.....	331,322	99.785	295,536	296,174	296,340	.....	.....(998)	.....	.....	.....6.720	5.177	JJ.....	9,177	19,903	04/13/2005.	07/15/2023.
31331F	BA	8	Fedex Corp ABS PTC Ser 1999-1 CI A	4	2.A FE.....	61,610	103.369	54,028	52,268	52,308	.....	.....(354)	.....	.....	.....7.650	5.452	JJ.....	1,844	3,998	04/27/2004.	01/15/2022.
34532P	AA	8	Ford Credit Auto Owner Tr LBASS Ser 2019	4	1.A FE.....	11,997,256	104.730	12,567,540	12,000,000	11,998,806	.....	.....549	.....	.....	.....3.520	3.551	MON..	18,773	422,400	01/15/2019.	07/15/2030.
38136N	AQ	9	GoldenTree Ln Mgt CLO Ser 2020-8A CI AR	.....	1.A FE.....	27,950,000	100.038	27,960,649	27,950,000	27,950,000	.....	.....	.....	.....	.....1.278	1.280	JAJO..	72,447	45,262	08/04/2021.	10/20/2034.
38136N	AS	5	GoldenTree Ln Mgt CLO Ser 2020-8A CI BR	.....	1.C FE.....	12,750,000	100.000	12,749,958	12,750,000	12,750,000	.....	.....	.....	.....	.....1.728	1.732	JAJO..	44,682	28,138	08/04/2021.	10/20/2034.
38136N	AU	0	GoldenTree Ln Mgt CLO Ser 2020-8A CI CR	.....	1.F FE.....	1,450,000	100.095	1,451,374	1,450,000	1,450,000	.....	.....	.....	.....	.....2.128	2.134	JAJO..	6,258	3,957	08/04/2021.	10/20/2034.
38138J	AC	7	GoldenTree Ln Mgt CLO Ser 2021-9A CI A	4	1.A FE.....	7,100,000	100.037	7,102,619	7,100,000	7,100,000	.....	.....	.....	.....	.....1.202	1.203	JAJO..	17,298	55,272	01/22/2021.	01/20/2033.
38138J	AE	3	GoldenTree Ln Mgt CLO Ser 2021-9A CI B	4	1.C FE.....	9,300,000	99.710	9,272,986	9,300,000	9,300,000	.....	.....	.....	.....	.....1.632	1.635	JAJO..	30,767	97,836	01/22/2021.	01/20/2033.
38138J	AG	8	GoldenTree Ln Mgt CLO Ser 2021-9A CI C	4	1.F FE.....	3,800,000	99.375	3,776,235	3,800,000	3,800,000	.....	.....	.....	.....	.....1.932	1.936	JAJO..	14,883	47,228	01/22/2021.	01/20/2033.
38217K	AA	2	Goodgreen Trust LBASS Ser 2016-1A CI A	4	1.A FE.....	950,221	103.581	958,492	925,352	947,902	.....	.....(2,262)	.....	.....	.....3.230	2.786	MON..	1,328	31,086	12/07/2020.	10/15/2052.
38218D	AA	7	Goodgreen Trust LBASS Ser 2019-1A CI A	4	1.C FE.....	6,320,399	106.131	6,585,262	6,204,855	6,303,348	.....	.....(11,128)	.....	.....	.....3.860	3.612	MON..	10,645	250,542	01/13/2020.	10/15/2054.
38218G	AA	0	Goodgreen Trust LBASS Ser 2018-1A CI A	4	1.A FE.....	254,961	105.032	255,112	242,889	253,042	.....	.....(959)	.....	.....	.....3.930	3.206	MON..	424	9,917	08/01/2019.	10/15/2053.
419838	AA	5	Hawaiian Airlines 1st Lien PTC Ser A CI	1	4.B FE.....	9,789,719	97.845	9,515,201	9,724,779	9,770,973	.....	.....(8,607)	.....	.....	.....3.900	3.742	JJ.....	174,884	379,266	10/09/2019.	01/15/2026.
46149M	AA	4	Invesco CLO Ltd CLO Ser 2021-2A CI A	.....	1.A FE.....	14,150,000	99.863	14,130,585	14,150,000	14,150,000	.....	.....	.....	.....	.....1.244	1.246	JAJO..	38,131	58,263	05/07/2021.	07/15/2034.
46149M	AC	0	Invesco CLO Ltd CLO Ser 2021-2A CI B	.....	1.C FE.....	4,550,000	99.644	4,533,810	4,550,000	4,550,000	.....	.....	.....	.....	.....1.724	1.727	JAJO..	16,993	26,015	05/07/2021.	07/15/2034.
46149M	AD	8	Invesco CLO Ltd CLO Ser 2021-2A CI C	.....	1.F FE.....	9,000,000	98.866	8,897,904	9,000,000	9,000,000	.....	.....	.....	.....	.....1.974	1.978	JAJO..	38,488	58,958	05/07/2021.	07/15/2034.
50181G	BE	9	LCM Ltd Partnership CLO Ser-16A CI A2R	4	1.A FE.....	22,000,000	99.942	21,987,196	22,000,000	22,000,000	.....	.....	.....	.....	.....1.304	1.306	JAJO..	62,145	307,102	11/21/2018.	10/15/2031.
50181G	BG	4	LCM Ltd Partnership CLO Ser-16A CI BR2	4	1.C FE.....	13,000,000	100.011	13,001,418	13,000,000	13,000,000	.....	.....	.....	.....	.....1.874	1.878	JAJO..	52,777	256,599	11/21/2018.	10/15/2031.
50200F	AC	3	LCM Ltd Partnership CLO Ser 26A CI A1	4	1.A FE.....	35,876,000	99.850	35,946,050	36,000,000	35,926,867	.....	.....25,315	.....	.....	.....1.202	1.281	JAJO..	87,710	460,283	03/25/2020.	01/20/2031.
50200F	AE	9	LCM Ltd Partnership CLO Ser 26A CI B	4	1.C FE.....	9,750,000	99.254	9,677,216	9,750,000	9,750,000	.....	.....	.....	.....	.....1.514	1.517	JAJO..	29,942	157,282	12/18/2017.	01/20/2031.
50200J	AC	5	LCM Ltd Partnership CLO Ser 27 CI A1	4	1.A FE.....	33,500,000	99.830	33,442,929	33,500,000	33,500,000	.....	.....	.....	.....	.....1.202	1.204	JAJO..	83,907	433,868	07/02/2018.	07/16/2031.
50200J	AG	6	LCM Ltd Partnership CLO Ser 27A CI B	4	1.C FE.....	15,000,000	99.763	14,964,491	15,000,000	15,000,000	.....	.....	.....	.....	.....1.672	1.676	JAJO..	52,258	266,140	07/02/2018.	07/16/2031.
50203C	AA	1	LCM Ltd Partnership CLO Ser 34A CI A1	4	1.A FE.....	17,900,000	99.950	17,891,011	17,900,000	17,900,000	.....	.....	.....	.....	.....1.302	1.304	JAJO..	60,859	.....	08/18/2021.	10/20/2034.
50203C	AE	3	LCM Ltd Partnership CLO Ser 34A CI B	4	1.C FE.....	13,400,000	99.632	13,350,688	13,400,000	13,400,000	.....	.....	.....	.....	.....1.732	1.735	JAJO..	60,605	.....	08/18/2021.	10/20/2034.
50203C	AG	8	LCM Ltd Partnership CLO Ser 34A CI C	4	1.F FE.....	6,700,000	99.219	6,647,704	6,700,000	6,700,000	.....	.....	.....	.....	.....2.132	2.137	JAJO..	37,300	.....	08/19/2021.	10/20/2034.
52465#	BP	9	Legg Mason Mtg Cap Corp LBASS Ser 2003-C	1	1.B	2,026,961	101.989	2,186,334	2,143,700	2,135,079	.....	.....7,221	.....	.....	.....4.820	5.585	MON..	8,611	103,326	09/05/2003.	03/01/2023.
54929J	AC	7	Lucali CLO Ltd CLO Ser 2020-1A CI A	4	1.A FE.....	34,600,000	100.017	34,605,879	34,600,000	34,600,000	.....	.....	.....	.....	.....1.334	1.336	JAJO..	99,987	376,463	11/23/2020.	01/15/2032.
54929J	AE	3	Lucali CLO Ltd CLO Ser 2020-1A CI B	4	1.C FE.....	14,450,000	99.736	14,411,868	14,450,000	14,450,000	.....	.....	.....	.....	.....1.724	1.727	JAJO..	53,968	201,210	11/23/2020.	01/15/2032.
55312H	AE	9	MMCaps Funding Bk Tr Prfd LBASS Mezz Nt	4	6. FE.....	4,723,393	95.241	8,071,633	8,475,000	4,723,393	.....	.....	.....	.....	.....6.083	11.567	MJSD.	42,958	479,207	09/30/2009.	12/01/2035.
55820J	BC	3	Madison Park Funding Ltd CLO Ser 2016-21	.....	1.A FE.....	42,000,000	99.920	41,966,316	42,000,000	42,000,000	.....	.....	.....	.....	.....1.204	1.206	JAJO..	89,880	.....	10/26/2021.	10/15/2032.

SCHEDULE D - PART 1

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

E10.86

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	F	o	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-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
55820J	BG	4	Madison Park Funding Ltd CLO Ser 2016-21.....	.....	..	.....	1.C FE.....	4,000,000	99.704	3,988,140	4,000,000	4,000,000	.....	.....	.....	.....	.....1.774	1.777	JAJO..	12,613	.....	10/26/2021.	10/15/2032.
55820J	BJ	8	Madison Park Funding Ltd CLO Ser 2016-21.....	.....	..	.....	1.F FE.....	7,950,000	100.082	7,956,503	7,950,000	7,950,000	.....	.....	.....	.....	.....2.324	2.330	JAJO..	32,842	.....	10/26/2021.	10/15/2032.
55953T	AL	1	Magnetite CLO Ltd CLO Ser 2016-18A CI BR.....	.....	..	.....4	1.B FE.....	9,000,000	99.853	8,986,764	9,000,000	9,000,000	.....	.....	.....	.....	.....1.604	1.608	FMAN.	18,851	152,327	10/31/2018.	11/15/2028.
55954E	AQ	2	Magnetite CLO Ltd CLO Ser 2016-17A CI AR.....	.....	..	.....4	1.A FE.....	30,000,000	100.021	30,006,444	30,000,000	30,000,000	.....	.....	.....	.....	.....1.232	1.233	JAJO..	74,916	392,694	06/21/2018.	07/20/2031.
55954E	AS	8	Magnetite CLO Ltd CLO Ser 2016-17A CI BR.....	.....	..	.....4	1.C FE.....	20,000,000	99.759	19,951,790	20,000,000	20,000,000	.....	.....	.....	.....	.....1.682	1.685	JAJO..	68,194	353,046	06/21/2018.	07/20/2031.
55955E	AL	2	Magnetite CLO Ltd CLO Ser 2020-27A CI AR.....	.....	..	.....	1.A FE.....	39,000,000	100.477	39,186,026	39,000,000	39,000,000	.....	.....	.....	.....	.....1.272	1.274	JAJO..	100,554	37,087	08/25/2021.	10/20/2034.
55955E	AN	8	Magnetite CLO Ltd CLO Ser 2020-27A CI BR.....	.....	..	.....	1.C FE.....	13,650,000	99.653	13,602,594	13,650,000	13,650,000	.....	.....	.....	.....	.....1.682	1.685	JAJO..	46,543	17,333	08/25/2021.	10/20/2034.
55955E	AQ	1	Magnetite CLO Ltd CLO Ser 2020-27A CI CR.....	.....	..	.....	1.F FE.....	700,000	99.632	697,426	700,000	700,000	.....	.....	.....	.....	.....1.978	1.983	JAJO..	2,808	1,052	08/25/2021.	10/20/2034.
55955K	AA	2	Magnetite CLO Ltd CLO Ser 2021-29A CI A.....	.....	..	.....4	1.A FE.....	1,000,000	100.010	1,000,102	1,000,000	1,000,000	.....	.....	.....	.....	.....1.114	1.115	JAJO..	2,413	6,671	02/05/2021.	01/15/2034.
55955L	AJ	1	Magnetite CLO Ltd CLO Ser 2020-28A CI AR.....	.....	..	.....	1.A FE.....	49,100,000	100.000	49,099,917	49,100,000	49,100,000	.....	.....	.....	.....	.....1.262	1.263	JAJO..	41,293	.....	10/27/2021.	01/20/2035.
55955L	AL	6	Magnetite CLO Ltd CLO Ser 2020-28A CI BR.....	.....	..	.....	1.C FE.....	16,700,000	100.000	16,699,958	16,700,000	16,700,000	.....	.....	.....	.....	.....1.732	1.735	JAJO..	19,277	.....	10/27/2021.	01/20/2035.
55955L	AN	2	Magnetite CLO Ltd CLO Ser 2020-28A CI CR.....	.....	..	.....	1.F FE.....	5,450,000	100.000	5,449,980	5,450,000	5,450,000	.....	.....	.....	.....	.....2.032	2.036	JAJO..	7,381	.....	10/27/2021.	01/20/2035.
59549W	AB	9	Mid State Tr LBASS Ser 11 CI M1.....	.....	..	.....4	3.B FE.....	768,105	103.729	796,761	768,121	768,116	.....	.....1	.....	.....	.....5.598	5.664	MON..	1,911	43,000	06/18/2003.	07/15/2038.
62942Q	CR	2	NRZ Advance Receivables Trust LBASS Ser.....	.....	..	.....4	1.A FE.....	280,000	99.893	279,700	280,000	280,000	.....	.....	.....	.....	.....1.426	1.430	MON..	177	3,992	08/18/2020.	08/15/2053.
62942Q	CS	0	NRZ Advance Receivables Trust LBASS Ser.....	.....	..	.....4	1.C FE.....	50,000	100.462	50,231	50,000	50,000	.....	.....	.....	.....	.....1.823	1.830	MON..	41	912	08/18/2020.	08/15/2053.
62942Q	CT	8	NRZ Advance Receivables Trust LBASS Ser.....	.....	..	.....4	1.F FE.....	50,000	100.459	50,230	50,000	50,000	.....	.....	.....	.....	.....2.269	2.280	MON..	50	1,135	08/18/2020.	08/15/2053.
62942Q	CX	9	NRZ Advance Receivables Trust NRART 2020.....	.....	..	.....4	1.C FE.....	199,999	100.620	201,240	200,000	200,000	.....	.....	.....	.....	.....1.724	1.730	MON..	153	3,447	09/10/2020.	09/15/2053.
63080#	AA	5	NARA Caves Lease Tr CTL.....	.....	..	.....	1.B.....	3,223,040	116.336	3,749,559	3,223,040	3,223,040	.....	.....	.....	.....	.....5.300	5.300	MON..	7,592	170,821	06/03/2010.	09/15/2028.
64132D	AJ	7	Neuberger Berman CLO Ltd CLO Ser 2019-32.....	.....	..	.....4	1.A FE.....	15,000,000	99.969	14,995,296	15,000,000	15,000,000	.....	.....	.....	.....	.....1.114	1.115	JAJO..	34,337	110,010	02/12/2021.	01/19/2032.
64132D	AL	2	Neuberger Berman CLO Ltd CLO Ser 2019-32.....	.....	..	.....	1.C FE.....	8,500,000	99.303	8,440,752	8,500,000	8,500,000	.....	.....	.....	.....	.....1.524	1.526	JAJO..	26,621	84,410	02/12/2021.	01/19/2032.
64133K	AL	5	Neuberger Berman CLO Ltd CLO Ser 2020-36.....	.....	..	.....4	1.C FE.....	17,450,000	99.698	17,397,245	17,450,000	17,450,000	.....	.....	.....	.....	.....1.682	1.685	JAJO..	59,499	229,173	12/16/2020.	04/20/2033.
64133K	AU	5	Neuberger Berman CLO Ltd CLO Ser 2020-36.....	.....	..	.....4	1.A FE.....	44,000,000	100.089	44,039,041	44,000,000	44,000,000	.....	.....	.....	.....	.....1.382	1.384	JAJO..	123,261	477,757	12/16/2020.	04/20/2033.
64133R	AJ	5	Neuberger Berman CLO Ltd CLO Ser 2020-38.....	.....	..	.....	1.A FE.....	41,450,000	100.000	41,450,000	41,450,000	41,450,000	.....	.....	.....	.....	.....1.272	1.273	JAJO..	106,871	.....	09/27/2021.	10/20/2035.
64133R	AL	0	Neuberger Berman CLO Ltd CLO Ser 2020-38.....	.....	..	.....	1.C FE.....	22,950,000	100.000	22,950,025	22,950,000	22,950,000	.....	.....	.....	.....	.....1.782	1.785	JAJO..	82,907	.....	09/27/2021.	10/20/2035.
64133R	AN	6	Neuberger Berman CLO Ltd CLO Ser 2020-38.....	.....	..	.....	1.F FE.....	2,650,000	100.000	2,650,000	2,650,000	2,650,000	.....	.....	.....	.....	.....2.132	2.137	JAJO..	11,454	.....	09/27/2021.	10/20/2035.
64134G	AA	7	Neuberger Berman CLO Ltd CLO Ser 2020-39.....	.....	..	.....4	1.A FE.....	18,650,000	100.057	18,660,645	18,650,000	18,650,000	.....	.....	.....	.....	.....1.482	1.484	JAJO..	56,027	241,460	11/18/2020.	01/20/2032.
64134G	AE	9	Neuberger Berman CLO Ltd CLO Ser 2020-39.....	.....	..	.....2	1.C FE.....	19,150,000	99.731	19,098,397	19,150,000	19,150,000	.....	.....	.....	.....	.....1.732	1.735	JAJO..	67,238	288,095	11/18/2020.	01/20/2032.
65341K	BG	0	Nextgear Floorplan Mast Ow Tr LBASS Ser.....	.....	..	.....4	1.A FE.....	1,056,103	100.313	1,126,512	1,123,000	1,118,401	.....	.....36,256	.....	.....	.....3.210	6.673	MON..	1,602	36,048	03/25/2020.	02/15/2024.
67109F	AL	9	OHA Credit Partners Ltd CLO Ser 2015-11A.....	.....	..	.....4	1.C FE.....	13,900,000	99.744	13,864,362	13,900,000	13,900,000	.....	.....	.....	.....	.....1.782	1.785	JAJO..	50,214	259,460	10/31/2018.	01/20/2032.
67109F	AS	4	OHA Credit Partners Ltd CLO Ser 2015-11A.....	.....	..	.....4	1.A FE.....	30,000,000	99.967	29,990,139	30,000,000	30,000,000	.....	.....	.....	.....	.....1.282	1.284	JAJO..	77,958	407,902	10/31/2018.	01/20/2032.
67575N	BW	2	Oowen Master Adv Rec Tr LBASS Ser 2020-T.....	.....	..	.....4	1.A FE.....	1,169,998	99.947	1,169,385	1,170,000	1,169,999	.....	.....1	.....	.....	.....1.278	1.281	MON..	664	14,947	08/12/2020.	08/15/2052.
67575N	BY	8	Oowen Master Adv Rec Tr LBASS Ser 2020-T.....	.....	..	.....4	1.F FE.....	223,000	100.142	223,317	223,000	223,000	.....	.....	.....	.....	.....2.320	2.331	MON..	230	5,173	08/12/2020.	08/15/2052.
67706H	AW	8	OHA Loan Funding LTD CLO Ser 2013-1A CI.....	.....	..	.....4	1.A FE.....	35,000,000	99.943	34,979,914	35,000,000	35,000,000	.....	.....	.....	.....	.....1.214	1.216	JAJO..	80,251	454,556	08/07/2018.	07/23/2031.
67706H	BA	5	OHA Loan Funding LTD CLO Ser 2013-1A CI.....	.....	..	.....4	1.C FE.....	20,000,000	99.755	19,951,050	20,000,000	20,000,000	.....	.....	.....	.....	.....1.724	1.727	JAJO..	65,124	363,729	08/07/2018.	07/23/2031.
68267E	AA	2	OneMain Direct Auto Rec Tr LBASS Ser 201.....	.....	..	.....4	1.A FE.....	14,997,428	105.598	15,839,715	15,000,000	14,998,587	.....	.....435	.....	.....	.....3.630	3.661	MON..	25,713	544,500	03/12/2019.	09/14/2027.
69122D	AA	7	Owl Rock Ltd CLO Ser 2019-1A CI A.....	.....	..	.....4	1.A FE.....	19,750,000	100.056	19,761,017	19,750,000	19,750,000	.....	.....	.....	.....	.....1.960	1.964	FMAN.	43,003	397,241	04/25/2019.	05/20/2031.
73019#	AB	8	PNC Equip Finc LLC LBASS Priv PI Nt Ser.....	.....	..	.....	1.D.....	1,097,991	102.499	1,125,431	1,097,991	1,097,991	.....	.....	.....	.....	.....3.000	3.000	MS.....	9,882	32,940	09/13/2012.	09/13/2027.
73019#	AC	6	PNC Equip Finc LLC LBASS Priv PI Nt Ser.....	.....	..	.....	1.D.....	3,301,791	102.277	3,376,966	3,301,791	3,301,791	.....	.....	.....	.....	.....3.000	3.000	MS.....	29,716	99,054	09/13/2012.	09/13/2027.
74040T	AC	7	Preferred Term Sec Ltd LBASS Mezz Nt PTP.....	.....	..	.....	3.A FE.....	41,900	88.820	112,512	126,674	41,900	.....	.....	.....	.....	.....2.461	10.858	MJSD.	78	3,102	09/30/2009.	12/23/2031.
74040Y	AG	7	Preferred Term Sec Ltd LBASS X Residual.....	.....	..	.....4	6. *.....	.....	.....0.237	579	244,545	.....	.....	.....	.....	.....	.....2.880	.....	JAJO..	.....	.....	04/01/2005.	07/03/2033.

SCHEDULE D - PART 1

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

E10.87

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		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-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
74041E	AC	9	Preferred Term Sec Ltd VI LBASS Mezz Nt.....	.....		.....4	3.B FE.....	260,169	74.952	3,511,869	4,685,486	260,169	.....	.....	.....	.....	1.203	68.543	MJSD.	1,409	55,041	06/25/2012.	03/23/2035.
74042C	AA	6	Preferred Term Sec Ltd LBASS Sr Nt CI A.....	.....		.....4	1.F FE.....	3,423,071	93.160	3,720,077	3,993,213	3,608,906	.....	20,419	.....	.....	1.101	2.179	MJSD.	1,221	42,860	10/02/2012.	03/22/2038.
74042E	AD	6	Preferred Term Sec Ltd LBASS Mezz Nt CI.....	.....		.....4	6. FE.....	.....	....67.349	4,232,121	6,283,864	.....	.....	.....	.....	.....	1.611	.....	MJSD.	2,531	100,994	07/13/2006.	06/23/2035.
74042G	AA	7	Preferred Term Sec Ltd LBASS XVI Residua.....	.....		.....2	6. *.....	.....	.....	.....2	1,817,782	.....	.....	.....	.....	.....	5.216	.....	MJSD.	.....	.....	04/15/2005.	03/23/2035.
74042H	AA	5	Preferred Term Sec Ltd LBASS XIX Flt Rt.....	.....		.....4	1.C FE.....	1,188,419	91.474	1,811,818	1,980,698	1,452,420	.....	29,069	.....	.....	0.553	4.989	MJSD.	304	10,214	06/27/2012.	12/22/2035.
74042H	AC	1	Preferred Term Sec Ltd LBASS XIX Nt CI B.....	.....		.....4	2.A PL.....	4,453,391	71.361	3,177,028	4,452,066	4,452,632	.....	(40)	.....	.....	0.803	0.802	MJSD.	993	34,243	05/10/2007.	12/22/2035.
74042J	AA	1	Preferred Term Sec Ltd LBASS XXI Nt Ser.....	.....		.....	1.F FE.....	1,682,225	92.000	1,547,654	1,682,225	1,682,225	.....	.....	.....	.....	0.553	0.553	MJSD.	258	8,675	04/23/2007.	03/22/2038.
74042M	AA	4	Preferred Term Sec Ltd LBASS XXII Nt CI.....	.....		.....4	1.C FE.....	959,802	92.785	890,556	959,802	959,802	.....	.....	.....	.....	0.543	0.543	MJSD.	145	4,852	05/24/2007.	09/22/2036.
74042W	AC	8	Preferred Term Sec Ltd LBASS Nt CI B PTP.....	.....		.....4	2.B FE.....	14,415,751	82.034	11,772,743	14,351,093	14,378,795	.....	(2,191)	.....	.....	0.961	0.936	MJSD.	3,447	132,207	06/23/2021.	09/23/2035.
74043A	AD	3	Preferred Term Sec Ltd LBASS XXIII Nt CI.....	.....		.....4	1.F FE.....	1,832,739	91.448	1,758,107	1,922,581	1,874,658	.....	3,123	.....	.....	0.513	0.689	MJSD.	274	9,135	09/27/2007.	12/22/2036.
74927#	AA	9	RB Investment Associates CTL.....	.....		.....2	2.B.....	1,888,869	117.545	2,220,268	1,888,869	1,888,869	.....	.....	.....	.....	7.220	7.329	MON.	6,061	136,575	02/18/2003.	12/15/2028.
74980E	AC	2	RR LTD CLO Ser 2019-7A CI A1A.....	.....		.....4	1.A FE.....	1,998,800	100.000	2,000,001	2,000,000	1,999,131	.....	157	.....	.....	1.474	1.486	JAJO.	6,386	31,366	12/17/2019.	01/15/2033.
74983A	AC	7	RR LTD CLO Ser 2021-19A CI A2.....	.....		.....	1.C FE.....	1,400,000	100.003	1,400,044	1,400,000	1,400,000	.....	.....	.....	.....	1.774	1.777	JAJO.	4,001	.....	09/24/2021.	10/15/2035.
74988L	AA	2	ALM Loan Funding CLO Ser 2014-14A CI A1R.....	.....		.....4	1.A FE.....	19,950,000	99.803	19,960,648	20,000,000	19,973,997	.....	5,693	.....	.....	1.214	1.255	JAJO.	52,596	260,934	10/12/2018.	01/15/2030.
75620T	AW	8	Recette CLO LLC CLO Ser 2015-1A CI ARR.....	.....		.....	1.A FE.....	9,450,000	99.725	9,423,983	9,450,000	9,450,000	.....	.....	.....	.....	1.212	1.213	JAJO.	23,215	69,921	02/16/2021.	04/20/2034.
75620T	AX	6	Recette CLO LLC CLO Ser 2015-1A CI BRR.....	.....		.....	1.C FE.....	600,000	98.244	589,465	600,000	600,000	.....	.....	.....	.....	1.532	1.534	JAJO.	1,863	5,591	02/16/2021.	04/20/2034.
75620T	AY	4	Recette CLO LLC CLO Ser 2015-1A CI CRR.....	.....		.....	1.F FE.....	2,800,000	98.128	2,747,580	2,800,000	2,800,000	.....	.....	.....	.....	1.882	1.886	JAJO.	10,683	31,973	02/16/2021.	04/20/2034.
758465	BA	5	Reese Park CLO Ltd CLO Ser 2020-1A CI AR.....	.....		.....2	1.A FE.....	41,500,000	99.883	41,451,345	41,500,000	41,500,000	.....	.....	.....	.....	1.254	1.256	JAJO.	56,367	.....	11/08/2021.	10/15/2034.
758465	BC	1	Reese Park CLO Ltd CLO Ser 2020-1A CI BR.....	.....		.....2	1.C FE.....	16,800,000	98.899	16,614,987	16,800,000	16,800,000	.....	.....	.....	.....	1.774	1.778	JAJO.	32,285	.....	11/08/2021.	10/15/2034.
758465	BE	7	Reese Park CLO Ltd CLO Ser 2020-1A CI CR.....	.....		.....2	1.F FE.....	3,650,000	99.753	3,640,990	3,650,000	3,650,000	.....	.....	.....	.....	2.124	2.129	JAJO.	8,398	.....	11/08/2021.	10/15/2034.
75903A	AD	9	Regional Diversified Fdg LBASS Sr Nt Ser.....	.....		.....	6. FE.....	.....	....36.697	6,431,901	17,527,186	.....	.....	.....	.....	.....	1.444	40.700	JAJO.	.....	289,419	04/25/2012.	01/25/2036.
75903E	AA	7	Regional Diversified Fdg LBASS Combo Nt.....	.....		.....	6. FE.....	.....	....9.311	479,586	5,150,745	.....	.....	.....	.....	.....	1.874	.....	JAJO.	.....	.....	03/22/2005.	01/25/2036.
75975B	AA	6	Renew LBASS Ser 2021-1 CI A.....	.....		.....	1.A FE.....	4,284,449	96.390	4,130,402	4,285,094	4,284,467	.....	17	.....	.....	2.060	2.070	MON.	2,697	63,557	03/25/2021.	11/20/2056.
76761R	AY	5	Riserva CLO Ltd CLO Ser 2016-3A CI ARR.....	.....		.....4	1.A FE.....	33,600,755	99.633	33,477,585	33,600,755	33,600,755	.....	.....	.....	.....	1.182	1.184	JAJO.	82,759	242,439	03/01/2021.	01/18/2034.
76761R	BA	6	Riserva CLO Ltd CLO Ser 2016-3A CI BRR.....	.....		.....4	1.C FE.....	10,000,000	98.308	9,830,781	10,000,000	10,000,000	.....	.....	.....	.....	1.472	1.475	JAJO.	30,672	89,392	03/01/2021.	01/18/2034.
76761R	BC	2	Riserva CLO Ltd CLO Ser 2016-3A CI CRR.....	.....		.....4	1.F FE.....	3,600,753	98.547	3,548,445	3,600,753	3,600,753	.....	.....	.....	.....	1.922	1.927	JAJO.	14,420	41,820	03/01/2021.	01/18/2034.
78108Y	AL	6	RR LTD CLO Ser 2017-1A CI A1AB.....	.....		.....4	1.A FE.....	22,355,000	100.070	22,370,698	22,355,000	22,355,000	.....	.....	.....	.....	1.274	1.276	JAJO.	61,695	94,283	05/21/2021.	07/15/2035.
78402C	AA	1	SC Commercial Mtg Pass Through CTL Ser 2.....	.....		.....	2.B.....	5,713,438	109.913	5,984,795	5,445,030	5,500,580	.....	8,343	.....	.....	6.824	6.420	MON.	30,964	376,748	08/02/2004.	11/10/2028.
78442G	KW	5	SLM Student Loan Tr LBASS Ser 2004-1 CI.....	.....		.....4	1.B FE.....	5,002,930	99.526	4,976,305	5,000,000	5,001,143	.....	(79)	.....	.....	0.874	0.872	JAJO.	8,253	47,187	01/23/2004.	07/25/2039.
846031	AN	2	Southwick Park CLO Ltd CLO Ser 2019-4A C.....	.....		.....	1.A FE.....	6,000,000	99.803	5,988,176	6,000,000	6,000,000	.....	.....	.....	.....	1.192	1.193	JAJO.	7,745	.....	11/16/2021.	07/20/2032.
846031	AQ	5	Southwick Park CLO Ltd CLO Ser 2019-4A C.....	.....		.....	1.C FE.....	2,000,000	99.833	1,996,662	2,000,000	2,000,000	.....	.....	.....	.....	1.632	1.635	JAJO.	3,535	.....	11/16/2021.	07/20/2032.
84859M	AA	5	Spirit Air LBASS PTC Ser 2017-1 PTT B.....	.....		.....	3.C FE.....	1,875,752	95.013	1,747,317	1,839,027	1,869,335	.....	(5,159)	.....	.....	3.800	3.304	FA.....	26,400	69,883	02/10/2020.	02/15/2026.
88430T	AA	9	Putnam Advisory CLO Ser 2021-1A CI A.....	.....		.....4	1.A FE.....	13,800,000	99.999	13,799,927	13,800,000	13,800,000	.....	.....	.....	.....	1.324	1.326	JAJO.	22,327	.....	10/13/2021.	10/15/2034.
88430T	AC	5	Putnam Advisory CLO Ser 2021-1A CI B1.....	.....		.....	1.C FE.....	13,300,000	99.999	13,299,860	13,300,000	13,300,000	.....	.....	.....	.....	1.874	1.878	JAJO.	30,459	.....	10/13/2021.	10/15/2034.
88430T	AE	1	Putnam Advisory CLO Ser 2021-1A CI C.....	.....		.....	1.F FE.....	7,250,000	99.998	7,249,883	7,250,000	7,250,000	.....	.....	.....	.....	2.374	2.380	JAJO.	21,034	.....	10/13/2021.	10/15/2034.
90783V	AA	3	Union Pacific RR ABS PTC Ser 2005-1.....	.....		.....1	1.D.....	2,072,402	109.041	2,275,167	2,086,520	2,082,329	.....	159	.....	.....	5.082	5.176	JJ.....	52,724	106,037	02/12/2008.	01/02/2029.
90931C	AA	6	United Air Lines LBASS EETC Ser 2019-1 C.....	.....		.....	1.F FE.....	26,995,401	108.309	28,685,338	26,484,844	26,941,533	.....	(32,630)	.....	.....	4.150	3.856	FA.....	384,692	1,099,121	05/22/2019.	08/25/2031.
90931E	AA	2	United Air Lines LBASS EETC Ser 2019-1 C.....	.....		.....1	2.B FE.....	2,163,857	106.400	2,300,559	2,162,179	2,163,594	.....	(101)	.....	.....	4.550	4.538	FA.....	34,433	98,379	01/30/2019.	02/25/2033.
90931V	AA	4	United Air Lines PTC Ser 2018-1 A.....	.....		.....1	2.B FE.....	4,293,394	101.471	4,356,546	4,293,394	4,293,394	.....	.....	.....	.....	3.700	3.700	MS.....	52,952	158,856	01/31/2018.	09/01/2031.

SCHEDULE D - PART 1

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

1			2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5		8	9			12	13	14	15	16	17	18	19	20	21	22				
CUSIP Identification			Description			Code	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
90932J	AA	0	United Airlines LBASS Ser 2019-2 AA PTT.....	.....	.....1	1.F FE.....	15,904,831	99.184	15,774,984	15,904,831	15,904,831	15,904,831	15,904,831	.....	.....	.....	.....	.....	.....2.700	2.699	MN.....	71,572	429,430	09/03/2019.	11/01/2033.
90932K	AA	7	United Airlines LBASS Ser 2019-2 B PTT.....	.....	.....1	3.A FE.....	9,191,450	97.767	8,986,233	9,191,450	9,191,450	9,191,450	9,191,450	.....	.....	.....	.....	.....	.....3.500	3.498	MN.....	53,617	321,701	09/03/2019.	11/01/2029.
90932M	AA	3	United Airlines LBASS Ser 2019-2 A PTT.....	.....	.....1	2.A FE.....	9,300,834	97.484	9,066,787	9,300,834	9,300,834	9,300,834	9,300,834	.....	.....	.....	.....	.....	.....2.900	2.899	MN.....	44,954	269,724	09/03/2019.	11/01/2029.
90932N	AA	1	United Airlines LBASS PTC Ser 2018-1 CI.....	.....	.....1	3.A FE.....	2,912,480	100.033	2,913,433	2,912,480	2,912,480	2,912,480	2,912,480	.....	.....	.....	.....	.....	.....4.600	4.601	MS.....	44,658	133,974	05/09/2018.	09/01/2027.
90933J	AA	9	United Airlines LBASS Ser 2016-2 B PTT.....	.....	.....	3.A FE.....	9,861,112	98.224	9,685,959	9,861,112	9,861,112	9,861,112	9,861,112	.....	.....	.....	.....	.....	.....3.650	3.650	AO.....	83,984	359,931	10/23/2017.	04/07/2027.
915328	AU	2	Upland Ltd CLO Ser 2016-1A CI A1AR.....	.....	.....4	1.A FE.....	20,000,000	100.036	20,007,282	20,000,000	20,000,000	20,000,000	20,000,000	.....	.....	.....	.....	.....	.....1.152	1.153	JAJO.....	46,700	245,574	04/25/2018.	04/20/2031.
915328	AW	8	Upland Ltd CLO Ser 2016-1A CI A2R.....	.....	.....4	1.C FE.....	7,500,000	100.000	7,499,970	7,500,000	7,500,000	7,500,000	7,500,000	.....	.....	.....	.....	.....	.....1.782	1.785	JAJO.....	27,094	139,996	04/25/2018.	04/20/2031.
91741@	AA	9	US Govt Ft Collins Tr GSA CTL APHIS Ls.....	.....	.....1	1.B.....	6,688,685	109.831	7,346,247	6,688,685	6,688,685	6,688,685	6,688,685	.....	.....	.....	.....	.....	.....5.400	5.461	MON...	16,053	361,138	10/18/2005.	12/15/2026.
91821*	AA	4	Veteran Affairs Crown Point CTL Ls Fin T.....	.....	.....	1.B.....	8,838,296	115.110	10,173,732	8,838,296	8,838,296	8,838,296	8,838,296	.....	.....	.....	.....	.....	.....5.620	5.686	MON...	22,076	496,761	06/17/2010.	07/15/2031.
91849@	AB	8	VA Wash Diener Bldg US Gov CTL Nt.....	.....	.....	1.B.....	6,989,391	108.674	7,595,634	6,989,391	6,989,391	6,989,391	6,989,391	.....	.....	.....	.....	.....	.....4.171	4.207	MON...	12,957	291,528	03/13/2015.	04/15/2032.
92338B	AN	5	Verde CLO Ltd CLO Ser 2019-1A CI AR.....	.....	.....	1.A FE.....	43,143,551	99.929	43,112,915	43,143,551	43,143,551	43,143,551	43,143,551	.....	.....	.....	.....	.....	.....1.224	1.225	JAJO.....	114,393	275,190	04/13/2021.	04/15/2032.
92338B	AQ	8	Verde CLO Ltd CLO Ser 2019-1A CI BR.....	.....	.....	1.C FE.....	10,000,000	99.720	9,971,957	10,000,000	10,000,000	10,000,000	10,000,000	.....	.....	.....	.....	.....	.....1.724	1.727	JAJO.....	37,348	89,201	04/13/2021.	04/15/2032.
92338B	AS	4	Verde CLO Ltd CLO Ser 2019-1A CI CR.....	.....	.....	1.F FE.....	1,300,000	99.999	1,299,993	1,300,000	1,300,000	1,300,000	1,300,000	.....	.....	.....	.....	.....	.....2.124	2.129	JAJO.....	5,982	14,240	04/13/2021.	04/15/2032.
92851@	AA	3	Vivendi SPC Tr CTL.....	.....	.....1	2.B.....	90,639	100.871	91,429	90,639	90,639	90,639	90,639	.....	.....	.....	.....	.....	.....6.630	6.722	MON...	267	6,009	11/25/2002.	04/15/2022.
949723	AA	8	Wellman Park CLO Ser 2021-1A CI A.....	.....	.....	1.A FE.....	2,000,000	99.834	1,996,679	2,000,000	2,000,000	2,000,000	2,000,000	.....	.....	.....	.....	.....	.....1.224	1.226	JAJO.....	5,303	8,257	05/10/2021.	07/15/2034.
949723	AC	4	Wellman Park CLO Ser 2021-1A CI B.....	.....	.....2	1.C FE.....	10,790,000	100.080	10,808,680	10,800,000	10,790,111	10,790,111	10,790,111	.....	.....111	.....	.....	.....	.....1.724	1.740	JAJO.....	40,336	4,647	12/01/2021.	07/15/2034.
949723	AE	0	Wellman Park CLO Ser 2021-1A CI C.....	.....	.....	1.F FE.....	10,000,000	98.855	9,885,450	10,000,000	10,000,000	10,000,000	10,000,000	.....	.....	.....	.....	.....	.....2.024	2.029	JAJO.....	43,848	68,174	05/10/2021.	07/15/2034.
94978#	AT	4	Wells Fargo Bank Northwest NA CTL Ser 20.....	.....	.....	2.B.....	580,512	113.435	658,506	580,512	580,512	580,512	580,512	.....	.....	.....	.....	.....	.....6.650	6.743	MON.....	3,217	38,705	07/28/2002.	08/01/2027.
94978#	AU	1	Wells Fargo Bank Northwest NA CTL MWRA L.....	.....	.....	1.B.....	9,145,537	130.779	11,423,604	8,735,058	8,920,392	8,920,392	8,920,392	.....	.....(15,307)	.....	.....	.....	.....7.380	7.019	MON...	28,651	644,889	07/30/2002.	05/15/2032.
94978#	AX	5	Wells Fargo Bank Northwest NA CTL CVS Co.....	.....	.....1	2.B.....	294,101	107.468	316,064	294,101	294,101	294,101	294,101	.....	.....	.....	.....	.....	.....6.640	6.733	MON...	1,139	19,728	10/09/2002.	10/10/2024.
94978#	BC	0	Wells Fargo Bank Northwest NA CTL.....	.....	.....1	3.B.....	931,757	101.958	950,000	931,757	931,757	931,757	931,757	.....	.....	.....	.....	.....	.....6.599	6.688	MON...	5,124	64,474	02/26/2003.	11/01/2022.
96329Y	AC	1	Whetstone Park CLO CLO Ser 2021-1A CI B1.....	.....	.....	1.C FE.....	13,350,000	100.114	13,365,207	13,350,000	13,350,000	13,350,000	13,350,000	.....	.....	.....	.....	.....	.....1.732	1.735	JAJO.....	16,052	.....	10/22/2021.	01/20/2035.
96329Y	AG	2	Whetstone Park CLO CLO Ser 2021-1A CL C.....	.....	.....	1.F FE.....	6,000,000	98.523	5,911,385	6,000,000	6,000,000	6,000,000	6,000,000	.....	.....	.....	.....	.....	.....1.982	1.986	JAJO.....	8,256	.....	10/22/2021.	01/20/2035.
000000	00	0	Yukon IV Nt.....	.....	.....	1.G Z.....	7,112,501	116.060	7,112,501	6,128,297	7,112,205	7,112,205	7,112,205	.....	.....(296)	.....	.....	.....	.....6.000	3.691	MJSD.....	1,021	.....	12/31/2021.	12/31/2029.
00908P	AA	5	Air Canada LBASS EETC Ser 2017-1AA.....	A.....	1	1.G FE.....	5,501,600	101.351	5,575,938	5,501,600	5,501,600	5,501,600	5,501,600	.....	.....	.....	.....	.....	.....3.300	3.300	JJ.....	83,716	181,553	12/07/2017.	07/15/2031.
00908P	AB	3	Air Canada LBASS PTT Ser 2017-1A.....	A.....	1	2.B FE.....	4,232,000	95.889	4,058,006	4,232,000	4,232,000	4,232,000	4,232,000	.....	.....	.....	.....	.....	.....3.550	3.550	JJ.....	69,275	150,236	12/07/2017.	07/15/2031.
00909U	AA	3	Air Canada LBASS EETC Ser 2020-2B.....	A.....	.....	2.C FE.....	458,146	109.496	450,419	411,355	455,870	455,870	455,870	.....	.....(2,276)	.....	.....	.....	.....9.000	3.936	AO.....	9,255	18,511	08/12/2021.	10/01/2025.
11042C	AA	8	British Airways PTC Ser 2021-1 A PPT.....	C.....	.....	1.F FE.....	2,334,776	100.462	2,345,556	2,334,776	2,334,776	2,334,776	2,334,776	.....	.....	.....	.....	.....	.....2.900	2.911	MJSD.....	3,009	25,767	07/20/2021.	09/15/2035.
11043X	AA	1	British Airways Plc EETC.....	C.....	.....	1.F FE.....	23,995,299	102.570	24,611,930	23,995,299	23,995,299	23,995,299	23,995,299	.....	.....	.....	.....	.....	.....3.300	3.314	MJSD.....	35,193	791,845	07/15/2019.	06/15/2034.
3599999.	Industrial & Miscellaneous - Other Loan-Backed and Structured Securities.....								3,177,843,839	XXX	3,212,563,338	3,219,196,314	3,179,065,343	0	383,374	0	XXX	XXX	XXX	9,504,410	37,603,896	XXX	XXX		
3899999.	Total - Industrial & Miscellaneous (Unaffiliated).....								32,984,402,036	XXX	35,530,708,655	32,506,951,082	32,875,190,104	(2,656,425)	(35,857,983)	3,284,381	(72,676,460)	XXX	XXX	XXX	281,988,772	1,094,859,748	XXX	XXX	
Hybrid Securities - Other Loan-Backed and Structured Securities																									
17305H	AA	6	Citigroup Capital ABS Nt.....	.....	.....	2.C FE.....	10,233,150	148.178	12,595,130	8,500,000	9,735,989	8,500,000	9,735,989	.....	.....(49,602)	.....	.....	.....	.....7.625	6.124	JD.....	54,010	648,125	04/20/2007.	12/01/2036.
553086	AC	3	MMI Cap Tr I ABS Pfd Ser B.....	.....	.....	2.A FE.....	4,982,050	126.852	6,342,600	5,000,000	4,992,831	5,000,000	4,992,831	.....	.....920	.....	.....	.....	.....7.625	7.655	JD.....	16,944	381,250	06/01/1998.	12/15/2027.
74959R	AF	3	RIO Tr ABS Ser 1999-3 CI B Ctf.....	@.....	.....	1.F.....	1,202,614	84.827	21,991,491	25,925,000	11,881,112	25,925,000	11,881,112	.....	.....1,149,678	.....	.....	.....	.....10.441	N/A.....	.....	.....	.....	06/29/1999.	08/31/2029.
4599999.	Hybrid Securities - Other Loan-Backed and Structured Securities.....								16,417,814	XXX	40,929,221	39,425,000	26,609,932	0	1,100,996	0	XXX	XXX	XXX	70,954	1,029,375	XXX	XXX		
4899999.	Total - Hybrid Securities.....								16,417,814	XXX	40,929,221	39,425,000	26,609,932	0	1,100,996	0	XXX	XXX	XXX	70,954	1,029,375	XXX	XXX		
Unaffiliated Bank Loans - Acquired																									
000000	00	0	Quintiles IMS New Term Ln B Nt 1.....	.....	.....	3.A FE.....	1,840,132	99.828	1,834,076	1,837,245	1,839,706	1,837,245	1,839,706	.....	.....(426)	.....	.....	.....	.....1.854	1.799	MON...	564	14,903	08/13/2021.	03/06/2024.
000000	00	0	Gerson Lehrman Group Nt.....	.....	.....	4.A Z.....	5,285,938	99.250	5,246,293	5,285,938	5,285,938	5,285,938	5,285,938	.....	.....	.....	.....	.....	.....4.750	4.775	FMAN.	22,318	76,169	09/08/2021.	12/15/2024.

SCHEDULE D - PART 1

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

E10.89

1				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	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
000000	00	0	Gerson Lehrman Group Nt.....	.....	..	.....	5.B GI.....	1,746,297	99.250	1,744,279	1,757,460	1,748,300	.....	.....2,003	.....	.....	.....5.750	5.980	FMAN.	15,158	75,327	03/31/2021.	12/15/2024.
000000	00	0	Gerson Lehrman Group Nt.....	.....	..	.....	5.B GI.....	10,546,307	99.250	10,535,692	10,615,307	10,560,381	.....	.....14,073	.....	.....	.....4.750	4.963	MJSD.	1,401	573,959	02/19/2021.	12/15/2024.
000000	00	0	Aceto Corp 1st Lien Term Ln Nt 1.....	.....	..	.....	4.A Z.....	1,470,000	98.000	1,470,000	1,500,000	1,470,893	.....	.....893	.....	.....	.....6.500	7.217	FMAN.	8,938	2,979	11/19/2021.	04/29/2025.
000000	00	0	Retail Services WIS Corp Intial Term Ln.....	.....	..	.....	4.B Z.....	5,449,199	97.720	5,428,091	5,554,739	5,454,273	.....	.....5,074	.....	.....	.....7.750	8.450	MJSD.	1,196	99,908	10/18/2021.	05/20/2025.
000000	00	0	Seal for Life Industries LLC Term Ln Nt.....	.....	..	.....	4.B Z.....	977,550	98.000	977,550	997,500	977,831	.....	.....281	.....	.....	.....8.000	8.750	JAJO..	5,098	.....	12/09/2021.	06/23/2025.
000000	00	0	Animal Supply Company Holdco Term Ln Nt.....	.....	..	.....	5.B Z.....	3,045,685	99.420	3,577,070	3,597,938	3,116,693	.....	.....61,256	.....	.....	.....7.000	11.762	MON..	3,498	245,800	12/27/2021.	08/14/2025.
000000	00	0	Animal Supply Company New 1st Lien Term.....	.....	..	.....	5.B Z.....	405,627	99.420	474,707	477,476	412,585	.....	.....5,624	.....	.....	.....9.500	14.711	MON..	630	43,702	12/31/2021.	08/14/2025.
000000	00	0	Fiberight Term Ln Nt 1.....	.....	..	.....	4.A Z.....	468,947	99.000	468,947	473,684	469,171	.....	.....224	.....	.....	.....4.250	4.574	MON..	671	4,849	10/21/2021.	08/21/2025.
000000	00	0	Pye Barker Company 1st Lien Term Ln Nt 1.....	.....	..	.....	4.B Z.....	1,043,307	100.000	1,043,307	1,043,307	1,043,307	.....	.....	.....	.....	.....6.500	6.554	MJSD.	188	10,143	11/08/2021.	11/26/2025.
000000	00	0	Ultimate Software Group Inc New Incremen.....	.....	..	.....	4.C Z.....	1,321,639	97.125	1,278,845	1,316,700	1,321,551	.....	.....(88)	.....	.....	.....3.750	3.659	MON..	4,252	.....	12/01/2021.	05/03/2026.
000000	00	0	Catalent Pharma Solutions Inc Term Ln B.....	.....	..	.....	3.A FE.....	2,094,175	100.000	2,099,424	2,099,424	2,094,409	.....	.....234	.....	.....	.....2.500	2.569	MON..	1,458	10,351	10/12/2021.	05/17/2026.
000000	00	0	Sensata Technologies New #2 1st Lien Ter.....	.....	..	.....	2.C FE.....	299,632	99.875	297,961	298,334	299,233	.....	.....(186)	.....	.....	.....1.964	1.901	JAJO..	1,153	5,167	10/21/2019.	09/20/2026.
000000	00	0	Generac Power Systems Inc New Term Ln B.....	.....	..	.....	3.A FE.....	1,735,863	100.017	1,775,039	1,774,744	1,746,424	.....	.....5,350	.....	.....	.....1.923	2.270	MON..	2,937	33,436	01/02/2020.	12/13/2026.
000000	00	0	Harvey Tool Co LLC New Term Ln Nt 1.....	.....	..	.....	3.A PL.....	822,380	100.000	822,380	822,380	822,380	.....	.....	.....	.....	.....6.250	6.299	MJSD.	428	9,423	10/26/2021.	10/21/2027.
000000	00	0	Boats Group LLC Term Ln Nt 1.....	.....	..	.....	5.B Z.....	972,563	100.000	997,500	997,500	973,091	.....	.....528	.....	.....	.....8.000	8.531	FMAN.	13,300	.....	11/02/2021.	11/02/2027.
000000	00	0	SitusAMC Holdings Corp Term Ln Nt 1.....	.....	..	.....	4.A Z.....	1,485,000	99.000	1,485,000	1,500,000	1,485,060	.....	.....60	.....	.....	.....7.000	7.268	MJSD.	3,208	.....	12/21/2021.	12/20/2027.
000000	00	0	Continental Acq Holdings LLC Term Ln 202.....	.....	..	.....	4.A Z.....	1,571,284	100.000	1,571,284	1,571,284	1,571,284	.....	.....	.....	.....	.....7.750	7.750	MJSD.	3,383	.....	12/22/2021.	12/22/2027.
000000	00	0	Archkey Holdings 1st Lien Term Ln Nt 1.....	.....	..	.....	4.B FE.....	2,962,575	99.750	2,985,019	2,992,500	2,964,255	.....	.....1,680	.....	.....	.....6.000	6.223	JAJO..	31,920	59,351	07/02/2021.	06/30/2028.
000000	00	0	Flexsys Inc Term Ln Nt 1.....	.....	..	.....	4.B FE.....	7,840,000	98.625	7,890,000	8,000,000	7,842,732	.....	.....2,732	.....	.....	.....6.000	6.408	FMAN.	72,000	.....	11/08/2021.	08/12/2028.
000000	00	0	Zurn Water Solutions Inc 1st Lien Term L.....	.....	..	.....	3.C FE.....	905,128	99.875	902,870	904,000	905,099	.....	.....(28)	.....	.....	.....2.750	2.746	MON..	207	4,986	10/21/2021.	09/15/2028.
000000	00	0	CPI Buyer LLC Term Ln Nt 1.....	.....	..	.....	4.B Z.....	7,026,022	98.380	6,912,201	7,026,022	7,026,022	.....	.....	.....	.....	.....6.250	6.299	FMAN.	40,253	37,213	11/01/2021.	11/01/2028.
000000	00	0	CPI Buyer LLC Delayed Draw Term Ln Nt 1.....	.....	..	.....	4.B Z.....	215,613	98.380	212,120	215,613	215,613	.....	.....	.....	.....	.....6.250	6.298	MJSD.	37	.....	12/31/2021.	11/01/2028.
00216C	AD	5	AQ Sunshine Inc aka Relation Term Ln Nt.....	.....	..	.....	3.B PL.....	1,503,296	100.000	1,526,173	1,526,173	1,512,587	.....	.....3,618	.....	.....	.....5.852	6.196	MJSD.	992	109,259	12/31/2020.	04/15/2025.
00216C	AE	3	AQ Sunshine Inc aka Relation Term Ln B N.....	.....	..	.....	3.B PL.....	227,447	100.000	229,030	229,030	227,546	.....	.....99	.....	.....	.....7.000	7.284	MJSD.	45	7,081	12/31/2021.	04/15/2025.
00228*	AA	4	ATI Restoration LLC 1st Lien Term Ln Nt.....	.....	..	.....	2.B Z.....	857,952	100.000	879,951	879,951	862,338	.....	.....3,151	.....	.....	.....6.500	7.070	MJSD.	318	56,121	07/31/2020.	07/31/2026.
00228*	AB	2	ATI Restoration LLC 1st Lien DD Term Ln.....	.....	..	.....	1.F PL.....	305,947	100.000	307,629	307,629	306,146	.....	.....198	.....	.....	.....6.000	6.283	JAJO..	1,382	7,751	12/29/2021.	07/31/2026.
00435U	AB	4	Worldwide Express Inc Initial Term Ln Nt.....	.....	..	.....	4.B FE.....	2,052,534	100.000	2,070,000	2,070,000	2,053,338	.....	.....803	.....	.....	.....5.000	5.175	MJSD.	288	40,825	08/25/2021.	07/23/2028.
00797*	AA	5	Aero Operating LLC Term Ln Nt 1.....	.....	..	.....	3.A PL.....	892,422	100.000	915,305	915,305	898,528	.....	.....3,333	.....	.....	.....6.594	7.161	MJSD.	5,197	74,241	02/07/2020.	02/07/2026.
00797*	AB	3	Aero Operating LLC Delayed Draw Term Ln.....	.....	..	.....	3.A PL.....	300,513	100.000	300,513	300,513	300,513	.....	.....	.....	.....	.....8.000	8.080	JAJO..	5,377	21,300	12/31/2021.	02/07/2026.
01370#	AA	4	Alcami Holdings LLC 1st Lien Term Ln Nt.....	.....	..	.....	5.A FE.....	1,411,341	94.000	1,364,175	1,451,250	1,429,300	.....	.....5,505	.....	.....	.....4.352	4.836	JAJO..	11,722	58,624	07/12/2018.	07/12/2025.
01451*	AA	0	Alera Group Term Ln Nt 1.....	.....	..	.....	2.C PL.....	2,516,756	99.000	2,491,589	2,516,756	2,516,756	.....	.....	.....	.....	.....6.250	6.332	MON..	1,311	40,198	09/30/2021.	09/30/2027.
01451*	AB	8	Alera Group Delayed Draw Term Ln Nt 3.....	.....	..	.....	2.C PL.....	691,513	100.000	691,513	691,513	691,513	.....	.....	.....	.....	.....6.250	6.264	MON..	260	3,968	12/30/2021.	09/30/2027.
02358@	AA	0	AmerCareRoyal LLC Term Ln Nt 1.....	.....	..	.....	4.B PL.....	3,020,065	94.923	2,925,241	3,081,699	3,039,095	.....	.....9,522	.....	.....	.....5.104	5.557	MON..	2,616	188,176	12/11/2019.	11/25/2025.
029227	A*	6	American Renal Holdings Inc Term Ln Nt 1.....	.....	..	.....	4.B PL.....	7,257,656	99.107	7,377,277	7,443,750	7,281,182	.....	.....23,526	.....	.....	.....7.150	7.767	MON..	4,497	506,722	01/25/2021.	01/25/2027.
03979*	AA	9	US Metals Bidco Term Ln Nt 1.....	.....	..	.....	3.B PL.....	2,873,625	100.000	2,962,500	2,962,500	2,891,033	.....	.....12,187	.....	.....	.....8.250	8.899	JJ.....	112,020	248,196	07/20/2020.	07/20/2026.
04011*	AA	7	Argenbright Holdings LLC Term Ln Nt 1.....	.....	..	.....	4.A Z.....	1,303,168	100.000	1,303,168	1,303,168	1,303,168	.....	.....	.....	.....	.....7.000	7.000	MON..	507	7,925	11/30/2021.	11/30/2027.
04019W	AA	8	Ares PCS APCS CI A Nt 1.....	.....	..	.....	2.B Z.....	3,073,985	100.000	3,073,985	3,073,985	3,073,985	.....	.....	.....	.....	.....2.996	2.996	FMAN.	13,301	.....	11/10/2021.	11/10/2033.
04019W	AB	6	Ares PCS APCS CI B Nt 1.....	.....	..	.....	3.B Z.....	1,117,813	100.000	1,117,813	1,117,813	1,117,813	.....	.....	.....	.....	.....5.146	5.177	FMAN.	8,308	.....	11/10/2021.	04/09/2033.
04279*	AA	4	Arrowhead Holdco Co Term Ln Nt 1.....	.....	..	.....	5.A.....	958,151	99.000	948,569	958,151	958,151	.....	.....	.....	.....	.....5.250	5.284	FMAN.	2,815	10,110	11/30/2021.	08/31/2027.

SCHEDULE D - PART 1

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

1		2		Codes			6	7		Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5				8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description		Code	F o r e i g n	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-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
04279*	AB	2	Arrowhead Holdco Co Delayed Term Ln Nt 1.....	.....	..	.....	4.A Z.....	196,558	.....	...99.000	195,039	197,009	196,577	.....	.....19	.....	.....	.....5.250	5.335	MON...	208	1,116	12/31/2021.	08/31/2027.
04279*	AC	0	Arrowhead Holdco Co Redhawk DD Term Ln N.....	.....	..	.....	4.A Z.....	221,732	.....	...99.000	223,995	226,257	221,923	.....	.....190	.....	.....	.....5.250	5.708	MON...	561	3,097	09/15/2021.	08/31/2027.
05462@	AA	6	AxiomSL Group Term Loan Nt 1.....	.....	..	.....	4.B IF.....	4,900,659	.....	...97.840	4,843,237	4,950,160	4,903,239	.....	.....2,580	.....	.....	.....7.000	7.260	MJSD.	963	154,203	07/26/2021.	12/03/2027.
05613@	AA	4	TVG-BHG Incremental Term Ln Nt 2.....	.....	..	.....	4.A Z.....	1,567,689	.....	...98.397	1,542,558	1,567,689	1,567,689	.....	.....	.....	.....	.....6.250	6.299	MJSD.	544	.....	12/30/2021.	12/19/2024.
05613@	AA	4	TVG-BHG Incremental Term Ln Nt 1.....	.....	..	.....	5.B GI.....	141,626	.....	...98.397	139,356	141,626	141,626	.....	.....	.....	.....	.....6.250	6.299	MJSD.	49	5,729	05/10/2021.	12/19/2024.
05621@	AA	4	BCC Blueprint LLC Term Ln Nt 1.....	.....	..	.....	4.A Z.....	1,350,000	.....	...99.000	1,370,769	1,384,616	1,351,366	.....	.....1,366	.....	.....	.....7.000	7.516	MJSD.	4,577	24,500	09/15/2021.	09/15/2027.
05948@	AA	0	Bamboo Purchaser Inc Term Ln Nt 1.....	.....	..	.....	4.A Z.....	1,255,775	.....	...100.000	1,255,775	1,255,775	1,255,775	.....	.....	.....	.....	.....6.750	6.750	FMAN.	13,421	.....	11/05/2021.	11/05/2027.
05948@	AB	8	Bamboo Purchaser Inc Delayed Draw Term L.....	.....	..	.....	4.A Z.....	147,734	.....	...100.000	147,734	147,734	147,734	.....	.....	.....	.....	.....6.750	6.807	MJSD.	416	.....	12/17/2021.	11/05/2027.
06683@	AC	3	Banyan Software Holdings 2nd Amendment.....	.....	..	.....	4.A Z.....	276,923	.....	...100.000	276,923	276,923	276,923	.....	.....	.....	.....	.....7.750	7.750	MJSD.	954	462	12/16/2021.	12/16/2027.
08182C	A*	7	Benefytt Technologies Inc Term Ln Nt 1.....	.....	..	.....	4.A IF.....	1,085,538	.....	...99.000	1,096,615	1,107,692	1,086,704	.....	.....1,166	.....	.....	.....6.750	7.158	FMAN.	10,385	19,108	08/12/2021.	08/12/2027.
08579J	BG	6	Berry Plastics Corp Term Ln Z Nt 1.....	.....	..	.....	3.A FE.....	867,819	.....	...99.375	868,888	874,353	868,789	.....	.....970	.....	.....	.....1.874	2.025	JAJO..	3,868	11,309	03/04/2021.	07/01/2026.
09788H	AN	1	Advanced Infusion Solutions Last Out Ter.....	.....	..	.....	4.A PL.....	7,054,579	.....	...100.000	7,202,551	7,202,551	7,119,523	.....	.....29,996	.....	.....	.....5.588	6.159	MON...	2,236	477,007	10/31/2019.	06/27/2024.
10483*	AA	3	Bragg Live Food Products LLC Term Ln Nt.....	.....	..	.....	2.C PL.....	1,974,186	.....	...100.000	1,957,318	2,017,853	1,996,964	.....	.....8,597	.....	.....	.....5.951	6.507	MJSD.	667	148,410	12/31/2020.	03/11/2024.
12721#	AC	3	CVP Holdco Inc Delayed Draw TL Nt 1.....	.....	..	.....	3.B PL.....	863,291	.....	...100.000	864,234	864,234	863,329	.....	.....38	.....	.....	.....6.250	6.320	MJSD.	300	5,532	12/31/2021.	09/13/2027.
12745#	AA	9	Spectrum Auto (CC SAG Acq) New Term Ln N.....	.....	..	.....	4.B PL.....	3,124,178	.....	...98.609	3,127,636	3,171,755	3,129,157	.....	.....4,978	.....	.....	.....6.500	6.969	MJSD.	1,718	108,427	06/29/2021.	10/02/2025.
12745#	AB	7	Spectrum Auto (CC SAG Acq) Delayed Draw.....	.....	..	.....	4.B PL.....	315,177	.....	...98.609	310,792	315,177	315,177	.....	.....	.....	.....	.....6.500	6.555	MJSD.	91	4,485	12/31/2021.	10/02/2025.
14078@	AA	4	Capstone Logistics Acq 1st Lien Term Ln.....	.....	..	.....	3.A IF.....	4,906,138	.....	...100.000	4,951,886	4,951,886	4,917,088	.....	.....9,881	.....	.....	.....5.750	6.077	MON...	791	279,349	05/05/2021.	12/15/2024.
14078@	AB	2	Capstone Logistics Acq Delayed Draw Term.....	.....	..	.....	4.B PL.....	290,472	.....	...100.000	290,472	290,472	290,472	.....	.....	.....	.....	.....5.750	5.787	MJSD.	46	3,547	11/19/2021.	12/15/2024.
14173@	AA	8	CarePathrx Midco Inc Term Ln Nt 1.....	.....	..	.....	4.A PL.....	4,153,016	.....	...99.424	4,234,969	4,259,503	4,183,524	.....	.....19,116	.....	.....	.....6.854	7.564	MON...	811	356,290	05/14/2020.	05/14/2025.
15644G	A#	1	Centric Brands Inc 1st Lien Exit Term Ln.....	.....	..	.....	4.C PL.....	4,558,415	.....	...97.000	4,481,617	4,620,224	4,574,417	.....	.....12,902	.....	.....	.....10.000	10.723	JAJO..	103,955	439,184	10/12/2021.	10/29/2023.
15644G	A*	5	Centric Brands Inc DIP Ln Nt 2.....	.....	..	.....	4.C FE.....	157,587	.....	...100.000	157,587	157,587	157,587	.....	.....	.....	.....	.....6.500	6.553	FMAN.	1,679	6,181	08/03/2021.	10/09/2025.
16117L	BX	6	Charter Communications Inc Term Ln B-2 N.....	.....	..	.....	2.C FE.....	14,524,268	.....	...99.000	14,662,500	14,810,606	14,569,361	.....	.....44,179	.....	.....	.....1.852	2.196	MON...	762	277,867	01/06/2021.	02/01/2027.
23363#	AC	3	DRS Holdings Inc Incremental Term Ln Nt.....	.....	..	.....	3.A PL.....	1,536,311	.....	...100.000	1,575,704	1,575,704	1,540,650	.....	.....4,338	.....	.....	.....7.250	7.989	MJSD.	635	65,578	06/01/2021.	11/01/2025.
25403#	AU	0	Diligent Corp Term Ln B-3 Nt 1.....	.....	..	.....	3.C PL.....	1,179,090	.....	...100.000	1,191,000	1,191,000	1,180,854	.....	.....1,764	.....	.....	.....6.750	7.079	MJSD.	223	59,401	04/09/2021.	08/04/2025.
26887@	AA	9	EP Wealth Advisors LLC Term Ln Nt 1.....	.....	..	.....	1.F PL.....	523,841	.....	...100.000	537,273	537,273	526,346	.....	.....1,921	.....	.....	.....6.250	6.812	MJSD.	187	36,549	09/04/2020.	09/04/2026.
26887@	AB	7	EP Wealth Advisors LLC Delayed Draw Term.....	.....	..	.....	1.F PL.....	919,689	.....	...100.000	921,312	921,312	919,950	.....	.....237	.....	.....	.....6.250	6.336	MJSD.	160	22,161	11/19/2021.	09/04/2026.
26888*	AA	0	EPS NASS Parent Inc Term Ln Nt 1.....	.....	..	.....	2.C PL.....	1,066,418	.....	...99.000	1,077,300	1,088,182	1,068,126	.....	.....1,708	.....	.....	.....6.750	7.174	MJSD.	204	53,007	04/19/2021.	04/19/2028.
28622@	AA	5	Elevation Services Holding LLC Term Ln N.....	.....	..	.....	3.A PL.....	496,414	.....	...100.000	509,143	509,143	498,250	.....	.....1,769	.....	.....	.....6.500	7.008	MJSD.	1,103	34,239	12/18/2020.	12/18/2026.
28622@	AB	3	Elevation Services Holding LLC Delayed D.....	.....	..	.....	3.A PL.....	680,657	.....	...100.000	680,657	680,657	680,657	.....	.....	.....	.....	.....6.500	6.554	JAJO..	7,386	70,935	04/30/2021.	12/18/2026.
29279U	AB	2	Endure Digital Inc Term Ln Nt 1.....	.....	..	.....	4.B FE.....	5,940,150	.....	...99.000	5,910,300	5,970,000	5,942,729	.....	.....2,579	.....	.....	.....4.250	4.358	MJSD.	16,210	162,807	04/23/2021.	02/10/2028.
29286J	AC	6	Engineered Components Sys Initial Term L.....	.....	..	.....	4.C FE.....	613,493	.....	...100.125	626,796	626,014	613,974	.....	.....480	.....	.....	.....6.500	6.860	MON...	3,391	11,414	08/31/2021.	08/02/2028.
29668#	AC	2	Essential Services Hldg Corp Delayed Dra.....	.....	..	.....	3.B PL.....	2,954,609	.....	...99.000	2,960,766	2,990,673	2,956,178	.....	.....1,569	.....	.....	.....6.750	7.069	JAJO..	51,181	8,577	12/15/2021.	04/30/2027.
29688#	AC	2	Essential Services Hldg Corp Delayed Dra.....	.....	..	.....	3.B PL.....	3,889,100	.....	...100.000	3,896,235	3,896,235	3,889,246	.....	.....147	.....	.....	.....6.750	6.831	JAJO..	67,210	33,844	10/01/2021.	07/20/2030.
29688#	AC	2	Essential Services Hldg Corp Delayed Dra.....	.....	..	.....	4.A Z.....	2,094,000	.....	...100.000	2,094,000	2,094,000	2,094,000	.....	.....	.....	.....	.....6.750	6.803	JAJO..	14,169	.....	12/15/2021.	07/20/2030.
35042#	AC	6	Foundation Consumer Brands Term Ln Nt 1.....	.....	..	.....	4.B PL.....	1,053,478	.....	...100.000	1,080,490	1,080,490	1,056,718	.....	.....3,241	.....	.....	.....7.375	7.980	FMAN.	10,846	61,186	02/12/2021.	02/12/2027.
35921@	AA	8	Frontline Technologies Gr LL Term Ln Nt.....	.....	..	.....	3.C PL.....	3,792,709	.....	...100.000	3,936,290	3,936,290	3,889,057	.....	.....25,149	.....	.....	.....6.250	7.052	JAJO..	45,103	265,262	09/18/2017.	09/18/2023.
35921@	AC	4	Frontline Technologies Gr LL Delayed Dra.....	.....	..	.....	3.C PL.....	786,662	.....	...100.000	786,662	786,662	786,662	.....	.....	.....	.....	.....6.250	6.297	JAJO..	8,877	53,012	09/30/2019.	09/18/2023.
36198@	AA	2	TPC Broadband Holdings Term Ln Nt 1.....	.....	..	.....	4.B PL.....	4,886,197	.....	...100.327	4,902,174	4,886,197	4,886,197	.....	.....	.....	.....	.....7.500	7.567	MJSD.	2,036	356,690	06/01/2020.	06/01/2025.
36198@	AC	8	TPC Broadband Holdings Delayed Draw Term.....	.....	..	.....	4.B Z.....	1,891,080	.....	...100.327	1,915,838	1,909,594	1,894,351	.....	.....2,974	.....	.....	.....7.000	7.776	MJSD.	989	100,926	12/17/2021.	06/01/2025.
36457W	AD	3	Galway Insurance Hold Inc Term Ln Nt 1.....	.....	..	.....	3.B PL.....	5,991,345	.....	...98.214	5,884,340	5,991,345	5,991,345	.....	.....	.....	.....	.....5.354	5.399	MJSD.	1,478	86,105	12/22/2021.	09/30/2027.

SCHEDULE D - PART 1

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

E10.91

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	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
36850@	AB	9	Gehl Foods Inc LLC Term Ln Nt 4.....	.....	..	.....	4.A PL.....	5,001,198	98.000	4,996,262	5,098,226	5,066,857	.....	.....11,514	.....	.....	.....5.582	6.246	JAJO..	76,850	436,769	10/01/2021.	01/25/2024.
38362*	AA	0	GovCIO Buyer Com Term Ln Nt 1.....	.....	..	.....	4.A PL.....	1,731,504	98.123	1,699,004	1,731,504	1,731,504	.....	.....	.....	.....	.....6.500	6.553	MJSD.	313	42,205	08/18/2021.	08/18/2027.
39341#	AA	0	Green Street Parent LLC Term Ln B Nt 1.....	.....	..	.....	3.A PL.....	3,831,800	100.000	3,910,000	3,910,000	3,854,560	.....	.....9,895	.....	.....	.....5.500	5.888	FMAN.	19,116	201,759	08/27/2019.	08/27/2026.
40178@	AA	8	Guidehouse Inc Term Ln Nt 1.....	.....	..	.....	4.A Z.....	4,500,000	99.030	4,456,350	4,500,000	4,500,000	.....	.....	.....	.....	.....5.601	5.667	MON..	1,400	60,156	10/14/2021.	10/16/2028.
40406#	AD	4	ProService Corp Term Ln Nt 1.....	.....	..	.....	2.C PL.....	5,337,425	100.000	5,475,000	5,475,000	5,411,736	.....	.....23,538	.....	.....	.....6.000	6.528	MON..	4,563	387,319	11/01/2017.	11/01/2024.
41755@	AA	7	Harvest Hill Beverage Company New Term L.....	.....	..	.....	4.A PL.....	6,242,462	101.000	6,466,550	6,402,525	6,272,787	.....	.....23,374	.....	.....	.....7.000	7.584	MJSD.	1,245	462,824	08/28/2020.	08/28/2026.
41902@	AA	9	Sigma Electric Manufac Corp Term Ln A-2.....	.....	..	.....	3.A PL.....	3,079,615	100.000	3,142,720	3,142,720	3,121,293	.....	.....10,889	.....	.....	.....4.974	5.399	MJSD.	434	213,076	10/31/2017.	10/31/2023.
44958Q	A*	3	IG Investments Holdings LLC Term Ln Nt 1.....	.....	..	.....	4.A Z.....	1,975,204	98.078	1,976,776	2,015,514	1,976,736	.....	.....1,533	.....	.....	.....6.750	7.221	MJSD.	378	37,791	09/22/2021.	09/22/2027.
44989*	AA	1	IQNavigator Inc 1st Lien TL Nt 1.....	.....	..	.....	4.B IF.....	5,562,310	99.030	5,592,239	5,647,015	5,606,124	.....	.....13,932	.....	.....	.....5.660	5.999	FMAN.	31,960	375,648	08/20/2018.	08/20/2024.
45004K	AC	0	Information Resources Inc 1st Lien Term.....	.....	..	.....	4.B FE.....	2,650,228	100.000	2,676,998	2,676,998	2,661,009	.....	.....3,697	.....	.....	.....4.602	4.817	MON..	1,710	118,143	12/07/2018.	11/07/2025.
452526	A#	3	Immuco Inc 1st Lien Term Ln Nt 1.....	.....	..	.....	3.C PL.....	6,578,082	101.529	6,814,960	6,712,329	6,613,390	.....	.....23,946	.....	.....	.....6.750	7.289	MJSD.	1,259	459,375	07/02/2020.	07/02/2025.
45763F	AN	8	Inmar Inc Initial Term Ln Nt 1.....	.....	..	.....	4.C FE.....	1,476,699	99.000	1,538,876	1,554,420	1,516,005	.....	.....15,080	.....	.....	.....4.224	5.380	MJSD.	182	78,800	04/10/2019.	05/01/2024.
48240@	AA	5	K2 Insurance Services LLC Term Ln Nt 1.....	.....	..	.....	5.B GI.....	3,079,149	100.000	3,141,989	3,141,989	3,108,423	.....	.....12,203	.....	.....	.....5.131	5.625	MJSD.	448	198,993	07/01/2019.	07/01/2024.
48240@	AB	3	K2 Insurance Services LLC Delayed Draw T.....	.....	..	.....	5.B GI.....	554,914	100.000	554,914	554,914	554,914	.....	.....	.....	.....	.....5.220	5.213	MJSD.	340	35,553	12/31/2021.	07/01/2024.
48773#	AA	8	Kellermeyer Building Svcs Initial Term L.....	.....	..	.....	4.A PL.....	760,941	100.000	768,627	768,627	762,916	.....	.....962	.....	.....	.....6.590	6.769	FMAN.	7,597	59,439	11/14/2019.	11/07/2026.
48773#	AB	6	Kellermeyer Building Svcs Delayed Draw T.....	.....	..	.....	4.A PL.....	514,795	100.000	518,312	518,312	515,318	.....	.....332	.....	.....	.....6.586	6.927	JAJO..	6,407	19,173	10/29/2021.	11/07/2026.
48773#	AC	4	Kellermeyer Building Svcs Delayed Draw T.....	.....	..	.....	4.A PL.....	43,490	100.000	43,929	43,929	43,562	.....	.....58	.....	.....	.....7.500	7.363	FMAN.	396	3,211	10/30/2020.	11/07/2026.
48773#	AD	2	Kellermeyer Building Svcs Term Ln #4 Nt.....	.....	..	.....	4.A PL.....	705,083	100.000	719,472	719,472	706,117	.....	.....1,034	.....	.....	.....6.750	7.259	JAJO..	12,006	11,197	07/13/2021.	11/07/2026.
48881#	AB	5	En Engineering LLC (Kene Acq) Term Ln Nt.....	.....	..	.....	3.B PL.....	808,026	100.000	824,517	824,517	813,062	.....	.....2,172	.....	.....	.....4.474	4.837	MJSD.	102	43,888	08/08/2019.	08/07/2026.
48881#	AC	3	En Engineering LLC (Kene Acq) Delayed Dr.....	.....	..	.....	3.B PL.....	136,540	100.000	137,903	137,903	136,895	.....	.....192	.....	.....	.....4.474	4.676	MJSD.	17	7,387	03/31/2020.	08/07/2026.
51206#	AA	9	AI Fire Term Ln Nt 1.....	.....	..	.....	3.B PL.....	859,000	100.000	876,531	876,531	860,891	.....	.....1,891	.....	.....	.....6.750	7.221	MJSD.	164	46,675	03/22/2021.	03/22/2027.
51206#	AB	7	AI Fire Delayed Draw Term Ln Nt 4.....	.....	..	.....	3.B PL.....	312,685	100.000	315,558	315,558	312,867	.....	.....183	.....	.....	.....6.750	7.004	JAJO..	3,966	6,557	10/29/2021.	03/22/2027.
552462	B#	9	Lytix Delayed Draw Term Ln Nt 1.....	.....	..	.....	4.C.....	1,025,158	101.120	1,041,826	1,030,287	1,025,963	.....	.....599	.....	.....	.....7.000	7.677	MON..	1,965	40,045	12/17/2021.	02/28/2026.
552462	B@	1	Lytix Term Ln Nt 1.....	.....	..	.....	4.C.....	2,876,237	101.120	2,963,206	2,930,386	2,890,380	.....	.....7,900	.....	.....	.....7.000	7.378	MON..	1,140	223,808	02/27/2020.	02/28/2026.
55392*	AA	8	MBS Services 1st Lien Term Ln Nt 1.....	.....	..	.....	4.B PL.....	1,552,395	101.119	1,601,387	1,583,666	1,566,145	.....	.....5,795	.....	.....	.....5.629	6.136	MJSD.	248	175,853	12/31/2021.	07/30/2024.
55418#	AA	4	Mac Lean-Fogg Company Term Ln Nt 1.....	.....	..	.....	3.B PL.....	3,447,512	100.000	3,484,792	3,484,792	3,462,065	.....	.....5,062	.....	.....	.....4.854	5.087	MON..	2,344	195,501	12/21/2018.	12/17/2025.
55418#	AB	2	Mac Lean-Fogg Company Delayed Draw Term.....	.....	..	.....	3.B PL.....	407,133	100.000	409,167	409,167	407,485	.....	.....352	.....	.....	.....4.104	4.252	MON..	233	22,814	01/29/2021.	12/17/2025.
57810J	AC	2	Amynta Agency Inc Term Ln Nt 1.....	.....	..	.....	4.C FE.....	671,413	100.000	699,070	699,070	683,785	.....	.....4,322	.....	.....	.....4.103	4.893	MON..	398	32,035	08/31/2021.	02/08/2025.
57810J	AC	2	Amynta Warranty Borrower Inc Term Ln Nt 1.....	.....	..	.....	4.C FE.....	417,128	100.000	434,508	434,508	424,980	.....	.....2,725	.....	.....	.....4.103	4.891	MON..	248	20,277	12/21/2018.	02/28/2025.
60367*	AA	9	Community Brands Delayed Draw TL Nt 1.....	.....	..	.....	3.C PL.....	2,332,416	100.000	2,332,416	2,332,416	2,332,416	.....	.....	.....	.....	.....5.104	5.159	MON..	990	128,283	06/29/2018.	12/02/2022.
60937@	AA	8	Monica Hlds Inc aka Wilshire Term Ln Nt.....	.....	..	.....	2.C PL.....	1,862,386	100.000	1,929,934	1,929,934	1,871,307	.....	.....8,921	.....	.....	.....7.250	8.061	MJSD.	389	138,843	01/08/2021.	01/08/2027.
61554@	AA	8	Moon Valley Nursery LLC Term Ln Nt 1.....	.....	..	.....	1.G PL.....	1,454,575	100.000	1,454,575	1,454,575	1,454,575	.....	.....	.....	.....	.....6.750	6.806	JAJO..	23,182	.....	10/08/2021.	10/08/2027.
61554@	AB	6	Moon Valley Nursery LLC Delayed Draw Ter.....	.....	..	.....	1.G PL.....	55,411	100.000	55,411	55,411	55,411	.....	.....	.....	.....	.....6.750	6.806	JAJO..	810	447	10/15/2021.	10/08/2027.
62931*	AA	2	Topix Pharma Term Ln Nt 1.....	.....	..	.....	3.B PL.....	852,630	99.000	864,270	873,000	862,573	.....	.....3,324	.....	.....	.....4.854	5.362	MON..	352	53,108	10/31/2018.	10/31/2024.
62931*	AC	8	Topix Pharma Delayed Draw Term Ln Nt 1.....	.....	..	.....	3.B PL.....	291,393	99.000	291,197	294,138	292,341	.....	.....575	.....	.....	.....4.849	5.132	MON..	119	17,893	07/31/2020.	10/31/2024.
62976#	AE	6	NSM Insurance Group LLC Dollar Term Ln N.....	.....	..	.....	3.A PL.....	3,841,385	100.000	3,890,256	3,890,256	3,853,443	.....	.....7,109	.....	.....	.....6.000	6.327	MON..	1,297	262,916	04/07/2020.	05/11/2026.
64027#	AA	9	Nelipak Holding Co Incremental Term Ln N.....	.....	..	.....	3.A PL.....	95,550	100.000	97,500	97,500	96,151	.....	.....245	.....	.....	.....5.250	5.634	MJSD.	28	6,071	08/07/2019.	07/02/2026.
64027*	AA	3	Nelipak Holding Co First Lien Term Ln Nt.....	.....	..	.....	3.A PL.....	589,019	100.000	601,039	601,039	592,783	.....	.....1,521	.....	.....	.....5.250	5.632	MJSD.	88	37,427	07/02/2019.	07/02/2026.
65716@	AA	4	North Amer Science Assoc Inc New Term Ln.....	.....	..	.....	2.C PL.....	2,098,163	100.000	2,141,702	2,141,702	2,103,988	.....	.....4,835	.....	.....	.....6.500	7.433	MJSD.	7,071	117,524	09/13/2021.	09/15/2026.
67096@	AA	0	Omega Healthcare Holdings LLC Term Ln Nt.....	.....	..	.....	2.A PL.....	1,147,882	100.000	1,173,000	1,173,000	1,153,558	.....	.....3,316	.....	.....	.....5.658	6.092	MJSD.	922	75,471	03/31/2020.	10/24/2026.

SCHEDULE D - PART 1

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

E10.92

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		F o r e i g n Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost		Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
68144#	AA	8	Omega Healthcare Holdings LLC Incrementa.....	.....		.....	3.C PL.....	675,653	100.000	.....	.....691,205	691,205	677,510	.....	.....1,857	.....	.....	.....6.250	6.779	MJSD.	120	36,192	03/10/2021.	10/24/2026.
70344E	AD	9	Patriot Growth Insurance Svcs Term Ln Nt.....	.....		.....	4.A Z.....	993,024	98.061	.....	.....973,770	993,024	993,024	.....	.....	.....	.....	.....6.250	6.250	JAJO..	13,620	658	10/14/2021.	10/14/2027.
70559@	AE	6	Pegasus Global Enterprise Hlds Increment.....	.....		.....	3.A PL.....	854,884	100.000	.....	.....890,504	890,504	863,096	.....	.....6,873	.....	.....	.....7.750	8.889	MJSD.	192	77,439	10/16/2020.	05/29/2025.
70559@	AF	3	Pegasus Global Enterprise Hlds Increment.....	.....		.....	3.A PL.....	33,065	100.000	.....	.....33,065	33,065	33,065	.....	.....	.....	.....	.....7.250	7.316	MJSD.	7	8,762	10/28/2020.	05/29/2025.
71667*	AA	3	Petroleum Service Group LLC Delayed Draw.....	.....		.....	3.B PL.....	29,394	100.000	.....	.....29,691	29,691	29,484	.....	.....51	.....	.....	.....5.461	5.717	MJSD.	40	3,788	03/24/2020.	07/23/2025.
71667*	AB	1	Petroleum Service Group LLC Term Ln Nt 1.....	.....		.....	3.B PL.....	1,458,174	100.000	.....	.....1,487,933	1,487,933	1,469,011	.....	.....4,637	.....	.....	.....5.624	6.019	JAJO..	16,505	100,847	07/23/2019.	07/23/2025.
71667*	AD	7	Petroleum Service Group LLC New DD Term L.....	.....		.....	3.B Z.....	18,205	100.000	.....	.....18,205	18,205	18,205	.....	.....	.....	.....	.....7.000	7.061	MJSD.	67	.....	12/13/2021.	07/23/2025.
71667*	AE	5	Petroleum Service Group LLC New Term Ln N.....	.....		.....	3.B Z.....	642,513	100.000	.....	.....642,513	642,513	642,513	.....	.....	.....	.....	.....7.000	7.061	MJSD.	3,623	.....	12/03/2021.	07/23/2025.
74016*	AA	5	Blade Holdings Inc Term Ln Nt 1.....	.....		.....	4.C PL.....	866,158	99.000	.....	.....881,744	890,651	867,255	.....	.....1,097	.....	.....	.....7.000	7.685	MON...	346	22,003	08/31/2021.	08/31/2027.
74140#	AA	0	Command Alkon (Potter Buyer) New Term Ln.....	.....		.....	3.C PL.....	2,064,384	100.000	.....	.....2,128,231	2,128,231	2,076,348	.....	.....7,301	.....	.....	.....8.352	9.091	MON...	1,481	207,007	04/23/2020.	04/23/2027.
74140#	AB	8	Command Alkon (Potter Buyer) Incremental.....	.....		.....	3.C PL.....	664,334	100.000	.....	.....684,881	684,881	667,072	.....	.....2,423	.....	.....	.....9.250	10.079	MON...	528	64,231	11/18/2020.	04/23/2027.
74140#	AD	4	Command Alkon (Potter Buyer) Incremental.....	.....		.....	3.C PL.....	149,162	100.000	.....	.....151,433	151,433	149,441	.....	.....276	.....	.....	.....9.250	9.756	MON...	117	14,202	12/23/2020.	04/23/2027.
74354#	AA	1	Project Essential Bidco 1st Lien Term Ln.....	.....		.....	3.C PL.....	1,176,053	99.000	.....	.....1,185,030	1,197,000	1,177,713	.....	.....1,661	.....	.....	.....6.750	7.066	JAJO..	16,384	41,072	04/20/2021.	04/20/2028.
74741@	AA	5	Invo Healthcare (Olympia Acq) PIK Term L.....	.....		.....	3.C PL.....	600,496	88.000	.....	.....541,619	615,476	604,813	.....	.....1,458	.....	.....	.....2.000	9.074	MON...	1,155	54,730	12/31/2021.	09/24/2026.
74743*	AA	5	Quail Buyer Inc Term Ln Nt 1.....	.....		.....	4.A Z.....	3,652,069	98.083	.....	.....3,582,059	3,652,069	3,652,069	.....	.....	.....	.....	.....6.500	6.500	JAJO..	60,665	.....	10/01/2021.	10/01/2027.
75445@	AA	1	Rawlings Sporting Goods Inc Term Ln Nt 1.....	.....		.....	3.B PL.....	1,161,165	100.000	.....	.....1,194,000	1,194,000	1,165,473	.....	.....4,296	.....	.....	.....8.500	9.196	MJSD.	1,128	102,551	12/31/2020.	12/31/2026.
75445@	AB	9	Rawlings Sporting Goods LLC Term Ln Nt 1.....	.....		.....	3.B Z.....	285,039	100.000	.....	.....285,039	285,039	285,039	.....	.....	.....	.....	.....7.750	7.825	FMAN.	3,620	.....	11/03/2021.	12/31/2026.
75734@	AB	9	Reddy Ice Holdings Inc Term Ln Nt 1.....	.....		.....	3.B PL.....	1,341,280	100.000	.....	.....1,382,727	1,382,727	1,356,135	.....	.....5,798	.....	.....	.....7.500	8.130	MJSD.	26,435	104,422	10/06/2021.	07/01/2025.
75734@	AC	7	Reddy Ice Holdings Inc Delayed Draw Term.....	.....		.....	3.B PL.....	128,622	100.000	.....	.....130,509	130,509	129,059	.....	.....268	.....	.....	.....5.724	6.053	MJSD.	1,823	6,907	10/06/2021.	07/01/2025.
76028@	AA	4	Repairify Inc Term Ln Nt 1.....	.....		.....	1.G PL.....	1,170,120	99.000	.....	.....1,182,060	1,194,000	1,171,977	.....	.....1,857	.....	.....	.....6.000	6.450	MJSD.	398	39,800	06/14/2021.	06/14/2027.
76252@	AB	9	Rialto Management Group LLC Term Ln Nt 1.....	.....		.....	2.B PL.....	1,501,246	100.000	.....	.....1,524,108	1,524,108	1,505,222	.....	.....3,975	.....	.....	.....5.351	5.884	MON...	905	53,475	04/30/2021.	11/30/2024.
76252@	AC	7	Rialto Management Group LLC Term Ln 2021.....	.....		.....	2.B PL.....	3,111,001	100.000	.....	.....3,111,001	3,111,001	3,111,001	.....	.....	.....	.....	.....6.500	6.500	MON...	5,617	.....	12/22/2021.	11/30/2024.
78431@	AA	1	Harmony Fds/Santa Cruz Hlds Term Ln Nt 1.....	.....		.....	3.C PL.....	1,646,916	99.673	.....	.....1,662,309	1,667,763	1,658,624	.....	.....4,176	.....	.....	.....6.000	6.347	MJSD.	556	122,955	02/04/2019.	12/13/2023.
78433*	AA	1	SG Acquisition Inc (Safeguard) Term Ln N.....	.....		.....	3.B PL.....	1,000,580	100.000	.....	.....1,021,000	1,021,000	1,005,347	.....	.....2,543	.....	.....	.....5.853	6.202	MON...	830	58,694	01/27/2020.	01/27/2027.
78486@	AA	5	SSE Buyer Inc Term Ln Nt 1.....	.....		.....	1.G PL.....	865,725	94.000	.....	.....838,950	892,500	870,899	.....	.....3,527	.....	.....	.....10.220	10.901	MJSD.	507	94,940	06/30/2020.	06/30/2026.
78642#	AA	4	Safe Home Security Inc Term Ln Nt 1.....	.....		.....	2.C FE.....	981,540	100.000	.....	.....1,001,571	1,001,571	987,723	.....	.....4,441	.....	.....	.....8.250	8.997	MON...	230	91,540	08/04/2020.	08/04/2024.
78642#	AB	2	Safe Home Security Inc Delayed Draw Term.....	.....		.....	2.C Z.....	31,615	100.000	.....	.....31,615	31,615	31,615	.....	.....	.....	.....	.....8.250	8.384	MON...	7	312	11/18/2021.	08/04/2024.
816307	A@	1	Selectquote Inc Initial Term Ln Nt 4.....	.....		.....	2.C PL.....	11,300,520	97.260	.....	.....11,156,294	11,470,588	11,331,110	.....	.....23,695	.....	.....	.....5.750	6.535	MON...	12,662	378,045	12/22/2021.	10/31/2024.
82449#	AA	1	Shields Health Solutions LLC Term Ln Nt.....	.....		.....	4.B PL.....	1,800,585	102.000	.....	.....1,874,078	1,837,331	1,804,401	.....	.....3,816	.....	.....	.....6.750	7.264	MON...	345	94,495	03/30/2021.	03/30/2027.
84967#	AA	9	Spring Insurance Solutions LLC Term Ln N.....	.....		.....	2.C PL.....	882,000	98.000	.....	.....882,000	900,000	885,324	.....	.....3,050	.....	.....	.....7.500	8.060	MJSD.	1,688	71,763	11/23/2020.	11/23/2025.
84967#	AB	7	Spring Insurance Solutions LLC Delayed D.....	.....		.....	2.C PL.....	32,670	98.000	.....	.....32,340	33,000	32,694	.....	.....24	.....	.....	.....7.500	7.846	MJSD.	7	2,368	08/13/2021.	11/23/2025.
85789#	AA	2	Stealth Holding LLC Term Ln Nt 1.....	.....		.....	3.C PL.....	567,058	100.000	.....	.....578,631	578,631	568,646	.....	.....1,588	.....	.....	.....7.750	8.318	JAJO..	11,460	27,418	03/01/2021.	03/01/2026.
85789#	AB	0	Stealth Holding LLC Delayed Draw Term Ln.....	.....		.....	3.C PL.....	165,290	100.000	.....	.....165,981	165,981	165,339	.....	.....49	.....	.....	.....7.750	8.070	MJSD.	1,098	2,205	12/27/2021.	03/01/2026.
86738*	AA	6	Sigma Electric Manufact Corp Term Ln A-1.....	.....		.....	3.A PL.....	1,848,878	100.000	.....	.....1,886,764	1,886,764	1,873,900	.....	.....6,538	.....	.....	.....4.974	5.399	MJSD.	261	127,920	10/31/2017.	10/31/2023.
86803@	AA	4	Sunshine Sub LLC Term Ln Nt 1.....	.....		.....	3.A PL.....	2,153,792	100.000	.....	.....2,197,747	2,197,747	2,177,805	.....	.....6,625	.....	.....	.....6.250	6.740	MON...	1,145	156,054	04/28/2021.	05/27/2024.
86803@	AB	2	Sunshine Sub LLC Delayed Draw Term Ln Nt.....	.....		.....	3.A PL.....	1,283,525	100.000	.....	.....1,300,790	1,300,790	1,291,951	.....	.....3,055	.....	.....	.....6.250	6.635	MON...	678	92,325	03/18/2019.	05/27/2024.
87300*	AD	6	THG Acquisition LLC 1st Lien Term Ln Nt.....	.....		.....	3.A PL.....	434,363	100.000	.....	.....445,500	445,500	435,953	.....	.....1,534	.....	.....	.....7.250	7.847	MJSD.	90	32,246	12/15/2020.	12/02/2026.
87300*	AE	4	THG Acquisition LLC 1st Lien DD Term Ln.....	.....		.....	3.A PL.....	745,346	100.000	.....	.....748,888	748,888	745,481	.....	.....135	.....	.....	.....6.500	7.349	MJSD.	149	11,201	12/31/2021.	12/02/2026.
87326#	AA	8	Wealth Enhance Group LLC Delayed Draw Te.....	.....		.....	3.B Z.....	674,791	100.000	.....	.....674,791	674,791	674,791	.....	.....	.....	.....	.....6.750	6.807	JAJO..	7,808	.....	11/29/2021.	10/02/2025.
87326#	AA	8	Wealth Enhance Group LLC Delayed Draw Te.....	.....		.....	5.B GI.....	346,110	100.000	.....	.....347,826	347,826	346,312	.....	.....201	.....	.....	.....7.000	7.195	MJSD.	2,097	10,424	09/01/2021.	10/02/2025.

SCHEDULE D - PART 1

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

E10.93

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	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost			Rate Used to Obtain Fair Value	Fair Value												Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
87326#	AC	4	Wealth Enhance Group LLC 5th Amendment D.....				3.A PL.....	286,235	100.000	287,155	287,155	286,253		18			6.750	6.903	MJSD	2,261	1,836		12/01/2021.	10/02/2025.
88233F	AK	6	Vistra Operations Co LLC Incremental Ter.....				2.C FE.....	16,093,037	99.250	16,095,352	16,216,979	16,120,418		22,939			1.859	2.010	MON...	3,144	304,657		10/26/2020.	12/31/2025.
90212T	AD	3	2U Inc Term Ln Nt 1.....				4.B PL.....	1,514,853	99.000	1,520,391	1,535,748	1,517,167		2,314			6.500	7.032	MON...	832	33,415		12/29/2021.	12/28/2024.
90347B	AH	1	Axalta Coating Systems New Term Ln B Nt.....				3.A FE.....	4,171,183	99.875	4,173,740	4,178,964	4,174,289		1,861			2.220	2.273	MJSD	773	81,916		10/15/2019.	06/01/2024.
90385@	AA	2	Ultimus Group Midco LLC New 1st Lien Ter.....				4.A Z.....	737,507	100.000	737,507	737,507	737,507					5.750	5.788	MJSD	118	1,885		12/15/2021.	02/01/2026.
90385P	AC	4	Ultimus Group Midco LLC 1st Lien Term Ln.....				4.B PL.....	1,391,781	100.000	1,391,781	1,391,781	1,391,781					4.474	4.499	MJSD	681	78,462		09/30/2019.	02/01/2024.
928432	A*	4	Visual Edge Technology Inc Term Ln Nt 2.....				4.B PL.....	4,201,715	96.000	4,122,104	4,293,858	4,278,216		21,939			5.926	6.537	FMAN	25,431	387,583		11/26/2021.	08/31/2022.
928432	A@	2	Visual Edge Technology Inc Delayed Draw.....				4.B PL.....	3,860,757	96.000	3,756,279	3,912,791	3,903,573		12,955			5.855	6.264	FMAN	22,867	334,611		11/26/2021.	08/31/2022.
92974*	AA	7	Discovery Life Sciences LLC Term Ln Nt 1.....				3.B PL.....	620,860	100.000	633,530	633,530	626,785		2,630			7.000	7.514	MJSD	246	49,871		08/30/2019.	03/30/2024.
92974*	AB	5	Discovery Life Sciences LLC Delayed Draw.....				3.B PL.....	209,483	100.000	211,599	211,599	209,916		434			7.000	7.383	MJSD	82	12,155		05/11/2021.	03/30/2024.
92974*	AC	3	Discovery Life Sciences LLC New Term Ln.....				3.B PL.....	339,439	100.000	342,811	342,811	340,923		708			7.000	7.314	MJSD	132	15,436		11/23/2021.	03/30/2024.
92975@	AA	4	Wealth Enhance Group LLC Term Ln Nt 1.....				5.B GI.....	993,684	100.000	1,008,816	1,008,816	998,825		2,349			6.750	7.110	JAJO..	17,402	62,114		10/02/2019.	10/02/2025.
92975@	AB	2	Wealth Enhance Group LLC Delayed Draw Te.....				5.B GI.....	622,787	100.000	626,785	626,785	623,363		457			6.750	6.973	JAJO..	10,212	19,915		09/01/2021.	10/02/2025.
93279#	AA	3	Walnut Parent Inc Term Ln Nt 1.....				3.B PL.....	1,158,300	100.000	1,188,000	1,188,000	1,162,230		3,447			6.500	7.054	MON...	4,719	80,652		11/09/2020.	11/09/2027.
93279#	AB	1	Walnut Parent Inc Incremental Term Ln Nt.....				4.B PL.....	1,467,910	100.000	1,467,910	1,467,910	1,467,910					6.500	6.552	FMAN	10,602			11/22/2021.	11/09/2027.
93711*	AA	3	Wash Encore Holdings LLC Term Ln Nt 1.....				4.B Z.....	827,555	99.000	835,999	844,444	828,529		974			6.750	7.221	JAJO..	10,133	14,937		07/30/2021.	07/30/2027.
93711*	AB	1	Wash Encore Holdings LLC Delayed Draw Te.....				4.B Z.....	307,070	99.000	304,000	307,070	307,070					6.750	6.807	MJSD	1,497	571		12/06/2021.	07/30/2027.
96145@	AA	0	Westrock Coffee Holdings LLC Term Ln Nt.....				3.A PL.....	7,237,114	98.200	7,232,048	7,364,611	7,276,970		23,048			6.675	7.094	FMAN	43,699	806,557		12/31/2021.	02/28/2025.
96811*	AA	5	Wildcat Buyer Co Inc Term Ln Nt 1.....				2.C PL.....	247,218	100.000	252,908	252,908	248,745		852			5.724	6.218	MJSD	198	15,833		02/27/2020.	02/27/2026.
96811*	AB	3	Wildcat Buyer Co Inc Delayed Draw Term L.....				2.C PL.....	133,435	100.000	133,977	133,977	133,564		83			6.750	6.801	FMAN	751	3,894		11/18/2021.	02/27/2026.
96811*	AD	9	Wildcat Buyer Co Inc Incremental Term Ln.....				2.C Z.....	305,936	100.000	305,936	305,936	305,936					6.750	6.806	FMAN	2,524			11/18/2021.	02/27/2026.
97383*	AA	1	Winebow Holdings Inc Term Ln Nt 1.....				3.C PL.....	1,176,090	99.000	1,182,060	1,194,000	1,178,707		2,617			7.250	7.787	MON...	962	61,557		04/19/2021.	07/01/2025.
98415D	B#	0	Xifin Term Ln Nt 1.....				4.A Z.....	1,377,508	100.000	1,377,508	1,377,508	1,377,508					6.750	6.845	MON...	6,199			12/08/2021.	02/06/2026.
C9196*	AA	0	Trimaster Manufacturing Inc Term Ln Nt 1.....				4.C PL.....	225,954	99.000	230,020	232,344	226,240		286			7.000	7.685	MON...	90	5,512		08/31/2021.	08/31/2027.
C9300#	AA	9	UCIT Online Security Inc CAD Term Ln Nt.....				3.C PL.....	696,603	100.000	710,795	710,795	698,499		1,897			7.750	8.319	JAJO..	14,078	31,766		03/26/2021.	03/01/2026.
L7574*	AA	6	Surgical Specialists LLC Delayed Draw Te.....				4.C.....	1,101,754	97.050	1,096,669	1,130,004	1,104,698		2,944			7.000	7.457	JAJO..	14,282	66,745		01/28/2021.	01/28/2028.
L7574*	AB	4	Surgical Specialists LLC Term Ln Nt 1.....				4.C.....	454,331	97.050	452,235	465,981	455,545		1,214			7.000	7.457	JAJO..	5,889	27,505		01/28/2021.	01/28/2028.
000000	00	0	Air Canada Term Ln Nt 1.....		A		3.C FE.....	2,499,365	99.750	2,493,750	2,500,000	2,499,402		37			4.250	4.276	FMAN	14,757	23,146		08/27/2021.	08/11/2028.
68371Y	AJ	2	Open Text Corp Term Ln Nt 1.....		A		2.C FE.....	5,700,526	100.250	5,709,116	5,694,878	5,698,025		(887)			1.852	1.842	MON...	879	106,994		07/10/2019.	05/30/2025.
02034#	AA	0	MISYS (Almonde Inc) Term Ln Nt 1.....		D		4.B FE.....	662,706	99.625	660,221	662,706	662,706					3.629	3.642	JAJO..	4,275	22,283		02/02/2021.	04/28/2024.
000000	00	0	Desarrolladora Energetica SA Term Loan.....		D		6. *.....	872,474	66.740	740,612	1,109,698	740,612		(179,229)		47,367	0.900	8.565	JD.....	28	13,954		04/15/2021.	06/30/2024.
6499999.	Unaffiliated Bank Loans - Acquired.....							377,715,101	XXX	380,175,576	383,584,229	379,050,124	(179,229)	819,414		0	XXX	XXX	XXX	1,414,356	16,328,666	XXX	XXX	
6599999.	Total - Unaffiliated Bank Loans.....							377,715,101	XXX	380,175,576	383,584,229	379,050,124	(179,229)	819,414		0	XXX	XXX	XXX	1,414,356	16,328,666	XXX	XXX	
Totals																								
7699999.	Total - Issuer Obligations.....							31,645,796,642	XXX	34,744,741,529	31,039,807,442	31,587,493,068	(1,031,998)	(29,018,915)	1,163,949	(72,676,460)	XXX	XXX	XXX	309,729,685	1,146,993,437	XXX	XXX	
7799999.	Total - Residential Mortgage-Backed Securities.....							1,378,073,820	XXX	1,413,373,874	1,433,875,744	1,370,613,790	(1,515,013)	(2,124,479)	2,245,077	0	XXX	XXX	XXX	4,111,790	42,874,347	XXX	XXX	
7899999.	Total - Commercial Mortgage-Backed Securities.....							1,318,146,193	XXX	1,359,217,184	1,276,403,237	1,306,752,555	(109,414)	(4,147,132)	0	0	XXX	XXX	XXX	3,510,611	42,113,513	XXX	XXX	
7999999.	Total - Other Loan-Backed and Structured Securities.....							3,276,165,889	XXX	3,344,970,171	3,340,576,314	3,287,559,702	0	1,482,160	0	0	XXX	XXX	XXX	10,883,859	42,849,977	XXX	XXX	
8299999.	Total - Unaffiliated Bank Loans.....							377,715,101	XXX	380,175,576	383,584,229	379,050,124	(179,229)	819,414	0	0	XXX	XXX	XXX	1,414,356	16,328,666	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	n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
83999999.	Grand Total - Bonds.....					37,995,897,645	XXX	41,242,478,334	37,474,246,966	37,931,469,239	(2,835,654)	(32,988,952)	3,409,026	(72,676,460)	XXX	XXX	XXX	..329,650,301	1,291,159,940	XXX	XXX

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:													
1A.	1A	4,965,028,773	1B	661,436,963	1C	1,687,562,248	1D	..2,027,705,054	1E	..2,344,770,153	1F	4,161,052,393	1G	4,020,557,879
1B.	2A	5,977,967,064	2B	6,854,457,237	2C	3,074,673,422								
1C.	3A	832,747,047	3B	361,668,695	3C	416,595,643								
1D.	4A	128,243,324	4B	263,283,537	4C	68,080,828								
1E.	5A	22,633,552	5B	45,855,833	5C	6,830,203								
1F.	6	10,319,391												

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			
				F o r e i g n							Rate per Share Used to Obtain Fair Value	Fair Value		Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (15+16-17)	Total Foreign Exchange Change in B./A.C.V.	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Date Acquired	
CUSIP Identification			Description		Code	n	Number of Shares	Par Value per Share	Rate per Share	Book/Adjusting Carrying Value		Fair Value	Actual Cost											
Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred																								
23281#	12	4	Cyprum Parallel Invs V LP Pfrd Units.....				50,377,340	1.00		6,034,903	119,794	6,034,903	5,037,734				997,169			997,169		2A PL.....	12/07/2021	
78412J	20	5	SFA CABS II CDO Pfd.....				4,500,000	1,000.00												0		6 *.....	03/07/2012	
000000	00	0	48 Forty Class A Pfrd.....				54,400	1.00	#####	54,400	4,513,474	245,533	54,400							0		5.B Z.....	12/23/2020	
000000	00	0	BNP Paribas Sub Nt Perp.....	D			5,000,000,000	1.00		4,716,745	0.943	4,716,745	4,310,500	2,951	7,063		406,245			406,245		2.B FE.....	03/31/2021	
000000	00	0	Standard Chartered Plc Jr Sub Nt Perp.....	D			7,500,000,000	1.00		7,135,170	0.951	7,135,170	6,588,193	3,500	242,383		546,977			546,977		2.C FE.....	11/30/2020	
000000	00	0	Al Ahli Bank Jr Sub Nt Fix to Float.....	D			875,000,000	1.00	0.995	867,945	0.992	867,945	870,836	13,028	17,500		(2,891)			(2,891)		5.B GI.....	07/06/2021	
000000	00	0	Woori Bank Jr Sub Nt.....	D			1,200,000,000	1.00		1,244,057	1.037	1,244,057	1,237,580	12,325	42,500		6,477			6,477		3.A FE.....	07/13/2021	
000000	00	0	Gazprom Sub Nt Fix to Float.....	D			325,000,000	1.00		331,530	1.020	331,530	338,050	6,435	11,209		(6,520)			(6,520)		3.B FE.....	01/19/2021	
000000	00	0	Gazprom PJSC Sub Nt Fix to Float.....	D			200,000,000	1.00		204,018	1.020	204,018	209,200	3,960	4,599		(5,182)			(5,182)		3.B FE.....	07/07/2021	
000000	00	0	Bangkok Bank PCL Jr Sub Nt.....	D			1,290,000,000	1.00		1,335,977	1.036	1,335,977	1,362,735	17,558	49,500		(26,758)			(26,758)		3.A FE.....	07/13/2021	
000000	00	0	Cemex SAB DE CV Nt Nt Fix to Float.....	D			1,925,000,000	1.00	1.031	1,996,693	1.037	1,996,693	1,985,350	30,967			13,690	(2,347)		11,343		4.B FE.....	10/19/2021	
000000	00	0	Banco General SA Jr Sub Nt Fix to Float.....	D			300,000,000	1.00		304,674	1.016	304,674	313,875	2,363	7,875		(9,201)			(9,201)		3.C FE.....	07/06/2021	
000000	00	0	Kasikombank Pcl HK Jr Sub Nt Fix to Flo.....	D			1,255,000,000	1.00		1,313,181	1.046	1,313,181	1,331,662	14,160	55,651		(18,481)			(18,481)		3.A FE.....	07/13/2021	
000000	00	0	MAF Global Securities Jr Sub Nt.....	D			1,235,000,000	1.00		1,251,523	1.013	1,251,523	1,259,683	21,510	56,925		(8,159)			(8,159)		3.A FE.....	07/13/2021	
000000	00	0	Network i2i Ltd Sub Nt Fix to Float.....	D			200,000,000	1.00		210,266	1.051	210,266	214,200	2,386	5,650		(3,934)			(3,934)		3.B FE.....	07/06/2021	
000000	00	0	Bank of East Asia Ltd Jr Sub Nt Fix to F.....	D			870,000,000	1.00		904,891	1.040	904,891	916,730	14,482	42,300		(11,839)			(11,839)		3.B FE.....	07/08/2021	
000000	00	0	DP World Salaam Jr Nt Fix to Float.....	D			1,500,000,000	1.00		1,622,268	1.082	1,622,268	1,636,425	45,000			(14,157)			(14,157)		3.B FE.....	08/26/2021	
000000	00	0	Commercial Bank of Dubai Jr Sub Nt.....	D			725,000,000	1.00	1.053	761,695	1.051	761,695	763,213	8,458	37,500		(1,517)			(1,517)		5.B GI.....	07/06/2021	
000000	00	0	Banco do Brasil (Cayman) Jr Sub Nt Fix t.....	D			1,170,000,000	1.00	0.970	1,164,743	0.996	1,164,743	1,134,900	15,438			29,843			29,843		5.A FE.....	12/02/2021	
000000	00	0	Absa Group Ltd Jr Sub Nt Fix to Float.....	D			1,650,000,000	1.00	1.027	1,681,041	1.019	1,681,041	1,694,847	9,934	52,594		(13,806)			(13,806)		4.B FE.....	08/17/2021	
000000	00	0	Rizal Commercial Banking Jr Nt Fix to Fl.....	D			750,000,000	1.00	1.069	764,555	1.019	764,555	801,506	16,792	24,375		(36,952)			(36,952)		4.A FE.....	08/23/2021	
000000	00	0	Itau UniBanco Hldg SA/KY Jr Sub Nt.....	D			2,350,000,000	1.00	1.006	2,364,163	1.006	2,364,163	2,362,925	43,279	40,950		1,238			1,238		4.B FE.....	11/03/2021	
000000	00	0	Digicel Group 0.5 Ltd Sub Nt.....	D			1,651,230,000	1.00	0.775	1,440,698	0.873	1,440,698	1,279,248	28,897	26,230		162,450			162,450		6. FE.....	12/29/2021	
000000	00	0	Banco Mercantil De Norte Jr Sub Nt.....	D			760,000,000	1.00		811,426	1.068	811,426	865,120	13,683	28,213		(53,694)			(53,694)		3.C FE.....	07/13/2021	
059597	AF	1	Banco General SA Jr Sub Nt Fix to Float.....	D			580,000,000	1.00		589,036	1.016	589,036	581,520	4,568	15,225		7,516			7,516		3.C FE.....	05/05/2021	
05962G	AJ	8	Banco Mercantil De Norte Jr Sub Nt.....	D			650,000,000	1.00		693,983	1.068	693,983	683,313	11,702	49,563		10,670			10,670		3.C FE.....	10/25/2019	
06000B	AA	0	Bangkok Bank PCL Jr Sub Nt.....	D			585,000,000	1.00		605,850	1.036	605,850	585,000	7,963	29,250		20,850			20,850		3.A FE.....	09/15/2020	
06738C	82	8	Barclays Bank PLC Pref Nt.....	C			5,000,000,000	1.00		6,966,455	1.393	6,966,455	5,000,000	13,951	313,900		1,966,455			1,966,455		3.B FE.....	06/01/2005	
12504P	AK	6	Credit Bank of Moscow Jr Nt Fix to Float.....	D			1,370,000,000	1.00	1.000	1,271,809	0.928	1,271,809	1,370,000	25,245			(98,191)			(98,191)		4.C FE.....	09/27/2021	
25381Y	AC	5	Digicel Group 0.5 Ltd Sub Nt.....	D			188,062,610	1.00	0.155	164,837	0.876	164,837	29,090	3,291	12,504		135,747			135,747		6. FE.....	10/01/2021	
64132N	AA	4	Network i2i Ltd Sub Nt.....	D			525,000,000	1.00		551,948	1.051	551,948	536,500	6,262	29,663		15,448			15,448		3.B FE.....	01/20/2021	
86358X	20	3	SFA ABS CDO III LTD Pfd.....	C			2,734,000	1,000.00												0		6. FE.....	03/07/2012	
64637E	BF	1	HSBC Bank PLC Jr Sub Nt Ser 1M Perp.....	D			1,000,000	1.00		927	0.927	927	728		5		199			199		2.B FE.....	06/28/2019	
G4999999. Total - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred.....										49,361,407	XXX	49,552,540	45,355,063	400,088	1,203,127		4,009,692	(2,347)		0	4,007,345	0	XXX	XXX
89999999. Total - Preferred Stocks.....										49,361,407	XXX	49,552,540	45,355,063	400,088	1,203,127		4,009,692	(2,347)		0	4,007,345	0	XXX	XXX

Line Number

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A.

1A 0

1B 0

1C 0

1D 0

1E 0

1F 0

1G 0

SCHEDULE D - PART 2 - SECTION 1

Showing all PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Par Value per Share	Rate per Share	Book/Adjusting Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (15+16-17)	Total Foreign Exchange Change in B./A.C.V.	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Acquired
1B.							2A 6,034,903	2B 4,717,672		2C 7,135,170										
1C.							3A 5,750,588	3B 10,791,376		3C 2,399,119										
1D.							4A 764,555	4B 6,041,897		4C 1,271,809										
1E.							5A 1,164,743	5B 1,684,040		5C 0										
1F.							6 1,605,535													

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		
					F or ei gn													Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol
CUSIP Identification	Description			Code		Number of Shares	Book/Adjusted Carrying Value												
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																			
26922B	74	1	Nationwide Risk Managed Small Cap ETF.....	.....	..	590,000.000	14,919,566	25.287	14,919,566	14,767,700	.....	85,375	.....	151,866	.....	151,866	.....	12/17/2021.	.....
26922B	75	8	Nationwide Risk Managed Large Cap ETF.....	.....	..	600,000.000	15,129,540	25.216	15,129,540	15,000,000	.....	85,828	.....	129,540	.....	129,540	.....	12/17/2021.	.....
26922B	76	6	Nationwide Risk Managed S&P Large Cap ET.....	.....	..	600,000.000	15,167,040	25.278	15,167,040	14,982,000	.....	85,923	.....	185,040	.....	185,040	.....	12/17/2021.	.....
69121K	10	4	Owl Rock Capital Corp Com.....	.....	..	1,639,416.000	23,214,131	14.160	23,214,131	24,999,987	.....	508,219	.....	2,459,124	.....	2,459,124	.....	07/18/2019.	.....
9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded.....							68,430,277	XXX	68,430,277	69,749,687	.....	508,219	.....	2,421,155	.....	2,925,570	.....	XXX	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other																			
000000	00	0	Animal Supply Company Class A Units.....	.....	..	30,000.000	.....	.....	.....	.....	.....	.....	.....	.....	.....	0	.....	08/14/2020.	.....
15644G	10	4	Centric Brands Inc Class A Com.....	.....	..	393.000	511	1.300	511	393	.....	.....	.....	118	.....	118	.....	06/23/2021.	.....
31340#	00	1	Federal Home Loan Bank Com Cl B.....	RF	..	1,434,051.000	143,405,100	100.000	143,405,100	143,405,100	.....	2,197,184	.....	.....	.....	0	.....	12/29/2021.	.....
000000	00	0	Banro Corporation Com.....	.....	A.	177,745.000	.....	.....	.....	92,480	.....	.....	.....	(92,480)	362,174	(454,654)	.....	05/23/2018.	.....
000000	00	0	Landsbanki Islands HF Com.....	.....	B.	15,667.960	.....	.....	.....	.....	.....	.....	.....	.....	.....	0	.....	01/31/2020.	.....
9199999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other.....							143,405,611	XXX	143,405,611	143,497,973	.....	2,197,184	.....	0	(92,362)	362,174	(454,536)	0	XXX XXX
Common Stocks - Parent, Subsidiaries and Affiliates Other																			
47422#	10	7	Jefferson Natl Financial Corp Com.....	.....	..	8,300.000	186,380,207	22,455.447	186,380,207	202,978,929	.....	.....	.....	5,699,024	.....	5,699,024	.....	08/31/2021.	.....
63866#	10	7	Nationwide Life & Annuity Ins Com.....	.....	..	66,000.000	2,553,414,044	38,688.092	2,553,414,044	3,938,340,260	.....	.....	.....	(260,630,472)	.....	(260,630,472)	.....	10/28/2021.	.....
63866@	10	9	Nationwide Investment Serv Com.....	.....	..	5,000.000	1,277,251	255.450	1,277,251	1,029,728	.....	.....	.....	(10,405)	.....	(10,405)	.....	04/05/1996.	.....
9399999. Total - Common Stocks - Parent, Subsidiaries and Affiliates Other.....							2,741,071,502	XXX	2,741,071,502	4,142,348,917	.....	0	.....	0	(254,941,853)	0	(254,941,853)	0	XXX XXX
Common Stocks - Mutual Funds																			
000000	00	0	Nationwide Fin Services Inc Var Ann Sele.....	.....	..	15,000.000	291	0.019	291	15,000	.....	.....	.....	3	.....	3	.....	12/26/2002.	.....
000000	00	0	Nationwide Fin Services Inc R&D Acct 280.....	.....	..	1,000.000	376	0.376	376	1,000	.....	.....	.....	68	.....	68	.....	12/28/2005.	.....
000000	00	0	Nationwide Fin Services Inc R&D Acct 280.....	.....	..	1,000.000	422	0.422	422	1,000	.....	.....	.....	65	.....	65	.....	12/28/2005.	.....
000000	00	0	Nationwide Fin Services Inc R&D Acct 280.....	.....	..	1,000.000	313	0.313	313	1,000	.....	.....	.....	38	.....	38	.....	12/28/2005.	.....
000000	00	0	Nationwide Fin Services Inc R&D Acct 280.....	.....	..	1,000.000	3,101	3.101	3,101	1,000	.....	.....	.....	615	.....	615	.....	12/28/2005.	.....
000000	00	0	Nationwide Fin Services Inc R&D Acct 280.....	.....	..	1,000.000	2,409	2.409	2,409	1,000	.....	.....	.....	325	.....	325	.....	12/28/2005.	.....
000000	00	0	Nationwide Fin Services Inc NISC Acct 11.....	.....	..	1,000.000	2,299	2.299	2,299	1,000	.....	.....	.....	333	.....	333	.....	12/28/2005.	.....
000000	00	0	Nationwide Fin Services Inc NISC Acct 11.....	.....	..	1,000.000	2,038	2.038	2,038	1,000	.....	.....	.....	243	.....	243	.....	12/28/2005.	.....
000000	00	0	Nationwide Fin Services Inc NISC Acct 11.....	.....	..	1,000.000	2,034	2.034	2,034	1,000	.....	.....	.....	352	.....	352	.....	12/28/2005.	.....
000000	00	0	Nationwide Fin Services Inc NISC Acct 11.....	.....	..	1,000.000	2,355	2.355	2,355	1,000	.....	.....	.....	406	.....	406	.....	12/28/2005.	.....
000000	00	0	Nationwide Fin Services Inc NISC Acct 11.....	.....	..	1,000.000	2,501	2.501	2,501	1,000	.....	.....	.....	366	.....	366	.....	12/28/2005.	.....
000000	00	0	Nationwide Fin Services Inc NISC Acct 11.....	.....	..	1,000.000	2,592	2.592	2,592	1,000	.....	.....	.....	395	.....	395	.....	12/28/2005.	.....
000000	00	0	Nationwide Fin Services Inc NISC Acct 11.....	.....	..	1,000.000	2,391	2.391	2,391	1,000	.....	.....	.....	491	.....	491	.....	12/28/2005.	.....
000000	00	0	Nationwide Fin Services Inc NISC Acct 11.....	.....	..	1,000.000	2,899	2.899	2,899	1,000	.....	.....	.....	469	.....	469	.....	12/28/2005.	.....
000000	00	0	Nationwide Fin Services Inc NISC Acct 11.....	.....	..	1,000.000	3,066	3.066	3,066	1,000	.....	.....	.....	454	.....	454	.....	12/28/2005.	.....
000000	00	0	Nationwide Fin Services Inc NISC Acct 11.....	.....	..	1,000.000	2,719	2.719	2,719	1,000	.....	.....	.....	601	.....	601	.....	12/28/2005.	.....
000000	00	0	Nationwide Fin Services Inc NISC Acct 11.....	.....	..	1,000.000	2,234	2.234	2,234	1,000	.....	.....	.....	292	.....	292	.....	12/28/2005.	.....
000000	00	0	Nationwide Fin Services Inc NISC Acct 11.....	.....	..	1,000.000	2,612	2.612	2,612	1,000	.....	.....	.....	509	.....	509	.....	12/28/2005.	.....
000000	00	0	Nationwide Fin Services Inc NISC Acct 11.....	.....	..	1,000.000	1,877	1.877	1,877	1,000	.....	.....	.....	266	.....	266	.....	12/28/2005.	.....
000000	00	0	Nationwide Fin Services Inc NISC Acct 11.....	.....	..	1,000.000	2,547	2.547	2,547	1,000	.....	.....	.....	461	.....	461	.....	12/28/2005.	.....

SCHEDULE D - PART 2 - SECTION 2
Showing all COMMON STOCKS Owned December 31 of Current Year

1	2		Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
			3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification		Description	Code	F or ei gn	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol
000000	00	0	Nationwide Fin Services Inc NISC Acct 11.....	.....	.....	1,000.000	1.967	1.967	1,000	.....	.....	.....	.....357	.....	.....357	.....	12/28/2005.	.....
000000	00	0	Nationwide Fin Services Inc NISC Acct 11.....	.....	.....	1,000.000	2.305	2.305	1,000	.....	.....	.....	.....395	.....	.....395	.....	12/28/2005.	.....
000000	00	0	Nationwide Fin Services Inc NISC Acct 11.....	.....	.....	1,000.000	1.753	1.753	1,000	.....	.....	.....	.....242	.....	.....242	.....	12/28/2005.	.....
000000	00	0	Nationwide Fin Services Inc NISC Acct 11.....	.....	.....	1,000.000	2.116	2.116	1,000	.....	.....	.....	.....357	.....	.....357	.....	12/28/2005.	.....
000000	00	0	Nationwide Fin Services Inc NISC Acct 11.....	.....	.....	1,000.000	2.332	2.332	1,000	.....	.....	.....	.....370	.....	.....370	.....	12/28/2005.	.....
000000	00	0	Nationwide Fin Services Inc NISC Acct 11.....	.....	.....	1,000.000	2.754	2.754	1,000	.....	.....	.....	.....504	.....	.....504	.....	12/28/2005.	.....
000000	00	0	Nationwide Fin Services Inc NISC Acct 11.....	.....	.....	1,000.000	2.861	2.861	1,000	.....	.....	.....	.....626	.....	.....626	.....	12/28/2005.	.....
000000	00	0	Nationwide Fin Services Inc NISC Acct 11.....	.....	.....	1,000.000	2.914	2.914	1,000	.....	.....	.....	.....566	.....	.....566	.....	12/28/2005.	.....
000000	00	0	Nationwide Fin Services Inc NISC Acct 11.....	.....	.....	1,000.000	2.618	2.618	1,000	.....	.....	.....	.....452	.....	.....452	.....	12/28/2005.	.....
000000	00	0	Nationwide Fin Services Inc NISC Acct 11.....	.....	.....	1,000.000	2.947	2.947	1,000	.....	.....	.....	.....529	.....	.....529	.....	12/28/2005.	.....
000000	00	0	Nationwide Fin Services Inc NISC Acct 11.....	.....	.....	1,000.000	3.357	3.357	1,000	.....	.....	.....	.....687	.....	.....687	.....	12/28/2005.	.....
000000	00	0	Nationwide Fin Services Inc NISC Acct 11.....	.....	.....	1,000.000	3.245	3.245	1,000	.....	.....	.....	.....558	.....	.....558	.....	12/28/2005.	.....
000000	00	0	Nationwide Fin Services Inc NISC Acct 11.....	.....	.....	1,000.000	3.770	3.770	1,000	.....	.....	.....	.....806	.....	.....806	.....	12/28/2005.	.....
000000	00	0	Nationwide Fin Services Inc NISC Acct 11.....	.....	.....	1,000.000	3.071	3.071	1,000	.....	.....	.....	.....576	.....	.....576	.....	12/28/2005.	.....
000000	00	0	Nationwide Fin Services Inc NISC Acct 11.....	.....	.....	1,000.000	1.727	1.727	1,000	.....	.....	.....	.....250	.....	.....250	.....	12/28/2005.	.....
000000	00	0	Nationwide Fin Services Inc NISC Acct 11.....	.....	.....	1,000.000	2.084	2.084	1,000	.....	.....	.....	.....333	.....	.....333	.....	12/28/2005.	.....
000000	00	0	Nationwide Fin Services Inc NISC Acct 11.....	.....	.....	1,000.000	1.904	1.904	1,000	.....	.....	.....	.....281	.....	.....281	.....	12/28/2005.	.....
000000	00	0	Nationwide Fin Services Inc NISC Acct 11.....	.....	.....	1,000.000	2.237	2.237	1,000	.....	.....	.....	.....381	.....	.....381	.....	12/28/2005.	.....
000000	00	0	Nationwide Fin Services Inc NISC Acct 11.....	.....	.....	1,000.000	2.279	2.279	1,000	.....	.....	.....	.....370	.....	.....370	.....	12/28/2005.	.....
000000	00	0	Nationwide Fin Services Inc NISC Acct 11.....	.....	.....	1,000.000	3.092	3.092	1,000	.....	.....	.....	.....522	.....	.....522	.....	12/28/2005.	.....
000000	00	0	Nationwide Fin Services Inc NISC Acct 11.....	.....	.....	1,000.000	2.716	2.716	1,000	.....	.....	.....	.....523	.....	.....523	.....	12/28/2005.	.....
000000	00	0	Nationwide Fin Services Inc NISC Acct 11.....	.....	.....	1,000.000	2.322	2.322	1,000	.....	.....	.....	.....346	.....	.....346	.....	12/28/2005.	.....
63867R	61	3	Nationwide Fd-R (Seed).....	.....	.....	291.230	8.583	29.470	6.374	.....	.....1,072	.....	.....608	.....	.....608	.....	12/21/2021.	.....
63868B	86	4	Nationwide Bailrd Cog Val Fd Inst (Seed).....	.....	.....	432.210	7.110	16.450	4.369	.....	.....338	.....	.....1,540	.....	.....1,540	.....	12/21/2021.	.....
63868D	67	0	Nationwide Loomis GQG US Quality Equity-.....	.....	.....	504.340	6.042	11.980	5.050	.....	.....50	.....	.....992	.....	.....992	.....	12/21/2021.	.....
63868D	68	8	Nationwide Loomis GQG US Quality Equity-.....	.....	.....	504.160	6.040	11.980	5.049	.....	.....49	.....	.....991	.....	.....991	.....	12/21/2021.	.....
63868D	69	6	Nationwide Loomis GQG US Quality Equity.....	.....	.....	1,007,714.250	12,072,417	11.980	12,072,417	10,091,974	106,974	.....	.....1,980,443	.....	.....1,980,443	.....	12/21/2021.	.....
63868D	71	2	Nationwide Loomis GQG US Quality Equity.....	.....	.....	503.080	6.022	11.970	5.036	.....	.....36	.....	.....986	.....	.....986	.....	12/21/2021.	.....
63868D	72	0	Nationwide Loomis Destination 2065-INST.....	.....	.....	567.450	7.320	12.900	5.787	.....	.....382	.....	.....707	.....	.....707	.....	12/23/2021.	.....
63868D	73	8	Nationwide Loomis Destination 2065-R6.....	.....	.....	81,522.860	1,052,460	12.910	1,052,460	833,497	56,773	.....	.....102,088	.....	.....102,088	.....	12/23/2021.	.....
63868D	76	1	Nationwide Loomis Mellon Disc Value Fund.....	.....	.....	193.110	6.946	35.970	6.946	.....	.....1,256	.....	.....527	.....	.....527	.....	12/21/2021.	.....
63868D	77	9	Nationwide Loomis Mellon Disc Value Fund.....	.....	.....	192.880	6.934	35.950	6.934	.....	.....1,255	.....	.....524	.....	.....524	.....	12/21/2021.	.....
63868D	78	7	Nationwide Loomis Mellon Disc Value Fund.....	.....	.....	193.360	6.953	35.960	6.953	.....	.....1,259	.....	.....527	.....	.....527	.....	12/21/2021.	.....
63868D	82	9	Nationwide Loomis International Growth E.....	.....	.....	317.220	8.651	27.270	5.693	.....	.....525	.....	.....(664)	.....	.....(664)	.....	12/21/2021.	.....
63868J	29	7	Nationwide Var Ins Tr Mellon Core Bond F.....	.....	.....	427.390	4.932	11.540	5.088	.....	.....88	.....	.....(156)	.....	.....(156)	.....	12/13/2021.	.....
63868J	30	5	Nationwide Var Ins Tr Total Return Tacti.....	.....	.....	549.860	5.565	10.120	5.499	.....	.....154	.....	.....(156)	.....	.....(156)	.....	12/13/2021.	.....
63868J	70	1	Nationwide Var Ins Tr IShares Global Eq.....	.....	.....	671.970	10.402	15.480	8.602	.....	.....164	.....	.....1,741	.....	.....1,741	.....	12/23/2021.	.....
63868J	83	4	Nationwide Var Ins Tr Mozaic Multi-Asset.....	.....	.....	532.530	5.442	10.220	5.442	.....	.....312	.....	.....74	.....	.....74	.....	12/21/2021.	.....

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1			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				F or ei gn	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol
63868J 84 2	Nationwide Var Ins Tr Mozaic Multi-Asset.....	.....	...	.....	1,057,070	10,666	10.090	10,666	10,506	.....	.....608	.....	.....91	.....	.....91	.....	12/21/2021.	.....
63868J 85 9	Nationwide Var Ins Tr Disciplined Equity.....	.....	...	.....	535,350	9,005	16.820	9,005	5,523	.....	.....285	.....	.....1,717	.....	.....1,717	.....	12/21/2021.	.....
63868J 86 7	Nationwide Var Ins Tr Disciplined Equity.....	.....	...	.....	631,630	10,700	16.940	10,700	8,537	.....	.....288	.....	.....1,996	.....	.....1,996	.....	12/21/2021.	.....
63868J 87 5	Nationwide Var Ins Tr Govt Money Market.....	.....	...	.....	5,527,630	5,528	1.000	5,528	5,528	.....	.....	.....	.....	.....	.....0	.....	05/29/2020.	.....
63868J 88 3	Nationwide Var Ins Tr I Shares Fixed Inc.....	.....	...	.....	712,680	7,704	10.810	7,704	7,922	.....	.....108	.....	.....(232)	.....	.....(232)	.....	12/23/2021.	.....
9499999. Total - Common Stocks - Mutual Funds.....						13,362,869	XXX	13,362,869	11,100,851	0	171,976	0	2,111,127	0	2,111,127	0	XXX	XXX
9799999. Total - Common Stock.....						2,966,270,259	XXX	2,966,270,259	4,366,697,428	508,219	4,790,315	0	(249,997,518)	362,174	(250,359,692)	0	XXX	XXX
9899999. Total Common and Preferred Stock.....						3,015,631,666	XXX	3,015,822,799	4,412,052,491	908,307	5,993,442	0	(245,987,826)	362,174	(246,352,347)	0	XXX	XXX

Line Number

1A.

1B.

1C.

1D.

1E.

1F.

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A 0

1B 0

1C 0

1D 0

1E 0

1F 0

1G

2A 0

2B 0

2C 0

3A 0

3B 0

3C 0

4A 0

4B 0

4C 0

5A 0

5B 0

5C 0

6 0

SCHEDULE D - PART 3

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

1			2		3	4	5		6	7	8	9
CUSIP Identification			Description	Foreign	Date Acquired	Name of Vendor		Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	
Bonds - U.S. Government												
455780	CJ	3	Indonesia (Republic of) AID Sr Nt.....		09/07/2021.....	JP Morgan Securities LLC.....			2,956,980	2,230,000	9,279	
455780	CV	6	Indonesia (Republic of) AID Sr Nt.....		08/27/2021.....	JP Morgan Securities LLC.....			2,725,800	2,800,000	32,807	
455780	CY	0	Indonesia (Republic of) AID Sr Nt.....		10/05/2021.....	Various.....			4,069,909	4,167,000	17,172	
0599999. Total - Bonds - U.S. Government.....									9,752,689	9,197,000	59,258	
Bonds - All Other Government												
000000	00	0	Russian Federation Sr Nt.....	D.....	12/06/2021.....	Barclays Capital Inc.....			10,417,620	9,400,000	139,471	
000000	00	0	Saudi International Govt Bond Sr Nt.....	D.....	10/14/2021.....	JP Morgan Securities LLC.....			2,345,000	2,144,000	9,499	
000000	00	0	Russian Federation Sr Nt.....	D.....	10/05/2021.....	Goldman Sachs & Company.....			2,938,000	2,600,000	5,056	
000000	00	0	Qatar State of Sr Nt 3.750% 04/16/30.....	D.....	11/10/2021.....	Various.....			3,367,732	3,006,000	47,362	
000000	00	0	Saudi International Bond Sr Nt.....	D.....	10/01/2021.....	Bank of America BISD Dealer.....			2,678,125	2,500,000	36,788	
000000	00	0	Abu Dhabi Sr Nt 1.700% 03/02/31.....	D.....	09/30/2021.....	Bank of America BISD Dealer.....			2,418,750	2,500,000	3,778	
000000	00	0	HUNGARY Sr Nt 2.125% 09/22/31.....	D.....	11/16/2021.....	Goldman Sachs & Company.....			534,208	544,000	1,830	
000000	00	0	UAE International Govt Bond Sr Nt.....	D.....	10/14/2021.....	JP Morgan Securities LLC.....			982,500	1,000,000		
000000	00	0	Saudi International Bond Sr Nt.....	D.....	12/07/2021.....	HSBC Securities USA Inc.....			874,496	896,000	7,112	
000000	00	0	Republic of Indonesia Sr Nt.....	D.....	09/24/2021.....	JP Morgan Securities LLC.....			2,030,568	1,464,000	11,046	
000000	00	0	Republic of Kazakhstan Sr Nt.....	D.....	12/10/2021.....	JP Morgan Securities LLC.....			4,753,704	3,829,000	31,111	
000000	00	0	Republic Of Indonesia Sr Nt.....	D.....	10/27/2021.....	Bank of America BISD Dealer.....			2,541,260	2,083,000	30,840	
000000	00	0	State of Qatar Sr Nt 4.625% 06/02/46.....	D.....	12/02/2021.....	Various.....			4,550,891	3,583,000	45,194	
000000	00	0	Saudi International Bond Sr Nt.....	D.....	12/03/2021.....	Various.....			8,055,141	6,914,000	108,559	
000000	00	0	Saudi Intl Bd Sr Nt 4.625% 10/04/47.....	D.....	12/03/2021.....	Various.....			3,763,284	3,164,000	19,346	
000000	00	0	Hungary Sr Nt 3.125% 09/21/51.....	D.....	12/15/2021.....	HSBC Securities USA Inc.....			2,299,296	2,296,000	17,097	
040114	HS	2	Argentina (Republic of) Sr Nt.....	D.....	08/16/2021.....	Direct.....			584,020	1,474,295	641	
040114	HT	0	Argentina (Republic of) Sr Nt.....	D.....	07/21/2021.....	Direct.....			403,854	1,241,470	511	
168863	DN	5	Republic of Chile Sr Nt.....	D.....	09/15/2021.....	Bank of America BISD Dealer.....			5,111,250	5,000,000	17,708	
698299	BH	6	Republic of Panama Sr Nt.....	D.....	09/08/2021.....	HSBC Securities USA Inc.....			1,531,134	1,332,000	23,976	
698299	BK	9	Republic of Panama Sr Nt.....	D.....	10/26/2021.....	Various.....			3,086,701	3,006,000	21,994	
698299	BN	3	Republic of Panama Sr Nt.....	D.....	10/15/2021.....	Various.....			5,134,530	5,340,000	31,198	
715638	DE	9	Republic of Peru Sr Nt.....	D.....	10/01/2021.....	HSBC Securities USA Inc.....			2,565,000	2,500,000	11,960	
715638	DF	6	Republic of Peru Sr Nt.....	D.....	12/09/2021.....	Various.....			8,895,946	8,823,000	64,323	
715638	DS	8	Republic of Peru Sr Nt.....	D.....	10/15/2021.....	HSBC Securities USA Inc.....			4,962,500	5,000,000	17,417	
715638	DU	3	Republic of Peru Sr Unsecured Nt.....	D.....	11/22/2021.....	JP Morgan Securities LLC.....			1,130,947	1,146,000	1,406	
718286	BZ	9	Republic of Philippines Sr Nt.....	D.....	11/10/2021.....	Goldman Sachs & Company.....			2,798,750	2,500,000	31,545	
718286	CA	3	Republic of Philippines Sr Nt.....	D.....	09/21/2021.....	JP Morgan Securities LLC.....			1,152,509	1,053,000	2,381	
718286	CJ	4	Republic of Philippines Sr Nt.....	D.....	10/07/2021.....	Various.....			4,234,739	4,166,000	44,640	
718286	CN	5	Republic of Philippines Sr Nt.....	D.....	09/15/2021.....	Citigroup.....			4,980,000	5,000,000	19,229	
91086Q	BB	3	United Mexican States Sr Nt.....	D.....	11/22/2021.....	JP Morgan Securities LLC.....			1,356,875	1,250,000	12,535	
91086Q	BF	4	United Mexican States Sr Nt.....	D.....	09/02/2021.....	Bank of America BISD Dealer.....			2,443,110	2,220,000	12,481	
91087B	AD	2	United Mexican States Sr Nt.....	D.....	09/21/2021.....	Bank of America BISD Dealer.....			1,514,100	1,400,000	7,692	
91087B	AK	6	United Mexican States Sr Nt.....	D.....	09/07/2021.....	HSBC Securities USA Inc.....			3,283,040	2,840,000	49,463	
91087B	AM	2	United Mexican States Sr Nt.....	D.....	10/25/2021.....	Bank of America BISD Dealer.....			3,209,679	3,333,000	37,665	
91087B	AN	0	United Mexican States Sr Nt.....	D.....	09/29/2021.....	Citigroup.....			4,467,500	5,000,000	66,516	
AX8009	11	7	Russian Federation Sr Nt.....	D.....	10/26/2021.....	Various.....			3,667,800	3,000,000	59,670	
1099999. Total - Bonds - All Other Government.....									121,064,559	114,547,765	1,049,040	
Bonds - U.S. Special Revenue and Special Assessment												
010268	CX	6	Alabama Fed Aid HW Fin AuthRev Txbl Ser.....		10/07/2021.....	Bank of America BISD Dealer.....			4,000,000	4,000,000		
155498	MR	6	Central TX Regional Mob Auth Txbl Ref Se.....		10/07/2021.....	Jefferies & Company Inc.....			2,000,000	2,000,000		

SCHEDULE D - PART 3

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

1	2			3	4	5	6	7	8	9	
CUSIP Identification				Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
17131R	BK	1		Chula Vista CA Pension Txbl.....		02/12/2021.....	Stifel Nicolaus & Co Inc.....		15,892,000	15,892,000	
21969A	AM	4		Corona CA Pension Oblig Txbl.....		09/30/2021.....	Stifel Nicolaus & Co Inc.....		4,500,000	4,500,000	
21969A	AN	2		Corona CA Pension Oblig Txbl.....		09/30/2021.....	Stifel Nicolaus & Co Inc.....		3,600,000	3,600,000	
235036	8J	2		Dallas-Ft Worth Intl Arpt Rev Txbl Ref F.....		10/28/2021.....	Barclays Capital Inc.....		5,000,000	5,000,000	
305734	AB	1		Fairview Health Services Sr Nt.....		10/13/2021.....	Citigroup.....		17,994,900	18,000,000	426
305734	AC	9		Fairview Health Services Sr Nt.....		10/06/2021.....	Citigroup.....		11,750,000	11,750,000	
3132D6	AX	8		FHLMC Pool# SB8122 1.500% 10/25/36.....		09/29/2021.....	Morgan Stanley & Co LLC.....		24,671,610	24,433,007	29,523
3132DW	BY	8		FHLMC Pool #SD8155 2.000% 07/25/51.....		06/29/2021.....	Morgan Stanley & Co LLC.....		48,938,632	48,405,417	77,987
3132DW	CH	4		FNMA Pool #SD8172 2.000% 10/25/51.....		09/24/2021.....	Citigroup.....		24,787,255	24,679,284	35,648
3133AP	VZ	9		FNMA Pool #QC5132 2.500% 08/25/51.....		09/24/2021.....	Bank of America BISD Dealer.....		25,133,331	24,338,526	43,945
3140LQ	AJ	9		FNMA Pool #BT1808 2.500% 06/25/51.....		06/29/2021.....	Barclays Capital Inc.....		48,860,168	47,195,423	95,046
3140QL	YS	9		FN FN CB1620 2.000% 09/25/51.....		09/08/2021.....	Morgan Stanley & Co LLC.....		24,858,472	24,527,920	10,901
31418D	5B	4		FNMA Pool #MA4441 1.500% 10/25/36.....		09/29/2021.....	JP Morgan Securities LLC.....		24,698,447	24,463,370	29,560
31418E	AN	0		FNMA Pool #MA4512 2.500% 01/25/52.....		12/30/2021.....	Bank of America BISD Dealer.....		153,113,281	150,000,000	305,556
45506E	CL	5		Indiana Fin Auth-Txbl TXBL-Green Bond-OH.....		10/01/2021.....	Merrill Lynch.....		27,000,000	27,000,000	
48542R	SV	7		Kansas St Dev Fin Auth Rev Txbl Ser K.....		08/18/2021.....	Citigroup.....		10,000,000	10,000,000	
592041	ZW	0		Nashville & Davidson Rev Txbl Vanderbil.....		10/29/2021.....	JP Morgan Securities LLC.....		12,650,000	12,650,000	
59335K	EC	7		Miami-Dade Cnty FL Rev Txbl Ref Ser B3.....		08/19/2021.....	Wells Fargo Securities LLC.....		7,035,000	7,035,000	
59335K	ED	5		Miami-Dade Cnty FL Rev Txbl Ref Ser B3.....		08/19/2021.....	Wells Fargo Securities LLC.....		7,930,000	7,930,000	
594698	SJ	2		Michigan St Strategic Fd Rev-Water & Sew.....		06/23/2021.....	Citigroup.....		9,220,000	9,220,000	
646140	EA	7		New Jersey St Tpk Auth Rev Txbl-Ref-Ser.....		01/22/2021.....	Citigroup.....		1,000,000	1,000,000	
647719	QM	8		New Orleans LA Rev Ref-Txbl.....		02/05/2021.....	JP Morgan Securities LLC.....		2,200,000	2,200,000	
647719	QN	6		New Orleans LA Rev Ref-Txbl.....		02/05/2021.....	JP Morgan Securities LLC.....		2,750,000	2,750,000	
73358X	CN	0		Port Auth NY & NJ Rev Txbl-Issue 225.....		01/22/2021.....	Bank of America BISD Dealer.....		11,840,000	11,840,000	
76913D	GG	6		Riverside Cnty CA Infa Txbl-Ref-Ser B.....		09/29/2021.....	Loop Capital Markets LLC.....		4,500,000	4,500,000	
79766D	TW	9		San Francisco Aprt-A Txbl Ser C.....		04/08/2021.....	Goldman Sachs & Company.....		4,000,000	4,000,000	
798111	HM	5		San Joaquin Hills CA Txbl-Senior Bond-Re.....		12/09/2021.....	Goldman Sachs & Company.....		20,500,000	20,500,000	
801139	AP	1		Santa Ana Pension Obligations Txbl-Ser A.....		08/26/2021.....	Merrill Lynch.....		7,500,000	7,500,000	
87971L	AS	4		Tempe AZ COPS Txbl-COPS.....		07/08/2021.....	RBC Capital Markets LLC.....		5,115,000	5,115,000	
87971L	AT	2		Tempe AZ COPS Txbl-COPS.....		07/08/2021.....	RBC Capital Markets LLC.....		10,000,000	10,000,000	
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments.....									583,038,096	576,024,947	628,592
Bonds - Industrial and Miscellaneous											
000000	00	0		Kosmos Energy Ltd Sr Nt.....		07/07/2021.....	Direct.....		756,670	760,000	13,840
000000	00	0		Periama Holdings LLC/DE Sr Nt.....		07/06/2021.....	Direct.....		750,363	700,000	11,160
000000	00	0		Sierracol Energy Andina Sr Nt.....		07/13/2021.....	Direct.....		405,945	400,000	1,433
000000	00	0		NBM US Holding Inc. Sr Nt.....		07/06/2021.....	Direct.....		582,225	510,000	14,266
00108W	AF	7		AEP Texas Inc Sr Nt 3.800% 10/01/47.....		11/02/2021.....	Goldman Sachs & Company.....		1,219,867	1,100,000	3,832
00108W	AK	6		AEP Texas Inc Sr Nt Ser H.....		11/02/2021.....	Various.....		1,998,785	1,900,000	19,847
00108W	AN	0		AEP Texas Inc Sr Nt 3.450% 05/15/51.....		11/02/2021.....	Various.....		5,605,320	5,300,000	90,409
00175M	BN	9		American Money Mgmt Corp CLO Ser 2014-15.....		12/09/2021.....	Nomura Securities Intl LLC.....		42,500,000	42,500,000	
00175M	BQ	2		American Money Mgmt Corp CLO Ser 2014-15.....		12/09/2021.....	Nomura Securities Intl LLC.....		22,000,000	22,000,000	
00177J	AW	5		American Money Mgmt Corp CLO Ser 2020-23.....		10/13/2021.....	SG Americas Securities LLC.....		13,600,000	13,600,000	
00177J	AY	1		American Money Mgmt Corp CLO Ser 2020-23.....		10/13/2021.....	SG Americas Securities LLC.....		18,200,000	18,200,000	
00206R	KA	9		AT&T Inc Sr Nt 3.650% 06/01/51.....		03/19/2021.....	Various.....		13,106,411	14,125,000	156,697
00206R	KE	1		AT&T Inc Sr Nt 3.300% 02/01/52.....		03/19/2021.....	RBC Capital Markets LLC.....		6,985,470	8,000,000	37,858
00206R	KJ	0		AT&T Inc Sr Nt 3.500% 09/15/53.....		09/09/2021.....	Tax Free Exchange.....		825,655	900,000	15,225

SCHEDULE D - PART 3
Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2			3	4	5	6	7	8	9
CUSIP Identification	Description			Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
00206R LJ 9	AT&T Inc Sr Nt	3.550%	09/15/55.....		09/09/2021.....	Tax Free Exchange.....		14,837,430	16,875,000	289,547
012873 AH 8	Alberta Energy Co Ltd Sr Nt.....				12/01/2021.....	Goldman Sachs & Company.....		14,520,000	11,000,000	193,646
012873 AK 1	Alberta Energy Co Ltd Sr Nt.....				12/08/2021.....	Goldman Sachs & Company.....		3,413,150	2,600,000	20,773
01400E AC 7	Alcon Finance Corp Sr Nt.....				03/26/2021.....	Various.....		23,820,153	22,191,000	135,712
01400E AD 5	Alcon Finance Corp Sr Nt.....				01/07/2021.....	BNP Paribas Securities Corp.....		2,318,866	2,200,000	6,991
015271 AQ 2	Alexandria Real Estate Equity Sr Nt.....				01/25/2021.....	Wells Fargo Securities LLC.....		1,263,359	930,000	12,780
015271 AT 6	Alexandria Real Estate Equity Sr Nt.....				01/07/2021.....	Barclays Capital Inc.....		7,748,880	7,187,000	14,274
015271 AV 1	Alexandria Real Estate Equity Sr Nt.....				01/11/2021.....	Wells Fargo Securities LLC.....		8,469,931	8,688,000	71,495
015271 AW 9	Alexandria Real Estate Equity Sr Nt.....				02/03/2021.....	Various.....		8,872,499	8,900,000	
015271 AX 7	Alexandria Real Estate Equity Sr Nt.....				02/03/2021.....	Goldman Sachs & Company.....		10,157,976	10,200,000	
023608 AG 7	Ameren Corp Sr Nt	3.650%	02/15/26.....		12/10/2021.....	Jefferies & Company Inc.....		2,666,550	2,500,000	30,163
023765 AA 8	American Airlines Inc LBASS EETC Ser 16.....				03/19/2021.....	Morgan Stanley & Co LLC.....		517,328	516,038	4,495
02376L AA 3	Amer Airline PTC Ser 21-1B PTT.....				10/27/2021.....	Various.....		1,336,675	1,335,000	
02376U AA 3	American Airlines Inc LBASS EETC Ser 201.....				03/17/2021.....	Morgan Stanley & Co LLC.....		835,393	819,012	5,205
023771 R9 1	American Airlines Inc LBASS EETC Ser 201.....				03/19/2021.....	Jefferies & Company Inc.....		351,231	347,324	4,573
024836 AF 5	American Campus CMNTYS Sr Nt.....				06/30/2021.....	Various.....		13,516,561	13,185,000	122,246
024836 AG 3	American Campus CMNTYS Sr Nt.....				07/01/2021.....	Various.....		23,187,848	21,135,000	220,881
02665W CE 9	American Honda Fin Sr Nt.....				04/08/2021.....	Goldman Sachs & Company.....		3,315,270	3,000,000	16,625
02665W DL 2	American Honda Fin Sr Nt MTN.....				04/08/2021.....	Goldman Sachs & Company.....		2,009,740	2,000,000	6,267
02665W DW 8	American Honda Fin Sr Nt.....				05/26/2021.....	Various.....		34,385,035	34,136,000	45,996
02666T AC 1	American Homes 4 Rent Sr Nt.....				07/07/2021.....	Various.....		49,654,660	50,000,000	86
03027X AY 6	American Tower Corp Sr Nt.....				01/25/2021.....	Various.....		1,656,785	1,500,000	15,653
031162 CD 0	Amgen Inc Sr Nt	4.563%	06/15/48.....		01/20/2021.....	Various.....		5,651,608	4,311,000	19,543
031162 CS 7	Amgen Inc Sr Nt	3.375%	02/21/50.....		01/15/2021.....	HSBC Securities USA Inc.....		879,576	800,000	11,175
035229 CQ 4	Anheuser-Busch Cos Inc Sr Nt.....				04/08/2021.....	Goldman Sachs & Company.....		1,024,990	810,000	11,647
035240 AN 0	Anheuser-Busch Inbev Worldwide Sr Nt.....				04/08/2021.....	Goldman Sachs & Company.....		12,661,658	10,900,000	246,522
035240 AP 5	Anheuser-Busch Inbev Worldwide Sr Nt.....				04/08/2021.....	Goldman Sachs & Company.....		10,198,310	8,600,000	200,846
036752 AH 6	Anthem Inc Sr Nt	4.550%	03/01/48.....		01/21/2021.....	Various.....		4,628,888	3,546,000	63,438
036752 AS 2	Anthem Inc Sr Nt	3.600%	03/15/51.....		03/08/2021.....	Various.....		49,818,810	50,000,000	
03690A AD 8	Antero Midstream Part/FI Sr Nt.....				09/23/2021.....	Various.....		4,237,479	4,086,000	16,120
03690A AF 3	Antero Midstream Part/FI Sr Nt.....				11/17/2021.....	Various.....		1,593,004	1,527,000	21,410
03768M AJ 6	Apidos CLO CLO Ser 2020-33A CI AR.....				09/14/2021.....	Goldman Sachs & Company.....		9,850,000	9,850,000	
03768M AL 1	Apidos CLO CLO Ser 2020-33A CI BR.....				09/14/2021.....	Goldman Sachs & Company.....		2,500,000	2,500,000	
03768M AN 7	Apidos CLO CLO Ser 2020-33A CI CR.....				09/14/2021.....	Goldman Sachs & Company.....		2,900,000	2,900,000	
03768U AA 7	Apidos CLO CLO Ser 2021-35A CI A.....				02/16/2021.....	Bank of America BISD Dealer.....		15,250,000	15,250,000	
03768U AB 5	Apidos CLO CLO Ser 2021-35A CI B.....				02/16/2021.....	Bank of America BISD Dealer.....		7,550,000	7,550,000	
03768U AC 3	Apidos CLO CLO Ser 2021-35A CI C.....				02/16/2021.....	Bank of America BISD Dealer.....		3,400,000	3,400,000	
03768W AL 9	APID 2020-34A CR CLO Ser 2020-34A CI A1R.....				12/14/2021.....	Deutsche Bank Capital.....		23,250,000	23,250,000	
03768W AQ 8	APID 2020-34A CR CLO Ser 2020-34A CI B1R.....				12/14/2021.....	Deutsche Bank Capital.....		5,550,000	5,550,000	
03768W AU 9	Apidos CLO CLO Ser 2020-34A CI CR.....				12/14/2021.....	Deutsche Bank Capital.....		7,150,000	7,150,000	
038222 AL 9	Applied Materials Inc Sr Nt.....				04/08/2021.....	Goldman Sachs & Company.....		3,303,240	3,000,000	3,025
04016D AS 4	Ares CLO Ltd CLO Ser 2016-41A CI AR2.....				02/17/2021.....	BNP Paribas Securties Corp.....		21,000,000	21,000,000	
04016D AW 5	Ares CLO Ltd CLO Ser 2016-41A CI CR.....				02/17/2021.....	BNP Paribas Securities Corp.....		900,000	900,000	
04016N AM 5	Ares CLO Ltd CLO Ser 2017-44A CI A1R.....				03/31/2021.....	Goldman Sachs & Company.....		12,000,000	12,000,000	
04016N AR 4	Ares CLO Ltd CLO Ser 2017-44A CI A3R1.....				03/31/2021.....	Goldman Sachs & Company.....		1,700,000	1,700,000	
04016N AT 0	Ares CLO Ltd CLO Ser 2017-44A CI BR.....				03/31/2021.....	Goldman Sachs & Company.....		6,300,000	6,300,000	

SCHEDULE D - PART 3

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

1	2		3	4	5	6	7	8	9
CUSIP Identification	Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
04017N	AQ	5	Ares CLO Ltd CLO Ser 2020-57A CI AR.....	12/07/2021.....	JP Morgan Securities LLC.....		35,350,000	35,350,000	
04017N	AS	1	Ares CLO Ltd CLO Ser 2020-57A CI BR.....	12/07/2021.....	JP Morgan Securities LLC.....		20,200,000	20,200,000	
04017N	AU	6	Ares CLO Ltd CLO Ser 2020-57A CL CR.....	12/07/2021.....	JP Morgan Securities LLC.....		9,400,000	9,400,000	
04018N	AN	1	Ares CLO Ser 2020-56A CI AR.....	10/21/2021.....	Goldman Sachs & Company.....		44,700,000	44,700,000	
04018N	AQ	4	Ares CLO Ser 2020-56A CI BR.....	10/21/2021.....	Goldman Sachs & Company.....		49,800,000	49,800,000	
04018N	AS	0	Ares CLO Ser 2020-56A CI CR.....	10/21/2021.....	Goldman Sachs & Company.....		5,250,000	5,250,000	
045054	AJ	2	Ashtead Capital Inc Sr Sec Nt.....	04/08/2021.....	Various.....		11,271,726	10,638,000	108,864
045054	AL	7	Ashtead Capital Inc Sr Sec Nt.....	05/04/2021.....	Various.....		4,373,650	3,990,000	47,665
045054	AP	8	Ashtead Capital Inc Sr Nt.....	09/23/2021.....	Various.....		21,461,985	21,555,000	15,313
046497	AC	7	Atalaya Equipment LBASS Ser 2021-1A CI B.....	11/16/2021.....	Suntrust Robinson Humprey Inc.....		949,811	950,000	
049560	AW	5	Atmos Energy Corp Sr Nt.....	11/23/2021.....	Various.....		9,933,924	10,200,000	43,272
056083	AG	3	BXP Trust CMBS Ser 2017 CI GM B.....	12/02/2021.....	Bank of America BISD Dealer.....		116,183	110,000	54
059165	EN	6	Baltimore Gas & Elec Co Sr Nt.....	06/07/2021.....	JP Morgan Securities LLC.....		13,036,753	13,060,000	
06051G	JB	6	Bank of America Corp Fix to Flt Sr Nt.....	04/08/2021.....	Goldman Sachs & Company.....		9,479,430	9,400,000	110,318
06051G	JP	5	Bank of America Corp Fix to Flt Sr Nt.....	04/08/2021.....	Goldman Sachs & Company.....		19,255,360	19,000,000	43,373
06540C	BF	3	BANK CMBS Ser 2021-BN35 CI A5.....	07/28/2021.....	Morgan Stanley & Co LLC.....		13,389,589	13,000,000	8,251
06541A	BG	4	Bank CMBS Ser 2021-BN31 CI A4.....	01/28/2021.....	Wells Fargo Securities LLC.....		1,498,539	1,455,000	823
06542B	BH	9	Bank CMBS Ser 2021-BN32 CI A5.....	03/16/2021.....	Morgan Stanley & Co LLC.....		8,581,643	8,332,000	14,069
06762C	AS	7	Babson CLO Ltd CLO Ser 2020-2A CI BR.....	10/19/2021.....	Morgan Stanley & Co LLC.....		19,500,000	19,500,000	
06762T	AA	9	Babson CLO Ltd CLO Ser 2021-3A CI A.....	11/17/2021.....	Barclays Capital Inc.....		35,400,000	35,400,000	
06762T	AC	5	Babson CLO Ltd CLO Ser 2021-3A CI B1.....	11/17/2021.....	Barclays Capital Inc.....		15,450,000	15,450,000	
06762T	AE	1	Babson CLO Ltd CLO Ser 2021-3A CI C.....	11/17/2021.....	Barclays Capital Inc.....		5,750,000	5,750,000	
075887	BG	3	Becton Dickinson & Co Sr Nt.....	01/25/2021.....	Barclays Capital Inc.....		796,477	620,000	3,389
075887	BX	6	Becton Dickinson & Co Sr Nt.....	01/25/2021.....	BNP Paribas Securties Corp.....		908,649	700,000	4,630
08162R	AD	9	Benchmark Mtg Tr CMBS Ser 2021-B23 CI A5.....	01/29/2021.....	Citigroup.....		12,874,203	12,500,000	12,219
084659	AT	8	Berkshire Hathaway Energy Sr Nt.....	03/08/2021.....	Tax Free Exchange.....		21,727,279	21,750,000	349,903
084659	AV	3	Berkshire Hathaway Energy Sr Nt.....	03/08/2021.....	Tax Free Exchange.....		4,499,996	4,500,000	24,513
092113	AN	9	Black Hills Corp Sr Nt.....	12/07/2021.....	JP Morgan Securities LLC.....		15,156,339	12,900,000	126,420
092113	AQ	2	Black Hills Corp Sr Nt.....	06/23/2021.....	JP Morgan Securities LLC.....		1,280,675	1,100,000	7,178
09261W	AA	2	Blackrock DLF IX CLO Ser 2020-IX CI A-1.....	12/14/2021.....	Direct.....		1,139,818	1,139,818	
09261W	AC	8	Blackrock DLF IX CLO Ser 2020-1 CI A-2.....	11/29/2021.....	Direct.....		2,997,070	2,997,070	
09261W	AE	4	Blackrock DLF IX CLO Ser 2020-1 CI B.....	08/04/2021.....	Direct.....		1,199,025	1,199,025	
09261W	AG	9	Blackrock DLF IX CLO Ser 2021-1 CL C.....	06/03/2021.....	Direct.....		999,020	999,020	
09261W	AJ	3	Blackrock DLF IX CLO Ser 2020-1 CI D.....	04/28/2021.....	Direct.....		1,098,538	1,098,538	
09261W	AL	8	Blackrock DLF IX CLO Ser 2020-1 CI E.....	02/17/2021.....	Direct.....		441,145	441,145	
097023	CP	8	Boeing Co Sr Nt 3.250% 02/01/35.....	04/27/2021.....	Barclays Capital Inc.....		346,679	350,000	2,767
097023	CW	3	Boeing Co Sr Nt 5.805% 05/01/50.....	04/13/2021.....	Goldman Sachs & Company.....		12,816,700	10,000,000	264,450
097023	DC	6	Boeing Co Sr Nt 3.625% 02/01/31.....	04/13/2021.....	Goldman Sachs & Company.....		9,603,776	9,100,000	67,808
10373Q	BG	4	BP Cap Mkts America Sr Nt.....	04/08/2021.....	Various.....		12,930,840	13,500,000	124,000
10373Q	BL	3	BP Cap Mkts America Sr Nt.....	04/08/2021.....	Goldman Sachs & Company.....		20,507,805	18,500,000	11,202
10373Q	BM	1	BP Cap Mkts America Sr Nt.....	04/08/2021.....	Goldman Sachs & Company.....		18,176,540	19,000,000	57,231
10373Q	BP	4	BP Cap Mkts America Sr Nt.....	04/08/2021.....	Various.....		47,974,860	51,000,000	373,253
10373Q	BQ	2	BP Cap Mkts America Sr Nt.....	04/08/2021.....	Goldman Sachs & Company.....		492,685	515,000	3,094
11135F	AS	0	Broadcom Inc Sr Nt 4.300% 11/15/32.....	06/08/2021.....	Various.....		27,303,411	24,552,000	169,492
11135F	BD	2	Broadcom Inc Sr Nt 5.000% 04/15/30.....	04/08/2021.....	Goldman Sachs & Company.....		920,664	800,000	19,667
11135F	BH	3	Broadcom Inc Sr Nt 2.450% 02/15/31.....	04/08/2021.....	Various.....		11,245,636	11,300,000	4,519

SCHEDULE D - PART 3

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

1	2		3	4	5	6	7	8	9
CUSIP Identification	Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
124857	AX	1	CBS Corp Sr Nt 3.700% 06/01/28.....	04/08/2021.....	Goldman Sachs & Company.....		4,936,095	4,500,000	60,587
1248EP	CK	7	CCO Holdings LLC Sr Nt.....	04/27/2021.....	Various.....		6,804,816	6,759,000	65,159
1248EP	CN	1	CCO Holdings LLC Sr Nt.....	05/13/2021.....	Tax Free Exchange.....		9,208,591	9,033,000	13,550
1248EP	CP	6	CCO Holdings LLC Sr Nt.....	08/03/2021.....	Various.....		668,484	667,483	
12513G	BJ	7	CDW LLC Sr Nt 3.569% 12/01/31.....	11/23/2021.....	JP Morgan Securities LLC.....		5,000,000	5,000,000	
125523	AK	6	Cigna Corp Sr Nt 4.900% 12/15/48.....	01/15/2021.....	Various.....		4,449,324	3,300,000	15,721
125523	CQ	1	Cigna Corp Sr Nt 3.400% 03/15/51.....	03/02/2021.....	Various.....		4,985,616	5,000,000	208
12598P	AB	3	COLT Funding LLC RMBS Ser 2021-RPL1 CI A.....	11/09/2021.....	Goldman Sachs & Company.....		999,999	1,000,000	2,760
12598P	AC	1	COLT Funding LLC RMBS Ser 2021-RPL1 CI M.....	11/09/2021.....	Goldman Sachs & Company.....		1,499,997	1,500,000	4,570
12598P	AD	9	COLT Funding LLC RMBS Ser 2021-RPL1 CI M.....	11/09/2021.....	Goldman Sachs & Company.....		1,521,996	1,522,000	5,333
12610#	AE	3	CBRE US Core Partners LP Sr Nt Ser A.....	08/26/2021.....	JP Morgan Securities LLC.....		10,000,000	10,000,000	
12610#	AF	0	CBRE US Core Partners LP Sr Nt Ser B.....	08/26/2021.....	JP Morgan Securities LLC.....		12,000,000	12,000,000	
126307	BD	8	CSC Holdings Inc Sr Nt.....	09/27/2021.....	Various.....		4,480,471	4,505,000	50,254
126307	BF	3	CSC Holdings Inc Sr Nt.....	04/22/2021.....	Various.....		1,374,718	1,438,000	6,365
126307	BH	9	CSC Holdings Inc Hgh Yld Bd.....	06/18/2021.....	Various.....		8,093,273	8,090,000	13,741
126408	HN	6	CSX Corp Sr Nt 4.750% 11/15/48.....	01/25/2021.....	Various.....		4,790,582	3,560,000	33,197
12654Y	AA	7	CPT Mortgage Trust CMBS Ser 2019-CPT CI.....	03/04/2021.....	Deutsche Bank Capital.....		1,754,006	1,668,000	929
12656T	AB	4	Credit Suisse Mtg Tr RMBS Ser 2021-RPL2.....	01/26/2021.....	Credit Suisse Securities LLC.....		4,947,210	4,947,212	4,135
12656T	AD	0	Credit Suisse Mtg Tr RMBS Ser 2021-RPL2.....	01/26/2021.....	Credit Suisse Securities LLC.....		1,094,565	1,035,712	2,136
12657G	AE	5	Credit Suisse Mortgage Trust RMBS Ser 20.....	07/28/2021.....	Credit Suisse Securities LLC.....		1,262,140	1,184,523	2,982
12657G	AF	2	Credit Suisse Mortgage Trust RMBS Ser 20.....	07/28/2021.....	Credit Suisse Securities LLC.....		964,111	899,006	2,537
127097	AB	9	Cabot Oil and Gas Corp Sr Nt.....	10/07/2021.....	Tax Free Exchange.....		2,500,000	2,500,000	38,281
127097	AE	3	Coterra Energy Inc Sr Nt.....	10/07/2021.....	Tax Free Exchange.....		2,214,748	2,200,000	33,843
12737#	AA	9	CSFV Core II, LLC Ser 2021A Sr Nt.....	04/01/2021.....	Us Bancorp Investments Inc.....		25,000,000	25,000,000	
130789	#A	8	California Wtr Svc Co 1st Mtg Bd Ser ZZZ.....	05/11/2021.....	Bank of America BISD Dealer.....		12,000,000	12,000,000	
131347	CM	6	Calpine Corp 1st Lein HY Nt.....	07/26/2021.....	Various.....		5,065,803	4,948,250	79,918
14040H	CH	6	Capital One Financial Corp Sr Nt Fix to.....	10/28/2021.....	Citigroup.....		5,000,000	5,000,000	
14309Y	BQ	6	Carlyle Global Mrkt Strat CLO Ser 2012-4.....	09/07/2021.....	Barclays Capital Inc.....		13,000,000	13,000,000	
14309Y	BU	7	Carlyle Global Mrkt Strat CLO Ser 2012-4.....	09/07/2021.....	Barclays Capital Inc.....		10,000,000	10,000,000	
14309Y	BW	3	Carlyle Global Mrkt Strat CLO Ser 2012-4.....	09/07/2021.....	Barclays Capital Inc.....		1,450,000	1,450,000	
14312H	AU	0	Carlyle Global Mkt Strategies CLO Ser 20.....	04/23/2021.....	JP Morgan Securities LLC.....		43,700,000	43,700,000	
14312H	AW	6	Carlyle Global Mkt Strategies CLO Ser 20.....	04/23/2021.....	JP Morgan Securities LLC.....		24,150,000	24,150,000	
14312H	AY	2	Carlyle Global Mkt Strategies CLO Ser 20.....	04/23/2021.....	JP Morgan Securities LLC.....		8,000,000	8,000,000	
14315G	AN	5	Carlyle Global Market Strat CLO Ser 2020.....	11/05/2021.....	JP Morgan Securities LLC.....		33,450,000	33,450,000	
14315G	AQ	8	Carlyle Global Market Strat CLO Ser 2020.....	11/05/2021.....	JP Morgan Securities LLC.....		13,750,000	13,750,000	
14315G	AS	4	Carlyle Global Market Strat CLO Ser 2020.....	11/05/2021.....	JP Morgan Securities LLC.....		9,950,000	9,950,000	
14316M	AA	9	Carlyle Global Mrkt Strategies CLO Ser 2.....	02/02/2021.....	BNP Paribas Securities Corp.....		17,550,000	17,550,000	
14316M	AC	5	Carlyle Global Mrkt Strategies CLO Ser 2.....	02/02/2021.....	BNP Paribas Securities Corp.....		12,100,000	12,100,000	
14316M	AE	1	Carlyle Global Mrkt Strategies CLO Ser 2.....	02/02/2021.....	BNP Paribas Securities Corp.....		2,100,000	2,100,000	
14317X	AQ	9	Caryle US CLO Ltd CLO Ser 2020-1A CI A1A.....	07/14/2021.....	Various.....		7,450,000	7,450,000	
14317X	AU	0	Caryle US CLO Ltd CLO Ser 2020-1A CI A2R.....	07/14/2021.....	Various.....		9,750,000	9,750,000	
14448C	AL	8	Carrier Global Corp Sr Nt.....	04/29/2021.....	Various.....		9,952,299	9,835,000	45,092
14448C	AQ	7	Carrier Global Corp Sr Nt.....	05/10/2021.....	Various.....		21,354,421	20,900,000	98,015
14448C	AS	3	Carrier Global Corp Sr Nt.....	04/08/2021.....	Goldman Sachs & Company.....		911,772	900,000	626
149791	AP	0	Cayuga Park CLO CLO Ser 2020-1A CI AR.....	06/28/2021.....	Various.....		58,500,000	58,500,000	
149791	AS	4	Cayuga Park CLO CLO Ser 2020-1A CI B1R.....	06/28/2021.....	Various.....		8,300,000	8,300,000	
15032E	AL	3	Cedar Funding Ltd CLO Ser 2017-8A CI A1R.....	08/18/2021.....	Credit Suisse Securities LLC.....		31,550,000	31,550,000	

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1	2			3	4	5	6	7	8	9
CUSIP Identification	Description			Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
15032E AQ 2	Cedar Funding Ltd CLO Ser 2017-8A CI BR.....				08/18/2021.....	Credit Suisse Securities LLC.....		10,400,000	10,400,000	
15032E AS 8	Cedar Funding Ltd CLO Ser 2017-8A CI CR.....				08/18/2021.....	Credit Suisse Securities LLC.....		4,000,000	4,000,000	
15032T BE 5	Cedar Funding Ltd CLO Ser 2013-1A CI ARR.....				03/24/2021.....	Jefferies & Company Inc.....		44,650,000	44,650,000	
15033T AN 5	Cedar Funding Ltd CLO Ser 2020-12A CI A1.....				10/29/2021.....	JP Morgan Securities LLC.....		42,855,928	42,855,928	
15033T AS 4	Cedar Funding Ltd CLO Ser 2020-12A CI BR.....				10/29/2021.....	JP Morgan Securities LLC.....		19,650,000	19,650,000	
15033T AU 9	Cedar Funding Ltd CLO Ser 2020-12A CI CR.....				10/29/2021.....	JP Morgan Securities LLC.....		4,250,000	4,250,000	
15033X AJ 5	Cedar Funding Ltd CLO Ser 2019-10A CI AR.....				09/29/2021.....	Citigroup.....		2,750,000	2,750,000	
15033X AL 0	Cedar Funding Ltd CLO Ser 2019-10A CI BR.....				09/29/2021.....	Citigroup.....		5,000,000	5,000,000	
15033X AN 6	Cedar Funding Ltd CLO Ser 2019-10A CI CR.....				09/29/2021.....	Citigroup.....		2,550,000	2,550,000	
151895 F* 5	CenterPoint Properties Tr Sr Nt Ser K.....				01/13/2021.....	JP Morgan Securities LLC.....		9,000,000	9,000,000	
15202@ AB 8	Centerspace LP Sr Nt 2.500% 09/17/30.....				09/17/2021.....	Direct.....		15,000,000	15,000,000	
156700 BD 7	Lumen Technologies Inc Sr Nt.....				02/18/2021.....	Various.....		970,955	956,000	7,317
159864 AG 2	Charles River Laboratories Sr Nt.....				03/08/2021.....	JP Morgan Securities LLC.....		321,000	321,000	
159864 AJ 6	Charles River Laboratories Sr Nt.....				03/08/2021.....	JP Morgan Securities LLC.....		200,000	200,000	
161175 BL 7	Charter Comm Opt 1st Lien.....				04/08/2021.....	Goldman Sachs & Company.....		1,060,938	900,000	21,634
161175 BN 3	Charter Comm Opt 1st Lien.....				04/08/2021.....	Goldman Sachs & Company.....		2,666,071	2,163,000	3,800
161175 BT 0	Charter Comm Opt Secured Nt.....				03/02/2021.....	Various.....		2,522,341	2,300,000	920
161175 BY 9	Charter Comm Opt 1st Lien.....				04/08/2021.....	Goldman Sachs & Company.....		2,500,983	2,700,000	3,176
161175 CA 0	Charter Comm Opt 1st Lien.....				02/18/2021.....	Morgan Stanley & Co LLC.....		14,692,797	14,700,000	
166756 AR 7	Chevron Corp Sr Nt 3.850% 01/15/28.....				01/06/2021.....	Tax Free Exchange.....		6,410,877	6,400,000	117,040
166756 AS 5	Chevron Corp Sr Nt 3.250% 10/15/29.....				01/06/2021.....	Tax Free Exchange.....		2,686,320	2,700,000	19,744
166756 AT 3	Chevron Corp Sr Nt 6.000% 03/01/41.....				01/06/2021.....	Tax Free Exchange.....		23,866,962	24,000,000	500,000
166756 AU 0	Chevron Corp Sr Nt 5.250% 11/15/43.....				01/06/2021.....	Tax Free Exchange.....		6,196,990	6,000,000	44,625
166756 AV 8	Chevron Corp Sr Nt 5.050% 11/15/44.....				01/06/2021.....	Tax Free Exchange.....		512,640	500,000	3,577
171484 AE 8	Churchhill Downs Inc St Nt.....				05/17/2021.....	JP Morgan Securities LLC.....		1,910,543	1,849,000	21,767
171484 AG 3	Churchhill Downs Inc Sr Nt.....				02/25/2021.....	Barclays Capital Inc.....		209,794	201,000	4,606
172967 KR 1	Citigroup Inc Sub Nt 4.750% 05/18/46.....				01/22/2021.....	Various.....		7,060,699	5,430,775	47,263
174610 AW 5	Citizens Financial Group Sub Nt.....				06/30/2021.....	Tax Free Exchange.....		17,141,778	17,410,000	114,819
20030N BH 3	Comcast Corp Sr Nt 4.250% 01/15/33.....				04/08/2021.....	Goldman Sachs & Company.....		13,374,252	11,400,000	117,087
20030N BU 4	Comcast Corp Sr Nt 3.400% 07/15/46.....				04/08/2021.....	Goldman Sachs & Company.....		3,136,620	3,000,000	24,650
20030N CC 3	Comcast Corp Sr Nt 3.969% 11/01/47.....				04/08/2021.....	Goldman Sachs & Company.....		2,164,990	1,902,000	33,761
20030N CG 4	Comcast Corp Sr Nt 4.049% 11/01/52.....				04/08/2021.....	Goldman Sachs & Company.....		1,152,490	1,000,000	18,108
20030N CM 1	Comcast Corp Sr Nt 4.700% 10/15/48.....				04/08/2021.....	Goldman Sachs & Company.....		10,697,505	8,500,000	196,421
20030N CU 3	Comcast Corp Sr Nt 4.250% 10/15/30.....				04/08/2021.....	Goldman Sachs & Company.....		714,574	613,000	12,809
20030N DG 3	Comcast Corp Sr Nt 3.400% 04/01/30.....				04/08/2021.....	Goldman Sachs & Company.....		1,090,850	1,000,000	1,039
20030N DM 0	Comcast Corp Sr Nt 1.950% 01/15/31.....				04/08/2021.....	Goldman Sachs & Company.....		12,801,492	13,200,000	62,205
207597 EN 1	Connecticut Lt & Pwr Co 1st Mtg Bd.....				06/21/2021.....	Goldman Sachs & Company.....		11,967,600	12,000,000	
209111 GC 1	Consolidated Edison Co NY Inc Sr Nt.....				11/29/2021.....	Barclays Capital Inc.....		11,200,000	11,200,000	
21036P BE 7	Constellation Brands Inc Sr Nt.....				04/08/2021.....	Goldman Sachs & Company.....		845,680	800,000	4,970
210795 PZ 7	Continental Airlines Inc LBASS EETC Ser.....				04/23/2021.....	Jefferies & Company Inc.....		753,329	717,163	8,910
212015 AT 8	Continental Resources Inc Sr Nt.....				11/30/2021.....	Various.....		34,045,896	28,460,000	559,810
212015 AV 3	Continental Resources Inc Sr Nt.....				11/09/2021.....	Citigroup.....		13,262,647	13,273,000	
22003B AM 8	Corporate Office Prop LP Sr Nt.....				04/08/2021.....	Various.....		48,705,547	49,200,000	21,786
22822V AM 3	Crown Castle Intl Corp Sr Nt.....				12/15/2021.....	Credit Suisse Securities LLC.....		313,413	244,000	4,300
22822V AR 2	Crown Castle Intl Corp Sr Nt.....				01/07/2021.....	Jefferies & Company Inc.....		8,156,724	7,400,000	6,783
22822V AT 8	Crown Castle Intl Corp Sr Nt.....				01/12/2021.....	Various.....		7,551,079	7,465,000	97,343

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1	2			3	4	5	6	7	8	9
CUSIP Identification	Description			Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
22966R AF 3	Cubesmart LP Sr Nt	3.000%	02/15/30		06/11/2021	Various		17,439,317	16,730,000	137,962
22966R AG 1	Cubesmart LP Sr Nt	2.000%	02/15/31		06/08/2021	JP Morgan Securities LLC		6,737,500	7,000,000	44,722
233853 AH 3	Daimler Trucks Finance NA Sr Nt				12/13/2021	Barclays Capital Inc		4,977,853	4,970,000	345
235851 AW 2	Danaher Corp Sr Nt	2.800%	12/10/51		12/16/2021	Various		20,827,323	20,956,000	744
24582@ AA 2	Delaware Basin Residue, LLC Sr Nt				10/08/2021	Carlyle Group Capital Markets		20,657,207	20,657,207	
24703T AD 8	Dell Int LLC / EMC Corp 1st Lien				06/22/2021	Tax Free Exchange		12,616,724	11,300,000	13,227
24703T AE 6	Dell Int LLC / EMC Corp Sr Nt				06/22/2021	Tax Free Exchange		4,764,243	4,450,000	49,061
24703T AF 3	Dell Int LLC / EMC Corp 1st Lein				06/22/2021	Tax Free Exchange		3,630,484	3,000,000	79,808
24703T AG 1	Dell Int LLC / EMC Corp 1st Lien				06/22/2021	Tax Free Exchange		10,115,671	9,050,000	107,921
251526 CK 3	Deutsche Bank AG NY Branch Sr Nt Fix to				05/25/2021	Deutsche Bank Capital		8,090,000	8,090,000	
25161V AA 1	Deutsche Post AG Sr Nt Ser B				09/22/2021	Babcock & Brown Securities LLC		41,741,000	41,741,000	
25162E AA 8	Deutsche Post Sr Secured Nt				03/18/2021	Babcock & Brown Securities LLC		29,348,000	29,348,000	
25179M BF 9	Devon Energy Corp Sr Nt				12/29/2021	Tax Free Exchange		325,972	324,000	6,683
25278X AN 9	Diamondback Energy Inc Sr Nt				04/08/2021	Goldman Sachs & Company		1,885,770	1,800,000	22,925
25278X AR 0	Diamondback Energy Inc Sr Nt				04/08/2021	Various		17,171,489	17,100,000	11,528
254687 FL 5	Disney Walt Co Sr Nt	2.000%	09/01/29		04/08/2021	Goldman Sachs & Company		1,533,702	1,544,000	3,517
254687 FQ 4	Disney Walt Co Sr Nt	3.800%	03/22/30		04/08/2021	Goldman Sachs & Company		7,414,902	6,600,000	13,933
254687 FS 0	Disney Walt Co Sr Nt	4.700%	03/23/50		04/08/2021	Goldman Sachs & Company		3,294,493	2,587,000	6,417
254687 FX 9	Disney Walt Co Sr Nt	2.650%	01/13/31		04/08/2021	Goldman Sachs & Company		19,565,820	19,000,000	124,476
254687 FZ 4	Disney Walt Co Sr Nt	3.600%	01/13/51		04/08/2021	Goldman Sachs & Company		11,976,690	11,000,000	97,900
25470X AW 5	Dish DBS Corp Sr Nt	5.875%	11/15/24		06/18/2021	Various		3,883,591	3,684,000	56,716
25470X AY 1	Dish DBS Corp Sr Nt	7.750%	07/01/26		10/14/2021	Credit Suisse Securities LLC		241,820	214,000	4,929
256746 AK 4	Dollar Tree Inc Sr Nt	3.375%	12/01/51		11/29/2021	Various		8,807,900	8,800,000	190
25746U DL 0	Dominion Resources Inc Sr Nt Ser C				09/27/2021	Various		15,057,800	15,000,000	43,438
260543 CK 7	Dow Chemical Co Sr Nt	4.250%	10/01/34		07/27/2021	Cantor Fitzgerald & Co		1,066,266	900,000	12,537
260543 CL 5	Dow Chemical Co Sr Nt	4.625%	10/01/44		10/28/2021	Cantor Fitzgerald & Co		6,919,696	5,600,000	21,583
260543 DC 4	Dow Chemical Co Sr Nt	2.100%	11/15/30		07/13/2021	Various		5,600,289	5,610,000	19,635
26245X AL 1	Dryden Senior Loan Fund CLO Ser 2020-86A				06/10/2021	Goldman Sachs & Company		6,650,000	6,650,000	
26245X AS 6	Dryden Senior Loan Fund CLO Ser 2020-86A				06/10/2021	Goldman Sachs & Company		8,350,000	8,350,000	
26251C AQ 7	Dryden Senior Loan Fund CLO Ser 2018-61A				03/03/2021	Barclays Capital Inc		15,000,000	15,000,000	
26251C AU 8	Dryden Senior Loan Fund CLO Ser 2018-61A				03/03/2021	Barclays Capital Inc		12,000,000	12,000,000	
26252J AS 7	Dryden Senior Loan Fund CLO Ser 2019-75A				02/22/2021	JP Morgan Securities LLC		25,000,000	25,000,000	
26252J AW 8	Dryden Senior Loan Fund CLO Ser 2019-75A				02/22/2021	JP Morgan Securities LLC		5,000,000	5,000,000	
26252V AS 0	Dryden Senior Loan Fund CLO Ser 2020-77A				05/14/2021	BNP Paribas Securities Corp		1,100,000	1,100,000	
26252V AU 5	Dryden Senior Loan Fund CLO Ser 2020-77A				05/14/2021	BNP Paribas Securities Corp		600,000	600,000	
26252V AW 1	Dryden Senior Loan Fund CLO Ser 2020-77A				05/14/2021	BNP Paribas Securities Corp		1,500,000	1,500,000	
26252W AU 3	Dryden Senior Loan Fund CLO Ser 2019-76A				10/15/2021	BNP Paribas Securities Corp		6,700,000	6,700,000	
26252W AW 9	Dryden Senior Loan Fund CLO Ser 2019-76A				10/15/2021	BNP Paribas Securities Corp		23,150,000	23,150,000	
26252W AY 5	Dryden Senior Loan Fund CLO Ser 2019-76A				10/15/2021	BNP Paribas Securities Corp		8,450,000	8,450,000	
26252W BC 2	Dryden Senior Loan Fund CLO Ser 2019-76A				10/15/2021	BNP Paribas Securities Corp		2,700,000	2,700,000	
26441C BL 8	Duke Energy Corp Sr Nt				12/16/2021	Various		7,323,314	7,300,000	1,771
26885B AH 3	EQT Midstream Partners Sr Nt				10/04/2021	Various		146,543	130,000	2,205
278865 BD 1	Ecolab Inc Sr Nt	3.250%	12/01/27		12/13/2021	Us Bancorp Investments Inc		2,706,825	2,500,000	3,160
28501* BE 4	Electric Transmission TX LLC Sr Nt Ser A				06/15/2021	Mizuho Securities USA Inc		10,000,000	10,000,000	
292505 AK 0	EnCana Corp Sr Nt	5.150%	11/15/41		12/06/2021	Goldman Sachs & Company		5,472,600	5,000,000	16,451
29273R AR 0	Energy Transfer Partners Sr Nt				06/08/2021	JP Morgan Securities LLC		3,127,499	2,450,000	57,065

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1	2			3	4	5	6	7	8	9
CUSIP Identification	Description			Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
29273R	BJ	7	Energy Transfer Partners Sr Nt.....		06/08/2021.....	JP Morgan Securities LLC.....		10,249,327	8,292,000	246,889
29278N	AE	3	Energy Transfer Partners Sr Nt Ser 30Y.....		06/08/2021.....	JP Morgan Securities LLC.....		4,982,918	4,050,000	118,125
294429	AS	4	Equifax Inc Sr Nt 3.100% 05/15/30.....		04/20/2021.....	Various.....		7,023,673	6,690,000	88,954
29444U	BS	4	Equinix Inc Sr Nt 2.500% 05/15/31.....		07/07/2021.....	Citigroup.....		6,381,350	6,200,000	22,389
30231G	AW	2	Exxon Mobil Corp Sr Nt.....		06/08/2021.....	Various.....		12,720,893	10,864,000	173,478
30231G	AZ	5	Exxon Mobil Corp Sr Nt.....		07/08/2021.....	Various.....		18,679,881	17,900,000	228,420
30231G	BG	6	Exxon Mobil Corp Sr Nt.....		06/08/2021.....	Various.....		21,822,465	17,659,000	228,319
30231G	BK	7	Exxon Mobil Corp Sr Nt.....		06/08/2021.....	JP Morgan Securities LLC.....		27,198,463	24,434,000	191,428
30231G	BM	3	Exxon Mobil Corp Sr Nt.....		01/27/2021.....	Various.....		26,829,512	24,300,000	241,410
30231G	BN	1	Exxon Mobil Corp Sr Nt.....		07/08/2021.....	Barclays Capital Inc.....		14,398,560	13,500,000	85,151
30260G	AA	4	FIC Funding LLC LBASS Ser 2021-1A CI A.....		04/06/2021.....	Amherst Pierpont.....		1,485,545	1,485,610	
31428X	BN	5	Fedex Corp Sr Nt 4.400% 01/15/47.....		04/08/2021.....	Goldman Sachs & Company.....		5,205,015	4,500,000	47,850
31428X	BZ	8	Fedex Corp Sr Nt 4.250% 05/15/30.....		06/17/2021.....	Various.....		16,704,270	14,438,000	169,052
31428X	CD	6	Fedex Corp Sr Nt 2.400% 05/15/31.....		04/20/2021.....	Wells Fargo Securities LLC.....		9,967,100	10,000,000	
33767J	AJ	1	Firstkey Homes RMBS Ser 2020-SFR2 CI E.....		12/15/2021.....	Barclays Capital Inc.....		1,260,652	1,265,000	1,500
33834D	AA	2	Five Corners Funding Trust Sr Nt.....		07/12/2021.....	JP Morgan Securities LLC.....		11,691,918	11,100,000	33,005
34107@	AA	7	Florida Pipeline Holdings, LLC Sr Nt.....		07/15/2021.....	MUFG Securities Inc.....		15,000,000	15,000,000	
341081	FL	6	Florida Pwr & Lt Co Nt.....		06/08/2021.....	JP Morgan Securities LLC.....		1,937,871	1,627,000	12,630
345397	B6	9	Ford Motor Cr Co Sr Nt.....		06/22/2021.....	Various.....		11,514,625	11,500,000	
34964M	AA	2	FortiFi RMBS Ser 2021-1A CI A.....		03/10/2021.....	Natixis.....		7,707,787	7,708,223	
361448	BH	5	GATX Corp Sr Nt 3.100% 06/01/51.....		08/02/2021.....	Various.....		7,665,411	7,700,000	7,612
36166N	AK	9	GE Capital Funding LLC Sr Nt.....		05/07/2021.....	Tax Free Exchange.....		26,079,889	22,402,000	486,995
36202*	AA	8	GE-Prolec Transformers Inc Sr Nt.....		10/01/2021.....	Direct.....		3,000,000	3,000,000	
36260*	AA	7	GSA FBI Lease Finance Trust Sr Nt.....		06/03/2021.....	CTL Securities LLC.....		67,500,000	67,500,000	
36262P	AD	3	GS Mortgage-Backed Securities RMBS Ser 2.....		10/20/2021.....	Goldman Sachs & Company.....		464,661	466,850	908
36263C	AD	1	GS Mortgage-Backed Securities RMBS Ser 2.....		09/22/2021.....	Goldman Sachs & Company.....		877,273	869,125	1,750
36263V	AB	3	GS Mortgage-Backed Securities RMBS Ser 2.....		12/03/2021.....	Goldman Sachs & Company.....		2,015,228	2,008,324	5,997
36962G	XZ	2	General Elec Cap Corp Sr Nt.....		06/09/2021.....	Goldman Sachs & Company.....		6,991,675	5,065,000	81,673
37045X	CY	0	General Motors Co Sr Nt.....		04/20/2021.....	Various.....		13,478,002	12,704,000	141,772
37045X	DE	3	General Motors Finl Co Sr Nt.....		04/20/2021.....	Various.....		25,741,373	26,818,000	175,473
37045X	DL	7	General Motors Finl Co Sr Nt.....		06/07/2021.....	Barclays Capital Inc.....		11,579,816	11,600,000	
37270*	AA	3	Georgetown Energy Partners, LL Sr Nt.....		07/01/2021.....	SG Americas Securities LLC.....		25,000,000	25,000,000	
37331N	AK	7	Georgia-Pacific LLC Sr Nt.....		07/01/2021.....	Various.....		19,758,446	19,324,000	84,697
37331N	AL	5	Georgia-Pacific LLC Sr Nt.....		04/28/2021.....	Various.....		11,263,870	11,000,000	85,050
373334	JS	1	Georgia Pwr Co Sr Nt 4.750% 09/01/40.....		12/14/2021.....	Goldman Sachs & Company.....		4,538,416	3,800,000	52,646
375558	BD	4	Gilead Sciences Inc Sr Nt.....		01/15/2021.....	Morgan Stanley & Co LLC.....		6,388,816	4,900,000	89,867
375558	BK	8	Gilead Sciences Inc Sr Nt.....		01/15/2021.....	HSBC Securities USA Inc.....		1,817,970	1,500,000	24,035
37940X	AC	6	Global Payments Inc Sr Nt.....		01/22/2021.....	Bank of America BISD Dealer.....		2,166,803	1,817,000	31,129
37940X	AD	4	Global Payments Inc Sr Nt.....		04/08/2021.....	Various.....		16,554,656	15,600,000	102,628
38136*	AA	5	GoldenTree Asset Management LP Sr Nt Ser.....		11/18/2021.....	JP Morgan Securities LLC.....		13,000,000	13,000,000	
38136N	AQ	9	GoldenTree Ln Mgt CLO Ser 2020-8A CI AR.....		08/04/2021.....	Various.....		27,950,000	27,950,000	
38136N	AS	5	GoldenTree Ln Mgt CLO Ser 2020-8A CI BR.....		08/04/2021.....	Various.....		12,750,000	12,750,000	
38136N	AU	0	GoldenTree Ln Mgt CLO Ser 2020-8A CI CR.....		08/04/2021.....	Morgan Stanley & Co LLC.....		1,450,000	1,450,000	
38138J	AC	7	GoldenTree Ln Mgt CLO Ser 2021-9A CI A.....		01/22/2021.....	Bank of America BISD Dealer.....		7,100,000	7,100,000	
38138J	AE	3	GoldenTree Ln Mgt CLO Ser 2021-9A CI B.....		01/22/2021.....	Bank of America BISD Dealer.....		9,300,000	9,300,000	
38138J	AG	8	GoldenTree Ln Mgt CLO Ser 2021-9A CI C.....		01/22/2021.....	Bank of America BISD Dealer.....		3,800,000	3,800,000	

SCHEDULE D - PART 3

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

1	2			3	4	5	6	7	8	9
CUSIP Identification	Description			Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
38141G	XG	4	Goldman Sachs Group Inc Sr Nt.....		03/22/2021.....	Goldman Sachs & Company.....		4,154,858	4,100,000	13,917
38141G	YB	4	Goldman Sachs Group Inc Fixed to Float S.....		04/15/2021.....	Various.....		20,789,762	20,790,000	
38141G	YK	4	Goldman Sachs Group Inc Sr Nt Fix to Flo.....		07/14/2021.....	Goldman Sachs & Company.....		10,000,000	10,000,000	
382550	BL	4	Goodyear Tire & Rubber Co Sr Nt.....		05/13/2021.....	JP Morgan Securities LLC.....		3,100,000	3,100,000	
382550	BP	5	Goodyear Tire & Rubber Co Sr Nt.....		05/13/2021.....	JP Morgan Securities LLC.....		2,500,000	2,500,000	
38869A	AD	9	Graphic Packaging Intern Sr Nt.....		11/09/2021.....	Various.....		2,676,500	2,645,000	
404119	CB	3	HCA Inc Secured Nt 3.500% 07/15/51.....		11/01/2021.....	Various.....		11,249,048	11,100,000	131,931
40434L	AD	7	HP Inc Sr Nt 1.450% 06/17/26.....		06/07/2021.....	JP Morgan Securities LLC.....		4,990,400	5,000,000	
40434L	AG	0	HP Inc Sr Nt 2.650% 06/17/31.....		08/25/2021.....	Various.....		18,941,985	18,927,000	42,055
41242*	BZ	4	Hardwood Funding LLC Sr Nt Ser VV.....		06/07/2021.....	Us Bancorp Investments Inc.....		2,000,000	2,000,000	
41242*	CA	8	Hardwood Funding LLC Sr Nt Ser WW.....		06/07/2021.....	Us Bancorp Investments Inc.....		2,000,000	2,000,000	
42824C	AX	7	Hewlett-Packard Co Sr Nt.....		07/07/2021.....	Citigroup.....		11,345,753	8,320,000	110,186
42824C	AY	5	Hewlett-Packard Co Sr Nt.....		06/23/2021.....	Various.....		519,780	390,000	4,815
437076	CB	6	Home Depot Inc Sr Nt 2.700% 04/15/30.....		04/08/2021.....	Goldman Sachs & Company.....		1,052,130	1,000,000	13,275
437076	CF	7	Home Depot Inc Sr Nt 1.375% 03/15/31.....		04/08/2021.....	Goldman Sachs & Company.....		8,045,988	8,600,000	31,205
44148J	AA	7	Hotwire Funding LLC Ser 2021-1 CI A2.....		11/09/2021.....	Morgan Stanley & Co LLC.....		900,000	900,000	
446150	AW	4	Huntington Bancshares Sub Nt.....		08/10/2021.....	Various.....		15,080,000	15,080,000	
446413	AT	3	Huntington Ingalls Industries Sr Nt.....		07/08/2021.....	Various.....		5,818,309	5,118,000	79,097
446413	AX	4	Huntington Ingalls Industries Sr Nt.....		08/09/2021.....	JP Morgan Securities LLC.....		600,000	600,000	
44891A	BL	0	Hyundai Capital America Sr Nt.....		06/15/2021.....	Various.....		59,556,034	46,615,000	650,638
44891A	BX	4	Hyundia Capital America Sr Nt.....		07/08/2021.....	Various.....		12,681,633	12,700,000	14,550
45174H	BG	1	IHeart Communications Inc Hgh Yld 1st Li.....		08/12/2021.....	Various.....		7,009,930	6,830,000	50,939
45687A	AN	2	Ingersoll-Rand GI Hld Co Sr Nt.....		04/08/2021.....	Goldman Sachs & Company.....		5,197,770	4,500,000	27,412
458140	BW	9	Intel Corp Sr Nt 3.050% 08/12/51.....		09/29/2021.....	Goldman Sachs & Company.....		10,108,700	10,000,000	41,514
459200	HF	1	International Bus Machs Corp Sr Nt.....		08/24/2021.....	Goldman Sachs & Company.....		2,375,560	2,000,000	14,667
459200	KA	8	International Bus Machs Corp Sr Nt.....		09/23/2021.....	Citigroup.....		2,074,317	1,855,000	23,806
459200	KL	4	International Bus Machs Corp Sr Nt.....		09/23/2021.....	Various.....		25,477,885	24,647,000	203,880
460599	AE	3	International Game Tech 1st Lien Nt.....		06/18/2021.....	Various.....		4,228,950	3,990,000	59,280
46149M	AA	4	Invesco CLO Ltd CLO Ser 2021-2A CI A.....		05/07/2021.....	Natixis.....		14,150,000	14,150,000	
46149M	AC	0	Invesco CLO Ltd CLO Ser 2021-2A CI B.....		05/07/2021.....	Natixis.....		4,550,000	4,550,000	
46149M	AD	8	Invesco CLO Ltd CLO Ser 2021-2A CI C.....		05/07/2021.....	Natixis.....		9,000,000	9,000,000	
46188B	AA	0	Invitation Homes OP Sr Nt.....		08/03/2021.....	JP Morgan Securities LLC.....		5,943,118	6,040,000	
46592W	BP	0	JP Morgan Mtg Tr RMBS Ser 2021-12 CI A15.....		11/30/2021.....	Various.....		691,633	692,985	742
46592X	BP	8	JP Morgan Mtg Tr RMBS Ser 2021-13 CI A15.....		10/27/2021.....	JP Morgan Securities LLC.....		1,153,113	1,158,361	2,252
46647P	BL	9	JP Morgan Chase & Co Sr Nt.....		04/08/2021.....	Goldman Sachs & Company.....		9,456,776	9,400,000	111,949
46653Q	AC	9	JP Morgan Mtg Tr RMBS Ser 2021-14 CI A3.....		11/23/2021.....	JP Morgan Securities LLC.....		76,788	77,186	155
46654T	BQ	0	JP Morgan Mtg Tr RMBS Ser 2021-15 CI A15.....		12/20/2021.....	JP Morgan Securities LLC.....		470,398	475,000	957
476556	DD	4	Jersey Central Pwr & Lt Co Sr Nt.....		06/08/2021.....	Morgan Stanley & Co LLC.....		2,528,054	2,535,000	
49456B	AG	6	Kinder Morgan Inc Sr Nt.....		02/03/2021.....	Barclays Capital Inc.....		5,877,691	4,775,000	44,991
49456B	AR	2	Kinder Morgan Inc Sr Nt.....		02/03/2021.....	Various.....		12,900,072	13,217,000	131,670
50077L	AZ	9	Kraft Heinz Foods Co Sr Nt.....		01/21/2021.....	Various.....		3,947,963	3,900,000	58,094
50077L	BF	2	Kraft Heinz Foods Co Sr Nt.....		06/14/2021.....	Bank of America BISD Dealer.....		4,525,000	4,000,000	49,583
50077L	BJ	4	Kraft Heinz Foods Co Sr Nt.....		06/21/2021.....	Bank of America BISD Dealer.....		12,990,425	10,000,000	32,600
50203C	AA	1	LCM Ltd Partnership CLO Ser 34A CI A1.....		08/18/2021.....	Natixis.....		17,900,000	17,900,000	
50203C	AE	3	LCM Ltd Partnership CLO Ser 34A CI B.....		08/18/2021.....	Natixis.....		13,400,000	13,400,000	
50203C	AG	8	LCM Ltd Partnership CLO Ser 34A CI C.....		08/19/2021.....	Natixis.....		6,700,000	6,700,000	
502431	AN	9	L3Harris Tech Inc Sr Nt.....		06/08/2021.....	JP Morgan Securities LLC.....		4,811,750	5,000,000	48,750

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

1	2			3	4	5	6	7	8	9
CUSIP Identification	Description			Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
513075	BZ	3	Lamar Media Corp Sr Nt.....		09/08/2021.....	Tax Free Exchange.....		2,827,350	2,830,000	40,750
513272	AD	6	Lamb Weston HLD Sr Unsecured Nt.....		10/20/2021.....	Various.....		4,998,069	5,000,000	
527298	BS	1	Level 3 Financing Inc Sr Nt.....		01/11/2021.....	Morgan Stanley & Co LLC.....		2,411,775	2,430,000	6,851
527298	BT	9	Level 3 Financing Inc Sr Nt.....		01/15/2021.....	Various.....		4,267,838	4,260,000	585
529043	AE	1	Lexington Realty Trust Sr Nt.....		07/01/2021.....	Various.....		9,432,457	9,440,000	40,158
53227J	AC	8	Life Storage LP Sr Nt 2.200% 10/15/30.....		07/14/2021.....	Various.....		18,888,132	19,336,000	138,706
53227J	AD	6	Life Storage LP Sr Nt 2.400% 10/15/31.....		09/28/2021.....	Various.....		19,778,819	19,957,000	
55303X	AF	2	MGM Growth/MGM Finance Sr Nt.....		06/18/2021.....	Deutsche Bank Capital.....		264,325	250,000	4,906
55336V	BQ	2	MPLX LP Sr Nt 2.650% 08/15/30.....		09/23/2021.....	Various.....		6,695,502	6,600,000	20,405
55354G	AM	2	MSCI Inc Sr Nt 3.625% 11/01/31.....		04/30/2021.....	JP Morgan Securities LLC.....		1,980,000	1,980,000	
55820J	BC	3	Madison Park Funding Ltd CLO Ser 2016-21.....		10/26/2021.....	Citigroup.....		42,000,000	42,000,000	
55820J	BG	4	Madison Park Funding Ltd CLO Ser 2016-21.....		10/26/2021.....	Citigroup.....		4,000,000	4,000,000	
55820J	BJ	8	Madison Park Funding Ltd CLO Ser 2016-21.....		10/26/2021.....	Citigroup.....		7,950,000	7,950,000	
55955E	AL	2	Magnetite CLO Ltd CLO Ser 2020-27A CI AR.....		08/25/2021.....	Morgan Stanley & Co LLC.....		39,000,000	39,000,000	
55955E	AN	8	Magnetite CLO Ltd CLO Ser 2020-27A CI BR.....		08/25/2021.....	Morgan Stanley & Co LLC.....		13,650,000	13,650,000	
55955E	AQ	1	Magnetite CLO Ltd CLO Ser 2020-27A CI CR.....		08/25/2021.....	Morgan Stanley & Co LLC.....		700,000	700,000	
55955K	AA	2	Magnetite CLO Ltd CLO Ser 2021-29A CI A.....		02/05/2021.....	Morgan Stanley & Co LLC.....		1,000,000	1,000,000	
55955L	AJ	1	Magnetite CLO Ltd CLO Ser 2020-28A CI AR.....		10/27/2021.....	Barclays Capital Inc.....		49,100,000	49,100,000	
55955L	AL	6	Magnetite CLO Ltd CLO Ser 2020-28A CI BR.....		10/27/2021.....	Barclays Capital Inc.....		16,700,000	16,700,000	
55955L	AN	2	Magnetite CLO Ltd CLO Ser 2020-28A CI CR.....		10/27/2021.....	Barclays Capital Inc.....		5,450,000	5,450,000	
573284	AW	6	Martin Marietta Materials Inc Sr Nt.....		06/23/2021.....	Deutsche Bank Capital.....		17,249,126	17,260,000	
573284	AX	4	Martin Marietta Materials Inc Sr Nt.....		06/23/2021.....	JP Morgan Securities LLC.....		1,289,561	1,300,000	
58013M	FH	2	McDonalds Corp Sr MTN 4.450% 09/01/48.....		01/21/2021.....	Citigroup.....		1,912,530	1,500,000	26,700
59182*	AE	6	MetLife Investment Management, Sr Nt Ser.....		12/13/2021.....	JP Morgan Securities LLC.....		10,000,000	10,000,000	
59182*	AF	3	MetLife Investment Management, Sr Nt Ser.....		12/13/2021.....	JP Morgan Securities LLC.....		5,000,000	5,000,000	
59447#	AL	7	Michigan Electric Transmission Sr Nt.....		08/03/2021.....	Wells Fargo Securities LLC.....		11,000,000	11,000,000	
59523U	AU	1	Mid-America Apartments Sr Nt.....		08/05/2021.....	JP Morgan Securities LLC.....		586,599	595,000	
609207	AP	0	Mondelez International Sr Nt.....		03/08/2021.....	RBC Capital Markets LLC.....		11,691,900	10,000,000	158,021
615394	AM	5	MOOG INC Sr Nt 4.250% 12/15/27.....		02/23/2021.....	UBS Financial Services Inc.....		466,875	450,000	3,719
617446	8P	7	Morgan Stanley Dean Witter Sr MTN.....		06/08/2021.....	JP Morgan Securities LLC.....		6,594,229	5,949,000	41,299
617446	8U	6	Morgan Stanley Dean Witter Fix to Flt Sr.....		05/20/2021.....	Morgan Stanley & Co LLC.....		28,264,200	30,000,000	150,995
617446	8X	0	Morgan Stanley Dean Witter Sr Nt Fixed t.....		01/20/2021.....	Morgan Stanley & Co LLC.....		15,000,000	15,000,000	
617446	8Y	8	Morgan Stanley Dean Witter Sr Nt Fixed t.....		01/20/2021.....	Morgan Stanley & Co LLC.....		7,400,000	7,400,000	
61744Y	AP	3	Morgan Stanley Sr Nt 3.772% 01/24/29.....		06/08/2021.....	JP Morgan Securities LLC.....		18,378,802	16,439,000	234,252
61747Y	EF	8	Morgan Stanley Fixed to Float Sub Nt.....		09/13/2021.....	Morgan Stanley & Co LLC.....		14,444,000	14,444,000	
61772B	AC	7	Morgan Stanley Sr Nt Fix to Flt.....		04/19/2021.....	Morgan Stanley & Co LLC.....		4,900,000	4,900,000	
61773*	AA	5	Morongo Transmission LLC Sr Nt.....		07/12/2021.....	CIBC World Markets Corp.....		27,393,388	27,393,388	
62928C	AA	0	NGPL Pipeco LLC Sr Nt 3.250% 07/15/31.....		05/27/2021.....	Various.....		14,567,059	14,470,000	1,833
629377	CR	1	NRG Energy Inc Sr Nt 3.625% 02/15/31.....		06/18/2021.....	Various.....		1,473,420	1,457,000	12,454
62979*	AH	0	NSA OP, LTD Sr Nt Ser H.....		12/14/2021.....	Wells Fargo Securities LLC.....		15,000,000	15,000,000	
62979*	AJ	6	NSA OP, LTD Sr Nt Ser I.....		12/14/2021.....	Wells Fargo Securities LLC.....		5,000,000	5,000,000	
637417	AQ	9	National Retail Properties Inc Sr Nt.....		03/01/2021.....	Bank of America Bisd Dealer.....		2,257,036	2,300,000	
64132D	AJ	7	Neuberger Berman CLO Ltd CLO Ser 2019-32.....		02/12/2021.....	Wells Fargo Securities LLC.....		15,000,000	15,000,000	
64132D	AL	2	Neuberger Berman CLO Ltd CLO Ser 2019-32.....		02/12/2021.....	Wells Fargo Securities LLC.....		8,500,000	8,500,000	
64133R	AJ	5	Neuberger Berman CLO Ltd CLO Ser 2020-38.....		09/27/2021.....	Barclays Capital Inc.....		41,450,000	41,450,000	
64133R	AL	0	Neuberger Berman CLO Ltd CLO Ser 2020-38.....		09/27/2021.....	Barclays Capital Inc.....		22,950,000	22,950,000	

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

1	2		3	4	5	6	7	8	9
CUSIP Identification	Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
64133R AN 6	Neuberger Berman CLO Ltd CLO Ser 2020-38.....			09/27/2021.....	Barclays Capital Inc.....		2,650,000	2,650,000	
651639 AY 2	Newmont Mining Corp Sr Nt.....			04/08/2021.....	Goldman Sachs & Company.....		9,465,024	9,600,000	6,600
65339K BW 9	Nextera Energy Capital Sr Nt.....			06/08/2021.....	Various.....		9,997,155	10,000,000	53
65339K BZ 2	Nextera Energy Capital Sr Nt.....			12/08/2021.....	Credit Suisse Securities LLC.....		10,397,088	10,400,000	
65339K CA 6	Nextera Energy Capital Sr Nt.....			12/09/2021.....	Various.....		14,986,775	15,000,000	
65409Q BD 3	Nielsen Finance LLC/Co Sr Nt.....			10/20/2021.....	Various.....		3,151,380	3,022,000	57,754
654740 BS 7	Nissan Motor Acceptance Corp Sr Nt.....			04/14/2021.....	Various.....		2,144,915	2,145,000	3,661
654740 BT 5	Nissan Motor Acceptance Corp Sr Nt.....			04/21/2021.....	Various.....		2,054,166	2,049,000	4,864
665772 CP 2	Northern States Pwr Co MN 1st Lien.....			06/08/2021.....	JP Morgan Securities LLC.....		6,722,155	6,050,000	15,125
665772 CT 4	Northern States Pwr Co MN 1st Lien.....			06/08/2021.....	JP Morgan Securities LLC.....		1,022,320	1,000,000	4,375
66988A AH 7	Novant Health Inc Sr Nt.....			04/08/2021.....	JP Morgan Securities LLC.....		24,000,000	24,000,000	
67755# AF 9	Ohio St Energy Partners LLC Secured Nt.....			08/12/2021.....	MUFG Securities Inc.....		9,000,000	9,000,000	
67755# AG 7	Ohio St Energy Partners LLC Sr Sec Nt Se.....			12/10/2021.....	MUFG Securities Inc.....		4,000,000	4,000,000	
682680 AV 5	ONEOK Inc Sr Nt 5.200% 07/15/48.....			06/08/2021.....	JP Morgan Securities LLC.....		29,800,500	25,000,000	523,611
682680 AY 9	ONEOK Inc Sr Nt 3.400% 09/01/29.....			02/03/2021.....	Various.....		6,467,201	6,100,000	88,721
682680 BB 8	ONEOK Inc Sr Nt 3.100% 03/15/30.....			02/05/2021.....	Various.....		7,504,992	7,200,000	89,280
682680 BE 2	ONEOK Inc Sr Nt 6.350% 01/15/31.....			04/08/2021.....	Various.....		26,309,828	20,630,000	201,402
68389X BQ 7	Oracle Corp Sr Nt 4.000% 11/15/47.....			06/08/2021.....	JP Morgan Securities LLC.....		4,761,513	4,477,000	12,436
68389X CB 9	Oracle Corp Sr Nt 4.100% 03/25/61.....			06/08/2021.....	JP Morgan Securities LLC.....		2,544,189	2,389,000	20,678
684065 D@ 1	Orange & Rockland Utills Inc Sr Nt.....			12/01/2021.....	KeyCorp.....		24,000,000	24,000,000	
688225 AH 4	Oshkosh Truck Corp Sr Nt.....			09/27/2021.....	Various.....		21,739,235	20,496,000	38,802
68902V AK 3	Otis Worldwide Corp Sr Nt.....			04/30/2021.....	Morgan Stanley & Co LLC.....		10,184,350	10,000,000	55,931
69007T AC 8	Outfront Media Cap LLC / C Sr Nt.....			01/15/2021.....	JP Morgan Securities LLC.....		869,125	850,000	13,650
69346V AA 7	Performace Food Group Sr Nt.....			10/13/2021.....	Various.....		554,850	530,000	10,175
69357Q AD 8	Preston Ridge Partners Mtg RMBS Ser 21-R.....			10/07/2021.....	Nomura Securities Intl LLC.....		199,999	200,000	
695114 CX 4	Pacificorp 1st Lien 3.300% 03/15/51.....			11/02/2021.....	Citigroup.....		8,023,271	7,550,000	33,399
695114 CY 2	Pacificorp 1st Lien 2.900% 06/15/52.....			11/01/2021.....	Citigroup.....		3,662,075	3,700,000	33,978
70163# AA 0	Parliament Funding (Owl Rock) Nt.....			05/17/2021.....	Direct.....		3,919,328	3,919,328	
000000 00 0	Parliament Funding III LLC Nt.....			12/16/2021.....	Direct.....		886,153	886,153	
707569 AS 8	Penn National Gaming Inc Sr Nt.....			06/18/2021.....	Various.....		5,384,980	5,121,000	34,770
71376L AE 0	Performance Food Group Sr Nt.....			07/12/2021.....	BMO Capital Markets Corp.....		37,000	37,000	
714046 AN 9	Perkinelmer Inc Sr Nt 2.250% 09/15/31.....			09/08/2021.....	Goldman Sachs & Company.....		11,784,185	11,820,000	
718546 AK 0	Phillips 66 Sr Nt 4.650% 11/15/34.....			09/29/2021.....	Cantor Fitzgerald & Co.....		4,971,486	4,176,000	73,358
718546 AW 4	Phillips 66 Sr Nt 2.150% 12/15/30.....			09/28/2021.....	Various.....		14,676,741	15,000,000	93,698
720198 AF 7	Piedmont Operating Partnership Sr Nt.....			09/15/2021.....	Various.....		6,919,876	6,929,000	
737446 AP 9	Post Holdings Inc Sr Nt.....			12/13/2021.....	Various.....		1,547,530	1,490,000	1,593
737446 AR 5	Post Holdings Inc Sr Nt.....			07/14/2021.....	Various.....		4,455,594	4,437,000	33,469
74170* BG 3	Prime Property Fd LLC Sr Nt Ser EE.....			03/24/2021.....	Bank of America BISD Dealer.....		10,000,000	10,000,000	
74170* BH 1	Prime Property Fd LLC Sr Nt Ser FF.....			03/24/2021.....	Bank of America BISD Dealer.....		25,000,000	25,000,000	
74170* BM 0	Prime Property Fd LLC Sr Nt Ser II.....			10/07/2021.....	JP Morgan Securities LLC.....		12,000,000	12,000,000	
74170* BN 8	Prime Property Fd LLC Sr Nt Ser JJ.....			10/07/2021.....	JP Morgan Securities LLC.....		10,000,000	10,000,000	
74340X BM 2	Prologis LP Sr Nt 2.250% 04/15/30.....			06/08/2021.....	JP Morgan Securities LLC.....		19,955,970	19,749,000	67,887
744320 BA 9	Prudential Financial Inc Sr Nt.....			07/12/2021.....	Citigroup.....		11,865,800	10,000,000	40,443
74432Q CF 0	Prudential Financial Inc Sr Nt Ser MTN.....			06/08/2021.....	JP Morgan Securities LLC.....		29,352,732	26,686,000	238,617
744448 CN 9	Public Svc Co CO 1st Lien.....			06/08/2021.....	JP Morgan Securities LLC.....		3,903,642	3,400,000	62,806
744448 CV 1	Public Svc Co CO 1st Lien.....			06/08/2021.....	JP Morgan Securities LLC.....		14,782,200	15,000,000	77,344

SCHEDULE D - PART 3

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

1	2			3	4	5	6	7	8	9
CUSIP Identification	Description			Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
747525	AU	7	Qualcomm Inc Sr Nt 3.250% 05/20/27.....		02/08/2021.....	JP Morgan Securities LLC.....		9,044,400	8,000,000	57,778
747525	BK	8	Qualcomm Inc Sr Nt 2.150% 05/20/30.....		02/09/2021.....	Credit Suisse Securities LLC.....		20,803,400	20,000,000	96,451
74834L	BC	3	Quest Diagnostics Inc Sr Nt.....		06/17/2021.....	BNP Paribas Securities Corp.....		4,298,976	4,140,000	55,062
748508	B5	6	Quincy MA GO Txbi 2.990% 12/15/39.....		12/15/2021.....	Samuel A Ramirez & Co Inc.....		5,000,000	5,000,000	
74983A	AC	7	RR LTD CLO Ser 2021-19A CI A2.....		09/24/2021.....	RBC Capital Markets LLC.....		1,400,000	1,400,000	
74986@	BF	7	RREEF America REIT II Inc Sr Nt.....		11/16/2021.....	Wells Fargo Securities LLC.....		8,000,000	8,000,000	
75003*	AB	5	RSM US LLP Sr Nt Ser B.....		06/01/2021.....	Us Bancorp Investments Inc.....		8,000,000	8,000,000	
75003@	AA	5	Renewable Energy Alternatives Sr Nt.....		11/23/2021.....	Jefferies & Company Inc.....		17,109,326	17,109,326	
75620T	AW	8	Recette CLO LLC CLO Ser 2015-1A CI ARR.....		02/16/2021.....	Bank of America BISD Dealer.....		9,450,000	9,450,000	
75620T	AX	6	Recette CLO LLC CLO Ser 2015-1A CI BRR.....		02/16/2021.....	Bank of America BISD Dealer.....		600,000	600,000	
75620T	AY	4	Recette CLO LLC CLO Ser 2015-1A CI CRR.....		02/16/2021.....	Bank of America BISD Dealer.....		2,800,000	2,800,000	
758465	BA	5	Reese Park CLO Ltd CLO Ser 2020-1A CI AR.....		11/08/2021.....	Goldman Sachs & Company.....		41,500,000	41,500,000	
758465	BC	1	Reese Park CLO Ltd CLO Ser 2020-1A CI BR.....		11/08/2021.....	Goldman Sachs & Company.....		16,800,000	16,800,000	
758465	BE	7	Reese Park CLO Ltd CLO Ser 2020-1A CI CR.....		11/08/2021.....	Goldman Sachs & Company.....		3,650,000	3,650,000	
75884R	AY	9	Regency Centers LP Sr Nt.....		01/25/2021.....	Wells Fargo Securities LLC.....		842,779	700,000	11,935
75975B	AA	6	Renew LBASS Ser 2021-1 CI A.....		03/25/2021.....	Natixis.....		4,284,449	4,285,094	
76131V	AB	9	Retail PPTYS Of America Sr Nt.....		12/06/2021.....	Various.....		4,401,220	3,969,000	34,632
76761R	AY	5	Riserva CLO Ltd CLO Ser 2016-3A CI ARR.....		03/01/2021.....	Goldman Sachs & Company.....		33,600,755	33,600,755	
76761R	BA	6	Riserva CLO Ltd CLO Ser 2016-3A CI BRR.....		03/01/2021.....	Goldman Sachs & Company.....		10,000,000	10,000,000	
76761R	BC	2	Riserva CLO Ltd CLO Ser 2016-3A CI CRR.....		03/01/2021.....	Goldman Sachs & Company.....		3,600,753	3,600,753	
776743	AL	0	Roper Technologies Inc Sr Nt.....		04/29/2021.....	Bank of America BISD Dealer.....		37,473,200	40,000,000	151,667
78081B	AG	8	Royalty Pharma PLC Sr Nt.....		08/05/2021.....	Tax Free Exchange.....		22,114,230	22,112,000	70,482
78108Y	AL	6	RR LTD CLO Ser 2017-1A CI A1AB.....		05/21/2021.....	Greensledge Capital Markets.....		22,355,000	22,355,000	
78449R	AA	3	SLG Office Trust CMBS Ser 2021-OVA CI A.....		06/15/2021.....	Wells Fargo Securities LLC.....		10,091,932	9,798,000	16,184
785592	AX	4	Sabine Pass Liquefaction 1st Lien Nt.....		04/13/2021.....	Various.....		26,761,190	23,604,000	436,875
80386W	AB	1	Sasol Financing USA LLC Sr Nt.....		08/17/2021.....	Direct.....		3,317,130	3,010,000	68,943
80386W	AC	9	Sasol Financing USA LLC Sr Nt.....		07/06/2021.....	Direct.....		950,500	930,000	6,324
808513	BT	1	Schwab /Charles/ Corp Sr Nt.....		08/24/2021.....	Credit Suisse Securities LLC.....		25,954,500	26,000,000	
816851	BJ	7	Sempra Energy Sr Nt 4.000% 02/01/48.....		12/21/2021.....	Morgan Stanley & Co LLC.....		559,525	500,000	7,889
817565	CG	7	Service Corp Intl Sr Nt.....		05/10/2021.....	JP Morgan Securities LLC.....		700,000	700,000	
82653L	AA	9	Sierracol Energy Andina Sr Nt.....		12/02/2021.....	Direct.....		1,255,935	1,300,000	14,350
82967N	BC	1	Sirius XM Radio Inc Sr Nt.....		02/18/2021.....	Barclays Capital Inc.....		285,548	259,000	2,018
82967N	BL	1	Sirius XM Radio Inc Sr Nt.....		08/03/2021.....	Various.....		3,552,220	3,550,000	
846031	AN	2	Southwick Park CLO Ltd CLO Ser 2019-4A C.....		11/16/2021.....	Bank of America BISD Dealer.....		6,000,000	6,000,000	
846031	AQ	5	Southwick Park CLO Ltd CLO Ser 2019-4A C.....		11/16/2021.....	Bank of America BISD Dealer.....		2,000,000	2,000,000	
84861T	AG	3	Spirit Realty LP Sr Nt.....		04/08/2021.....	Goldman Sachs & Company.....		4,488,704	4,400,000	22,293
84861T	AH	1	Spirit Realty LP Sr Nt.....		04/08/2021.....	Goldman Sachs & Company.....		5,422,560	5,500,000	12,513
84861T	AJ	7	Spirit Realty LP Sr Nt.....		04/08/2021.....	Goldman Sachs & Company.....		4,244,064	4,400,000	12,870
85205T	AK	6	Spirit Aerosystems Inc Sr Nt.....		09/17/2021.....	Barclays Capital Inc.....		1,052,050	1,060,000	13,003
85238@	AA	1	StadCo LA, LLC Sr Sec Nt.....		08/05/2021.....	JP Morgan Securities LLC.....		10,000,000	10,000,000	
85253#	AJ	0	STAG Industrial Sr Nt 2.800% 09/29/31.....		09/28/2021.....	Us Bancorp Investments Inc.....		19,000,000	19,000,000	
857477	BP	7	State Street Corp Sub Nt.....		02/26/2021.....	Bank of America BISD Dealer.....		13,958,840	14,000,000	
858119	BM	1	Steel Dynamics Inc Sr Nt.....		04/08/2021.....	Goldman Sachs & Company.....		600,564	562,000	4,414
86074Q	AP	7	Stillwater Mining Co Sr Nt.....		11/09/2021.....	Direct.....		1,009,316	1,015,000	
86074Q	AQ	5	Stillwater Mining Co Sr Nt.....		11/09/2021.....	Direct.....		1,710,717	1,725,000	
863667	AJ	0	Stryker Corp Sr Nt 4.625% 03/15/46.....		02/01/2021.....	Various.....		12,625,055	9,560,000	168,540

SCHEDULE D - PART 3

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

E13.12

1	2			3	4	5	6	7	8	9
CUSIP Identification	Description			Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
866677 AE 7	Sun Communities Sr Nt	2.700%	07/15/31		09/28/2021	Citigroup		6,020,520	6,000,000	43,650
866677 AF 4	Sun Communities Sr Nt	2.300%	11/01/28		09/28/2021	Various		9,992,715	10,000,000	
86765B AP 4	Energy Transfer Partners Sr Nt				06/08/2021	JP Morgan Securities LLC		1,686,840	1,500,000	15,237
86765L AN 7	Sunoco Finance Corp Sr Nt				10/25/2021	Bank of America BISD Dealer		253,425	240,000	1,625
86765L AT 4	Sunoco Finance Corp Sr Nt				10/26/2021	Bank of America BISD Dealer		305,250	300,000	6,113
86765L AU 1	Sunoco Finance Corp Sr Nt				10/05/2021	Citigroup		500,000	500,000	
871829 BR 7	Sysco Corp Sr Nt	3.150%	12/14/51		12/01/2021	JP Morgan Securities LLC		24,827,000	25,000,000	
87264A AZ 8	T-Mobile USA Inc 1st Lien				05/27/2021	Tax Free Exchange		32,690,257	29,625,000	155,531
87264A BN 4	T-Mobile USA Inc 1st Lien				05/27/2021	Tax Free Exchange		5,326,618	5,250,000	49,088
87264A BT 1	T-Mobile USA Inc Sr Nt				03/04/2021	Various		543,813	550,000	1,265
87264A BX 2	T-Mobile USA Inc 1st Lien				09/24/2021	Various		5,082,279	5,146,000	42,776
87264A CA 1	T-Mobile USA Inc 1st Lien				05/27/2021	Tax Free Exchange		1,024,381	1,000,000	5,808
87264A CB 9	T-Mobile USA Inc 1st Lien				05/27/2021	Tax Free Exchange		1,037,870	1,000,000	7,225
87264A CM 5	T-Mobile USA Inc 1st Lien Nt				12/01/2021	Barclays Capital Inc		29,826,600	30,000,000	320,167
87264A CP 8	T-Mobile USA Inc Secured Nt				12/01/2021	Barclays Capital Inc		18,941,100	19,000,000	
87612B BT 8	Targa Resources Partners Sr Nt				04/22/2021	Various		1,889,599	1,902,000	5,245
88033G DG 2	Tenet Healthcare Corp 1st Lien				09/27/2021	Bank of America BISD Dealer		1,115,475	1,070,000	14,162
880349 AT 2	Tenneco Automotive Inc 1st Lien				03/04/2021	Various		1,513,169	1,511,000	
880451 AZ 2	Tennessee Gas Pipe Sr Nt				06/08/2021	JP Morgan Securities LLC		7,729,247	7,489,000	59,725
88430T AA 9	Putnam Advisory CLO Ser 2021-1A C1A				10/13/2021	Morgan Stanley & Co LLC		13,800,000	13,800,000	
88430T AC 5	Putnam Advisory CLO Ser 2021-1A C1B1				10/13/2021	Morgan Stanley & Co LLC		13,300,000	13,300,000	
88430T AE 1	Putnam Advisory CLO Ser 2021-1A C1C				10/13/2021	Morgan Stanley & Co LLC		7,250,000	7,250,000	
891906 AF 6	Global Payments Inc Sr Nt				06/30/2021	Suntrust Robinson Humprey Inc		3,040,464	2,630,000	10,078
89236T JF 3	Toyota Motor Credit Corp Sr Nt MTN				04/06/2021	Mizuho Securities USA Inc		21,992,740	22,000,000	
89236T JK 2	Toyota Motor Credit Corp Sr Nt MTN				06/15/2021	Citigroup		4,997,800	5,000,000	
893647 BL 0	Transdigm Group Inc Sr Sub Nt				10/14/2021	Various		2,035,937	1,972,000	40,995
89469A AD 6	TreeHouse Foods Inc Sr Nt				10/06/2021	Various		710,031	725,000	2,922
89788K AA 4	Truist Bank Sub Nt	2.250%	03/11/30		06/29/2021	Bank of America BISD Dealer		9,733,248	9,600,000	66,000
89788M AE 2	Truist Financial Corp Sr MTN Fix to Floa				06/29/2021	Suntrust Robinson Humprey Inc		29,546,020	29,500,000	16,354
91324P CX 8	UnitedHealth Group Inc Sr Nt				01/11/2021	Wells Fargo Securities LLC		3,897,600	3,076,000	63,878
91324P CZ 3	UnitedHealth Group Inc Sr Nt				01/15/2021	Various		7,058,074	5,459,000	61,224
91324P DF 6	UnitedHealth Group Inc Sr Nt				10/22/2021	Barclays Capital Inc		3,708,271	3,100,000	25,427
91324P DL 3	UnitedHealth Group Inc Sr Nt				10/22/2021	Barclays Capital Inc		3,870,752	3,150,000	48,716
91324P DQ 2	UnitedHealth Group Inc Sr Nt				01/15/2021	Wells Fargo Securities LLC		6,168,876	4,600,000	19,901
91324P DX 7	UnitedHealth Group Inc Sr Nt				04/27/2021	Various		29,141,027	29,400,000	258,989
91324P ED 0	UnitedHealth Group Inc Sr Nt				07/06/2021	Various		29,274,602	28,761,000	54,304
91324P EF 5	UnitedHealth Group Inc Sr Nt				07/01/2021	RBC Capital Markets LLC		10,657,600	10,000,000	42,431
91863@ AA 1	Vista Equity Partners LP Sr Nt Ser A				11/02/2021	Goldman Sachs & Company		10,000,000	10,000,000	
91863@ AB 9	Vista Equity Partners LP Sr Nt Ser B				11/02/2021	Goldman Sachs & Company		10,000,000	10,000,000	
91913Y AW 0	Valero Energy Corp Sr Nt				09/17/2021	Various		47,175,160	42,415,000	796,900
91913Y BD 1	Valero Energy Corp Sr Nt				11/18/2021	JP Morgan Securities LLC		9,967,400	10,000,000	
91914J AB 8	Valero Energy Corp Sr Nt				09/16/2021	Suntrust Robinson Humprey Inc		2,123,110	1,870,000	719
92277G AB 3	Ventas Realty LP Sr Nt				03/30/2021	JP Morgan Securities LLC		94,720	76,000	12
92277G AU 1	Ventas Realty LP Sr Nt				07/01/2021	Various		10,985,248	10,300,000	34,442
92277G AV 9	Ventas Realty LP Sr Nt				02/17/2021	Various		9,516,780	7,900,000	85,605
92338B AN 5	Verde CLO Ltd CLO Ser 2019-1A C1 AR				04/13/2021	Goldman Sachs & Company		43,143,551	43,143,551	
92338B AQ 8	Verde CLO Ltd CLO Ser 2019-1A C1 BR				04/13/2021	Goldman Sachs & Company		10,000,000	10,000,000	

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

1	2			3	4	5	6	7	8	9
CUSIP Identification	Description			Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
92338B AS 4	Verde CLO Ltd CLO Ser 2019-1A CI CR.....				04/13/2021.....	Goldman Sachs & Company.....		1,300,000	1,300,000	
92343V GB 4	Verizon Communications Inc Sr Nt.....				03/12/2021.....	Various.....		54,492,437	55,000,000	
92343V GJ 7	Verizon Communications Inc Sr Nt.....				03/11/2021.....	Morgan Stanley & Co LLC.....		11,880,968	11,930,000	
92552V AK 6	Viasat Inc Sr Nt 5.625% 09/15/25.....				04/22/2021.....	Various.....		5,370,938	5,250,000	28,175
92552V AL 4	Viasat Inc 1st Lien 5.625% 04/15/27.....				07/22/2021.....	Various.....		4,437,799	4,234,000	25,277
92552V AN 0	Viasat Inc Sr Nt 6.500% 07/15/28.....				10/07/2021.....	Various.....		609,948	579,000	11,753
92556H AA 5	Viacomcbs Inc Sr Nt 4.750% 05/15/25.....				04/08/2021.....	Goldman Sachs & Company.....		2,272,660	2,000,000	38,792
92556V AF 3	Viatris Inc Sr Nt 4.000% 06/22/50.....				11/03/2021.....	Tax Free Exchange.....		1,363,880	1,250,000	18,333
92564R AB 1	VICI Properties / Note Sr Nt.....				04/22/2021.....	Various.....		2,335,313	2,250,000	41,336
92778* AA 5	Virginia Commonwealth Universi Sr Nt.....				07/15/2021.....	Mesirow Financial Inc.....		19,000,000	19,000,000	
927804 GA 6	Virginia Elec & Pwr Co Sr Nt.....				06/08/2021.....	JP Morgan Securities LLC.....		6,366,300	5,000,000	5,750
927804 GD 0	Virginia Elec & Pwr Co Sr Nt.....				06/08/2021.....	JP Morgan Securities LLC.....		8,968,000	10,000,000	119,097
92840V AB 8	Vistra Operations Co LLC Sr Nt.....				06/16/2021.....	Various.....		3,440,975	3,302,000	43,483
92840V AE 2	Vistra Operations Co LLC 1st Lien.....				05/10/2021.....	Various.....		14,779,304	13,903,000	190,422
92840V AG 7	Vistra Operations Co LLC 1st Lein.....				05/28/2021.....	Various.....		2,180,503	2,100,000	21,351
92840V AH 5	Vistra Operations Co LLC Sr Nt.....				06/01/2021.....	Various.....		7,840,775	7,799,000	14,019
928563 AE 5	VMWARE Inc Sr Nt 4.650% 05/15/27.....				07/13/2021.....	Various.....		5,314,673	4,595,000	34,754
928563 AK 1	VMWARE Inc Sr Nt 1.800% 08/15/28.....				07/20/2021.....	JP Morgan Securities LLC.....		407,872	410,000	
92936U AG 4	WP Carey Inc Sr Nt 2.400% 02/01/31.....				06/23/2021.....	Various.....		8,069,342	8,200,000	62,840
92936U AH 2	WP Carey Inc Sr Nt 2.250% 04/01/33.....				06/17/2021.....	Various.....		22,276,827	22,710,430	28,240
92936U AJ 8	WP Carey Inc Sr Nt 2.450% 02/01/32.....				10/06/2021.....	Various.....		2,248,775	2,270,000	
94106L BQ 1	Waste Management Inc Sr Nt.....				04/28/2021.....	Goldman Sachs & Company.....		7,999,360	8,000,000	
949723 AA 8	Wellman Park CLO Ser 2021-1A CI A.....				05/10/2021.....	Morgan Stanley & Co LLC.....		2,000,000	2,000,000	
949723 AC 4	Wellman Park CLO Ser 2021-1A CI B.....				12/01/2021.....	Various.....		10,790,000	10,800,000	23,462
949723 AE 0	Wellman Park CLO Ser 2021-1A CI C.....				05/10/2021.....	Morgan Stanley & Co LLC.....		10,000,000	10,000,000	
94973V BB 2	Anthem Inc Sr Nt 4.650% 01/15/43.....				01/14/2021.....	Various.....		1,410,243	1,100,000	258
94973V BF 3	Anthem Inc Sr Nt 5.100% 01/15/44.....				01/13/2021.....	Citigroup.....		1,204,092	886,000	
94973V BK 2	Anthem Inc Sr Nt 4.650% 08/15/44.....				01/13/2021.....	Wells Fargo Securities LLC.....		1,035,800	800,000	15,500
95040Q AL 8	Welltower Inc Sr Nt 2.750% 01/15/31.....				02/08/2021.....	Various.....		29,711,666	28,200,000	43,806
95040Q AM 6	Welltower Inc Sr Nt 2.800% 06/01/31.....				09/29/2021.....	Various.....		12,530,690	12,500,000	23,333
95040Q AN 4	Welltower Inc Sr Nt 2.050% 01/15/29.....				06/23/2021.....	Wells Fargo Securities LLC.....		3,988,600	4,000,000	
958254 AH 7	Western Gas Partners LP Sr Nt.....				07/19/2021.....	JP Morgan Securities LLC.....		1,608,750	1,500,000	26,250
958254 AK 0	Western Gas Partners LP Sr Nt.....				07/21/2021.....	Various.....		6,477,994	5,973,000	123,538
96329Y AC 1	Whetstone Park CLO CLO Ser 2021-1A CI B1.....				10/22/2021.....	BNP Paribas Securities Corp.....		13,350,000	13,350,000	
96329Y AG 2	Whetstone Park CLO CLO Ser 2021-1A CL C.....				10/22/2021.....	BNP Paribas Securities Corp.....		6,000,000	6,000,000	
963320 AY 2	Whirlpool Corp Sr Nt 2.400% 05/15/31.....				04/26/2021.....	Wells Fargo Securities LLC.....		3,094,482	3,100,000	
969457 BX 7	Williams Companies Inc Sr Nt.....				06/08/2021.....	JP Morgan Securities LLC.....		11,109,123	10,246,000	24,903
96950F AN 4	Williams Partners LP Sr Nt.....				06/17/2021.....	Goldman Sachs & Company.....		275,818	220,000	3,531
976843 BN 1	Wisconsin Public Service Corp Sr Nt.....				11/23/2021.....	Various.....		4,734,306	4,800,000	3,040
98389B AX 8	Xcel Energy Inc Sr Nt 3.500% 12/01/49.....				06/08/2021.....	JP Morgan Securities LLC.....		3,349,377	3,184,000	2,786
98956P AB 8	Zimmer Hldgs Inc Sr Nt.....				03/25/2021.....	Morgan Stanley & Co LLC.....		8,839,523	6,782,000	128,905
98956P AT 9	Zimmer Hldgs Inc Sr Nt.....				04/19/2021.....	JP Morgan Securities LLC.....		1,040,198	960,000	2,935
98956P AV 4	Zimmer Hldgs Inc Sr Nt.....				11/15/2021.....	Barclays Capital Inc.....		14,496,230	14,500,000	
P16259 AM 8	BBVA Bancomer SA Texas Sub Nt.....				07/13/2021.....	Direct.....		957,375	900,000	12,649
000000 00 0	48 Forty Nt 10.000% 05/31/27.....				05/21/2021.....	Direct.....		466,667	476,191	
000000 00 0	48 Forty DDTL Nt1 11.500% 05/31/27.....				04/29/2021.....	Direct.....		83,725	85,000	

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1	2			3	4	5	6	7	8	9
CUSIP Identification	Description			Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
000000 00 0	Yukon IV Nt	6.000%	12/31/29.....		12/31/2021.....	Direct.....		7,112,501	6,128,297	
000000 00 0	Gran Tierra Energy Inc Sr Nt.....			A.....	07/06/2021.....	Direct.....		825,075	940,000	13,257
000000 00 0	First Quantum Minerals LTD Sr Nt.....			A.....	07/14/2021.....	Direct.....		770,000	700,000	11,697
000000 00 0	Sagicor Financial Co Sr Nt.....			A.....	07/14/2021.....	Direct.....		209,000	200,000	1,855
008911 BK 4	Air Canada 1st Lien	3.875%	08/15/26.....	A.....	07/28/2021.....	Various.....		1,844,339	1,833,000	
00909U AA 3	Air Canada LBASS EETC Ser 2020-2B.....			A.....	08/12/2021.....	Morgan Stanley & Co LLC.....		458,146	411,355	13,883
11271L AD 4	Brookfield Fin Inc Sr Nt.....			A.....	09/14/2021.....	Morgan Stanley & Co LLC.....		15,723,786	13,145,000	295,744
11271L AF 9	Brookfield Fin Inc Sr Nt.....			A.....	09/22/2021.....	Bank of America BISD Dealer.....		5,449,450	5,000,000	84,583
134808 AD 6	Canacol Energy Ltd Sr Nt.....			A.....	11/15/2021.....	Direct.....		1,370,000	1,370,000	
136385 AX 9	Canadian Natural Resources Sr Nt.....			A.....	05/24/2021.....	Wells Fargo Securities LLC.....		7,282,506	6,600,000	123,521
335934 AT 2	First Quantum Minerals LTD Sr Nt.....			A.....	01/14/2021.....	Direct.....		1,193,500	1,100,000	22,688
588056 BB 6	Mercer Intl Inc Sr Nt	5.125%	02/01/29.....		10/05/2021.....	Various.....		1,260,824	1,235,000	10,452
683715 AD 8	Open Text Corp Sr Nt	3.875%	12/01/29.....	A.....	11/10/2021.....	Barclays Capital Inc.....		4,620,000	4,620,000	
78669Q AA 8	Sagicor Financial Co Sr Nt.....				05/06/2021.....	Direct.....		535,000	535,000	
BJ4490 82 4	Meglobal Canada ULC Sr Nt.....			A.....	10/19/2021.....	Direct.....		7,886,000	6,400,000	101,703
000000 00 0	Sunac China Holdings Ltd Sr Nt.....			D.....	12/02/2021.....	Direct.....		625,450	940,000	23,071
000000 00 0	Vendanta Resources Plc Sr Nt.....			D.....	07/06/2021.....	Direct.....		813,890	970,000	23,564
000000 00 0	International Bank Of AZ Sr Nt.....			D.....	07/06/2021.....	Direct.....		640,793	650,000	9,469
000000 00 0	Gran Tierra Energy Intl Sr Nt.....			D.....	12/03/2021.....	Direct.....		400,200	460,000	8,944
000000 00 0	Tullow Oil Plc Sr Nt	7.000%	03/01/25.....	D.....	08/24/2021.....	Direct.....		2,445,513	2,880,000	65,868
000000 00 0	Digicel Group 0.5 Ltd Sr Nt PIK.....			D.....	08/31/2021.....	Direct.....		908,963	1,065,000	12,745
000000 00 0	Digicel Group 0.5 Ltd Sr Nt PIK.....			D.....	10/01/2021.....	Interest Capitalization.....		30,185	30,185	
000000 00 0	Kaisa Group Holdings LTD Sec Nt.....			D.....	10/19/2021.....	Direct.....		1,046,475	1,650,000	62,134
000000 00 0	China Evergrande Group Sec Nt.....			D.....	10/08/2021.....	Direct.....		729,552	1,600,000	13,733
000000 00 0	YPF Sociedad Anonima Sr Nt.....			D.....	07/12/2021.....	Direct.....		2,084,425	2,700,000	95,035
000000 00 0	National Bank of Uzbekis Sr Nt.....			D.....	07/13/2021.....	Direct.....		1,762,150	1,690,000	22,513
000000 00 0	Ipoteka-Bank ATIB Sr Nt.....			D.....	09/30/2021.....	Direct.....		816,660	780,000	16,088
000000 00 0	HTA Group LTD Sr Nt	7.000%	12/18/25.....	D.....	07/13/2021.....	Direct.....		428,436	400,000	1,867
000000 00 0	DIG Intl Fin/Dig Intl HL Sr Nt.....			D.....	07/12/2021.....	Direct.....		505,625	500,000	2,167
000000 00 0	DIG Intl Fin/Dig Intl HL Sr Nt.....			D.....	12/15/2021.....	Interest Capitalization.....		17,500	17,500	
000000 00 0	Banco BTG Pactual Sr Nt.....			D.....	07/13/2021.....	Direct.....		488,750	500,000	3,476
000000 00 0	Akbank TAS Sr Nt	6.800%	02/06/26.....	D.....	07/12/2021.....	Direct.....		1,583,600	1,560,000	24,697
000000 00 0	Turk Sise Ve Cam Fabrika Sr Nt.....			D.....	07/06/2021.....	Direct.....		445,480	400,000	9,691
000000 00 0	UZAuto Motors AJ Sr Nt.....			D.....	08/16/2021.....	Direct.....		705,475	700,000	7,315
000000 00 0	Petrorio Luxembourg SARL Nt Ser REGS.....			D.....	07/13/2021.....	Direct.....		412,500	400,000	2,212
000000 00 0	Oman Govt International Bd Sr Nt.....			D.....	12/10/2021.....	Various.....		4,508,280	4,380,000	91,770
000000 00 0	Greenko Solar Mauritius 1st Lien.....			D.....	07/06/2021.....	Direct.....		216,000	200,000	5,256
000000 00 0	Yuzhou Group 1st Lien	7.850%	08/12/26.....	D.....	11/24/2021.....	Direct.....		975,573	1,900,000	29,495
000000 00 0	Emaar Sukuk Ltd Sr Nt MTN.....			D.....	07/15/2021.....	Direct.....		1,196,935	1,160,000	13,711
000000 00 0	Arabian Centres Sukuk II Sr Nt.....			D.....	07/12/2021.....	Direct.....		532,475	500,000	7,344
000000 00 0	MTN Mauritius Investments Sr Nt.....			D.....	08/24/2021.....	Direct.....		776,508	670,000	15,916
000000 00 0	NGD Holdings BV Sec Nt.....			D.....	07/06/2021.....	Direct.....		596,100	630,000	1,804
000000 00 0	NGD Holdings BV Sec Nt.....			D.....	05/17/2021.....	Taxable Exchange.....		278,340	317,868	
000000 00 0	Digicel Intl Finance Sub Nt.....			D.....	02/12/2021.....	Direct.....		199,375	220,000	3,031
000000 00 0	Medco Bell PTE Ltd 1st Lien.....			D.....	07/13/2021.....	Direct.....		723,160	700,000	20,577
000000 00 0	Aydem Yenilenebilir Energy Nt.....			D.....	08/24/2021.....	Direct.....		278,950	280,000	1,447

SCHEDULE D - PART 3

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

E13.15

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
000000 00 0	India Green Power Hold Sr Nt.....	D.....	07/06/2021.....	Direct.....		302,550	300,000	4,533
000000 00 0	Kuwait Projects Co Spc L Euro MTN.....	D.....	07/14/2021.....	Direct.....		612,225	600,000	10,913
000000 00 0	Dar Al-Arkan Sukuk Co Lt Sr Nt.....	D.....	07/13/2021.....	Direct.....		805,625	800,000	20,720
000000 00 0	Renew Power Pvt Ltd 1st Lien Ser REGS.....	D.....	07/06/2021.....	Direct.....		213,750	200,000	5,190
000000 00 0	Clean Renewable Power 1st Lien.....	D.....	07/07/2021.....	Direct.....		203,750	200,000	2,456
000000 00 0	Turkiye Sinai Kalkinma Sub Nt Fix to Flo.....	D.....	07/07/2021.....	Direct.....		897,650	895,000	19,059
000000 00 0	Banco GNB Sudameris SA Sub Nt Fix to Flo.....	D.....	07/08/2021.....	Direct.....		770,800	760,000	6,002
000000 00 0	Alrosa Finance SA Sr Nt.....	D.....	09/14/2021.....	Direct.....		3,971,115	3,825,000	26,679
000000 00 0	Leviathan Bond Ltd Sec Nt.....	D.....	07/07/2021.....	Direct.....		764,675	700,000	7,728
000000 00 0	Oleoducto Central SA Sr Nt.....	D.....	10/28/2021.....	Direct.....		823,200	800,000	9,511
000000 00 0	C&W Senior Financing DAC Sr Nt.....	D.....	07/12/2021.....	Direct.....		1,393,333	1,300,000	25,399
000000 00 0	IHS Netherlands Holdco Sr Nt.....	D.....	07/12/2021.....	Direct.....		977,525	900,000	23,489
000000 00 0	Vivo Energy Investments Sr Nt.....	D.....	07/07/2021.....	Direct.....		322,140	300,000	4,484
000000 00 0	Credit Bank of Moscow Sub Nt.....	D.....	08/24/2021.....	Direct.....		953,715	930,000	24,150
000000 00 0	Veon Holdings BV Sr Nt.....	D.....	07/12/2021.....	Direct.....		603,765	600,000	2,588
000000 00 0	DTEK Finance PLC Sr Nt.....	D.....	07/13/2021.....	Direct.....		262,175	400,000	483
000000 00 0	DTEK Finance PLC Sr Nt.....	D.....	09/30/2021.....	Interest Capitalization.....		15,753	15,753	
000000 00 0	DTEK Finance PLC Sr Nt.....	D.....	05/17/2021.....	Taxable Exchange.....		508,374	814,529	
000000 00 0	Braskem Netherlands Sr Nt.....	D.....	12/20/2021.....	Direct.....		1,587,166	1,530,000	26,026
000000 00 0	Altice Financing SA Nt Ser REGS.....	D.....	07/08/2021.....	Direct.....		199,104	200,000	4,917
000000 00 0	Longfor Group Holdings Ltd Sr Nt.....	D.....	09/14/2021.....	Direct.....		2,984,580	2,700,000	20,250
000000 00 0	Kenbourne Invest SA Sr Nt.....	D.....	07/13/2021.....	Direct.....		606,450	600,000	13,278
000000 00 0	CSN Islands XI Corp Sr Nt.....	D.....	07/13/2021.....	Direct.....		222,000	200,000	6,263
000000 00 0	Termocandelaria Power Sr Nt.....	D.....	07/06/2021.....	Direct.....		752,025	693,750	6,505
000000 00 0	Energean Israel Finance Sec Nt.....	D.....	07/12/2021.....	Direct.....		2,389,990	2,345,000	13,122
000000 00 0	Equate Petrochemical Sr Nt.....	D.....	10/11/2021.....	Direct.....		1,962,188	1,950,000	23,603
000000 00 0	Eastern & Southern AFRIC Sr Nt.....	D.....	09/30/2021.....	Direct.....		808,763	790,000	8,509
000000 00 0	VTR Finance BV Sr Nt 6.375% 07/15/28.....	D.....	07/13/2021.....	Direct.....		536,440	500,000	6,375
000000 00 0	Wynn Macau LTD Sr Nt 5.625% 08/26/28.....	D.....	07/13/2021.....	Direct.....		1,884,753	1,810,000	39,700
000000 00 0	Saudi Electricity Global SUK Sr Nt.....	D.....	10/27/2021.....	Direct.....		2,016,094	1,725,000	7,242
000000 00 0	Sabic Capital II BV Sr Nt.....	D.....	09/13/2021.....	Direct.....		4,998,750	4,300,000	83,313
000000 00 0	Studio City Finance Ltd Sr Nt.....	D.....	07/12/2021.....	Direct.....		405,000	400,000	9,833
000000 00 0	Kookmin Bank Sub Nt 4.500% 02/01/29.....	D.....	11/23/2021.....	Direct.....		3,037,230	2,700,000	38,813
000000 00 0	State of Qatar Sr Nt 4.000% 03/14/29.....	D.....	11/16/2021.....	Various.....		2,825,484	2,499,000	10,534
000000 00 0	Global Bank Corporation Sr Nt.....	D.....	08/20/2021.....	Direct.....		1,609,783	1,525,000	16,072
000000 00 0	MHP Lux SA Sr Nt 6.250% 09/19/29.....	D.....	01/21/2021.....	Direct.....		495,850	480,000	10,306
000000 00 0	Cosan SA Industria E Com Sr Nt.....	D.....	07/06/2021.....	Direct.....		325,071	300,000	4,950
000000 00 0	Metinvest BV Sr Nt 7.750% 10/17/29.....	D.....	08/20/2021.....	Direct.....		1,393,225	1,260,000	19,211
000000 00 0	Vanke Real Estate HK Sr Nt.....	D.....	09/16/2021.....	Direct.....		4,974,961	4,825,000	60,044
000000 00 0	Melco Resorts Finance Sr Nt.....	D.....	07/14/2021.....	Direct.....		1,792,225	1,700,000	11,452
000000 00 0	Globo Comunicacoes Sr Nt.....	D.....	12/20/2021.....	Direct.....		797,338	815,000	16,482
000000 00 0	Turkiye Garanti Bankasi AS Sub Nt Fix to.....	D.....	07/13/2021.....	Direct.....		311,046	300,000	11,022
000000 00 0	Cable Onda SA Sr Nt 4.500% 01/30/30.....	D.....	07/07/2021.....	Direct.....		744,338	700,000	8,981
000000 00 0	SUN HUNG KAI PROP (CAP) Sr Nt Ser EMTN.....	D.....	09/21/2021.....	Direct.....		3,845,225	3,700,000	36,743
000000 00 0	Banco Internac Del Peru Sub Nt.....	D.....	07/07/2021.....	Direct.....		407,750	400,000	311
000000 00 0	Shanghai Port Group BV Sr Nt.....	D.....	11/23/2021.....	Direct.....		1,986,411	2,000,000	17,549

SCHEDULE D - PART 3

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

E13.16

1	2		3	4	5		6	7	8	9
CUSIP Identification			Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
000000	00	0	Sabic Capital I BV Sr Nt.....	D.....	12/03/2021.....	Direct.....		9,960,834	10,225,000	29,233
000000	00	0	Lenova Group LTD Sr Nt.....	D.....	10/21/2021.....	Direct.....		976,625	949,000	15,692
000000	00	0	Saudi Arabian Oil Company Sr Nt.....	D.....	09/21/2021.....	Direct.....		4,993,594	5,025,000	37,373
000000	00	0	Romania Sr Nt 3.000% 02/14/31.....	D.....	11/10/2021.....	Bank of America BISD Dealer.....		777,329	758,000	5,748
000000	00	0	OOREDOO Intl Finance Sr Nt.....	D.....	10/26/2021.....	Direct.....		16,962,991	16,650,000	137,160
000000	00	0	Millicom Intl Cellular Sr Nt.....	D.....	07/14/2021.....	Direct.....		1,253,925	1,170,000	10,609
000000	00	0	SA Global Sukuk LTD Sr Nt.....	D.....	09/14/2021.....	Direct.....		4,968,825	4,850,000	32,302
000000	00	0	Akbank TAS Subordinated Nt.....	D.....	12/06/2021.....	Direct.....		203,775	220,000	6,898
000000	00	0	Xiaomi Best Time Intl Sr Nt.....	D.....	09/23/2021.....	Direct.....		9,912,146	9,800,000	53,024
000000	00	0	Abu Dhabi Govt International Sr Nt.....	D.....	10/13/2021.....	JP Morgan Securities LLC.....		1,452,000	1,500,000	2,344
000000	00	0	Longfor Holdings LTD Sr Nt.....	D.....	09/07/2021.....	Direct.....		7,974,888	7,500,000	21,544
000000	00	0	JBS Finance Luxembourg Sr Nt.....	D.....	11/08/2021.....	Direct.....		1,174,200	1,140,000	16,645
000000	00	0	IndoFood CBP Sukses Makmur Sr Nt.....	D.....	10/20/2021.....	Direct.....		4,000,000	4,000,000	
000000	00	0	Odebrecht Finance LTD Sr Nt.....	D.....	07/12/2021.....	Direct.....		85,000	800,000	
000000	00	0	Odebrecht Finance LTD Sr Nt.....	D.....	12/27/2021.....	Interest Capitalization.....		152,394	152,394	
000000	00	0	Odebrecht Finance LTD Sr Nt.....	D.....	02/17/2021.....	Taxable Exchange.....		134,562	1,610,401	
000000	00	0	Ruwais Power Co PJSC Sec Nt.....	D.....	09/23/2021.....	Direct.....		7,022,281	5,175,000	20,692
000000	00	0	Saudi Arabian Oil Co Sr Nt.....	D.....	09/21/2021.....	Direct.....		2,779,171	2,425,000	44,947
000000	00	0	ACWA Power Mgmt Invst Sec Nt.....	D.....	07/30/2021.....	Direct.....		5,038,808	4,192,020	33,950
000000	00	0	Reliance Industries LTD Sr Nt.....	D.....	12/21/2021.....	Direct.....		5,036,766	3,500,000	37,188
000000	00	0	Pttep Canada International Fin Sr Nt.....	D.....	11/01/2021.....	Direct.....		11,946,621	8,475,000	187,193
000000	00	0	ORBIA Advance Corp SAB Sr Nt.....	D.....	09/20/2021.....	Direct.....		6,750,000	5,000,000	2,813
000000	00	0	Saudi Electricity Global SUK Sr Nt.....	D.....	09/21/2021.....	Direct.....		2,945,000	2,375,000	55,080
000000	00	0	Odebrecht Finance LTD Sr Nt.....	D.....	07/12/2021.....	Direct.....		99,000	900,000	
000000	00	0	Odebrecht Finance LTD Sr Nt.....	D.....	12/27/2021.....	Interest Capitalization.....		247,265	247,265	
000000	00	0	Odebrecht Finance LTD Sr Nt.....	D.....	02/17/2021.....	Taxable Exchange.....		451,307	1,948,387	
000000	00	0	Russian Federation Sr Nt.....	D.....	09/22/2021.....	Goldman Sachs & Company.....		1,316,500	1,000,000	13,271
000000	00	0	Abu Dhabi Naitonal Energy Sr Nt.....	D.....	12/21/2021.....	Direct.....		3,044,188	2,650,000	24,733
000000	00	0	State of Qatar Sr Nt 4.400% 04/16/50.....	D.....	09/30/2021.....	JP Morgan Securities LLC.....		6,125,000	5,000,000	102,667
000000	00	0	Office Cherifien Des Pho Sr Nt.....	D.....	08/19/2021.....	Direct.....		818,100	810,000	6,919
000000	00	0	Xiaomi Best Time Intl Sr Nt.....	D.....	11/23/2021.....	Direct.....		3,650,029	3,550,000	48,522
000000	00	0	Saudi Arabian Oil Co Sr Nt.....	D.....	07/12/2021.....	Direct.....		9,978,125	10,300,000	50,069
000000	00	0	SMC Global Power Hldgs Sr Nt Fix to Flt.....	D.....	07/12/2021.....	Direct.....		1,326,425	1,310,000	12,141
00084D	AV	2	ABN AMRO Bank NV Sub Nt Fix to Float.....	D.....	12/06/2021.....	Various.....		16,538,829	16,531,000	
00084D	AW	0	ABN AMRO Bank NV Sr Nt Fix to Float.....	D.....	12/13/2021.....	MUFG Securities Inc.....		10,035,200	10,000,000	1,372
00109A	AB	3	AES Panama Gerneration HL Sr Nt.....	D.....	01/27/2021.....	Direct.....		215,300	200,000	1,434
00131L	AK	1	AIA Group LTD Sub Nt 3.200% 09/16/40.....	D.....	11/01/2021.....	Direct.....		2,957,072	2,900,000	12,116
00434G	2B	5	Access Bank PLC Sr Nt 6.125% 09/21/26.....	D.....	09/14/2021.....	Direct.....		615,000	615,000	
00973R	AF	0	Aker BP ASA Nt 3.750% 01/15/30.....	D.....	06/08/2021.....	JP Morgan Securities LLC.....		2,022,759	1,900,000	28,698
00973R	AG	8	Aker BP ASA Sr Nt 2.875% 01/15/26.....	D.....	02/18/2021.....	Barclays Capital Inc.....		1,776,442	1,701,000	4,882
00973R	AJ	2	Aker BP ASA Sr Nt 4.000% 01/15/31.....	D.....	06/17/2021.....	Morgan Stanley & Co LLC.....		9,110,937	8,349,000	101,106
01609W	AR	3	Alibaba Group Holding Sr Nt.....	D.....	09/21/2021.....	Direct.....		7,890,832	6,700,000	60,612
01609W	AT	9	Alibaba Group Holding Sr Nt.....	D.....	09/14/2021.....	Direct.....		2,990,530	2,750,000	25,972
01609W	BA	9	Alibaba Group Holding Sr Nt.....	D.....	07/13/2021.....	Direct.....		4,940,938	5,060,000	71,262
02154C	AF	0	Altice Financing SA Sec Nt.....	D.....	05/24/2021.....	Direct.....		546,563	550,000	10,007
02364W	AW	5	America Movil SAB de CV Sr Nt.....	D.....	09/23/2021.....	Direct.....		5,976,300	4,125,000	124,223
03512T	AE	1	Anglogold Holdings PLC Sr Nt.....	D.....	09/23/2021.....	Direct.....		4,580,049	4,390,000	76,790

SCHEDULE D - PART 3

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

1			2	3	4	5	6	7	8	9
CUSIP Identification			Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
03847Q	AA	1	Arabian Centres Sukuk II Sr Nt.....	D.....	03/30/2021.....	Direct.....		1,065,000	1,065,000	
054644	AA	7	Aydem Yenilenebilir Energy Nt.....	D.....	07/26/2021.....	Direct.....		1,145,656	1,155,000	
05578Q	AF	0	BPCE SA Sub Nt Fixed to Float.....	D.....	12/13/2021.....	UBS Financial Services Inc.....		1,417,542	1,400,000	6,786
05583J	AJ	1	BPCE SA Sub Nt Fixed to Float.....	D.....	01/12/2021.....	Citigroup.....		6,000,000	6,000,000	
056752	AU	2	Baidu Inc Sr Nt 2.375% 08/23/31.....	D.....	08/18/2021.....	Direct.....		9,952,300	10,000,000	
05968L	AL	6	Bancolumbia SA Sub Nt 4.625% 12/18/29.....	D.....	07/15/2021.....	Direct.....		922,425	900,000	3,694
05971A	AG	6	Banco BTG Pactual Sr Nt.....	D.....	03/22/2021.....	Direct.....		1,148,985	1,175,000	2,649
067316	AH	2	Bacardi LTD Sr Nt 5.300% 05/15/48.....	D.....	01/05/2021.....	Jefferies & Company Inc.....		406,971	300,000	2,297
06738E	BV	6	Barclays Plc Sr Nt Fix to Float.....	D.....	12/13/2021.....	Barclays Capital Inc.....		22,853,186	22,632,000	21,325
07586P	AA	9	BECLE SA DE CV Sr Nt 2.500% 10/14/31.....	D.....	09/30/2021.....	Direct.....		4,948,800	5,000,000	
09659T	2C	4	BNP Paribas Sr Nt 2.824% 01/26/41.....	D.....	01/19/2021.....	BNP Paribas Securities Corp.....		4,900,000	4,900,000	
09659W	2P	8	BNP Paribas Sr Nt Fix to Float.....	D.....	04/12/2021.....	Various.....		2,200,819	2,200,000	
10554N	AB	4	Braskem Idesa SAPI Secured Nt.....	D.....	10/14/2021.....	Direct.....		1,119,328	1,120,000	
11042C	AA	8	British Airways PTC Ser 2021-1 A PPT.....	C.....	07/20/2021.....	Citigroup.....		2,334,776	2,334,776	
11272B	AA	1	Brookfield Fin I UK PLC Sr Nt.....	D.....	09/24/2021.....	Various.....		27,429,847	27,591,000	109,668
12565W	AC	5	Ck Hutchinson Intntl 21 Sr Nt.....	D.....	12/21/2021.....	Direct.....		3,003,102	2,850,000	16,823
12642K	AB	0	CSN Islands XI Corp Sr Nt.....	D.....	05/26/2021.....	Direct.....		745,970	690,000	13,028
18452N	AB	0	Clean Renewable Power 1st Lien.....	D.....	03/18/2021.....	Direct.....		570,000	570,000	
191241	AH	1	Coca-Cola Femsa Sab CV Sr Nt.....	D.....	09/20/2021.....	Direct.....		5,000,380	4,775,000	21,885
195325	DL	6	Colombia Republic of Sr Nt.....	D.....	12/14/2021.....	Various.....		1,017,000	1,000,000	3,983
195325	DS	1	Colombia Republic of Sr Nt.....	D.....	10/12/2021.....	HSBC Securities USA Inc.....		1,528,470	1,620,000	25,172
202712	BN	4	Commonwealth Bank Aust Sr Nt.....	D.....	08/23/2021.....	Various.....		20,667,274	20,400,000	246,714
22113A	AB	1	Cosan Ltd Sr Nt 5.500% 09/20/29.....	D.....	01/19/2021.....	Direct.....		269,688	250,000	4,622
225313	AN	5	Credit Agricole SA Sub Nt.....	D.....	01/05/2021.....	Credit Agricole USA was Calyon.....		6,100,000	6,100,000	
225401	AU	2	Credit Suisse Group Sr Nt Fix to Float.....	D.....	05/24/2021.....	Various.....		5,740,428	5,700,000	1,303
232806	A#	6	Infineon Tech AG Sr Nt.....	D.....	06/16/2021.....	Bank of America BISD Dealer.....		6,000,000	6,000,000	
27889P	AB	9	EcoBank Transnational Jr Nt.....	D.....	07/06/2021.....	Direct.....		542,507	540,000	1,021
279158	AN	9	Ecopetrol SA Sr Nt 6.875% 04/29/30.....	D.....	08/18/2021.....	Direct.....		1,619,325	1,350,000	28,617
279158	AP	4	Ecopetrol SA Sr Nt 4.625% 11/02/31.....	D.....	10/27/2021.....	Direct.....		1,470,000	1,470,000	
29245V	AE	5	Entel Chile SA Sr Nt 3.050% 09/14/32.....	D.....	09/14/2021.....	Direct.....		10,058,869	10,060,000	169
29249F	AA	4	Empresa Gen Elec Haina Sr Nt.....	D.....	11/01/2021.....	Direct.....		511,333	515,000	
36830D	AB	7	GC Treasury Centre Co Sr Nt.....	D.....	09/27/2021.....	Direct.....		3,896,241	3,800,000	3,335
404280	AG	4	HSBC Holdings PLC Sub Nt.....	D.....	05/10/2021.....	Goldman Sachs & Company.....		2,986,193	2,216,000	4,001
404280	CH	0	HSBC Holdings PLC Sr Nt Fix to Float.....	D.....	05/05/2021.....	HSBC Securities USA Inc.....		20,349,800	20,000,000	242,080
404280	CS	6	HSBC Holdings PLC Sr Nt Fix to Float.....	D.....	05/17/2021.....	HSBC Securities USA Inc.....		4,660,000	4,660,000	
404280	CT	4	HSBC Holdings PLC Sr Nt Fix to Float.....	D.....	05/17/2021.....	HSBC Securities USA Inc.....		11,970,000	11,970,000	
40435W	AB	6	HTA Group LTD Sr Nt 7.000% 12/18/25.....	D.....	05/25/2021.....	Direct.....		363,800	340,000	10,512
45112F	AM	8	ICICI Bank LTD/Dubai Sr Nt.....	D.....	09/29/2021.....	Direct.....		4,941,000	4,575,000	51,672
45410L	AA	0	India Green Power Hold Sr Nt.....	D.....	02/09/2021.....	Direct.....		626,875	625,000	
456837	AW	3	ING Groep NV Sr Nt Fix to Float.....	D.....	03/29/2021.....	Various.....		1,700,762	1,700,000	
456873	AD	0	Ingersoll-Rand Lux Finance Nt.....	D.....	04/08/2021.....	Goldman Sachs & Company.....		4,997,880	4,500,000	9,975
456873	AF	5	Ingersoll-Rand Lux Finance Sr Nt.....	C.....	04/08/2021.....	Goldman Sachs & Company.....		5,384,025	4,500,000	11,813
45853N	AA	0	Interconexion Electrica Sr Nt.....	D.....	11/18/2021.....	Direct.....		2,500,000	2,500,000	
46143N	AB	6	Invest Energy Res Ltd Sec Nt.....	D.....	04/15/2021.....	Direct.....		275,000	275,000	
46653N	AA	0	UZAUTO Motors AJ Sr Nt.....	D.....	06/30/2021.....	Direct.....		1,470,110	1,460,000	2,579
47215P	AF	3	JD Com Inc Sr Nt 4.125% 01/14/50.....	D.....	11/01/2021.....	Direct.....		4,959,318	4,650,000	58,077

SCHEDULE D - PART 3

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

1	2		3	4	5	6	7	8	9
CUSIP Identification	Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
48855K	AC	4	Kenbourne Invest SA Sr Nt.....	D.....	06/24/2021.....	Direct.....	1,389,920	1,385,000	5,071
50050H	AN	6	Kookmin Bank Sub Nt 2.500% 11/04/30.....	D.....	11/23/2021.....	Direct.....	1,472,355	1,500,000	2,292
59284B	AG	3	Orbia Advance Corp SAB Sr Nt.....	D.....	09/08/2021.....	Direct.....	4,979,450	4,100,000	34,451
62954H	AB	4	NXP BV Sr Nt 4.300% 06/18/29.....	D.....	08/26/2021.....	Various.....	28,107,850	24,407,000	208,614
62954H	AC	2	NXP BV Sr Nt 3.150% 05/01/27.....	D.....	02/11/2021.....	Various.....	8,813,160	8,000,000	71,558
62954H	AD	0	NXP BV/NXP FDG/NXP USA Sr Nt.....	D.....	07/13/2021.....	Goldman Sachs & Company.....	15,209,878	14,090,000	163,385
62954H	AF	5	NXP BV Sr Nt 3.250% 05/11/41.....	D.....	08/26/2021.....	Citigroup.....	2,100,620	2,000,000	19,681
62954H	AG	3	NXP BV/NXP FDG/NXP USA Sr Nt.....	D.....	05/04/2021.....	Citigroup.....	8,869,473	8,900,000	
632525	AS	0	National Australia BankLimited Sr Nt Fix.....	D.....	07/01/2021.....	Stifel Nicolaus & Co Inc.....	17,080,820	15,753,000	268,478
654744	AB	7	Nissan Motor Co Sr Nt 3.522% 09/17/25.....	D.....	04/08/2021.....	Various.....	881,130	825,000	2,018
654744	AC	5	Nissan Motor Co Sr Nt 4.345% 09/17/27.....	D.....	04/08/2021.....	Various.....	10,502,691	9,580,000	28,906
654744	AD	3	Nissan Motor Co Sr Nt 4.810% 09/17/30.....	D.....	04/15/2021.....	Various.....	3,802,535	3,400,000	13,298
65557F	AH	9	Nordea Bank AB Sub Nt 4.625% 09/13/33.....	D.....	04/01/2021.....	RBC Capital Markets LLC.....	1,773,568	1,600,000	4,728
716473	AE	3	Petrofac Ltd Sec Nt 9.750% 11/15/26.....	D.....	11/29/2021.....	Tax Free Exchange.....	1,312,206	1,325,000	7,177
71647N	BJ	7	Petrobras Global Finance Sr Nt.....	D.....	10/26/2021.....	Direct.....	2,502,188	2,701,000	50,316
71654Q	BX	9	Petroleos Mexicanos Sr Nt.....	D.....	07/12/2021.....	Direct.....	1,307,750	1,600,000	24,500
71677W	AA	0	Petrorio Luxembourg SARL Sr Nt.....	D.....	06/02/2021.....	Direct.....	930,000	930,000	
73181L	AB	7	Polyus Finance PLC Sr Nt.....	D.....	10/07/2021.....	Direct.....	1,345,000	1,345,000	
760942	BA	9	Republica Orient Uruguay Sr Nt.....	D.....	11/22/2021.....	Bank of America BISD Dealer.....	543,560	417,000	9,216
760942	BD	3	Republica Orient Uruguay Sr Nt.....	D.....	11/22/2021.....	Various.....	3,152,238	2,432,000	24,113
822582	CD	2	Shell International Finance Sr Nt.....	D.....	04/08/2021.....	Goldman Sachs & Company.....	6,734,376	6,600,000	67,490
822582	CG	5	Shell International Finance Sr Nt.....	D.....	04/08/2021.....	Goldman Sachs & Company.....	23,871,372	22,800,000	10,450
822582	CH	3	Shell International Finance Sr Nt.....	D.....	04/08/2021.....	Goldman Sachs & Company.....	13,208,780	13,000,000	7,042
86389Q	AG	7	Studio City Finance Ltd Sr Nt.....	D.....	01/20/2021.....	Direct.....	951,750	950,000	222
86964W	AH	5	Suzano Austria GMBH Sr Nt.....	D.....	07/12/2021.....	Direct.....	4,907,375	4,300,000	106,903
87938W	AW	3	Telefonica Emisionies SAU Sr Nt.....	D.....	09/28/2021.....	Various.....	19,732,429	16,100,000	69,414
88032X	AH	7	Tencent Holdings LTD Sr Nt.....	D.....	09/14/2021.....	Direct.....	5,019,520	4,600,000	28,587
88032X	AU	8	Tencent Holdings LTD Sr Nt.....	D.....	07/15/2021.....	Direct.....	5,973,768	5,950,000	17,905
88032X	AW	4	Tencent Holdings LTD Sr Nt.....	D.....	07/13/2021.....	Direct.....	4,929,760	5,050,000	19,384
88032X	BA	1	Tencent Holdings LTD Sr Nt.....	D.....	09/14/2021.....	Direct.....	4,969,820	4,775,000	55,008
88034Q	AC	1	Tengizchevroil Fin Co Inc Sec Nt.....	D.....	01/27/2021.....	Direct.....	208,500	200,000	3,358
88167A	AE	1	Teva Pharmaceuticals NE Sr Nt.....	C.....	07/12/2021.....	Direct.....	3,708,813	3,905,000	25,593
88323A	AC	6	Thaioil Trsry Center Sr Nt.....	D.....	07/20/2021.....	Direct.....	5,019,520	4,400,000	35,047
88323A	AD	4	Thaioil Trsry Center Sr Nt.....	D.....	12/21/2021.....	Direct.....	2,224,600	2,000,000	9,854
88332E	AA	1	Bidvest Group Sr Nt 3.625% 09/23/26.....	D.....	09/30/2021.....	Direct.....	1,651,250	1,650,000	554
892331	AD	1	Toyota Motor Corp Sr Nt.....	D.....	05/26/2021.....	RBC Capital Markets LLC.....	1,183,098	1,048,000	13,672
902613	AE	8	UBS Group AG Sr Nt Fix to Float.....	D.....	02/02/2021.....	UBS Warburg London.....	20,000,000	20,000,000	
917288	BK	7	Republica Orient Uruguay Sr Nt.....	C.....	10/04/2021.....	Various.....	4,825,386	4,167,000	36,968
91823N	2A	0	Veon Holdings BV Sr Nt.....	D.....	05/25/2021.....	Direct.....	742,785	730,000	1,909
918374	AA	7	VTR Finance BV Sr Nt 6.375% 07/15/28.....	D.....	08/20/2021.....	Direct.....	858,267	800,000	3,938
92856H	AB	0	Vivo Energy Investments Sr Nt.....	D.....	01/20/2021.....	Direct.....	214,060	200,000	3,360
92857W	BS	8	Vodafone Group PLC Sr Nt.....	D.....	06/17/2021.....	Various.....	4,821,782	3,940,000	89,176
92857W	BT	6	Vodafone Group PLC Sr Nt.....	D.....	04/08/2021.....	Goldman Sachs & Company.....	1,569,959	1,253,000	20,157
92857W	BU	3	Vodafone Group PLC Sr Nt.....	D.....	04/08/2021.....	Goldman Sachs & Company.....	881,530	784,000	2,314
948596	AE	1	Weibo Corp Sr Nt 3.375% 07/08/30.....	D.....	09/02/2021.....	Direct.....	2,970,644	2,900,000	16,041
961214	DK	6	Westpac Banking Corp Sr Nt.....	D.....	10/21/2021.....	Bank of America BISD Dealer.....	5,424,550	5,000,000	21,868

SCHEDULE D - PART 3

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

1			2	3	4	5	6	7	8	9
CUSIP Identification			Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
961214	DW	0	Westpac Banking Corp Sr Nt.....	D.....	10/21/2021.....	Goldman Sachs & Company.....		4,375,920	4,000,000	34,000
961214	EX	7	Westpac Banking Corp Sub Nt.....	D.....	11/08/2021.....	Various.....		35,013,695	35,000,000	
98313R	AH	9	Wynn Macau LTD Sr Nt 5.625% 08/26/28.....	D.....	04/22/2021.....	Direct.....		210,500	200,000	1,875
AP8369	79	9	Vanke Real Estate HK Sr Nt.....	D.....	09/14/2021.....	Direct.....		12,924,203	12,000,000	108,015
AS6777	63	3	ICL Group Limited Sr Nt.....	D.....	12/09/2021.....	Direct.....		13,231,575	10,150,000	159,047
BG0688	99	7	SF Holding Investment Sr Nt.....	D.....	09/14/2021.....	Direct.....		5,027,890	4,900,000	10,174
BJ1622	56	9	Lukoil Securities BV Sr Nt.....	D.....	09/15/2021.....	Direct.....		14,930,925	14,000,000	185,322
BK5401	42	1	Tengizchevroil Fin Co Inc Secured Nt.....	D.....	09/21/2021.....	Direct.....		20,089,761	19,525,000	112,150
EK1596	13	0	Saudi Elec Global Sukuk Sr Nt.....	D.....	12/14/2021.....	Direct.....		16,013,150	12,350,000	111,291
G4701*	AA	5	I Squared Capital Sr Nt Ser A.....	D.....	12/22/2021.....	Citigroup.....		20,000,000	20,000,000	
G4701*	AB	3	I Squared Capital Sr Nt Ser B.....	D.....	12/22/2021.....	Citigroup.....		14,000,000	14,000,000	
G6714R	AD	9	Odebrecht Finance LTD Sr Nt.....	D.....	10/25/2021.....	Interest Capitalization.....		11,064	11,064	
G6714R	AD	9	Odebrecht Finance LTD Sr Nt.....	D.....	02/17/2021.....	Taxable Exchange.....		16,735	218,260	
G6714U	AA	8	Odebrecht Finance LTD Sr Nt - Holdco.....	D.....	02/17/2021.....	Taxable Exchange.....		85,745	4,616,393	
L8367#	AG	8	Shurgard Luxembourg Sarl Sr Nt.....	B.....	07/23/2021.....	BNP Paribas Securities Corp.....		16,126,270	16,126,270	
L9116P	AG	8	Tonon Luxembourg SA 1st Lien Nt.....	D.....	07/01/2021.....	Interest Capitalization.....		197,129	197,129	
M8903B	AS	1	Turkcell Iletisim Hizmet Sr Nt.....	D.....	07/08/2021.....	Direct.....		323,040	300,000	4,398
P3083S	AD	7	Consortio Transmantaro SA Sr Nt.....	D.....	10/12/2021.....	Direct.....		9,724,000	8,800,000	204,502
P55409	AA	7	Industrias Penoles SAB Sr Nt.....	D.....	07/14/2021.....	Direct.....		9,854,156	9,025,000	127,964
P55409	AB	5	Industrias Penoles SAB D Sr Nt.....	D.....	09/07/2021.....	Direct.....		2,924,800	2,285,000	63,475
P9339S	AS	3	Transelec SA Sr Nt 3.875% 01/12/29.....	D.....	09/20/2021.....	Direct.....		1,922,375	1,750,000	13,186
Q3647#	AA	9	Evolution Mining Finance Pty L Sr Nt Ser.....	D.....	11/08/2021.....	JP Morgan Securities LLC.....		5,000,000	5,000,000	
Q3647#	AB	7	Evolution Mining Finance Pty L Sr Nt Ser.....	D.....	11/08/2021.....	CIBC World Markets Corp.....		10,000,000	10,000,000	
Q3974*	AA	6	GIP Capricorn Finco Pty Ltd Sr Nt.....	D.....	07/21/2021.....	CIBC World Markets Corp.....		30,000,000	30,000,000	
Q9609*	AC	2	WestConnex Finance Co. Pty Ltd Sr Sec Nt.....	D.....	06/15/2021.....	Bank of America BISD Dealer.....		10,000,000	10,000,000	
Y7563*	AA	5	Seaspan Holdco III Ltd Sr Nt.....	D.....	05/21/2021.....	Wells Fargo Securities LLC.....		3,000,000	3,000,000	
Y7563*	AB	3	Seaspan Holdco III Ltd Sr Sec Nt.....	D.....	08/12/2021.....	Wells Fargo Securities LLC.....		4,000,000	4,000,000	
ZQ2852	78	3	Celulosa Arauco Sr Nt 4.200% 01/29/30.....	D.....	07/15/2021.....	Direct.....		4,804,000	4,400,000	87,267
ZR5207	51	2	Longfor Holdings LTD Sr Nt.....	D.....	07/20/2021.....	Direct.....		4,991,000	4,600,000	63,595
ZS5181	57	4	Maf Sukuk LTD Sr Nt 4.638% 05/14/29.....	D.....	09/16/2021.....	Direct.....		12,830,231	11,225,000	147,997
3899999. Total - Bonds - Industrial and Miscellaneous.....								6,842,085,959	6,634,292,478	28,098,025
Bonds - Unaffiliated Bank Loans										
000000	00	0	Quintiles IMS New Term Ln B Nt 1.....		08/13/2021.....	Tax Free Exchange.....		1,840,132	1,837,245	1,699
000000	00	0	Gerson Lehrman Group Nt.....		02/19/2021.....	Direct.....		10,546,307	10,615,307	
000000	00	0	Gerson Lehrman Group Nt.....		09/08/2021.....	Direct.....		5,285,938	5,285,938	
000000	00	0	Gerson Lehrman Group Nt.....		03/31/2021.....	Tax Free Exchange.....		1,746,297	1,757,460	9,275
000000	00	0	Aceto Corp 1st Lien Term Ln Nt 1.....		11/19/2021.....	Direct.....		1,470,000	1,500,000	
000000	00	0	Retail Services WIS Corp Intial Term Ln.....		10/18/2021.....	Direct.....		5,449,199	5,554,739	
000000	00	0	Seal for Life Industries LLC Term Ln Nt.....		12/09/2021.....	Guggenheim Securities LLC.....		977,550	997,500	
000000	00	0	Animal Supply Company Holdco Term Ln Nt.....		12/27/2021.....	Interest Capitalization.....		245,800	245,800	
000000	00	0	Animal Supply Company New 1st Lien Term.....		12/31/2021.....	Interest Capitalization.....		43,702	43,702	
000000	00	0	Fiberlight Term Ln Nt 1.....		10/21/2021.....	Direct.....		468,947	473,684	
000000	00	0	Pye Barker Company 1st Lien Term Ln Nt 1.....		11/08/2021.....	Direct.....		1,043,307	1,043,307	
81389#	AA	5	SecurAmerica LLC Term Ln Nt 1.....		01/01/2021.....	Interest Capitalization.....		(78)	(78)	
81389#	AC	1	SecurAmerica LLC Delayed Draw Term Ln #2.....		01/01/2021.....	Interest Capitalization.....		(5)	(5)	
000000	00	0	Ultimate Software Group Inc New Incremen.....		12/01/2021.....	Tax Free Exchange.....		1,321,639	1,316,700	

SCHEDULE D - PART 3

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

1	2		3	4	5	6	7	8	9
CUSIP Identification	Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
000000 00 0	Catalent Pharma Solutions Inc Term Ln B-			10/12/2021	JP Morgan Securities LLC		2,094,175	2,099,424	
000000 00 0	Harvey Tool Co LLC New Term Ln Nt 1			10/26/2021	Guggenheim Securities LLC		822,380	822,380	
000000 00 0	Boats Group LLC Term Ln Nt 1			11/02/2021	Direct		972,563	997,500	
000000 00 0	SitusAMC Holdings Corp Term Ln Nt 1			12/21/2021	Guggenheim Securities LLC		1,485,000	1,500,000	
000000 00 0	Continental Acq Holdings LLC Term Ln 202			12/22/2021	Direct		1,571,284	1,571,284	
000000 00 0	Archkey Holdings 1st Lien Term Ln Nt 1			07/02/2021	Deutsche Bank Capital		2,962,575	2,992,500	
000000 00 0	Flexsys Inc Term Ln Nt 1			11/08/2021	RBC Capital Markets LLC		7,840,000	8,000,000	
000000 00 0	Zurn Water Solutions Inc 1st Lien Term L			10/21/2021	Credit Suisse Securities LLC		905,128	904,000	
000000 00 0	CPI Buyer LLC Term Ln Nt 1			11/01/2021	Direct		7,026,022	7,026,022	
000000 00 0	CPI Buyer LLC Delayed Draw Term Ln Nt 1			12/31/2021	Direct		215,613	215,613	
00216C AE 3	AQ Sunshine Inc aka Relation Term Ln B N			12/31/2021	Tax Free Exchange		220,872	222,455	9
00228* AB 2	ATI Restoration LLC 1st Lien DD Term Ln			12/29/2021	Direct		173,071	173,071	
00228* AB 2	ATI Restoration LLC 1st Lien DD Term Ln			07/29/2021	Direct		132,876	134,558	
00435U AB 4	Worldwide Express Inc Initial Term Ln Nt			08/25/2021	Goldman Sachs & Company		2,052,534	2,070,000	
00797* AB 3	Aero Operating LLC Delayed Draw Term Ln			12/31/2021	Direct		37,910	37,910	
01451* AA 0	Alera Group Term Ln Nt 1			09/30/2021	Direct		2,516,756	2,516,756	
01451* AB 8	Alera Group Delayed Draw Term Ln Nt 3			12/30/2021	Direct		691,513	691,513	
029227 A* 6	American Renal Holdings Inc Term Ln Nt 1			01/25/2021	Direct		7,257,656	7,443,750	
04011* AA 7	Argenbright Holdings LLC Term Ln Nt 1			11/30/2021	Direct		1,303,168	1,303,168	
04019W AA 8	Ares PCS APCS CI A Nt 1			11/10/2021	Direct		3,073,985	3,073,985	
04019W AB 6	Ares PCS APCS CI B Nt 1			11/10/2021	Direct		1,117,813	1,117,813	
04279* AA 4	Arrowhead Holdco Co Term Ln Nt 1			08/31/2021	Direct		591,716	591,716	
04279* AA 4	Arrowhead Holdco Co Term Ln Nt 2			11/30/2021	Tax Free Exchange		366,435	366,435	
04279* AB 2	Arrowhead Holdco Co Delayed Term Ln Nt 3			12/31/2021	Direct		196,558	197,009	
04279* AC 0	Arrowhead Holdco Co Redhawk DD Term Ln N			09/15/2021	Direct		221,732	226,257	
05462@ AA 6	AxiomSL Group Term Loan Nt 1			07/26/2021	Direct		4,900,659	4,950,160	
05613@ AA 4	TVG-BHG Incremental Term Ln Nt 2			12/30/2021	Direct		1,709,315	1,709,315	
05621@ AA 4	BCC Blueprint LLC Term Ln Nt 1			09/15/2021	Direct		1,350,000	1,384,616	
05948@ AA 0	Bamboo Purchaser Inc Term Ln Nt 1			11/05/2021	Direct		1,255,775	1,255,775	
05948@ AB 8	Bamboo Purchaser Inc Delayed Draw Term L			12/17/2021	Direct		147,734	147,734	
06683@ AC 3	Banyan Software Holdings 2nd Amendment			12/16/2021	Direct		276,923	276,923	
08182C A* 7	Benefytt Technologies Inc Term Ln Nt 1			08/12/2021	Direct		1,085,538	1,107,692	
08579J BG 6	Berry Plastics Corp Term Ln Z Nt 1			03/04/2021	Tax Free Exchange		867,819	874,353	
12721# AC 3	CVP Holdco Inc Delayed Draw TL Nt 1			09/13/2021	Direct		74,491	75,434	
12721# AC 3	CVP Holdco Inc Delayed Draw TL Nt 1			12/31/2021	Tax Free Exchange		788,800	788,800	
12745# AA 9	Spectrum Auto (CC SAG Acq) New Term Ln N			06/29/2021	Direct		3,124,178	3,171,755	
12745# AB 7	Spectrum Auto (CC SAG Acq) Delayed Draw			12/31/2021	Direct		315,177	315,177	
14078@ AA 4	Capstone Logistics Acq 1st Lien Term Ln			05/05/2021	Direct		750,514	754,286	
14078@ AB 2	Capstone Logistics Acq Delayed Draw Term			11/19/2021	Direct		290,472	290,472	
15644G A# 1	Centric Brands Inc 1st Lien Exit Term Ln			10/12/2021	Interest Capitalization		438,611	438,611	
15644G A# 1	Centric Brands Inc 1st Lien Exit Term Ln			07/12/2021	Tax Free Exchange		80,075	91,435	
15644G A* 5	Centric Brands Inc DIP Ln Nt 2			08/03/2021	Tax Free Exchange		90,058	90,058	
16117L BX 6	Charter Communications Inc Term Ln B-2 N			01/06/2021	Bank of America BISD Dealer		3,907,532	3,949,495	
23363# AC 3	DRS Holdings Inc Incremental Term Ln Nt			06/01/2021	Direct		1,536,311	1,575,704	
25403# AU 0	Diligent Corp Term Ln B-3 Nt 1			04/09/2021	Direct		1,179,090	1,191,000	
26887@ AB 7	EP Wealth Advisors LLC Delayed Draw Term			11/19/2021	Direct		791,460	791,460	

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
26888* AA 0	EPS NASS Parent Inc Term Ln Nt 1.....		04/19/2021.....	Direct.....		1,066,418	1,088,182	
28622@ AB 3	Elevation Services Holding LLC Delayed D.....		04/30/2021.....	Direct.....		680,657	680,657	
29279U AB 2	Endure Digital Inc Term Ln Nt 1.....		04/23/2021.....	JP Morgan Securities LLC.....		5,940,150	5,970,000	
29286J AC 6	Engineered Components Sys Initial Term L.....		08/31/2021.....	JP Morgan Securities LLC.....		613,493	626,014	
29668# AC 2	Essential Services Hldg Corp Delayed Dra.....		12/15/2021.....	Direct.....		516,278	522,446	
29668# AC 2	Essential Services Hldg Corp Delayed Dra.....		10/01/2021.....	Tax Free Exchange.....		2,438,331	2,468,227	
29688# AC 2	Essential Services Hldg Corp Delayed Dra.....		12/15/2021.....	Direct.....		5,038,620	5,038,620	
29688# AC 2	Essential Services Hldg Corp Delayed Dra.....		10/01/2021.....	Tax Free Exchange.....		944,480	951,615	
35042# AC 6	Foundation Consumer Brands Term Ln Nt 1.....		02/12/2021.....	Direct.....		1,053,478	1,080,490	
36198@ AC 8	TPC Broadband Holdings Delayed Draw Term.....		12/17/2021.....	Direct.....		218,370	218,370	
36198@ AC 8	TPC Broadband Holdings Delayed Draw Term.....		06/30/2021.....	Tax Free Exchange.....		804,969	813,697	
36457W AD 3	Galway Insurance Hold Inc Term Ln Nt 1.....		09/30/2021.....	Direct.....		5,576,380	5,576,380	
36457W AD 3	Galway Insurance Hold Inc Term Ln Nt 1.....		12/22/2021.....	Tax Free Exchange.....		28,427	28,427	
36457W AD 3	Galway Insurance Hold Inc Term Ln Nt 2.....		12/22/2021.....	Tax Free Exchange.....		386,538	386,538	
36850@ AB 9	Gehl Foods Inc LLC Term Ln Nt 4.....		10/01/2021.....	Interest Capitalization.....		1,797	1,797	
36850@ AB 9	Gehl Foods Inc LLC Term Ln Nt 5.....		10/01/2021.....	Interest Capitalization.....		78,310	78,310	
38362* AA 0	GovCIO Buyer Com Term Ln Nt 1.....		08/18/2021.....	Direct.....		1,731,504	1,731,504	
40178@ AA 8	Guidehouse Inc Term Ln Nt 1.....		10/14/2021.....	Direct.....		4,500,000	4,500,000	
44958Q A* 3	IG Investments Holdings LLC Term Ln Nt 1.....		09/22/2021.....	Direct.....		1,975,204	2,015,514	
48240@ AB 3	K2 Insurance Services LLC Delayed Draw T.....		12/31/2021.....	Direct.....		13,580	13,580	
48773# AB 6	Kellermeyer Building Svcs Delayed Draw T.....		10/29/2021.....	Direct.....		320,416	321,969	
48773# AB 6	Kellermeyer Building Svcs Delayed Draw T.....		05/28/2021.....	Direct.....		26,972	27,245	
48773# AD 2	Kellermeyer Building Svcs Term Ln #4 Nt.....		07/13/2021.....	Direct.....		705,083	719,472	
51206# AA 9	AI Fire Term Ln Nt 1 6.750% 03/22/27.....		03/22/2021.....	Direct.....		859,000	876,531	
51206# AB 7	AI Fire Delayed Draw Term Ln Nt 4.....		10/29/2021.....	Direct.....		312,685	315,558	
552462 B# 9	LytX Delayed Draw Term Ln Nt 2.....		07/27/2021.....	Direct.....		255,477	258,058	
552462 B# 9	LytX Delayed Draw Term Ln Nt 3.....		12/17/2021.....	Direct.....		517,413	517,413	
55392* AA 8	MBS Services 1st Lien Term Ln Nt 1.....		12/31/2021.....	Interest Capitalization.....		20,129	20,129	
55418# AB 2	Mac Lean-Fogg Company Delayed Draw Term.....		01/29/2021.....	Tax Free Exchange.....		163,119	165,153	
57810J AC 2	Amynta Agency Inc Term Ln Nt 1.....		08/31/2021.....	Tax Free Exchange.....		18,468	18,923	11
60937@ AA 8	Monica Hlds Inc aka Wilshire Term Ln Nt.....		01/08/2021.....	Direct.....		1,862,386	1,929,934	
61554@ AA 8	Moon Valley Nursery LLC Term Ln Nt 1.....		10/08/2021.....	Direct.....		1,454,575	1,454,575	
61554@ AB 6	Moon Valley Nursery LLC Delayed Draw Ter.....		10/15/2021.....	Direct.....		55,411	55,411	
65716@ AA 4	North Amer Science Assoc Inc New Term Ln.....		09/13/2021.....	Direct.....		724,127	737,024	
65716@ AA 4	North Amer Science Assoc Inc Term Ln Nt.....		02/26/2021.....	Direct.....		136,906	140,416	
65716@ AA 4	North Amer Science Assoc Inc Term Ln Nt.....		03/15/2021.....	Tax Free Exchange.....		74,411	76,262	
68144# AA 8	Omega Healthcare Holdings LLC Incrementa.....		03/10/2021.....	Direct.....		675,653	691,205	
70344E AD 9	Patriot Growth Insurance Svcs Term Ln Nt.....		10/14/2021.....	Direct.....		993,024	993,024	
71667* AD 7	Petroleum Servce Group LLC New DD Term L.....		12/13/2021.....	Direct.....		18,205	18,205	
71667* AE 5	Petroleum Servce Group LLC New Term Ln N.....		12/03/2021.....	Direct.....		642,513	642,513	
74016* AA 5	Blade Holdings Inc Term Ln Nt 1.....		08/31/2021.....	Direct.....		866,158	890,651	
74354# AA 1	Project Essential Bidco 1st Lien Term Ln.....		04/20/2021.....	Direct.....		1,176,053	1,197,000	
74741@ AA 5	Invo Healthcare (Olympia Acq) PIK Term L.....		12/31/2021.....	Interest Capitalization.....		130	130	
74741@ AA 5	Invo Healthcare (Olympia Acq) PIK Term L.....		12/31/2021.....	Tax Free Exchange.....		12,034	12,261	17
74741@ AA 5	Invo Healthcare (Olympia Acq) Term Ln Nt.....		12/31/2021.....	Interest Capitalization.....		12,086	12,086	
74743* AA 5	Quail Buyer Inc Term Ln Nt 1.....		10/01/2021.....	Direct.....		3,652,069	3,652,069	
75445@ AB 9	Rawlings Sporting Goods Inc Delayed Draw.....		11/03/2021.....	Direct.....		285,039	285,039	

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
75734@ AB 9	Reddy Ice Holdings Inc Term Ln Nt 1.....		10/06/2021.....	Tax Free Exchange.....		3,473	3,545	4
75734@ AC 7	Reddy Ice Holdings Inc Delayed Draw Term.....		10/06/2021.....	Tax Free Exchange.....		38,649	39,173	565
75734@ AC 7	Reddy Ice Holdings Inc Delayed Draw Term.....		04/06/2021.....	Tax Free Exchange.....		228	232	
76028@ AA 4	Repairify Inc Term Ln Nt 1.....		06/14/2021.....	Direct.....		1,170,120	1,194,000	
76252@ AB 9	Rialto Management Group LLC Term Ln Nt 1.....		04/30/2021.....	Direct.....		1,501,246	1,524,108	
76252@ AC 7	Rialto Management Group LLC Term Ln 2021.....		12/22/2021.....	Direct.....		3,111,001	3,111,001	
78642# AB 2	Safe Home Security Inc Delayed Draw Term.....		11/18/2021.....	Direct.....		31,615	31,615	
816307 A@ 1	Selectquote Inc Initial Term Ln Nt 4.....		12/22/2021.....	Tax Free Exchange.....		3,871,925	3,920,000	17,260
816307 A@ 1	Selectquote Inc Initial Term Ln Nt 1.....		03/31/2021.....	Tax Free Exchange.....		5,766,958	5,855,040	4,722
82449# AA 1	Shields Health Solutions LLC Term Ln Nt.....		03/30/2021.....	Direct.....		1,800,585	1,837,331	
84967# AB 7	Spring Insurance Solutions LLC Delayed D.....		08/13/2021.....	Direct.....		32,670	33,000	
85789# AA 2	Stealth Holding LLC Term Ln Nt 1.....		03/01/2021.....	Direct.....		567,058	578,631	
85789# AB 0	Stealth Holding LLC Delayed Draw Term Ln.....		12/27/2021.....	Direct.....		147,059	147,565	
85789# AB 0	Stealth Holding LLC Delayed Draw Term Ln.....		07/19/2021.....	Direct.....		18,231	18,415	
86803@ AA 4	Sunshine Sub LLC Term Ln Nt 1.....		04/28/2021.....	Interest Capitalization.....		4	4	
87300* AE 4	THG Acquisition LLC 1st Lien DD Term Ln.....		12/31/2021.....	Direct.....		75,750	75,750	
87300* AE 4	THG Acquisition LLC 1st Lien DD Term Ln.....		12/31/2021.....	Tax Free Exchange.....		647,618	650,882	
87326# AA 8	Wealth Enhance Group LLC Delayed Draw Te.....		11/29/2021.....	Direct.....		674,791	674,791	
87326# AA 8	Wealth Enhance Group LLC Delayed Draw Te.....		09/01/2021.....	Tax Free Exchange.....		274,384	275,375	
87326# AC 4	Wealth Enhance Group LLC 5th Amendment D.....		10/21/2021.....	Direct.....		76,956	76,956	
87326# AC 4	Wealth Enhance Group LLC 5th Amendment D.....		12/01/2021.....	Tax Free Exchange.....		209,279	210,199	
90212T AD 3	2U Inc Term Ln Nt 1 6.500% 12/28/24.....		07/27/2021.....	Direct.....		1,173,105	1,194,000	
90212T AD 3	2U Inc Term Ln Nt 1 6.500% 12/28/24.....		12/29/2021.....	Tax Free Exchange.....		341,748	341,748	
90385@ AA 2	Ultimus Group Midco LLC New 1st Lien Ter.....		12/15/2021.....	Direct.....		737,507	737,507	
928432 A* 4	Visual Edge Technology Inc Term Ln Nt 2.....		11/26/2021.....	Interest Capitalization.....		54,057	54,057	
928432 A@ 2	Visual Edge Technology Inc Delayed Draw.....		11/26/2021.....	Interest Capitalization.....		49,261	49,261	
92974* AB 5	Discovery Life Sciences LLC Delayed Draw.....		05/11/2021.....	Direct.....		209,483	211,599	
92974* AC 3	Discovery Life Sciences LLC New Term Ln.....		11/23/2021.....	Direct.....		174,186	174,186	
92975@ AB 2	Wealth Enhance Group LLC Delayed Draw Te.....		09/01/2021.....	Tax Free Exchange.....		425,140	427,538	
93279# AB 1	Walnut Parent Inc Incremental Term Ln Nt.....		11/22/2021.....	Direct.....		1,467,910	1,467,910	
93711* AA 3	Wash Encore Holdings LLC Term Ln Nt 1.....		07/30/2021.....	Direct.....		827,555	844,444	
93711* AB 1	Wash Encore Holdings LLC Delayed Draw Te.....		12/06/2021.....	Direct.....		307,070	307,070	
96145@ AA 0	Westrock Coffee Holdings LLC Term Ln Nt.....		12/31/2021.....	Interest Capitalization.....		54,953	54,953	
96811* AB 3	Wildcat Buyer Co Inc Delayed Draw Term L.....		11/18/2021.....	Direct.....		85,804	85,804	
96811* AD 9	Wildcat Buyer Co Inc Incremental Term Ln.....		11/18/2021.....	Direct.....		305,936	305,936	
97383* AA 1	Winebow Holdings Inc Term Ln Nt 1.....		04/19/2021.....	Direct.....		1,176,090	1,194,000	
98415D B# 0	Xifin Term Ln Nt 1 6.750% 02/06/26.....		12/08/2021.....	Direct.....		1,377,508	1,377,508	
C9196* AA 0	Trimaster Manufacturing Inc Term Ln Nt 1.....		08/31/2021.....	Direct.....		225,954	232,344	
C9300# AA 9	UCIT Online Security Inc CAD Term Ln Nt.....		03/01/2021.....	Direct.....		378,039	385,754	
C9300# AA 9	UCIT Online Security Inc CAD Term Ln Nt.....		03/26/2021.....	Tax Free Exchange.....		318,564	325,042	770
L7574* AA 6	Surgical Specialists LLC Delayed Draw Te.....		01/28/2021.....	Direct.....		1,101,754	1,130,004	
L7574* AB 4	Surgical Specialists LLC Term Ln Nt 1.....		01/28/2021.....	Direct.....		454,331	465,981	
000000 00 0	Air Canada Term Ln Nt 1.....	A.....	08/27/2021.....	JP Morgan Securities LLC.....		2,499,365	2,500,000	
02034# AA 0	MISYS (Almonde Inc) Term Ln Nt 1.....	D.....	02/02/2021.....	Morgan Stanley & Co LLC.....		662,706	662,706	
000000 00 0	Desarrolladora Energetica SA Term Loan.....	D.....	04/15/2021.....	Taxable Exchange.....		872,474	1,109,698	6,658
8299999.	Total - Bonds - Unaffiliated Bank Loans.....					185,995,228	187,911,960	40,990

E13.22

SCHEDULE D - PART 3

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

1			2			3	4	5			6	7	8	9
CUSIP Identification			Description			Foreign	Date Acquired	Name of Vendor			Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
8399997. Total - Bonds - Part 3.....												7,741,936,531	7,521,974,150	29,875,905
8399998. Total - Bonds - Summary Item from Part 5.....												281,228,852	272,219,811	2,243,141
8399999. Total - Bonds.....												8,023,165,383	7,794,193,961	32,119,046
Preferred Stocks - Industrial and Miscellaneous Perpetual Preferred														
23281#	12	4	Cyprium Parallel Invs V LP Pfrd Units.....		12/07/2021.....	Direct.....				13,437,190	1,343,719			
000000	00	0	BNP Paribas Sub Nt Perp.....	D.....	03/31/2021.....	Taxable Exchange.....				5,000,000,000	4,310,500			
000000	00	0	Al Ahli Bank Jr Sub Nt Fix to Float.....	D.....	07/06/2021.....	Direct.....				875,000,000	870,836			11,025
000000	00	0	Woori Bank Jr Sub Nt 4.250% Perpet.....	D.....	07/13/2021.....	Direct.....				700,000,000	732,825			8,677
000000	00	0	Gazprom Sub Nt Fix to Float.....	D.....	01/19/2021.....	Direct.....				300,000,000	313,050			3,257
000000	00	0	Gazprom PJSC Sub Nt Fix to Float.....	D.....	07/07/2021.....	Direct.....				200,000,000	209,200			4,164
000000	00	0	Bangkok Bank PCL Jr Sub Nt.....	D.....	07/13/2021.....	Direct.....				1,290,000,000	1,362,735			19,775
000000	00	0	Cemex SAB DE CV Nt Fix to Float.....	D.....	10/19/2021.....	Direct.....				1,925,000,000	1,985,350			11,414
000000	00	0	Banco General SA Jr Sub Nt Fix to Float.....	D.....	07/06/2021.....	Direct.....				300,000,000	313,875			2,669
000000	00	0	Kasikornbank Pcl HK Jr Sub Nt Fix to Flo.....	D.....	07/13/2021.....	Direct.....				1,255,000,000	1,331,662			23,233
000000	00	0	MAF Global Securities Jr Sub Nt.....	D.....	07/13/2021.....	Direct.....				700,000,000	718,195			14,529
000000	00	0	Network i2i Ltd Sub Nt Fix to Float.....	D.....	07/06/2021.....	Direct.....				200,000,000	214,200			2,605
000000	00	0	Bank of East Asia Ltd Jr Sub Nt Fix to F.....	D.....	07/08/2021.....	Direct.....				550,000,000	587,530			10,551
000000	00	0	Commercial Bank of Dubai Jr Sub Nt.....	D.....	07/06/2021.....	Direct.....				725,000,000	763,213			11,404
000000	00	0	DP World Salaam Jr Nt Fix to Float.....	D.....	08/26/2021.....	Direct.....				1,500,000,000	1,636,425			14,337
000000	00	0	Banco do Brasil (Cayman) Jr Sub Nt Fix t.....	D.....	12/02/2021.....	Direct.....				1,170,000,000	1,134,900			10,359
000000	00	0	Absa Group Ltd Jr Sub Nt Fix to Float.....	D.....	08/17/2021.....	Direct.....				1,650,000,000	1,694,847			14,459
000000	00	0	Itau UniBanco Hldg SA/KY Jr Sub Nt.....	D.....	07/06/2021.....	Direct.....				390,000,000	403,125			7,778
000000	00	0	Rizal Commercial Banking Jr Nt Fix to Fl.....	D.....	08/23/2021.....	Direct.....				750,000,000	801,506			24,020
000000	00	0	Itau UniBanco Hldg SA/KY Jr Sub Nt.....	D.....	11/03/2021.....	Direct.....				1,620,000,000	1,624,050			13,455
000000	00	0	Digicel Group 0.5 Ltd Sub Nt.....	D.....	12/29/2021.....	Direct.....				1,425,000,000	1,197,018			
000000	00	0	Digicel Group 0.5 Ltd Sub Nt.....	D.....	10/01/2021.....	Interest Capitalization.....				26,230,000	26,230			
000000	00	0	Banco Mercantil De Norte Jr Sub Nt.....	D.....	07/13/2021.....	Direct.....				760,000,000	865,120			966
059597	AF	1	Banco General SA Jr Sub Nt Fix to Float.....	D.....	05/05/2021.....	Direct.....				580,000,000	581,520			
12504P	AK	6	Credit Bank of Moscow Jr Nt Fix to Float.....	D.....	09/27/2021.....	Direct.....				1,370,000,000	1,370,000			
25381Y	AC	5	Digicel Group 0.5 Ltd Sub Nt.....	D.....	10/01/2021.....	Interest Capitalization.....				12,503,610	12,504			
64132N	AA	4	Network i2i Ltd Sub Nt.....	D.....	01/20/2021.....	Direct.....				200,000,000	211,500			3,139
8499999. Total - Preferred Stocks - Industrial and Miscellaneous Perpetual Preferred.....												26,615,635	XXX	211,816
8999997. Total - Preferred Stocks - Part 3.....												26,615,635	XXX	211,816
8999998. Total - Preferred Stocks - Summary Item from Part 5.....												4,510,925	XXX	21,672
8999999. Total - Preferred Stocks.....												31,126,560	XXX	233,488
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded														
26922B	74	1	Nationwide Risk Managed Small Cap ETF.....		12/17/2021.....	Virtu Americas LLC.....				590,000,000	14,767,700	XXX		
26922B	75	8	Nationwide Risk Managed Large Cap ETF.....		12/17/2021.....	Virtu Americas LLC.....				600,000,000	15,000,000	XXX		
26922B	76	6	Nationwide Risk Managed S&P Large Cap ET.....		12/17/2021.....	Virtu Americas LLC.....				600,000,000	14,982,000	XXX		
9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded.....												44,749,700	XXX	0
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other														
15644G	10	4	Centric Brands Inc Class A Com.....		06/23/2021.....	Direct.....				393,000	393	XXX		
31340#	00	1	Federal Home Loan Bank Com Cl B.....		12/29/2021.....	Direct.....				557,547,000	55,754,700	XXX		
9199999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other.....												55,755,093	XXX	0
Common Stocks - Parent, Subsidiaries and Affiliates Other														
47422#	10	7	Jefferson Natl Financial Corp Com.....		08/31/2021.....	Capital Contribution.....					250,000	XXX		

E13.23

SCHEDULE D - PART 3

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

1	2		3	4	5	6	7	8	9
CUSIP Identification	Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
63866# 10 7	Nationwide Life & Annuity Ins Com.....			10/28/2021.....	Capital Contribution.....		400,000,000	XXX	
9399999. Total - Common Stocks - Parent, Subsidiaries and Affiliates Other.....							400,250,000	XXX	0
Common Stocks - Mutual Funds									
63867R 61 3	Nationwide Fd-R (Seed).....			12/21/2021.....	Direct.....	37.260	1,072	XXX	
63868B 86 4	Nationwide Bailrd Cog Val Fd Inst (Seed).....			12/21/2021.....	Direct.....	21.420	340	XXX	
63868D 67 0	Nationwide Loomis GQG US Quality Equity.....			12/21/2021.....	Direct.....	504.340	5,050	XXX	
63868D 68 8	Nationwide Loomis GQG US Quality Equity.....			12/21/2021.....	Direct.....	504.160	5,049	XXX	
63868D 69 6	Nationwide Loomis GQG US Quality Equity.....			12/21/2021.....	Direct.....	1,007,714.250	10,091,974	XXX	
63868D 71 2	Nationwide Loomis GQG US Quality Equity.....			12/21/2021.....	Direct.....	503.080	5,036	XXX	
63868D 72 0	Nationwide Loomis Destination 2065-INST.....			12/23/2021.....	Direct.....	29.860	382	XXX	
63868D 73 8	Nationwide Loomis Destination 2065-R6.....			12/23/2021.....	Direct.....	4,457.410	57,184	XXX	
63868D 76 1	Nationwide Loomis Mellon Disc Value Fund.....			12/21/2021.....	Direct.....	35.840	1,256	XXX	
63868D 77 9	Nationwide Loomis Mellon Disc Value Fund.....			12/21/2021.....	Direct.....	35.820	1,255	XXX	
63868D 78 7	Nationwide Loomis Mellon Disc Value Fund.....			12/21/2021.....	Direct.....	35.920	1,259	XXX	
63868D 82 9	Nationwide Loomis International Growth E.....			12/21/2021.....	Direct.....	19.870	525	XXX	
63868J 29 7	Nationwide Var Ins Tr Mellon Core Bond F.....			12/13/2021.....	Direct.....	427.390	5,088	XXX	
63868J 30 5	Nationwide Var Ins Tr Total Return Tacti.....			12/13/2021.....	Direct.....	15.110	154	XXX	
63868J 70 1	Nationwide Var Ins Tr IShares Global Eq.....			12/23/2021.....	Direct.....	10.710	164	XXX	
63868J 83 4	Nationwide Var Ins Tr Mozaic Multi-Asset.....			12/21/2021.....	Direct.....	30.860	312	XXX	
63868J 84 2	Nationwide Var Ins Tr Mozaic Multi-Asset.....			12/21/2021.....	Direct.....	69.570	700	XXX	
63868J 85 9	Nationwide Var Ins Tr Disciplined Equity.....			12/21/2021.....	Direct.....	17.370	285	XXX	
63868J 86 7	Nationwide Var Ins Tr Disciplined Equity.....			12/21/2021.....	Direct.....	37.110	607	XXX	
63868J 88 3	Nationwide Var Ins Tr I Shares Fixed Inc.....			12/23/2021.....	Direct.....	9.960	108	XXX	
9499999. Total - Common Stocks - Mutual Funds.....							10,177,800	XXX	0
9799997. Total - Common Stocks - Part 3.....							510,932,593	XXX	0
9799998. Total - Common Stocks - Summary Item from Part 5.....							5,083	XXX	
9799999. Total - Common Stocks.....							510,937,676	XXX	0
9899999. Total - Preferred and Common Stocks.....							542,064,236	XXX	233,488
9999999. Total - Bonds, Preferred and Common Stocks.....							8,565,229,619	XXX	32,352,534

E13.24

SCHEDULE D - PART 4

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

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
												11	12	13	14	15						
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
Bonds - U.S. Government																						
38377J	3M	3	GNMA Ser 2010-113 Cl PE.....	..	12/01/2021.	Paydown.....		3,108,352	3,108,352	3,192,374	3,130,711	.....	.....(22,360)	.....	.....(22,360)	.....	.....3,108,352	.....	.....	.....0	61,301	09/20/2040.
455780	AG	1	Indonesia (Republic of) AID Sr Nt.....	..	06/01/2021.	Redemption 100.0000.....		100,000	100,000	109,000	100,557	.....	.....(557)	.....	.....(557)	.....	.....100,000	.....	.....	.....0	4,450	06/01/2021.
742651	DJ	8	Private Export Funding Corp Nt.....	..	12/15/2021.	Maturity.....		5,000,000	5,000,000	4,965,950	4,996,632	.....	.....3,368	.....	.....3,368	.....	.....5,000,000	.....	.....	.....0	215,000	12/15/2021.
911760	GT	7	Vendee Mtg Tr RMBS REMIC Ser 1995-3 1Z.....	..	12/01/2021.	Paydown.....		256,336	256,336	265,698	258,581	.....	.....(2,245)	.....	.....(2,245)	.....	.....256,336	.....	.....	.....0	9,485	09/15/2025.
911760	LQ	7	Vendee Mtg Tr RMBS REMIC Ser 1998-2 Cl 1.....	..	12/01/2021.	Paydown.....		164,922	164,922	169,669	166,646	.....	.....(1,724)	.....	.....(1,724)	.....	.....164,922	.....	.....	.....0	5,620	06/15/2028.
0599999.	Total - Bonds - U.S. Government.....							8,629,610	8,629,610	8,702,691	8,653,127	0	(23,518)	0	(23,518)	0	8,629,610	0	0	0	295,856	XXX
Bonds - All Other Government																						
448814	DM	2	Hydro-Quebec Deb Ser HS (FSA-TAGSS).....	..	02/01/2021.	Maturity.....		8,000,000	8,000,000	7,933,840	7,999,466	.....	.....534	.....	.....534	.....	.....8,000,000	.....	.....	.....0	376,000	02/01/2021.
000000	00	0	Argentina (Republic of) Nt.....	D	07/19/2021.	Direct.....		47,341	133,265	58,937	60,214	.....	.....1,986	.....	.....1,986	.....	.....62,200	.....	.....(14,859)	(14,859)	52	01/09/2038.
040114	HX	1	Argentina (Republic of) Sr Nt.....	D	08/23/2021.	Direct.....		14,912	37,848	18,972	19,577	.....	.....1,360	.....	.....1,360	.....	.....20,937	.....	.....(6,024)	(6,024)	369	07/09/2029.
1099999.	Total - Bonds - All Other Government.....							8,062,253	8,171,113	8,011,749	8,079,257	0	3,880	0	3,880	0	8,083,137	0	(20,883)	(20,883)	376,421	XXX
Bonds - U.S. States, Territories and Possessions																						
13063B	FS	6	California St GO Bld Amer Bd Sch Improve.....	..	03/01/2021.	Call 100.0000.....		2,500,000	2,500,000	2,544,075	2,505,875	.....	.....(790)	.....	.....(790)	.....	.....2,505,085	.....	.....(5,085)	(5,085)	83,125	03/01/2022.
452152	UP	4	Illinois St GO Txb1 5.650% 12/01/38.....	..	12/14/2021.	Redemption 100.0000.....		1,944,446	1,944,446	1,994,088	1,986,312	.....	.....(41,866)	.....	.....(41,866)	.....	.....1,944,446	.....	.....	.....0	109,861	12/01/2038.
57582R	YN	0	Massachusetts St GO Ref Ser D.....	..	09/01/2021.	Call 100.0000.....		129,934	129,934	129,934	129,934	.....	.....	.....	.....0	.....	.....129,934	.....	.....	.....0	3,460	09/01/2039.
1799999.	Total - Bonds - U.S. States, Territories & Possessions.....							4,574,380	4,574,380	4,668,097	4,622,121	0	(42,656)	0	(42,656)	0	4,579,465	0	(5,085)	(5,085)	196,446	XXX
Bonds - U.S. Political Subdivisions of States																						
217039	DC	7	Coos County Oregon GO Txb1 Ser B.....	..	06/01/2021.	Call 100.0000.....		590,000	590,000	590,000	590,000	.....	.....	.....	.....0	.....	.....590,000	.....	.....	.....0	14,396	06/01/2023.
251129	5D	0	Detroit Mich City Sch GO Bld Amer Bd Det.....	..	05/01/2021.	Call 100.0000.....		290,000	290,000	290,000	290,000	.....	.....	.....	.....0	.....	.....290,000	.....	.....	.....0	11,233	05/01/2039.
442403	FU	0	Houston TX ISD GO Bld Amer Bd Indpt Sch.....	..	02/15/2021.	Maturity.....		6,000,000	6,000,000	6,000,000	6,000,000	.....	.....	.....	.....0	.....	.....6,000,000	.....	.....	.....0	156,330	02/15/2021.
736688	FN	7	Portland OR Comm College GO Dist.....	..	06/01/2021.	Call 100.0000.....		640,000	640,000	640,000	640,000	.....	.....	.....	.....0	.....	.....640,000	.....	.....	.....0	15,392	06/01/2027.
2499999.	Total - Bonds - U.S. Political Subdivisions of States.....							7,520,000	7,520,000	7,520,000	7,520,000	0	0	0	0	0	7,520,000	0	0	0	197,351	XXX
Bonds - U.S. Special Revenue and Special Assessment																						
02765U	EQ	3	American Mun Pwr Ohio Inc Rev Bld Amer B.....	..	02/15/2021.	Call 100.0000.....		25,000	25,000	29,343	28,941	.....	.....(7)	.....	.....(7)	.....	.....28,934	.....	.....(3,934)	(3,934)	784	02/15/2050.
3128MJ	2Z	2	FHLMC Giant Pool #G08791.....	..	12/01/2021.	Paydown.....		12,605,724	12,605,724	12,777,083	12,774,561	.....	.....(168,837)	.....	.....(168,837)	.....	.....12,605,724	.....	.....	.....0	163,903	12/15/2047.
3128MJ	3M	0	FHLMC Gold Pool #G08803.....	..	12/01/2021.	Paydown.....		11,756,536	11,756,536	11,788,223	11,787,692	.....	.....(31,156)	.....	.....(31,156)	.....	.....11,756,536	.....	.....	.....0	151,367	03/15/2048.
3128MJ	4X	5	FHLMC Pool #G08837 4.500% 09/15/48.....	..	12/01/2021.	Paydown.....		16,883,116	16,883,116	17,459,517	17,457,741	.....	.....(574,625)	.....	.....(574,625)	.....	.....16,883,116	.....	.....	.....0	369,162	09/15/2048.
3128MJ	Q3	7	FHLMC Giant Pool #G08473.....	..	12/01/2021.	Paydown.....		742,462	742,462	761,894	759,827	.....	.....(17,364)	.....	.....(17,364)	.....	.....742,462	.....	.....	.....0	11,629	01/15/2042.
3128MJ	T8	3	FHLMC Pool #G08574 4.500% 02/15/44.....	..	12/01/2021.	Paydown.....		1,443,686	1,443,686	1,540,458	1,534,768	.....	.....(91,082)	.....	.....(91,082)	.....	.....1,443,686	.....	.....	.....0	34,013	02/15/2044.
312905	YJ	5	FHLMC REMIC Ser 1077-E.....	..	04/01/2021.	Paydown.....		1,229	1,229	1,245	1,225	.....	.....4	.....	.....4	.....	.....1,229	.....	.....	.....0	23	05/15/2021.
312906	LL	2	FHLMC REMIC Ser 1110-Z.....	..	07/01/2021.	Paydown.....		5,696	5,696	5,922	5,693	.....	.....3	.....	.....3	.....	.....5,696	.....	.....	.....0	123	07/15/2021.
312913	ZE	9	FHLMC REMIC Ser 1437-HD.....	..	12/01/2021.	Paydown.....		13,450	13,450	13,797	13,495	.....	.....(45)	.....	.....(45)	.....	.....13,450	.....	.....	.....0	454	12/15/2022.
312915	UF	6	FHLMC REMIC Ser 1504 Z.....	..	12/01/2021.	Paydown.....		12,841	12,841	13,209	12,902	.....	.....(60)	.....	.....(60)	.....	.....12,841	.....	.....	.....0	459	05/15/2023.
3132DV	3Z	6	FHLMC Pool #SD8016 3.000% 10/25/49.....	..	03/19/2021.	Citigroup.....		19,958,268	19,201,460	19,468,481	19,468,799	.....	.....3,861	.....	.....3,861	.....	.....19,472,659	.....	.....485,609	485,609	177,614	10/25/2049.
3132DV	3Z	6	FHLMC Pool #SD8016 3.000% 10/25/49.....	..	03/01/2021.	Paydown.....		5,263,966	5,263,966	5,337,168	5,337,255	.....	.....(73,289)	.....	.....(73,289)	.....	.....5,263,966	.....	.....	.....0	25,625	10/25/2049.
3132DV	7C	3	FHLMC Pool #SD8091 2.500% 09/25/50.....	..	04/08/2021.	Various.....		205,837,817	200,734,210	211,069,178	210,973,989	.....	.....25,446	.....	.....25,446	.....	.....210,999,435	.....	.....(5,161,617)	(5,161,617)	1,608,664	09/25/2050.
3132DV	7C	3	FHLMC Pool #SD8091 2.500% 09/25/50.....	..	04/01/2021.	Paydown.....		18,803,649	18,803,649	19,770,498	19,761,711	.....	.....(958,062)	.....	.....(958,062)	.....	.....18,803,649	.....	.....	.....0	97,873	09/25/2050.
3132LA	5A	6	FGLMC Pool #V85341 4.500% 04/15/49.....	..	03/19/2021.	Citigroup.....		18,614,699	17,131,118	17,973,955	17,962,270	.....	.....10,246	.....	.....10,246	.....	.....17,972,516	.....	.....642,183	642,183	237,694	04/15/2049.
3132LA	5A	6	FGLMC Pool #V85341 4.500% 04/15/49.....	..	03/01/2021.	Paydown.....		3,488,171	3,488,171	3,659,786	3,657,406	.....	.....(169,236)	.....	.....(169,236)	.....	.....3,488,171	.....	.....	.....0	24,945	04/15/2049.
31339D	SE	9	FHLMC REMIC Ser 2416 PV.....	..	12/01/2021.	Paydown.....		47,911	47,911	48,375	48,029	.....	.....(119)	.....	.....(119)	.....	.....47,911	.....	.....	.....0	1,413	02/15/2032.
31339G	JU	6	FHLMC REMIC Ser 2367 ZK.....	..	12/01/2021.	Paydown.....		46,317	46,317	46,201	46,204	.....	.....113	.....	.....113	.....	.....46,317	.....	.....	.....0	1,469	10/15/2031.

SCHEDULE D - PART 4

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

E14.1

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification		Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
3133A8 MD 6	FHLMC Pool #QB2156	2.500% 08/25/50.....		03/19/2021.	Morgan Stanley & Co LLC.....		91,229,707	89,154,088	93,778,956	93,750,055			11,676	11,676		93,761,730		(2,532,024)	(2,532,024)	687,229	08/25/2050.
3133A8 MD 6	FHLMC Pool #QB2156	2.500% 08/25/50.....		03/01/2021.	Paydown.....		7,005,186	7,005,186	7,368,580	7,366,309			(361,123)	(361,123)		7,005,186				34,106	08/25/2050.
3133KG QA 9	FHLMC Pool #RA1349	3.000% 09/25/49.....		03/19/2021.	Citigroup.....		30,318,866	29,147,282	29,803,095	29,787,711			2,788	2,788		29,790,499		528,366	528,366	269,612	09/25/2049.
3133KG QA 9	FHLMC Pool #RA1349	3.000% 09/25/49.....		03/01/2021.	Paydown.....		5,212,645	5,212,645	5,329,930	5,327,178			(114,533)	(114,533)		5,212,645				25,133	09/25/2049.
3133KG U2 2	FHLMC Pool #RA1501	3.000% 10/25/49.....		12/01/2021.	Paydown.....		21,202,503	21,202,503	21,501,491	21,496,184			(293,681)	(293,681)		21,202,503				279,670	10/25/2049.
3133T2 YE 4	FHLMC REMIC Ser 1643-E.....			12/01/2021.	Paydown.....		11,204	11,204	11,437	11,235			(31)	(31)		11,204				343	05/15/2023.
3133T3 KF 4	FHLMC REMIC Ser 1628-KZ.....			12/01/2021.	Paydown.....		98,940	98,940	103,945	99,817			(877)	(877)		98,940				3,292	12/15/2023.
3133T6 M4 0	FHLMC REMIC Ser 1837-Z.....			12/01/2021.	Paydown.....		63,298	63,298	65,256	63,858			(560)	(560)		63,298				2,155	04/15/2026.
3133TC 6P 8	FHLMC Structured Ser 2008 M.....			12/01/2021.	Paydown.....		17,602	17,602	18,268	17,871			(268)	(268)		17,602				642	11/20/2027.
3133TC AU 2	FHLMC Structured Ser FSPC T-9 A6.....			12/01/2021.	Paydown.....		248	248	238	243			4	4		248				10	03/25/2029.
3133TE LG 7	FHLMC REMIC Ser 2064 M.....			12/01/2021.	Paydown.....		1,674	1,674	1,717	1,695			(21)	(21)		1,674				55	06/15/2028.
31358H GT 6	FNMA REMIC Ser 1991-73A.....			07/01/2021.	Paydown.....		1,071	1,071	1,029	1,064			7	7		1,071				22	07/25/2021.
31358H HA 0	FNMA REMIC Ser 1991-98J.....			08/01/2021.	Paydown.....		2,893	2,893	2,982	2,885			8	8		2,893				79	08/25/2021.
31358J HU 8	FNMA REMIC Ser 1991-113 ZE.....			09/01/2021.	Paydown.....		783	783	806	782			2	2		783				17	09/25/2021.
31358M Q4 9	FNMA REMIC Ser G1992-42 Z.....			12/01/2021.	Paydown.....		7,850	7,850	7,796	7,809			40	40		7,850				187	07/25/2022.
31358N 5B 4	FNMA REMIC Ser 1992-124 PZ.....			12/01/2021.	Paydown.....		79,698	79,698	81,997	79,756			(58)	(58)		79,698				2,879	07/25/2022.
31359B DN 4	FNMA REMIC Ser 1993-115G.....			12/01/2021.	Paydown.....		41,647	41,647	37,945	40,992			655	655		41,647				1,144	07/25/2023.
31359B ZK 6	FNMA REMIC Ser 1993-119GA.....			12/01/2021.	Paydown.....		9,374	9,374	9,251	9,322			52	52		9,374				304	07/25/2023.
31359E LJ 8	FNMA REMIC Ser 1993-204ZA.....			12/01/2021.	Paydown.....		126,475	126,475	115,253	123,579			2,896	2,896		126,475				3,872	10/25/2023.
31359G DE 3	FNMA REMIC Ser 1993-225 CI UB.....			12/01/2021.	Paydown.....		30,633	30,633	31,126	30,707			(74)	(74)		30,633				1,043	12/25/2023.
31359G P3 4	FNMA REMIC Ser 1994-37L.....			12/01/2021.	Paydown.....		43,061	43,061	43,726	43,018			43	43		43,061				1,446	03/25/2024.
31359K ZR 1	FNMA REMIC Ser 1996-45 CI K.....			09/01/2021.	Paydown.....		3,923	3,923	4,001	3,915			8	8		3,923				76	09/25/2021.
31359Q UN 2	FNMA REMIC Ser 1997-56 Z.....			12/01/2021.	Paydown.....		22,184	22,184	22,573	22,332			(148)	(148)		22,184				847	09/18/2027.
31359T 6P 8	FNMA REMIC Ser 1998-37 CI VZ.....			12/01/2021.	Paydown.....		112,426	112,426	115,762	112,902			(476)	(476)		112,426				3,531	06/17/2028.
31359U TL 9	FNMA REMIC Ser 1998-54C.....			12/01/2021.	Paydown.....		3,449	3,449	3,462	3,450			(1)	(1)		3,449				112	09/18/2028.
31359V BH 5	FNMA REMIC Ser 1998-73 CI MZ.....			12/01/2021.	Paydown.....		8,272	8,272	8,485	8,381			(109)	(109)		8,272				285	10/17/2038.
3137A7 2J 8	FHLMC REMIC Ser 3803 CI CP.....			12/01/2021.	Paydown.....		7,421,822	7,421,822	7,085,521	7,356,031			65,791	65,791		7,421,822				143,242	01/15/2040.
3137A8 3L 0	FHLMC REMIC Ser 3820 CI DB.....			07/01/2021.	Paydown.....		10,707,974	10,707,974	10,242,846	10,654,529			53,446	53,446		10,707,974				136,610	11/15/2038.
3137B3 NA 2	FHLMC REMIC Ser K030 CI A2.....			04/08/2021.	Barclays Capital Inc.....		3,656,719	3,480,000	3,710,164	3,665,233			(27,142)	(27,142)		3,638,091		18,627	18,627	41,156	04/25/2023.
31381H TQ 9	FNMA DUS Pool #461459	5.450% 11/25/23.....		12/01/2021.	Paydown.....		909,108	909,108	935,671	911,065			(1,956)	(1,956)		909,108				24,866	11/25/2023.
31381H TR 7	FNMA DUS Pool #461460	5.350% 09/25/23.....		12/01/2021.	Paydown.....		220,824	220,824	226,896	221,196			(372)	(372)		220,824				6,539	09/25/2023.
31381L NY 9	FNMA Pool #464007	6.650% 01/25/28.....		12/01/2021.	Paydown.....		31,686	31,686	37,651	34,628			(2,943)	(2,943)		31,686				1,154	01/25/2028.
31381L TV 9	FNMA Pool #464164	5.920% 01/25/35.....		06/01/2021.	Paydown.....		963,328	963,328	1,076,368	1,041,508			(78,180)	(78,180)		963,328				210,650	01/25/2035.
31381N V3 4	FNMA Pool #466034	6.210% 12/25/29.....		12/01/2021.	Paydown.....		102,128	102,128	116,490	110,182			(8,054)	(8,054)		102,128				3,472	12/25/2029.
31381P KS 6	FNMA Pool #466605	6.340% 01/25/29.....		12/01/2021.	Paydown.....		56,746	56,746	65,843	61,574			(4,829)	(4,829)		56,746				1,970	01/25/2029.
31381T KS 8	FNMA Pool #470205	6.740% 07/25/29.....		12/01/2021.	Paydown.....		64,793	64,793	77,943	72,028			(7,235)	(7,235)		64,793				2,412	07/25/2029.
31384V QL 9	FNMA Pool #535159	7.000% 02/25/30.....		12/01/2021.	Paydown.....		18,108	18,108	17,527	17,642			466	466		18,108				711	02/25/2030.
3138A9 CV 4	FNMA Pool #AH7283	4.000% 03/25/41.....		12/01/2021.	Paydown.....		541,037	541,037	546,342	545,692			(4,654)	(4,654)		541,037				9,479	03/25/2041.
3138AB YQ 6	FNMA Pool #AH9718	4.000% 04/25/41.....		12/01/2021.	Paydown.....		632,538	632,538	638,740	637,894			(5,356)	(5,356)		632,538				11,278	04/25/2041.
3138AC AR 8	FNMA Pool #AH9915	3.500% 04/25/41.....		12/01/2021.	Paydown.....		437,835	437,835	442,966	442,170			(4,335)	(4,335)		437,835				8,144	04/25/2041.
3138AP JX 7	FNMA Pool #AI9277	4.000% 08/25/41.....		12/01/2021.	Paydown.....		284,804	284,804	287,596	287,296			(2,492)	(2,492)		284,804				5,830	08/25/2041.
3138EG N4 2	FNMA Pool #AL0410	4.405% 06/25/21.....		05/01/2021.	Paydown.....		6,865,016	6,865,016	7,345,567	6,884,681			(19,665)	(19,665)		6,865,016				76,640	06/25/2021.

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						
											Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year 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 Contractual Maturity Date
3138EK TC 9	FNMA Pool #AL3246	3.500% 10/25/42.....		12/01/2021.	Paydown.....		5,540,720	5,540,720	5,580,631	5,575,692			(34,972)	(34,972)		5,540,720			0	88,185	10/25/2042.
3138EL GL 1	FNMA Pool #AL3802	3.000% 02/25/28.....		12/01/2021.	Paydown.....		324,845	324,845	332,662	329,701			(4,856)	(4,856)		324,845			0	5,049	02/25/2028.
3138L2 PT 8	FNMA Pool #AM2233	7.250% 01/25/31.....		12/01/2021.	Paydown.....		18,998	18,998	24,101	22,110			(3,112)	(3,112)		18,998			0	760	01/25/2031.
3138L2 TX 5	FNMA Pool #AM2365	7.190% 02/25/31.....		12/01/2021.	Paydown.....		32,676	32,676	41,550	38,104			(5,428)	(5,428)		32,676			0	1,296	02/25/2031.
3138LU XW 0	FNMA Pool #AO4292	3.000% 07/25/42.....		03/19/2021.	Nomura Securities Intl LLC.....		3,637,883	3,425,779	3,564,951	3,545,861			869	869		3,546,729		91,154	91,154	31,688	07/25/2042.
3138LU XW 0	FNMA Pool #AO4292	3.000% 07/25/42.....		03/01/2021.	Paydown.....		297,104	297,104	309,174	307,519			(10,414)	(10,414)		297,104			0	836	07/25/2042.
3138MO JU 5	FNMA Pool #AO8374	3.000% 07/25/42.....		03/19/2021.	Nomura Securties Intl LLC.....		2,852,138	2,685,846	2,794,958	2,781,499			420	420		2,781,919		70,219	70,219	24,844	07/25/2042.
3138M0 JU 5	FNMA Pool #AO8374	3.000% 07/25/42.....		03/01/2021.	Paydown.....		281,216	281,216	292,640	291,231			(10,015)	(10,015)		281,216			0	1,404	07/25/2042.
3138M6 QU 4	FNMA Pool #AP3166	3.000% 08/25/42.....		03/19/2021.	Nomura Securities Intl LLC.....		931,345	877,043	912,673	908,304			753	753		909,056		22,288	22,288	8,113	08/25/2042.
3138M6 QU 4	FNMA Pool #AP3166	3.000% 08/25/42.....		03/01/2021.	Paydown.....		87,287	87,287	90,833	90,398			(3,111)	(3,111)		87,287			0	436	08/25/2042.
3138MJ HZ 5	FNMA Pool #AQ2947	2.500% 11/25/27.....		12/01/2021.	Paydown.....		380,109	380,109	378,743	379,048			1,061	1,061		380,109			0	4,875	11/25/2027.
3138MR ML 2	FNMA Pool #AQ9362	2.500% 01/25/28.....		12/01/2021.	Paydown.....		4,444,189	4,444,189	4,413,635	4,422,704			21,486	21,486		4,444,189			0	57,418	01/25/2028.
3138W9 GS 3	FNMA Pool #AS0208	3.500% 08/25/43.....		12/01/2021.	Paydown.....		7,254,903	7,254,903	7,189,722	7,194,707			60,196	60,196		7,254,903			0	140,938	08/25/2043.
3138W9 GU 8	FNMA Pool # AS0210	3.500% 08/25/43.....		12/01/2021.	Paydown.....		4,193,554	4,193,554	4,210,590	4,208,136			(14,582)	(14,582)		4,193,554			0	74,583	08/25/2043.
3138WD FK 2	FNMA Pool #AS3769	4.000% 11/25/39.....		12/01/2021.	Paydown.....		1,201,215	1,201,215	1,285,770	1,279,969			(78,754)	(78,754)		1,201,215			0	24,715	11/25/2039.
3138WF LC 8	FNMA Pool #AS5722	3.500% 09/01/45.....		12/01/2021.	Paydown.....		14,861,280	14,861,280	15,355,882	15,329,504			(468,224)	(468,224)		14,861,280			0	225,033	09/01/2045.
3138WQ AY 8	FNMA Pool #AT2722	3.000% 05/25/43.....		12/01/2021.	Paydown.....		632,722	632,722	615,026	616,691			16,031	16,031		632,722			0	8,621	05/25/2043.
3138WQ B8 4	FNMA Pool #AT2762	2.500% 05/25/28.....		12/01/2021.	Paydown.....		490,878	490,878	486,890	488,020			2,858	2,858		490,878			0	6,435	05/25/2028.
3138WVW BK 4	FNMA Pool #AT8141	3.000% 08/25/43.....		12/01/2021.	Paydown.....		2,868,466	2,868,466	2,777,145	2,787,041			81,425	81,425		2,868,466			0	33,950	08/25/2043.
3138X0 Z3 5	FNMA Pool #AU1661	2.500% 07/25/28.....		12/01/2021.	Paydown.....		1,327,297	1,316,513	1,319,644	1,327,297			7,653	7,653		1,327,297			0	16,813	07/25/2028.
3138X2 LF 9	FNMA Pool #AU3025	3.000% 08/25/43.....		12/01/2021.	Paydown.....		2,206,370	2,206,370	2,136,128	2,142,756			63,614	63,614		2,206,370			0	25,663	08/25/2043.
3138X3 AQ 5	FNMA Pool #AU3614	3.000% 07/25/43.....		12/01/2021.	Paydown.....		981,834	981,834	950,576	953,981			27,853	27,853		981,834			0	11,856	07/25/2043.
3138X6 KE 4	FNMA Pool #AU6592	3.500% 01/25/44.....		12/01/2021.	Paydown.....		486,426	486,426	493,381	492,910			(6,484)	(6,484)		486,426			0	5,151	01/25/2044.
3138X9 SH 3	FNMA Pool #AU9519	3.500% 10/25/43.....		12/01/2021.	Paydown.....		2,274,899	2,274,899	2,323,830	2,320,123			(45,223)	(45,223)		2,274,899			0	34,445	10/25/2043.
3138XH D5 7	FNMA Pool #AV5523	4.500% 01/25/44.....		12/01/2021.	Paydown.....		592,537	592,537	635,403	633,118			(40,581)	(40,581)		592,537			0	20,887	01/25/2044.
3138XJ 3K 1	FNMA Pool #AV7101	3.500% 03/25/44.....		12/01/2021.	Paydown.....		948,633	948,633	955,118	954,608			(5,975)	(5,975)		948,633			0	14,452	03/25/2044.
3138XJ 3Y 1	FNMA Pool #AV7114	4.500% 03/25/44.....		12/01/2021.	Paydown.....		314,933	314,933	338,258	337,089			(22,155)	(22,155)		314,933			0	8,078	03/25/2044.
3138XK 3B 8	FNMA Pool #AV7993	4.500% 02/25/44.....		12/01/2021.	Paydown.....		577,804	577,804	619,605	615,773			(37,969)	(37,969)		577,804			0	19,216	02/25/2044.
3138XU VB 5	FNMA Pool #AW5109	4.000% 08/25/44.....		12/01/2021.	Paydown.....		1,902,665	1,902,665	2,018,757	2,014,025			(111,360)	(111,360)		1,902,665			0	40,529	08/25/2044.
3138Y6 3L 6	FNMA Pool #AX5302	4.000% 01/25/42.....		12/01/2021.	Paydown.....		6,928,369	6,928,369	7,404,694	7,370,618			(442,249)	(442,249)		6,928,369			0	129,432	01/25/2042.
3138Y8 F6 2	FNMA Pool #AX6488	4.000% 11/25/44.....		12/01/2021.	Paydown.....		2,471,657	2,471,657	2,643,900	2,636,049			(164,392)	(164,392)		2,471,657			0	46,337	11/25/2044.
31392C PT 5	FNMA REMIC Ser 2002-21 CI PE.....			12/01/2021.	Paydown.....		17,256	17,256	17,757	17,602			(346)	(346)		17,256			0	615	04/25/2032.
31392E 5J 5	FNMA REMIC Ser 2002-79 CI CB.....			12/01/2021.	Paydown.....		169,118	169,118	166,555	168,304			814	814		169,118			0	4,462	11/25/2022.
31392J YQ 6	FNMA REMIC Tr Ser 2003 W3 CI 2A5.....			12/01/2021.	Paydown.....		72,770	72,770	73,998	73,562			(792)	(792)		72,770			0	2,419	06/25/2042.
31392T WT 0	FHLMC REMIC Ser 2478 JF.....			12/01/2021.	Paydown.....		9,818	9,818	10,226	9,846			(28)	(28)		9,818			0	299	08/15/2022.
31392W G9 5	FHLMC REMIC Ser 2516 CI EH.....			12/01/2021.	Paydown.....		158,932	158,932	160,522	158,778			154	154		158,932			0	4,395	10/15/2022.
31393A FD 4	FNMA REMIC Ser 2003-28 CI TC.....			12/01/2021.	Paydown.....		194,662	194,662	206,342	195,102			(440)	(440)		194,662			0	5,502	04/25/2023.
31393A ZB 6	FNMA REMIC Ser 2003-30 CI BC.....			12/01/2021.	Paydown.....		228,343	228,343	241,758	228,702			(359)	(359)		228,343			0	6,301	04/25/2023.
31393B 3W 3	FNMA REMIC Ser 2003-51 CI QH.....			12/01/2021.	Paydown.....		482,829	482,829	497,314	488,245			(5,416)	(5,416)		482,829			0	10,969	06/25/2033.
31393C PD 9	FNMA REMIC Ser 2003-55 CI CD.....			12/01/2021.	Paydown.....		25,122	25,122	24,859	25,013			110	110		25,122			0	644	06/25/2023.
31393C QH 9	FNMA REMIC Ser 2003-55 CI HY.....			12/01/2021.	Paydown.....		107,203	107,203	109,732	107,174			29	29		107,203			0	2,798	06/25/2023.
31393D TX 9	FNMA REMIC Ser 2003-W10 CI 1A4.....			12/01/2021.	Paydown.....		162,718	162,718	162,711	162,490			228	228		162,718			0	4,109	06/25/2043.

SCHEDULE D - PART 4

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

E14.3

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
31393E	LF	4		12/01/2021.	Paydown.....		485,586	485,586	470,520	478,140		7,446		7,446		485,586			0	10,831	06/25/2043.
31393F	4B	9		12/01/2021.	Paydown.....		45,481	45,481	46,280			(21)		(21)		45,481			0	1,255	11/15/2022.
31393F	PA	8		12/01/2021.	Paydown.....		368,950	368,950	379,212	373,375		(4,425)		(4,425)		368,950			0	10,115	12/15/2032.
31393J	6E	3		12/01/2021.	Paydown.....		51,937	51,937	54,404	52,061		(124)		(124)		51,937			0	1,446	01/15/2023.
31393N	AH	2		12/01/2021.	Paydown.....		250,675	250,675	257,569	253,744		(3,068)		(3,068)		250,675			0	6,020	03/15/2033.
31393P	DY	7		12/01/2021.	Paydown.....		100,934	100,934	105,918	101,228		(294)		(294)		100,934			0	2,808	04/15/2023.
31393P	RF	3		12/01/2021.	Paydown.....		73,472	73,472	77,754	73,768		(296)		(296)		73,472			0	1,978	04/15/2023.
31393T	CC	8		12/01/2021.	Paydown.....		88,294	88,294	84,534	87,536		758		758		88,294			0	2,235	09/25/2023.
31393U	HG	1		12/01/2021.	Paydown.....		127,825	127,825	127,586	127,422		403		403		127,825			0	3,263	12/25/2023.
31393U	QG	1		12/01/2021.	Paydown.....		366,284	366,284	342,132	361,907		4,378		4,378		366,284			0	9,551	12/25/2023.
31393V	4V	0		12/01/2021.	Paydown.....		92,601	92,601	93,773	92,556		45		45		92,601			0	2,330	06/15/2023.
31393Y	4J	1		12/01/2021.	Paydown.....		114,531	114,531	114,030	114,099		432		432		114,531			0	3,182	07/25/2024.
31394A	PF	7		12/01/2021.	Paydown.....		1,435,430	1,435,430	1,368,564	1,396,951		38,479		38,479		1,435,430			0	31,856	08/25/2034.
31394A	XM	3		12/01/2021.	Paydown.....		77,747	77,747	78,235	77,942		(196)		(196)		77,747			0	1,539	08/25/2034.
31394B	6M	1		12/01/2021.	Paydown.....		312,071	312,071	312,607	311,244		827		827		312,071			0	7,949	02/25/2025.
31394B	DH	4		12/01/2021.	Paydown.....		1,424,897	1,424,897	1,446,681	1,433,684		(8,787)		(8,787)		1,424,897			0	41,048	11/25/2034.
31394B	FS	8		12/01/2021.	Paydown.....		4,026,697	4,026,697	4,077,118	4,047,637		(20,940)		(20,940)		4,026,697			0	116,487	11/25/2034.
31394D	E4	8		12/01/2021.	Paydown.....		735,516	735,516	757,122	741,828		(6,312)		(6,312)		735,516			0	19,439	06/25/2035.
31394D	JW	1		12/01/2021.	Paydown.....		1,009,280	1,009,280	1,002,864	1,004,326		4,954		4,954		1,009,280			0	26,338	05/25/2035.
31394D	VB	3		12/01/2021.	Paydown.....		405,089	405,089	426,356	412,310		(7,221)		(7,221)		405,089			0	11,732	05/25/2035.
31394F	H7	3		03/01/2021.	Paydown.....		702,530	702,530	690,254	699,812		2,718		2,718		702,530			0	5,767	10/25/2035.
31394G	S8	7		12/01/2021.	Paydown.....		68,666	68,666	63,505	67,897		769		769		68,666			0	1,767	08/15/2023.
31394H	4W	8		12/01/2021.	Paydown.....		150,974	150,974	139,982	149,374		1,600		1,600		150,974			0	3,833	08/15/2023.
31394H	ZZ	7		12/01/2021.	Paydown.....		43,124	43,124	44,309	43,336		(213)		(213)		43,124			0	1,259	09/15/2023.
31394J	KW	6		12/01/2021.	Paydown.....		525,906	525,906	538,182	526,420		(514)		(514)		525,906			0	15,056	09/15/2023.
31394J	MS	3		12/01/2021.	Paydown.....		368,558	368,558	348,772	365,498		3,060		3,060		368,558			0	9,486	09/15/2023.
31394J	YA	9		12/01/2021.	Paydown.....		172,218	172,218	153,974	169,584		2,634		2,634		172,218			0	4,004	10/15/2023.
31394L	N5	7		12/01/2021.	Paydown.....		248,064	248,064	231,009	245,423		2,641		2,641		248,064			0	6,585	11/15/2023.
31394M	YB	0		12/01/2021.	Paydown.....		102,314	102,314	95,248	100,905		1,409		1,409		102,314			0	2,626	12/15/2023.
31394U	ZS	4		12/01/2021.	Paydown.....		1,380,808	1,380,808	1,461,499	1,406,111		(25,302)		(25,302)		1,380,808			0	44,665	12/25/2035.
31394Y	XS	8		12/01/2021.	Paydown.....		63,261	63,261	62,589	63,053		208		208		63,261			0	1,612	06/15/2024.
31395B	R3	9		12/01/2021.	Paydown.....		4,686,988	4,686,988	4,783,618	4,732,858		(45,870)		(45,870)		4,686,988			0	130,490	04/25/2036.
31395D	J4	2		12/01/2021.	Paydown.....		194,189	194,189	204,019	197,388		(3,199)		(3,199)		194,189			0	7,678	06/25/2036.
31395G	M4	1		12/01/2021.	Paydown.....		209,890	209,890	209,923	209,552		338		338		209,890			0	5,343	08/15/2024.
31395J	MG	8		12/01/2021.	Paydown.....		57,937	57,937	57,901	57,839		99		99		57,937			0	1,506	11/15/2024.
31395K	HE	6		12/01/2021.	Paydown.....		726,221	726,221	754,135	737,041		(10,820)		(10,820)		726,221			0	20,456	12/15/2034.
31395M	5N	5		12/01/2021.	Paydown.....		329,539	329,539	337,932	331,632		(2,092)		(2,092)		329,539			0	8,540	02/15/2030.
31395U	QH	7		12/01/2021.	Paydown.....		954,444	954,444	928,644	944,258		10,187		10,187		954,444			0	20,806	05/15/2035.
31395X	MD	4		12/01/2021.	Paydown.....		904,730	904,730	895,928	898,942		5,788		5,788		904,730			0	24,428	08/15/2035.
31395X	WS	0		12/01/2021.	Paydown.....		9,275,246	9,275,246	9,199,802	9,225,125		50,121		50,121		9,275,246			0	239,651	06/15/2035.
31396F	G3	1		12/01/2021.	Paydown.....		928,806	928,806	947,969	938,866		(10,060)		(10,060)		928,806			0	27,080	11/15/2035.

SCHEDULE D - PART 4

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

E14.4

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						
											Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year 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 Contractual Maturity Date
31396J	UF	0		12/01/2021.	Paydown.....		287,349	287,349	279,178	284,996		2,353		2,353		287,349			0	8,135	04/15/2026.
31396T	KH	5		12/01/2021.	Paydown.....		316,461	316,461	333,075					(6,047)		316,461			0	9,037	06/15/2036.
31396T	QY	2		12/01/2021.	Paydown.....		1,659,163	1,659,163	1,650,505	1,652,769		6,393		6,393		1,659,163			0	41,540	01/15/2036.
31396W	Q7	4		12/01/2021.	Paydown.....		1,059,379	1,059,379	1,079,849	1,067,900		(8,521)		(8,521)		1,059,379			0	31,457	08/25/2037.
31396X	FY	5		12/01/2021.	Paydown.....		957,829	957,829	982,374	962,303		(4,474)		(4,474)		957,829			0	32,243	08/25/2037.
31396X	HW	7		12/01/2021.	Paydown.....		820,874	820,874	846,783	829,462		(8,588)		(8,588)		820,874			0	26,677	08/25/2037.
31396Y	F7	2		12/01/2021.	Paydown.....		1,143,808	1,143,808	1,086,219	1,110,137		33,671		33,671		1,143,808			0	25,926	04/25/2038.
31397A	6C	2		12/01/2021.	Paydown.....		301,658	301,658	296,612	298,596		3,062		3,062		301,658			0	7,623	08/15/2036.
31397A	QF	3		12/01/2021.	Paydown.....		153,531	153,531	162,935	157,858		(4,326)		(4,326)		153,531			0	4,484	08/15/2036.
31397B	PV	7		12/01/2021.	Paydown.....		674,292	674,292	688,620	679,295		(5,003)		(5,003)		674,292			0	21,026	10/15/2036.
31397F	QV	7		12/01/2021.	Paydown.....		443,858	443,858	455,094	447,676		(3,818)		(3,818)		443,858			0	12,007	03/15/2037.
31397G	5Y	2		12/01/2021.	Paydown.....		377,034	377,034	388,581	381,220		(4,185)		(4,185)		377,034			0	11,869	03/15/2037.
31397J	RP	1		12/01/2021.	Paydown.....		3,223,391	3,223,391	3,293,903	3,240,648		(17,257)		(17,257)		3,223,391			0	89,756	07/15/2037.
31397K	AN	1		12/01/2021.	Paydown.....		1,006,433	1,006,433	1,049,207	1,019,110		(12,676)		(12,676)		1,006,433			0	27,253	08/15/2037.
31397M	TV	9		12/01/2021.	Paydown.....		214,461	214,461	224,648	217,802		(3,341)		(3,341)		214,461			0	6,464	09/25/2038.
31397W	QB	4		12/01/2021.	Paydown.....		467,169	467,169	480,829	473,224		(6,055)		(6,055)		467,169			0	14,080	07/15/2038.
31398F	EF	4		12/01/2021.	Paydown.....		741,068	741,068	760,521	744,812		(3,743)		(3,743)		741,068			0	17,491	10/25/2039.
31398J	LB	7		12/01/2021.	Paydown.....		1,829,526	1,829,526	1,887,271	1,846,867		(17,340)		(17,340)		1,829,526			0	46,988	08/15/2039.
31398K	6C	9		12/01/2021.	Paydown.....		1,502,659	1,502,659	1,459,927	1,481,612		21,047		21,047		1,502,659			0	35,804	10/15/2039.
31398K	KA	7		12/01/2021.	Paydown.....		1,414,705	1,414,705	1,384,642	1,401,963		12,742		12,742		1,414,705			0	31,662	10/15/2039.
31398N	MH	4		12/01/2021.	Paydown.....		1,392,394	1,392,394	1,416,761	1,398,134		(5,740)		(5,740)		1,392,394			0	29,478	10/25/2040.
31405E	6P	5		12/01/2021.	Paydown.....		23,886	23,886	24,427	24,328		(442)		(442)		23,886			0	746	07/25/2035.
3140J7	XW	0		12/01/2021.	Paydown.....		9,131,995	9,131,995	9,325,336	9,322,748		(190,753)		(190,753)		9,131,995			0	172,093	01/25/2048.
3140Q8	3K	9		12/01/2021.	Paydown.....		4,883,218	4,883,218	4,982,409	4,978,597		(95,379)		(95,379)		4,883,218			0	85,209	05/25/2048.
3140Q9	N2	5		12/01/2021.	Paydown.....		4,940,071	4,940,071	5,136,130	5,134,894		(194,823)		(194,823)		4,940,071			0	117,346	08/25/2048.
3140QC	KE	5		11/12/2021.	Bank of America BISD Dealer.....		34,846,868	33,485,223	33,916,868	33,908,559		4,310		4,310		33,912,869		933,999	933,999	959,910	12/25/2049.
3140QC	KE	5		11/01/2021.	Paydown.....		24,484,788	24,484,788	24,800,412	24,794,337		(309,549)		(309,549)		24,484,788			0	317,919	12/25/2049.
31411D	FZ	7		12/01/2021.	Paydown.....		917	917	921	920		(3)		(3)		917			0	11	12/25/2036.
31412P	GX	3		12/01/2021.	Paydown.....		794,979	794,979	792,868	792,864		2,115		2,115		794,979			0	14,071	04/25/2039.
31412U	Z4	5		12/01/2021.	Paydown.....		391,045	391,045	394,880	394,316		(3,270)		(3,270)		391,045			0	6,160	09/25/2039.
31414U	2A	5		12/01/2021.	Paydown.....		114,212	114,212	113,748	113,748		464		464		114,212			0	3,910	02/25/2038.
31414U	XN	3		12/01/2021.	Paydown.....		62,125	62,125	62,456	62,380		(254)		(254)		62,125			0	1,441	04/25/2038.
31416H	ZM	0		12/01/2021.	Paydown.....		635,041	635,041	626,086	626,885		8,156		8,156		635,041			0	10,590	03/25/2039.
31417C	5A	9		12/01/2021.	Paydown.....		1,481,627	1,481,627	1,501,884	1,499,416		(17,789)		(17,789)		1,481,627			0	17,656	09/25/2042.
31417G	D6	0		12/01/2021.	Paydown.....		631,091	631,091	633,359	631,990		(899)		(899)		631,091			0	8,229	04/25/2028.
31417G	FN	1		12/01/2021.	Paydown.....		920,427	920,427	917,119	917,789		2,638		2,638		920,427			0	10,938	04/25/2028.
31418A	JV	1		03/19/2021.	Nomura Securities Intl LLC.....		3,987,322	3,754,844	3,907,385	3,888,427		1,801		1,801		3,890,228		97,094	97,094	34,732	08/25/2042.
31418A	JV	1		03/01/2021.	Paydown.....		660,331	660,331	687,157	683,823		(23,492)		(23,492)		660,331			0	3,316	08/25/2042.
31418B	AP	1		12/01/2021.	Paydown.....		773,381	773,381	829,331	826,126		(52,745)		(52,745)		773,381			0	18,256	03/25/2044.
31418B	B6	2		12/01/2021.	Paydown.....		1,320,164	1,320,164	1,416,082	1,410,542		(90,378)		(90,378)		1,320,164			0	22,150	04/25/2044.
31418C	3E	2		12/01/2021.	Paydown.....		22,837,763	22,837,763	23,614,782	23,607,326		(769,563)		(769,563)		22,837,763			0	483,883	10/25/2048.
31418C	XN	9		12/01/2021.	Paydown.....		8,928,891	8,928,891	9,098,400	9,095,084		(166,193)		(166,193)		8,928,891			0	156,330	06/25/2048.

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
31418D BF 8	FNMA Pool #MA3637	3.500% 04/25/49.....		03/19/2021.	Bank of America Bisd Dealer.....		29,125,334	27,594,691	28,012,923	28,009,785		7,262		7,262		28,017,047		1,108,287	1,108,287	297,793	04/25/2049.
31418D BF 8	FNMA Pool #MA3637	3.500% 04/25/49.....		03/01/2021.	Paydown.....		7,159,228	7,159,228	7,267,735	7,266,921		(107,693)		(107,693)		7,159,228				40,789	04/25/2049.
31418D KQ 4	FNMA Pool #MA3902	2.500% 01/25/50.....		03/19/2021.	Nomura Securities Intl LLC.....		3,876,849	3,790,236	3,810,075	3,810,199		283		283		3,810,482		66,366	66,366	29,216	01/25/2050.
31418D KQ 4	FNMA Pool #MA3902	2.500% 01/25/50.....		03/01/2021.	Paydown.....		857,753	857,753	862,243	862,271		(4,518)		(4,518)		857,753				3,535	01/25/2050.
31418D SJ 2	FNMA Pool #MA4120	2.500% 09/25/50.....		04/08/2021.	Morgan Stanley & Co LLC.....		98,057,325	95,067,886	100,088,659	100,035,689		27,228		27,228		100,062,917		(2,005,592)	(2,005,592)	845,048	09/25/2050.
31418D SJ 2	FNMA Pool #MA4120	2.500% 09/25/50.....		04/01/2021.	Paydown.....		12,240,664	12,240,664	12,887,124	12,880,303		(639,640)		(639,640)		12,240,664				74,228	09/25/2050.
31419A DT 1	FNMA Pool #AE0113	4.000% 07/25/40.....		12/01/2021.	Paydown.....		559,581	559,581	560,521	560,272		(691)		(691)		559,581				10,654	07/25/2040.
31419E X5 3	FNMA Pool #AE4299	4.000% 09/25/40.....		12/01/2021.	Paydown.....		1,259,264	1,259,264	1,271,611	1,269,546		(10,282)		(10,282)		1,259,264				25,975	09/25/2040.
31419F SN 7	FNMA Pool #AE5024	4.000% 12/25/40.....		12/01/2021.	Paydown.....		1,678,428	1,678,428	1,678,100	1,677,762		666		666		1,678,428				28,622	12/25/2040.
31419L EY 5	FNMA Pool #AE9150	4.000% 12/25/40.....		12/01/2021.	Paydown.....		1,243,617	1,243,617	1,308,324	1,302,682		(59,065)		(59,065)		1,243,617				25,320	12/25/2040.
45505M BJ 4	Indiana Fin Auth IN Wstwr Rev Second Li.....			10/01/2021.	Redemption 100.0000.....		10,000,000	10,000,000	9,816,300	9,847,916		152,084		152,084		10,000,000				500,000	10/01/2041.
49151E 4L 4	Kentucky St Ppty & Bldgs Rev LBASS Bld A.....			11/01/2021.	Redemption 100.0000.....		8,995,000	8,995,000	8,995,000	8,995,000						8,995,000				500,212	11/01/2022.
567830 BT 0	Marin Cnty CA Rev Taxable Pension.....			08/01/2021.	Call 100.0000.....		445,000	445,000	476,742	448,834		(1,379)		(1,379)		447,454		(2,454)	(2,454)	23,763	08/01/2022.
57563R QK 8	Massachusetts Educ Fin Rev Txbl Ser A.....			07/01/2021.	Call 100.0000.....		895,000	895,000	895,000	895,000						895,000				33,786	07/01/2035.
626207 YF 5	Municipal Elec Auth GA Rev Bld Amer Bd U.....			04/01/2021.	Call 100.0000.....		54,000	54,000	56,295	56,181		(4)		(4)		56,177		(2,177)	(2,177)	1,792	04/01/2057.
626207 YM 0	Municipal Elec Auth GA Rev Bld Amer Bd.....			04/01/2021.	Call 100.0000.....		180,000	180,000	180,000	180,000						180,000				5,990	04/01/2057.
64908Q AA 9	New Valley Generation V Tenn PTC.....			01/15/2021.	Various.....		1,163,991	1,163,991	1,167,178	1,163,989		2		2		1,163,991				28,687	01/15/2021.
65830T AE 5	North Carolina St Tpk Auth Rev Bld Amer.....			01/01/2021.	Maturity.....		10,000,000	10,000,000	9,977,400	10,000,000						10,000,000				260,000	01/01/2021.
745235 PF 2	Puerto Rico Pub Bldg Auth Rev LBASS Gtd.....			07/01/2021.	Maturity.....		750,000	750,000	750,000	750,000						750,000				41,250	07/01/2021.
841215 AA 4	Southaven Cmbd Cycle Gen Sec Nt.....			08/15/2021.	Redemption 100.0000.....		2,235,216	2,235,216	2,256,078	2,249,180		(13,964)		(13,964)		2,235,216					08/15/2033.
92706N DC 4	VLG Center FL CDD Rec Rev Txbl Ref.....			11/01/2021.	Redemption 100.0000.....		955,000	955,000	955,000	955,000						955,000				39,690	11/01/2024.
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments.....						944,350,483	926,949,049	957,287,419	956,659,352	0	(6,665,248)	0	(6,665,248)	0	949,994,085	0	(5,643,606)	(5,643,606)	12,814,974	XXX
Bonds - Industrial and Miscellaneous																					
000000 00 0	Hikma Pharmaceutic Sr Nt.....			02/04/2021.	Direct.....		339,463	325,000	334,425	334,070		(198)		(198)		333,872		5,591	5,591	6,132	07/09/2025.
90346Y AE 9	US Shipping Corp Term Ln B2 Nt 2.....			05/27/2021.	Additional Income.....																05/27/2021.
00111@ AA 2	AES Hawaii Inc Sr Sec Nt.....			12/31/2021.	Various.....		1,690,900	1,690,900	1,647,423	1,685,744		5,156		5,156		1,690,900				73,302	06/30/2022.
00163G AY 3	ALM Loan Funding CLO Ser 2012-7A Ci A1A2.....			06/22/2021.	Call 100.0000.....		9,500,000	9,500,000	9,500,000	9,500,000						9,500,000				91,965	07/15/2029.
00163G BC 0	ALM Loan Funding CLO Ser 2012-7A Ci A2R2.....			06/22/2021.	Call 100.0000.....		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				72,014	07/15/2029.
00175L AG 7	American Money Mgmt Corp CLO Ser 2014-14.....			01/25/2021.	Paydown.....		49,000,000	49,000,000	49,000,000	49,000,000						49,000,000				181,426	07/25/2029.
00175M BF 6	American Money Mgmt Corp CLO Ser 2014-15.....			12/17/2021.	Redemption 100.0000.....		42,396,495	42,396,495	42,396,495	42,396,495						42,396,495				728,875	01/15/2032.
00175M BH 2	American Money Mgmt Corp LBASS 2014-15A.....			12/17/2021.	Redemption 100.0000.....		22,000,000	22,000,000	22,000,000	22,000,000						22,000,000				519,461	01/15/2032.
00176D AG 4	American Money Mgmt Corp CLO Ser 2013-13.....			04/26/2021.	Paydown.....		39,567,528	39,567,528	39,567,528	39,567,528						39,567,528				295,303	07/24/2029.
00176J AK 2	American Money Mgmt Corp CLO Ser 2015-16.....			01/14/2021.	Paydown.....		30,000,000	30,000,000	30,000,000	30,000,000						30,000,000				114,147	04/14/2029.
00176J AM 8	American Money Mgmt Corp CLO Ser 2015-16.....			01/14/2021.	Paydown.....		8,000,000	8,000,000	8,000,000	8,000,000						8,000,000				37,390	04/14/2029.
00177J AA 3	American Money Mgmt Corp CLO Ser 2020-23.....			11/03/2021.	Various.....		38,300,000	38,300,000	38,300,000	38,300,000						38,300,000				603,226	10/17/2031.
00177J AE 5	American Money Mgmt Corp CLO Ser 2020-23.....			11/03/2021.	Various.....		13,600,000	13,600,000	13,600,000	13,600,000						13,600,000				247,823	10/17/2031.
00177J AG 0	American Money Mgmt Corp CLO Ser 2020-23.....			11/03/2021.	Various.....		18,200,000	18,200,000	18,200,000	18,200,000						18,200,000				358,642	10/17/2031.
00191# AA 3	Amazon.com Inc Tucson BTS Lease Backed N.....			12/31/2021.	Redemption 100.0000.....		232,635	232,635	232,635	232,635						232,635				5,255	08/31/2039.
00253C HH 3	Aames Mtg Tr RMBS Ser 2001-4 Ci A4.....			12/01/2021.	Paydown.....		95,517	95,517	96,635	95,787		(271)		(271)		95,517				3,708	04/25/2031.
00253C HS 9	Aames Mtg Tr RMBS Ser 2002-1 Ci M1.....			12/01/2021.	Paydown.....			16,988	5,843	5,843						5,843		(5,843)	(5,843)	256	06/25/2032.
002824 BE 9	Abbott Labs Sr Nt 3.400% 11/30/23.....			04/08/2021.	Goldman Sachs & Company.....		10,734,600	10,000,000	10,918,968	10,781,929		(78,970)		(78,970)		10,702,959		31,641	31,641	124,667	11/30/2023.
00287Y AP 4	Abbvie Inc Sr Nt 3.200% 11/06/22.....			04/08/2021.	Goldman Sachs & Company.....		4,981,008	4,800,000	5,064,336	5,017,380		(32,674)		(32,674)		4,984,706		(3,698)	(3,698)	66,560	11/06/2022.

SCHEDULE D - PART 4

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

E14.6

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						
											Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year 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 Contractual Maturity Date
00443L	AB	4		12/27/2021.	Paydown.....		3,139	3,139	2,093	2,284			856	856		3,139			0	4	01/25/2037.
00443L	AC	2		12/27/2021.	Paydown.....		105,887	105,887	70,828	77,225			28,662	28,662		105,887			0	168	01/25/2037.
00443L	AD	0		12/27/2021.	Paydown.....		112,946	112,946	75,968	75,968			36,979	36,979		112,946			0	224	01/25/2037.
00443L	AE	8		12/27/2021.	Paydown.....		105,887	105,887	71,770	77,977			27,910	27,910		105,887			0	276	01/25/2037.
00764M	BD	8		12/27/2021.	Paydown.....		308,672	308,672	308,672	308,672				0		308,672			0	1,805	04/25/2034.
00764M	BT	3		12/27/2021.	Paydown.....		2,245,016	2,245,016	2,037,352	2,183,042			61,974	61,974		2,245,016			0	12,977	06/25/2034.
00802#	AA	4		09/22/2021.	Redemption 100.0000.....		677,515	677,515	677,515	677,515				0		677,515			0	29,407	03/22/2035.
01877K	AD	5		12/10/2021.	Redemption 110.6641.....		420,649	380,113	380,113	380,113			40,536	40,536		420,649			0	16,280	12/31/2025.
01882Y	AA	4		04/08/2021.	Goldman Sachs & Company.....		10,378,192	9,750,000	10,538,288	10,415,848			(77,334)	(77,334)		10,338,514		39,678	39,678	118,828	06/15/2023.
02146P	AF	2		12/01/2021.	Paydown.....		2,736,461	2,736,461	2,661,761	2,661,761			74,700	74,700		2,736,461			0	41,090	08/25/2036.
02147B	AA	3		12/01/2021.	Paydown.....		138,528	164,686	133,565	133,565				0		133,565		4,963	4,963	5,271	04/25/2037.
02147J	AE	8		12/01/2021.	Paydown.....		647,460	645,697	492,199	492,199				0		492,199		155,261	155,261	24,207	02/25/2047.
02147L	AN	3		12/01/2021.	Paydown.....		258,239	330,464	225,445	225,445				0		225,445		32,794	32,794	9,250	05/25/2036.
02148J	AJ	6		12/01/2021.	Paydown.....		293,525	291,279	246,729	246,729				0		246,729		46,796	46,796	9,288	01/25/2037.
02149H	AW	0		12/01/2021.	Paydown.....		908,990	897,868	694,062	694,062				0		694,062		214,928	214,928	28,972	03/25/2037.
02209S	AL	7		05/05/2021.	Maturity.....		2,000,000	2,000,000	1,991,500	1,999,639			361	361		2,000,000			0	47,500	05/05/2021.
023761	AA	7		08/15/2021.	Redemption 100.0000.....		831,250	831,250	831,250	831,250				0		831,250			0	22,755	08/15/2030.
023771	S4	1		10/15/2021.	Various.....		353,534	353,534	353,534	353,534				0		353,534			0	9,943	10/15/2025.
023772	AB	2		07/15/2021.	Redemption 100.0000.....		350,158	350,158	332,633	340,728			9,429	9,429		350,158			0	12,169	07/15/2025.
02377L	AA	2		08/15/2021.	Redemption 100.0000.....		418,638	418,638	418,638	418,638				0		418,638			0	10,441	08/15/2033.
02377U	AB	0		07/15/2021.	Redemption 100.0000.....		1,853,350	1,853,350	1,853,350	1,853,350				0		1,853,350			0	87,447	01/15/2023.
02378M	AA	9		08/15/2021.	Redemption 100.0000.....		846,579	846,579	847,347	847,267			(687)	(687)		846,579			0	23,460	08/15/2033.
02379D	AA	8		08/15/2021.	Redemption 100.0000.....		203,740	203,740	204,924	204,813			(1,073)	(1,073)		203,740			0	6,230	08/15/2029.
02401@	AA	7		01/26/2021.	Call 102.6181.....		27,706,874	27,000,000	27,000,000	27,000,000				0		27,000,000			0	967,454	10/31/2021.
025537	AQ	4		04/08/2021.	Various.....		5,252,475	5,250,000	5,246,830	5,246,922			199	199		5,247,121		5,354	5,354	14,531	11/01/2023.
02582J	JF	8		03/22/2021.	RBC Capital Markets LLC.....		3,773,166	3,740,003	3,821,523	3,774,405			(14,688)	(14,688)		3,759,717		13,449	13,449	31,472	02/15/2024.
02588Q	AB	4		03/02/2021.	JP Morgan Securities LLC.....		6,783,305	6,600,000	6,871,734	6,799,367			(28,887)	(28,887)		6,770,480		12,825	12,825	41,567	10/15/2024.
02660T	BQ	5		12/01/2021.	Paydown.....		64,524	64,524	63,747	63,965			559	559		64,524			0	1,706	10/25/2034.
02660T	ER	0		12/01/2021.	Paydown.....		154,160	154,160	153,418	153,532			628	628		154,160			0	2,457	09/25/2035.
02660T	GB	3		12/01/2021.	Paydown.....		77,818	77,818	77,818	77,818				0		77,818			0	1,166	09/25/2035.
02665W	BF	7		07/12/2021.	Maturity.....		5,000,000	5,000,000	4,998,350	4,999,819			181	181		5,000,000			0	82,500	07/12/2021.
02665W	CQ	2		04/08/2021.	Various.....		21,672,276	20,100,000	21,901,563	21,803,924			(139,108)	(139,108)		21,664,817		7,459	7,459	332,110	10/10/2023.
02693S	AR	7		12/27/2021.	Paydown.....		49,409	49,409	49,409	49,409				0		49,409			0	182	09/25/2027.
030288	AA	2		12/29/2021.	Call 100.2190.....		10,021,900	10,000,000	10,218,500	10,024,592			(23,525)	(23,525)		10,001,067		(1,067)	(1,067)	786,067	01/15/2022.
03066E	AB	0		03/22/2021.	MUFG Securities Inc.....		1,899,399	1,896,732	1,896,660	1,896,686			10	10		1,896,696		2,703	2,703	3,035	12/18/2023.
03066E	AB	0		03/18/2021.	Paydown.....		672,891	672,891	672,865	672,875			16	16		672,891			0	622	12/18/2023.
031162	BN	9		12/29/2021.	Call 101.2320.....		10,123,200	10,000,000	9,953,500	9,992,579			5,343	5,343		9,997,922		2,078	2,078	530,006	05/15/2022.
03215P	BN	8		04/01/2021.	Paydown.....		10,014	10,014	9,967	10,014				0		10,014			0	117	03/25/2027.
032654	AJ	4		10/20/2021.	Various.....		16,336,388	14,800,000	15,542,920	15,295,139			(79,977)	(79,977)		15,215,163		(415,163)	(415,163)	2,025,405	12/15/2025.
032654	AM	7		10/20/2021.	Call 105.0170.....		10,501,700	10,000,000	9,963,900	9,983,938			4,248	4,248		9,988,186		11,814	11,814	775,138	12/05/2023.
03334@	AA	7		12/15/2021.	Redemption 100.0000.....		160,612	160,612	161,683	160,856			(244)	(244)		160,612			0	5,569	02/15/2025.
03335#	AA	4		12/15/2021.	Various.....		3,681,359	3,580,190	3,657,376	3,591,051			90,309	90,309		3,681,359			0	179,614	07/15/2023.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description		Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
74138N AA 7	Preferred Term Sec Ltd XIX LBASS Combo N.....		02/25/2021.	Additional Income.....									0					0	17,676	12/22/2036.
03464R AA 1	Angel Oak Mortgage Trust RMBS Series 202.....		12/01/2021.	Paydown.....		2,130,461	2,130,461	2,157,757	2,147,474		(17,013)		(17,013)		2,130,461			0	25,843	12/25/2059.
03768M AA 5	Apidos CLO CLO Ser 2020-33A A.....		09/30/2021.	Call 100.0000.....		3,900,000	3,900,000	3,900,000	3,900,000				0		3,900,000			0	90,898	07/24/2031.
03768M AB 3	Apidos CLO CLO Ser 2020-33A CI B.....		09/30/2021.	Call 100.0000.....		2,500,000	2,500,000	2,500,000	2,500,000				0		2,500,000			0	73,546	07/24/2031.
03768W AA 3	Apidos CLO CLO Ser 2020-34A CI A1.....		12/29/2021.	Redemption 100.0000.....		59,600,000	59,600,000	59,600,000	59,600,000				0		59,600,000			0	990,797	01/20/2033.
03768W AE 5	Apidos CLO CLO Ser 2020-34A CI B.....		12/29/2021.	Redemption 100.0000.....		15,000,000	15,000,000	15,000,000	15,000,000				0		15,000,000			0	314,437	01/20/2033.
037833 AR 1	Apple Inc Sr Nt 2.850% 05/06/21.....		05/06/2021.	Maturity.....		10,000,000	10,000,000	10,030,200	10,004,944		(4,944)		(4,944)		10,000,000			0	142,500	05/06/2021.
037833 CC 2	Apple Inc Sr Nt 1.550% 08/04/21.....		07/04/2021.	Call 100.0000.....		15,000,000	15,000,000	14,979,150	14,997,445		2,186		2,186		14,999,630		370	370	213,125	08/04/2021.
040104 PB 1	Argent Securities Inc RMBS Ser 2005-W3 C.....		12/27/2021.	Paydown.....		1,427,832	1,427,832	1,215,937	1,413,408		14,424		14,424		1,427,832			0	6,825	11/25/2035.
04017N AC 6	Ares CLO Ltd CLO Ser 2020-57A CI A.....		12/20/2021.	Various.....		27,800,000	27,800,000	27,800,000	27,800,000				0		27,800,000			0	444,234	10/25/2031.
04017N AG 7	Ares CLO Ltd CLO Ser 2020-57A CI B.....		12/20/2021.	Various.....		7,450,000	7,450,000	7,450,000	7,450,000				0		7,450,000			0	153,130	10/25/2031.
04018N AA 9	ARES CLO Ltd CLO Ser 2020-56A CI A1.....		11/17/2021.	Various.....		44,700,000	44,700,000	44,700,000	44,700,000				0		44,700,000			0	685,830	10/25/2031.
04018N AE 1	ARES CLO Ltd CLO Ser 2020-56A CI B.....		11/17/2021.	Various.....		49,800,000	49,800,000	49,800,000	49,800,000				0		49,800,000			0	984,859	10/25/2031.
044209 AF 1	Ashland Inc Nt 4.750% 08/15/22.....		09/02/2021.	Various.....		22,899,045	22,025,000	21,312,625	21,860,521		66,194		66,194		21,926,714		98,286	98,286	1,969,636	08/15/2022.
045054 AD 5	Ashtead Capital Inc 2nd Lien Nt.....		08/18/2021.	Call 102.0630.....		1,326,819	1,300,000	1,308,125	1,303,985		(920)		(920)		1,303,065		(3,065)	(3,065)	80,891	08/15/2025.
045054 AH 6	Ashtead Capital Inc 2nd Lien Nt.....		08/13/2021.	Call 103.9380.....		3,118,140	3,000,000	3,000,000	3,000,000				0		3,000,000			0	280,890	08/01/2026.
04541G AL 6	Asset Backed Securities Corp RMBS Ser 19.....		11/22/2021.	Paydown.....		33,702	33,702				33,702		33,702		33,702			0	771	06/21/2029.
04541G AS 1	Asset Backed Securities Corp RMBS Ser 20.....		12/01/2021.	Paydown.....		98,798	98,798	102,657	99,002		(204)		(204)		98,798			0	4,159	03/21/2029.
04541G MC 3	Asset Backed Securities Corp RMBS Ser 20.....		12/27/2021.	Paydown.....		803,785	803,785	752,042	775,185		28,600		28,600		803,785			0	4,829	10/25/2034.
04542B AS 1	Asset Backed Funding Cert RMBS Ser 2002.....		12/01/2021.	Paydown.....		238,672	238,672	238,104	238,104		567		567		238,672			0	8,146	10/25/2031.
04542B CW 0	Asset Backed Funding Cert RMBS Ser 2003.....		12/01/2021.	Paydown.....		174,497	174,497	174,491	174,122		375		375		174,497			0	4,308	10/25/2032.
04542B MU 3	Asset Backed Funding Cert RMBS Ser 2005.....		12/01/2021.	Paydown.....		30,033	30,033	28,691	30,033				0		30,033			0	686	06/25/2035.
048825 AW 3	Atlantic Richfield Co Deb.....		04/01/2021.	Maturity.....		3,000,000	3,000,000	4,091,878	3,023,648		(23,648)		(23,648)		3,000,000			0	135,000	04/01/2021.
05348E AQ 2	AvalonBay Communities Inc Sr Nt.....		09/11/2021.	Call 102.6994.....		9,530,503	9,280,000	9,123,075	9,248,733		12,484		12,484		9,261,217		18,783	18,783	521,221	09/15/2022.
05522R CY 2	Bank of America Credit Card Tr LBASS Ser.....		02/15/2021.	Paydown.....		528,001	528,001	533,570	528,788		(787)		(787)		528,001			0	2,376	07/17/2023.
05522R CZ 9	Bank of America Credit Card Tr LBASS Ser.....		04/15/2021.	Paydown.....		2,328,299	2,328,299	2,368,408	2,339,718		(11,419)		(11,419)		2,328,299			0	23,283	09/15/2023.
05522R DA 3	Bank of America Credit Card Tr LBASS Ser.....		04/15/2021.	BNP Paribas Securities Corp.....		4,820,043	4,786,574	4,878,566	4,825,355		(21,548)		(21,548)		4,803,806		16,236	16,236	51,110	12/15/2023.
05531F AV 5	BB&T Corp Sr Nt 2.050% 05/10/21.....		04/09/2021.	Call 100.0000.....		27,500,000	27,500,000	27,471,400	27,497,866		1,621		1,621		27,499,487		513	513	233,330	05/10/2021.
05565E GA* 0	BMW US Capital LLC Gtd Sr Nt Ser L.....		02/13/2021.	Maturity.....		20,000,000	20,000,000	20,000,000	20,000,000				0		20,000,000			0	317,200	02/13/2021.
05604F AA 3	Bway Mortgage Trust CMBS Ser 2013-1515 C.....		04/08/2021.	Bank of America BISD Dealer.....		896,103	863,162	894,856	891,951		(1,633)		(1,633)		890,318		5,786	5,786	8,824	03/10/2033.
05604F AA 3	Bway Mortgage Trust CMBS Ser 2013-1515 C.....		12/01/2021.	Paydown.....		296,257	296,257	307,135	296,139		(9,881)		(9,881)		296,257			0	3,889	03/10/2033.
05608Q AA 5	Crown Parent 1st Lien Bd.....		09/16/2021.	Call 105.0387.....		1,373,906	1,308,000	1,308,000	1,308,000				0		1,308,000			0	128,600	01/31/2026.
05618D AL 8	Babson CLO Ltd CLO Ser 2014-IA CI A2R.....		10/20/2021.	Paydown.....		18,000,000	18,000,000	18,010,908	18,005,597		(5,597)		(5,597)		18,000,000			0	154,198	07/20/2025.
058498 AR 7	Ball Corp Nt 5.000% 03/15/22.....		10/28/2021.	Various.....		17,688,976	17,395,000	17,673,220	17,466,093		(48,236)		(48,236)		17,417,857		(22,857)	(22,857)	1,267,612	03/15/2022.
05946X DL 4	Banc of America Funding Corp RMBS Ser 20.....		12/01/2021.	Paydown.....		126,746	126,746	127,657	126,328		419		419		126,746			0	3,733	10/25/2033.
05946X Y7 2	Banc of America Funding Corp RMBS Ser 20.....		12/01/2021.	Paydown.....		655,656	669,769	636,674	636,674				0		636,674		18,982	18,982	24,435	01/25/2036.
05949C LZ 7	Bank of America Mtg Securities RMBS Ser.....		09/30/2021.	Additional Income.....									0		0			0	2,686	04/25/2018.
05952D AB 4	Banc of America Funding Corp RMBS Ser 20.....		12/20/2021.	Paydown.....		391,849	391,849	366,527	366,527		25,322		25,322		391,849			0	1,007	02/20/2047.
05952H AJ 8	Bank of America Mtg Securities RMBS Ser.....		12/01/2021.	Paydown.....		685,298	742,391	733,006	733,019		45		45		733,064		(47,766)	(47,766)	21,886	03/25/2037.
05952H BR 9	Bank of America Mtg Securities RMBS Ser.....		12/01/2021.	Paydown.....		92,666	97,682	87,947	87,947				0		87,947		4,719	4,719	3,920	01/25/2037.
06406F AD 5	Bank of NY Mellon Corp Sr MTN.....		04/08/2021.	Goldman Sachs & Company.....		5,098,254	4,900,000	5,150,194	5,114,936		(24,107)		(24,107)		5,090,829		7,425	7,425	70,669	08/16/2023.

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						
											Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year 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 Contractual Maturity Date
06406R AC 1	Bank of NY Mellon Corp Sr MTN.....			04/08/2021.	Goldman Sachs & Company.....		4,716,840	4,600,000	4,780,964	4,737,958		(27,966)		(27,966)		4,709,992		6,848	6,848	49,642	05/16/2023.
06540Y AA 7	BANK CMBS Ser 2020-BN28 CI A1.....			04/08/2021.	Wells Fargo Securities LLC.....		1,863,055	1,862,473	1,862,470	1,862,440		(15)		(15)		1,862,425		630	630	4,256	03/15/2063.
06540Y AA 7	BANK CMBS Ser 2020-BN28 CI A1.....			04/01/2021.	Paydown.....		84,852	84,852	84,852	84,851		2		2		84,852			0	112	03/15/2063.
06541T AY 5	BANK CMBS Ser 2020-BN29 CI A1.....			04/08/2021.	Wells Fargo Securities LLC.....		3,877,867	3,882,113	3,882,099	3,882,084		(37)		(37)		3,882,047		(4,181)	(4,181)	7,756	11/15/2053.
06541T AY 5	BANK CMBS Ser 2020-BN29 CI A1.....			12/01/2021.	Paydown.....		284,670	284,670	284,669	284,668		2		2		284,670			0	410	11/15/2053.
06762C AA 6	Babson CLO Ltd CLO Ser 2020-2A CI A1.....			11/16/2021.	Various.....		42,800,000	42,800,000	42,800,000	42,800,000				0		42,800,000			0	650,560	10/15/2033.
06762C AE 8	Babson CLO Ltd CLO Ser 2020-2A CI B1.....			11/16/2021.	Various.....		19,500,000	19,500,000	19,500,000	19,500,000				0		19,500,000			0	368,745	10/15/2033.
07274N AE 3	Bayer US Finance II LLC Sr Nt.....			04/08/2021.	Various.....		46,713,650	43,310,000	47,499,242	47,033,736		(346,861)		(346,861)		46,686,875		26,776	26,776		12/15/2023.
07274N AU 7	Bayer US Finance II LLC Sr Nt.....			07/15/2021.	Maturity.....		2,000,000	2,000,000	1,998,338	1,998,338		1,662		1,662		2,000,000			0	55,000	07/15/2021.
07384Y MB 9	Bear Stearns ABS Inc RMBS Ser 2003-AC5 C.....			12/01/2021.	Paydown.....		65,666	65,666	65,871	66,790		(1,124)		(1,124)		65,666			0	1,987	10/25/2033.
075887 BA 6	Becton Dickinson & Co Sr Nt.....			03/13/2021.	Call 101.8570.....		8,148,563	8,000,000	7,983,600	7,998,398		366		366		7,998,764		1,236	1,236	235,369	11/08/2021.
08162W AY 2	Benchmark Mtg Tr CMBS Ser 2020-B19 CI A1.....			04/08/2021.	Deutsche Bank Capital.....		773,570	772,876	772,863	772,850		(6)		(6)		772,844		726	726	1,766	09/15/2053.
08162W AY 2	Benchmark Mtg Tr CMBS Ser 2020-B19 CI A1.....			12/01/2021.	Paydown.....		103,107	103,107	103,106	103,104		3		3		103,107			0	280	09/15/2053.
08163A AA 1	Benchmark Mtg Tr CMBS Ser 2020-B18 CI A1.....			12/01/2021.	Paydown.....		131,924	131,924	131,924	131,923		2		2		131,924			0	731	07/15/2053.
08163L AA 7	Benchmark Mtg Tr CMBS Ser 2020-B21 CI A1.....			04/08/2021.	Morgan Stanley & Co LLC.....		3,837,046	3,843,653	3,843,649	3,843,632		(43)		(43)		3,843,589		(6,543)	(6,543)	7,515	12/15/2053.
08163L AA 7	Benchmark Mtg Tr CMBS Ser 2020-B21 CI A1.....			04/01/2021.	Paydown.....		127,533	127,533	127,533	127,533		1		1		127,533			0	144	12/15/2053.
084659 AS 0	Berkshire Hathaway Energy Sr Nt.....			03/08/2021.	Tax Free Exchange.....		21,727,279	21,750,000	21,721,943	21,726,362		918		918		21,727,279			0	349,903	04/15/2025.
084659 AU 5	Berkshire Hathaway Energy Sr Nt.....			03/08/2021.	Tax Free Exchange.....		4,499,996	4,500,000	4,499,280	4,499,942		55		55		4,499,996			0	157,713	07/15/2030.
09261W AN 4	Blackrock DLF IX CLO Ser 2020-1 CI W.....			10/21/2021.	Paydown.....		209,617	209,617	209,617	209,617				0		209,617			0	2,865	07/21/2030.
10062@ AA 0	Boston Cap Int Term Inc Fd LLC Sr Nt.....			04/26/2021.	Redemption 100.0000.....		1,491,048	1,491,048	1,491,048	1,491,048				0		1,491,048			0	21,164	06/30/2021.
10075E AG 3	Boston Gas Co MT Nt Tr #00007.....			09/01/2021.	Maturity.....		7,500,000	7,500,000	7,441,950	7,497,470		2,530		2,530		7,500,000			0	622,188	09/01/2021.
10112R AS 3	Boston Properties LP Sr Nt.....			02/14/2021.	Call 100.0000.....		10,000,000	10,000,000	9,965,000	9,998,370		535		535		9,998,905		1,095	1,095	101,979	05/15/2021.
10112R AU 8	Boston Properties LP Sr Nt.....			10/15/2021.	Call 104.2844.....		10,428,440	10,000,000	10,651,400	10,150,958		(55,986)		(55,986)		10,094,972		(94,972)	(94,972)	892,575	02/01/2023.
10373Q AG 5	BP Cap Mkts America Sr Nt.....			03/11/2021.	Maturity.....		44,250,000	44,250,000	45,067,387	44,321,991		(71,991)		(71,991)		44,250,000			0	1,049,168	03/11/2021.
11124T AA 2	Broad River BSL Funding CLO Lt CLO Ser 2.....			06/15/2021.	Call 100.0000.....		17,500,000	17,500,000	17,500,000	17,500,000				0		17,500,000			0	238,726	04/20/2029.
11124T AC 8	Broad River BSL Funding CLO Lt CLO Ser 2.....			06/15/2021.	Call 100.0000.....		12,000,000	12,000,000	11,940,000	11,945,753		3,757		3,757		11,949,510		50,490	50,490		04/20/2029.
113804 AD 0	Brooklyn Navy Yard Cogeneratio Sr Secure.....			12/31/2021.	Redemption 100.0000.....		275,867	275,867	275,867	275,867				0		275,867			0	13,849	12/31/2040.
115885 AE 5	Browning-Ferris Inds Deb.....			05/01/2021.	Various.....		4,000,000	4,000,000	4,546,830	4,016,648		(16,648)		(16,648)		4,000,000			0	185,000	05/01/2021.
117017 AB 1	Brunswick & Glynn Co Dev Auth CTL Rev Le.....			10/15/2021.	Redemption 100.0000.....		164,791	164,791	164,791	164,791				0		164,791			0	8,989	10/15/2022.
117017 AB 9	Brunswick & Glynn Co Dev Auth CTL Rev Le.....			08/15/2021.	Redemption 100.0000.....		299,803	299,803	272,860	296,128		3,674		3,674		299,803			0	14,139	02/15/2023.
117017 AC 7	Brunswick & Glynn Co Dev Auth CTL Rev Le.....			07/15/2021.	Redemption 100.0000.....		436,622	436,622	436,622	436,622				0		436,622			0	19,674	01/15/2024.
12189P AL 6	Burlington Northern Santa Fe ABS PTC Nt.....			01/15/2021.	Redemption 100.0000.....		23,733	23,733	25,482	23,741		(8)		(8)		23,733			0	705	01/15/2023.
124857 AG 8	CBS Corp Sr Nt 3.375% 03/01/22.....			03/15/2021.	Call 102.9050.....		6,174,300	6,000,000	5,772,360	5,963,165		6,353		6,353		5,969,518		30,482	30,482	283,425	03/01/2022.
12489W HD 9	C-BASS Tr RMBS Ser 2003-CB6 CI AF6.....			05/01/2021.	Paydown.....		63,128	63,128	63,128	63,128				0		63,128			0	1,425	12/25/2033.
12489W HE 7	C-BASS Tr RMBS Ser 2003-CB6 CI M1.....			05/25/2021.	Paydown.....		423,563	423,563	425,152	424,161		(598)		(598)		423,563			0	8,681	12/25/2033.
1248EP BK 8	CCO Holdings LLC Sr Nt.....			06/19/2021.	Call 102.9380.....		2,058,760	2,000,000	2,000,000	2,000,000				0		2,000,000			0	133,177	05/01/2027.
12506Y BE 8	CDC Mortgage Capital Trust RMBS Ser 2003.....			12/27/2021.	Paydown.....		128,491	128,491	86,081	86,081		42,409		42,409		128,491			0	959	10/25/2033.
12509D AB 8	CCG Receivables Trust LBASS Ser 2020-1 C.....			03/10/2021.	MUFG Securities Inc.....		11,949,011	11,922,000	11,921,920	11,921,935		6		6		11,921,941		27,069	27,069	15,737	12/14/2027.
12519# AA 3	CED California Sr Sec Nt.....			12/31/2021.	Redemption 100.0000.....		1,153,716	1,153,716	1,153,716	1,153,716				0		1,153,716			0	35,083	06/30/2036.
12527G AC 7	CF Industries Inc Nt 3.450% 06/01/23.....			09/10/2021.	Various.....		6,836,765	6,500,000	6,493,955	6,498,361		456		456		6,498,816		1,184	1,184	510,559	06/01/2023.
12544A BM 6	Countrywide Home Loans RMBS Ser 2006-20.....			12/01/2021.	Paydown.....		109,213	112,988	112,441	84,407		28,064		28,064		112,472		(3,259)	(3,259)	3,143	02/25/2037.
125523 AF 7	Cigna Corp Sr Nt 3.750% 07/15/23.....			04/08/2021.	Various.....		7,644,483	7,131,553	7,762,622	7,678,514		(50,175)		(50,175)		7,628,338		16,144	16,144	184,917	07/15/2023.

SCHEDULE D - PART 4

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

E14.9

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						
											Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.						
CUSIP Identification		Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year 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 Contractual Maturity Date
125523	AF	7		03/18/2021.	Call 107.6792.....		3,790,308	3,520,000	3,832,963	3,787,557		(22,667)		(22,667)		3,764,891		(244,891)	(244,891)	359,408	07/15/2023.
125523	BR	0		03/18/2021.	Call 103.0871.....		12,885,890	12,500,000	12,474,807	12,482,260		3,221		3,221		12,485,482		14,518	14,518	674,327	02/15/2022.
12558M	BL	5		01/01/2021.	Paydown.....		7	7	7	7				0		7			0		10/20/2032.
12558M	BM	3		12/01/2021.	Paydown.....		424,248	424,248	426,767	425,941		(1,693)		(1,693)		424,248			0	15,199	10/20/2032.
12566Q	AA	1		12/01/2021.	Paydown.....		283,559	308,287	258,300	258,300				0		258,300		25,260	25,260	9,397	01/25/2037.
12566U	AN	4		12/01/2021.	Paydown.....		212,751	227,288	179,745	179,745				0		179,745		33,006	33,006	7,672	02/25/2037.
12593Q	BD	1		10/01/2021.	Paydown.....		287,569	287,569	290,443	288,392		(823)		(823)		287,569			0	7,676	10/10/2048.
12596M	AA	4		12/01/2021.	Paydown.....		1,850,088	1,850,088	1,849,833	1,848,693		1,394		1,394		1,850,088			0	35,335	07/25/2058.
12644*	AC	1		12/15/2021.	Redemption 100.0000.....		521,236	521,236	521,236	521,236				0		521,236			0	20,811	12/15/2026.
12644@	AX	3		08/14/2021.	Redemption 100.0000.....		517,462	517,462	517,462	517,462				0		517,462			0	27,597	08/15/2021.
12644@	BQ	7		10/14/2021.	Call 104.0879.....		647,919	622,473	617,638	621,771		328		328		622,098		375	375	59,758	07/15/2022.
12644@	BQ	7		09/15/2021.	Redemption 100.0000.....		120,706	120,706	119,769	120,570		136		136		120,706			0	3,384	07/15/2022.
12644@	CC	7		12/05/2021.	Various.....		3,310,537	3,310,537	3,310,537	3,310,537				0		3,310,537			0	107,410	04/05/2025.
12644@	CM	5		12/15/2021.	Various.....		706,005	706,005	706,005	706,005				0		706,005			0	23,195	03/15/2023.
12665*	AA	9		12/10/2021.	Redemption 100.0000.....		875,256	875,256	875,256	875,256				0		875,256			0	249,822	10/10/2031.
126650	BP	4		12/10/2021.	Various.....		413,576	413,576	477,224	448,925		(35,349)		(35,349)		413,576			0	13,646	12/10/2028.
126650	BQ	2		12/10/2021.	Various.....		2,314,436	2,314,436	2,149,827	2,228,699		85,737		85,737		2,314,436			0	87,962	01/10/2030.
126650	BS	8		12/10/2021.	Redemption 100.0000.....		633,917	633,917	693,301	672,384		(38,468)		(38,468)		633,917			0	26,072	01/10/2032.
126650	CQ	1		04/08/2021.	Goldman Sachs & Company.....		11,001,744	10,400,000	11,281,608	11,099,085		(115,987)		(115,987)		10,983,099		18,645	18,645	179,761	12/01/2022.
12665U	AA	2		12/10/2021.	Redemption 100.0000.....		183,819	183,819	183,819	183,819				0		183,819			0	4,717	01/10/2036.
126673	DQ	2		12/01/2021.	Paydown.....		885,966	885,966	883,968	883,968		1,998		1,998		885,966			0	20,573	12/25/2034.
12667F	4S	1		12/01/2021.	Paydown.....		196,667	197,813	190,475	190,475				0		190,475		6,192	6,192	6,113	03/25/2038.
12667F	5L	5		12/01/2021.	Paydown.....		1,115,374	1,140,547	971,009	971,009				0		971,009		144,365	144,365	31,048	04/25/2035.
12667F	MX	0		12/01/2021.	Paydown.....		199,594	199,594	190,176	194,324		5,271		5,271		199,594			0	6,609	08/25/2034.
12667F	PG	4		12/01/2021.	Paydown.....		206,915	206,915	209,307	207,733		(818)		(818)		206,915			0	7,795	09/25/2034.
12667G	D2	6		12/01/2021.	Paydown.....		221,777	228,776	209,305	209,305				0		209,305		12,472	12,472	6,916	08/25/2035.
12667G	D3	4		12/01/2021.	Paydown.....		416,592	429,738	337,151	337,151				0		337,151		79,441	79,441	12,991	08/25/2035.
12667G	FD	0		12/01/2021.	Paydown.....		1,282,676	1,282,676	1,290,893	1,282,692		(16)		(16)		1,282,676			0	35,461	05/25/2035.
12667G	H7	1		12/01/2021.	Paydown.....		701,507	698,913	568,501	568,501				0		568,501		133,005	133,005	16,937	07/25/2035.
126686	AC	8		12/15/2021.	Paydown.....		434,797	434,797	150,527	150,527		284,270		284,270		434,797			0	664	11/15/2036.
12668B	EH	2		12/01/2021.	Paydown.....		1,179,496	1,215,336	1,079,676	1,079,676				0		1,079,676		99,819	99,819	36,934	02/25/2036.
12668B	QA	4		12/01/2021.	Paydown.....		315,032	318,029	290,293	290,293				0		290,293		24,740	24,740	10,063	04/25/2036.
12668B	RZ	8		12/01/2021.	Paydown.....		332,556	330,020	283,260	283,260				0		283,260		49,296	49,296	9,255	05/25/2036.
126694	NS	3		12/01/2021.	Paydown.....		26,684	26,684	25,971	26,306		378		378		26,684			0	1,026	12/25/2035.
12669G	R3	7		12/01/2021.	Paydown.....		19,481	19,343	19,037	19,159		21		21		19,180		302	302	564	08/25/2035.
12669G	TD	3		12/01/2021.	Paydown.....		1,063,746	1,105,556	1,061,664	1,061,664		14,186		14,186		1,075,850		(12,104)	(12,104)	31,911	04/25/2035.
12702*	AA	4		12/10/2021.	Redemption 100.0000.....		583,188	583,188	583,188	583,188				0		583,188			0	12,396	10/10/2039.
12714#	AC	2		12/15/2021.	Redemption 100.0000.....		205,878	205,878	205,878	205,878				0		205,878			0	4,340	06/15/2035.
12726@	AA	4		12/15/2021.	Redemption 100.0000.....		1,664,188	1,664,188	1,664,188	1,664,188				0		1,664,188			0	29,688	07/15/2030.
139859	AB	8		08/15/2021.	Maturity.....		6,100,000	6,100,000	7,972,606	6,207,644		(107,644)		(107,644)		6,100,000			0	533,750	08/15/2021.
14041N	FM	8		03/10/2021.	JP Morgan Securities LLC.....		10,532,152	10,300,000	10,649,637	10,547,804		(40,451)		(40,451)		10,507,353		24,800	24,800	60,487	01/15/2025.
14041N	FT	3		03/02/2021.	JP Morgan Securities LLC.....		15,712,397	15,328,000	15,914,218	15,748,543		(65,459)		(65,459)		15,683,084		29,313	29,313	95,527	12/16/2024.

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						
										Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.						
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year 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 Contractual Maturity Date
14042E 3Y 4	Capital One NA Sr Nt 2.950% 07/23/21.....		06/23/2021.	Call 100.0000.....		20,000,000	20,000,000	19,943,600	19,995,046		4,219		4,219		19,999,265		735	735	540,833	07/23/2021.
14149Y AV 0	Cardinal Health Inc Sr Nt.....		06/15/2021.	Call 102.8690.....		5,657,795	5,500,000	5,653,120	5,525,806		(7,931)		(7,931)		5,517,875		(17,875)	(17,875)	245,795	06/15/2022.
14155# AB 6	Cardinals Ballpark LLC Sr Nt.....		09/30/2021.	Redemption 100.0000.....		1,195,936	1,195,936	1,199,310	1,197,556		(1,621)		(1,621)		1,195,936			0	51,997	09/30/2027.
141781 AY 0	Cargill Inc Sr Nt 4.307% 05/14/21.....		05/14/2021.	Maturity.....		13,222,000	13,222,000	14,401,799	13,275,220		(53,220)		(53,220)		13,222,000			0	284,736	05/14/2021.
141781 AZ 7	Cargill Inc Sr Nt 3.250% 11/15/21.....		11/15/2021.	Maturity.....		7,005,000	7,005,000	7,051,863	7,009,771		(4,771)		(4,771)		7,005,000			0	227,663	11/15/2021.
14309Y BE 3	Carlyle Global Mrkt Strat CLO Ser 2012-4.....		09/21/2021.	Call 100.0000.....		12,906,281	12,906,281	12,906,281	12,906,281				0		12,906,281			0	186,158	04/22/2032.
14309Y BJ 2	Carlyle Global Mrkt Strat CLO Ser 2012-4.....		09/21/2021.	Call 100.0000.....		10,000,000	10,000,000	10,000,000	10,000,000				0		10,000,000			0	194,338	04/22/2032.
14312J AQ 5	Carlyle Global Mkt Strategies CLO Ser 20.....		09/29/2021.	Call 100.0000.....		25,000,000	25,000,000	25,000,000	25,000,000				0		25,000,000			0	361,801	01/20/2032.
14312J AS 1	Carlyle Global Mkt Strategies CLO Ser 20.....		09/29/2021.	Call 100.0000.....		10,000,000	10,000,000	10,000,000	10,000,000				0		10,000,000			0	192,498	01/20/2032.
14315G AA 3	Carlyle Global Market Strat CLO Ser 2020.....		11/23/2021.	Various.....		23,600,000	23,600,000	23,600,000	23,600,000				0		23,600,000			0	355,350	10/25/2031.
14315G AE 5	Carlyle Global Market Strat CLO Ser 2020.....		11/23/2021.	Various.....		8,700,000	8,700,000	8,700,000	8,700,000				0		8,700,000			0	168,823	10/25/2031.
14317X AA 4	Caryle US CLO Ltd CLO Ser 2020-1A Ci A1.....		07/20/2021.	Paydown.....		7,450,000	7,450,000	7,450,000	7,450,000				0		7,450,000			0	124,927	07/20/2031.
14317X AC 0	Caryle US CLO Ltd CLO Ser 2020-1A Ci A2.....		07/20/2021.	Paydown.....		9,750,000	9,750,000	9,750,000	9,750,000				0		9,750,000			0	213,091	07/20/2031.
14888@ AA 4	Catalyst Old River Hydro Sr Sec Nt.....		12/31/2021.	Redemption 100.0000.....		1,153,500	1,153,500	1,153,500	1,153,500				0		1,153,500			0	25,574	11/30/2029.
14913R 2D 8	Caterpillar Finl Svcs Corp Sr Nt.....		04/08/2021.	Goldman Sachs & Company.....		7,443,808	7,400,000	7,431,894	7,427,339		(3,013)		(3,013)		7,424,326		19,482	19,482	36,609	07/07/2023.
14913R 2F 3	Caterpillar Finl Svcs Corp Sr MTN.....		02/26/2021.	BNP Paribas Securities Corp.....		15,015,450	15,000,000	14,989,800	14,990,818		560		560		14,991,378		24,072	24,072	31,500	09/14/2023.
149791 AA 3	Cayuga Park CLO CLO Ser 2020-1A Ci A.....		08/03/2021.	Various.....		58,500,000	58,500,000	58,500,000	58,500,000				0		58,500,000			0	1,050,737	07/17/2031.
149791 AC 9	Cayuga Park CLO CLO Ser 2020-1A Ci B1.....		08/03/2021.	Various.....		8,300,000	8,300,000	8,300,000	8,300,000				0		8,300,000			0	190,235	07/17/2031.
14983A AB 5	C-BASS Tr RMBS Ser 2006-SL1 Ci A2.....		12/25/2021.	Paydown.....		601,836	601,836	70,810	86,107		531,027	15,297	515,730		601,836			0	2,718	09/25/2036.
150323 AN 3	Cedar Funding Ltd CLO Ser 2014-4A Ci AR.....		06/25/2021.	Call 100.0000.....		15,000,000	15,000,000	15,000,000	15,000,000				0		15,000,000			0	146,276	07/23/2030.
15032E AA 7	Cedar Funding Ltd CLO Ser 2017-8A Ci A1.....		09/02/2021.	Call 100.0000.....		450,000	450,000	427,500	431,352		2,629		2,629		433,981		16,019	16,019	5,764	10/17/2030.
15032T AS 5	Cedar Funding Ltd CLO Ser 2013-1A A1R.....		04/22/2021.	Call 100.0000.....		750,000	750,000	656,250	675,517		7,819		7,819		683,336		66,664	66,664	4,036	06/09/2030.
15033T AB 1	Cedar Funding Ltd CLO Ser 2020-12A Ci A.....		11/18/2021.	Various.....		42,855,928	42,855,928	42,855,928	42,855,928				0		42,855,928			0	660,380	10/25/2032.
15033T AC 9	Cedar Funding Ltd CLO Ser 2020-12A Ci B.....		11/18/2021.	Various.....		19,650,000	19,650,000	19,650,000	19,650,000				0		19,650,000			0	391,982	10/25/2032.
15189T AU 1	CenterPoint Energy Inc Sr Nt.....		01/15/2021.	Call 110.2485.....		11,020,436	9,996,000	9,988,803	9,991,400		53		53		9,991,454		4,546	4,546	1,199,755	02/01/2024.
152314 DP 2	Centex Home Equity Loan Tr RMBS Ser 2001.....		12/01/2021.	Paydown.....		170,366	170,366	170,352	169,990		377		377		170,366			0	6,985	07/25/2032.
152314 DQ 0	Centex Home Equity Loan Tr RMBS Ser 2001.....		12/01/2021.	Paydown.....		29,007	29,007	29,004	28,934		72		72		29,007			0	1,367	07/25/2032.
152314 EM 8	Centex Home Equity Loan Tr RMBS Ser 2002.....		12/01/2021.	Paydown.....		51,681	133,326	95,877	95,877				0		95,877		(44,196)	(44,196)		01/25/2032.
152314 LM 0	Centex Home Equity Loan Tr RMBS Ser 2004.....		12/01/2021.	Paydown.....		26,195	26,195	26,184	26,128		67		67		26,195			0	1,357	09/25/2034.
159864 AC 1	Charles River Laboratories Sr Nt.....		03/23/2021.	Various.....		1,334,190	1,280,000	1,348,125	1,326,391		(2,966)		(2,966)		1,323,425		(43,425)	(43,425)	87,825	04/01/2026.
161175 BB 9	Charter Comm Opt 1st Lien Sr Sec Nt.....		04/08/2021.	Goldman Sachs & Company.....		8,388,020	8,050,000	8,581,247	8,459,001		(81,317)		(81,317)		8,377,684		10,335	10,335	258,534	07/23/2022.
171798 AC 5	Cimarex Energy Co Sr Nt.....		10/07/2021.	Tax Free Exchange.....		2,502,500	2,500,000	2,500,000	2,500,000				0		2,500,000		2,500	2,500	92,969	06/01/2024.
171798 AD 3	Cimarex Energy Co Sr Nt.....		10/07/2021.	Tax Free Exchange.....		2,216,948	2,200,000	2,219,096	2,216,609		(1,862)		(1,862)		2,214,748		2,200	2,200	76,743	05/15/2027.
172973 P6 0	Citicorp Mtg Secs Inc RMBS Ser 2005-1 Ci.....		06/01/2021.	Paydown.....		52,520	52,520	52,783	52,355		165		165		52,520			0	1,367	02/25/2035.
172973 W5 4	Citicorp Mtg Secs Inc RMBS Ser 2005-4 Ci.....		12/01/2021.	Paydown.....		146,025	146,025	136,945	141,175		4,851		4,851		146,025			0	3,813	07/25/2035.
17305E FX 8	Citibank Cr Card Issuance Tr LBASS Ser 2.....		03/22/2021.	BNP Paribas Securities Corp.....		1,087,235	1,073,233	1,091,092	1,083,013		(2,546)		(2,546)		1,080,467		6,768	6,768	8,161	11/20/2023.
17305E GK 5	Citibank Cr Card Issuance Tr LBASS Ser 2.....		01/20/2021.	Paydown.....		4,911,158	4,911,158	4,946,417	4,913,532		(2,374)		(2,374)		4,911,158			0	61,144	01/20/2023.
17306U CE 6	Citifinancial Mtg Sec Inc RMBS Ser 2004.....		05/01/2021.	Paydown.....		13,110	13,110	13,110	13,093		17		17		13,110			0	217	04/25/2034.
17307G H3 5	Citigroup Mtg Loan Trust RMBS Ser 2005-8.....		12/01/2021.	Paydown.....		666,867	666,867	647,952	655,509		11,358		11,358		666,867			0	16,512	09/25/2035.
17326Q AA 1	Citigroup Mortgage Ln Trust Inc RMBS Ser.....		12/01/2021.	Paydown.....		810,237	810,237	830,503	829,312		(19,075)		(19,075)		810,237			0	13,517	09/25/2064.
18976G AQ 9	Citimortgage Alternative Ln Tr RMBS Ser.....		12/01/2021.	Paydown.....		938,415	984,862	864,554	864,554				0		864,554		73,861	73,861	30,307	06/25/2037.
191216 BZ 2	Coca-Cola Co Sr Nt 2.250% 09/01/26.....		05/20/2021.	Call 106.7534.....		14,411,706	13,500,000	13,484,340	13,490,703		588		588		13,491,291		8,709	8,709	1,130,238	09/01/2026.

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
21075W BF 1	Cointmortgage Home Eq Loan Tr RMBS Ser 1.....			12/01/2021.	Paydown.....		1,829	1,829	1,827	1,824				5		1,829			0	109	08/15/2025.
210805 DH 7	Continental Airlines Inc LBASS EETC Ser.....			06/15/2021.	Paydown.....		380,354	380,354	295,901	371,490		8,864		8,864		380,354			0	12,748	12/15/2022.
212015 AH 4	Continental Resources Inc Sr Nt.....			04/22/2021.	Call 100.0000.....		3,107,000	3,107,000	3,141,954	3,107,000				0		3,107,000			0	64,350	09/15/2022.
212168 AA 6	Continental Wind Sr Nt.....			08/31/2021.	Redemption 100.0000.....		1,722,181	1,722,181	1,722,181	1,722,181				0		1,722,181			0	75,712	02/28/2033.
21872# AA 5	Core Civic of Kansas LLC Sr Secured Nt.....			10/31/2021.	Redemption 100.0000.....		192,778	192,778	192,778	192,778				0		192,778			0	5,064	01/31/2040.
22025Y AP 5	Corrections Corp of America Sr Nt.....			04/13/2021.	Citizens Bank.....		19,285,000	19,000,000	17,970,000	18,698,354		34,722		34,722		18,733,076		551,924	551,924	397,878	05/01/2023.
22357@ AA 9	Cox Tower II PTC CTL 5.409% 01/02/40.....			12/02/2021.	Redemption 100.0000.....		267,347	267,347	267,347	267,347				0		267,347			0	7,897	01/02/2040.
224044 BW 6	Cox Communications Inc Sr Nt.....			05/29/2021.	Call 104.4585.....		11,908,264	11,400,000	11,416,604	11,403,673		(747)		(747)		11,402,927		(2,927)	(2,927)	677,047	12/15/2022.
22410@ AA 4	Cox Enterprises Inc CTL.....			12/31/2021.	Redemption 100.0000.....		1,382,102	1,382,102	1,382,102	1,382,102				0		1,382,102			0	43,195	06/30/2027.
22534D AA 8	Credit Accept Auto Loan Tr LBASS Ser 201.....			03/22/2021.	Barclays Capital Inc.....		597,448	592,816	602,287	599,436		(1,693)		(1,693)		597,743		(295)	(295)	5,787	08/15/2027.
22534D AA 8	Credit Accept Auto Loan Tr LBASS Ser 201.....			03/15/2021.	Paydown.....		693,743	693,743	704,827	701,490		(7,747)		(7,747)		693,743			0	4,149	08/15/2027.
22535A AA 3	Credit Acceptance Auto Loan Tr LBASS Ser.....			03/15/2021.	Paydown.....		6,296,378	6,209,542	6,386,126	6,333,011		(27,930)		(27,930)		6,305,082		(8,704)	(8,704)	56,864	02/15/2028.
22535A AA 3	Credit Acceptance Auto Loan Tr LBASS Ser.....			03/15/2021.	Paydown.....		795,458	795,458	818,079	811,275		(15,817)		(15,817)		795,458			0	6,622	02/15/2028.
22535M AA 7	Credit Acceptance Auto Loan Tr LBASS Ser.....			04/20/2021.	BNP Paribas Securities Corp.....		8,299,297	8,200,000	8,198,164	8,198,462		212		212		8,198,674		100,623	100,623	39,631	07/16/2029.
22535M AC 3	Credit Acceptance Auto Loan Tr LBASS Ser.....			04/20/2021.	BNP Paribas Securities Corp.....		5,016,478	4,920,000	4,919,049	4,919,165		84		84		4,919,249		97,229	97,229	33,498	09/17/2029.
22536B AA 0	Credit Acceptance Auto Loan Tr LBASS Ser.....			03/23/2021.	Nationwide Mutual.....		18,399,180	18,216,000	18,212,861	18,213,078		271		271		18,213,348		185,832	185,832	61,489	10/15/2029.
22536B AC 6	Credit Acceptance Auto Loan Tr LBASS Ser.....			03/23/2021.	Nationwide Mutual.....		2,137,265	2,100,000	2,099,491	2,099,517		32		32		2,099,549		37,716	37,716	10,119	12/17/2029.
22541Q 3Y 6	CS First Boston Mtg Sec Corp RMBS Ser 20.....			12/01/2021.	Paydown.....		19,357	19,357	19,816	19,517		(160)		(160)		19,357			0	502	12/25/2033.
22541S TQ 1	CS First Boston Mtg Sec Corp RMBS Ser 20.....			12/01/2021.	Paydown.....		682,436	682,436	690,860	684,782		(2,346)		(2,346)		682,436			0	26,300	08/25/2034.
22541S ZB 7	CS First Boston Mtg Sec Corp RMBS Ser 20.....			12/01/2021.	Paydown.....		635,045	635,045	653,005	641,677		(6,632)		(6,632)		635,045			0	23,526	09/25/2034.
225458 2G 2	CS First Boston Mtg Sec Corp RMBS Ser 20.....			12/01/2021.	Paydown.....		62,739	64,805	62,942	64,100		(29)		(29)		64,071		(1,332)	(1,332)	1,625	08/25/2025.
225458 5Q 7	CS First Boston Mtg Sec Corp RMBS Ser 20.....			12/01/2021.	Paydown.....		359,932	359,932	333,369	333,369		26,563		26,563		359,932			0	11,803	10/25/2035.
225458 AX 6	CS First Boston Mtg Sec Corp RMBS Ser 20.....			12/01/2021.	Paydown.....		87,937	87,937	88,737	87,878		59		59		87,937			0	2,093	02/25/2035.
225458 EV 6	CS First Boston Mtg Sec Corp RMBS Ser 20.....			12/01/2021.	Paydown.....		299,425	299,425	294,711	294,711		4,714		4,714		299,425			0	9,947	03/25/2035.
225458 FG 8	CS First Boston Mtg Sec Corp RMBS Ser 20.....			12/01/2021.	Paydown.....		4,512	4,512	4,601	4,498		14		14		4,512			0	129	03/25/2022.
225458 UA 4	CS First Boston Mtg Sec Corp RMBS Ser 20.....			12/01/2021.	Paydown.....		546,592	546,592	545,482	544,979		1,613		1,613		546,592			0	16,942	07/25/2035.
225458 UL 0	CS First Boston Mtg Sec Corp RMBS Ser 20.....			12/01/2021.	Paydown.....		475,413	475,413	467,391	472,951		2,462		2,462		475,413			0	14,177	07/25/2035.
225458 XJ 2	CS First Boston Mtg Sec Corp RMBS Ser 20.....			12/01/2021.	Paydown.....		56,496	56,496	55,401	55,788		707		707		56,496			0	1,459	07/25/2035.
225458 XW 3	CS First Boston Mtg Sec Corp RMBS Ser 20.....			12/01/2021.	Paydown.....		619,262	619,262	612,757	612,757		6,505		6,505		619,262			0	15,469	07/25/2035.
2254W0 GX 7	CS First Boston Mtg Sec Corp RMBS Ser 20.....			12/01/2021.	Paydown.....		231,679	231,679	230,159	230,607		1,072		1,072		231,679			0	7,048	10/25/2034.
2254W0 NS 0	CS First Boston Mtg Sec Corp RMBS Ser 20.....			03/01/2021.	Paydown.....		8	72	69	71				0		72		(63)	(63)		03/25/2022.
228189 AB 2	Crown Amer / Cap Corp VI High Yield Corp.....			10/14/2021.	Call 104.8078.....		18,368,620	17,526,000	17,867,720	17,640,540		(43,062)		(43,062)		17,597,478		(71,478)	(71,478)	1,826,267	01/15/2023.
22942M BF 2	Credit Suisse Mtg Capital RMBS Ser 2006.....			12/01/2021.	Paydown.....		96,478	96,598	96,915	96,774				0		96,774		(296)	(296)	1,402	10/25/2026.
22959# AA 9	CSOLAR IV South LLC Sr Sec Nt.....			12/31/2021.	Redemption 100.0000.....		675,758	675,758	675,758	675,758				0		675,758			0	23,781	09/30/2038.
22962* AA 8	CTL Cap Tr Ahold CTL Ser 2014-09.....			12/15/2021.	Redemption 100.0000.....		787,430	787,430	787,430	787,430				0		787,430			0	19,282	04/15/2029.
22964* AC 2	CSOLAR IV West. LLC Sr Sec Nt.....			12/31/2021.	Redemption 100.0000.....		503,139	503,139	503,139	503,139				0		503,139			0	12,159	03/31/2041.
23243N AH 1	Countrywide Home Equity Ln RMBS Ser 2006.....			12/01/2021.	Paydown.....		1,254,380	1,254,380	516,380	516,380				0		516,380		738,000	738,000		07/25/2034.
02149D AJ 8	Countrywide Alternative Ln Tr RMBS Ser 2.....			10/29/2021.	Additional Income.....									0					0	7,339	12/26/5327.
23245L AB 6	Countrywide Alternative Ln Tr RMBS Ser 2.....			12/01/2021.	Paydown.....		248,909	247,764	166,427	166,427				0		166,427		82,482	82,482	10,307	02/25/2037.
233050 AC 7	DBUBS Mtg Tr CMBS Ser 2011-LC1A Cl A3.....			02/01/2021.	Paydown.....		8,323,507	8,323,507	8,774,414	8,323,507				0		8,323,507			0	49,282	11/10/2046.
233063 AC 0	Deutsche Bank Comm Mtg Trust CMBS Ser 20.....			04/08/2021.	Deutsche Bank Capital.....		375,335	374,297	374,290	374,282		(6)		(6)		374,276		1,059	1,059	1,090	09/15/2053.

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						
										Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.						
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year 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 Contractual Maturity Date
233063 AC 0	Deutsche Bank Comm Mtg Trust CMBS Ser 20.....		12/01/2021.	Paydown.....		40,411	40,411	40,410	40,409		2		2		40,411			0	132	09/15/2053.
233244 AD 4	DOT Headquarters II L-B Fin Tr CTL Mtg S.....		12/07/2021.	Various.....		10,000,000	10,000,000	10,256,286	10,112,622		(112,622)		(112,622)		10,000,000			0	600,100	12/07/2031.
233244 AH 5	DOT Headquarters II L-B Fin Tr CTL Mtg S.....		12/07/2021.	Various.....		2,945,957	2,945,957	2,945,957	2,945,957				0		2,945,957			0	90,060	12/07/2021.
233331 AR 8	DTE Energy Co Sr Nt 3.850% 12/01/23.....		04/08/2021.	Various.....		7,883,327	7,319,000	7,998,494	7,942,682		(42,213)		(42,213)		7,900,470		(17,142)	(17,142)	80,912	12/01/2023.
233331 AS 6	DTE Energy Co Sr Nt 3.500% 06/01/24.....		07/07/2021.	Call 108.3850.....		4,335,400	4,000,000	4,125,200	4,055,579		(7,990)		(7,990)		4,047,588		(47,588)	(47,588)	419,400	06/01/2024.
233331 BA 4	DTE Energy Co Sr Nt 3.700% 08/01/23.....		04/08/2021.	Various.....		10,185,183	9,535,000	10,322,762	10,256,737		(57,933)		(57,933)		10,198,803		(13,620)	(13,620)	220,019	08/01/2023.
233331 BA 4	DTE Energy Co Sr Nt 3.700% 08/01/23.....		07/07/2021.	Call 106.5480.....		6,392,880	6,000,000	5,990,580	5,994,888		981		981		5,995,868		4,132	4,132	600,080	08/01/2023.
233851 CK 8	Daimler Fin NA LLC Sr Nt.....		10/30/2021.	Maturity.....		5,000,000	5,000,000	4,998,600	4,999,758		242		242		5,000,000				110,000	10/30/2021.
233851 DD 3	Daimler Fin NA LLC Sr Nt.....		04/08/2021.	Various.....		6,041,620	5,750,000	6,081,775	6,049,096		(27,120)		(27,120)		6,021,976		19,644	19,644	107,921	02/22/2023.
233851 DL 5	Daimler Fin NA LLC Sr Nt.....		04/08/2021.	Various.....		1,857,603	1,750,000	1,875,860	1,869,961		(13,142)		(13,142)		1,856,819		783	783	27,133	05/04/2023.
233851 DY 7	Daimler Fin NA LLC Sr Nt.....		04/08/2021.	Various.....		10,971,425	10,751,000	10,983,733	10,965,495		(18,908)		(18,908)		10,946,588		24,838	24,838	95,307	03/10/2023.
239753 BG 0	Target Corp Sr Nt 9.700% 06/15/21.....		06/15/2021.	Maturity.....		5,000,000	5,000,000	5,000,000	5,000,000				0		5,000,000				242,500	06/15/2021.
24422E TF 6	Deere /John/ Cap Corp Sr Nt.....		01/08/2021.	Various.....		25,000,000	25,000,000	24,974,250	24,999,896		104		104		25,000,000				318,750	01/08/2021.
24703D AZ 4	Dell Int LLC / EMC Corp 1st Lien.....		06/22/2021.	Tax Free Exchange.....		4,764,243	4,450,000	4,846,437	4,790,665		(26,422)		(26,422)		4,764,243				158,086	10/01/2026.
24703D BA 8	Dell Int LLC / EMC Corp 1st Lien.....		06/22/2021.	Various.....		10,115,671	9,050,000	10,273,478	10,169,380		(53,709)		(53,709)		10,115,671				347,746	10/01/2029.
247361 ZV 3	Delta Airlines Inc PTC Ser 2020-AA.....		12/10/2021.	Redemption 100.0000.....		723,507	723,507	723,507	723,507				0		723,507				10,853	12/10/2029.
247361 ZW 1	Delta Airlines Inc PTC Ser 2020-A.....		12/10/2021.	Redemption 100.0000.....		759,015	759,015	759,015	759,015				0		759,015				14,232	12/10/2029.
24763L AW 5	Delta Funding Home Eq Ln Tr RMBS Ser 199.....		12/01/2021.	Paydown.....		109,813	109,813	109,802	109,617		197		197		109,813				2,116	08/15/2030.
251510 FN 3	Deutsche Alt-A Sec Inc RMBS Ser 2003-2XS.....		12/01/2021.	Paydown.....		2,262	2,262	2,262	2,259		3		3		2,262				66	09/25/2033.
251510 DS 9	Deutsche Alt-A Sec Inc RMBS Ser 2005-2 C.....		12/01/2021.	Paydown.....		4,662	4,662	4,738	4,658		4		4		4,662				47	03/25/2022.
251510 EE 9	Deutsche Alt-A Sec Inc RMBS Ser 2005-3 C.....		12/01/2021.	Paydown.....		134,157	134,157	132,061	132,771		1,387		1,387		134,157				3,943	05/25/2035.
251510 EH 2	Deutsche Alt-A Sec Inc RMBS Ser 2005-3 C.....		12/01/2021.	Paydown.....		227,917	227,917	226,163	226,545		1,372		1,372		227,917				6,932	06/25/2035.
251510 ER 0	Deutsche Alt-A Sec Inc RMBS Ser 2005-3 C.....		12/01/2021.	Paydown.....		210,571	210,571	207,741	208,782		1,789		1,789		210,571				4,874	06/25/2035.
251510 FX 6	Deutsche Alt-A Sec Inc RMBS Ser 2005-4 C.....		12/01/2021.	Paydown.....		131,605	133,802	125,538	125,538				0		125,538		6,067	6,067	3,405	09/25/2035.
251563 CB 6	Deutsche Mtg Sec Inc RMBS Ser 2004-1 Cl.....		12/01/2021.	Paydown.....		8,065	8,065	8,062	8,189		(125)		(125)		8,065				220	12/25/2033.
251563 DM 1	Deutsche Mtg Sec Inc RMBS Ser 2004-2 Cl.....		12/01/2021.	Paydown.....		4,358	4,358	4,357	4,379		(21)		(21)		4,358				134	01/25/2034.
25272K AK 9	Dell Int LLC / EMC Corp 1st Lien.....		06/22/2021.	Tax Free Exchange.....		9,659,187	8,800,000	9,930,798	9,736,893		(77,706)		(77,706)		9,659,187				275,181	06/15/2026.
25278X AH 2	Diamondback Energy Inc Sr Nt.....		08/23/2021.	Call 102.6880.....		4,033,585	3,928,000	3,980,633	3,959,568		(8,207)		(8,207)		3,951,361		(23,361)	(23,361)	259,827	05/31/2025.
254683 CK 9	Discover Card Mstr Tr LBASS Ser 2019-A1.....		04/15/2021.	Barclays Capital Inc.....		1,127,387	1,104,224	1,128,322	1,118,437		(4,081)		(4,081)		1,114,356		13,031	13,031	11,562	07/15/2024.
25654# AA 0	Dodger Tickets LLC 1st Mtg Bd.....		03/31/2021.	Various.....		1,301,444	1,301,444	1,301,444	1,301,444				0		1,301,444				73,662	03/31/2030.
256746 AF 5	Dollar Tree Inc Sr Nt 3.700% 05/15/23.....		04/08/2021.	Various.....		62,056,337	58,505,000	62,974,667	62,506,465		(348,126)		(348,126)		62,158,339		(102,001)	(102,001)	718,819	05/15/2023.
256746 AF 5	Dollar Tree Inc Sr Nt 3.700% 05/15/23.....		12/01/2021.	Call 104.3758.....		114,813	110,000	118,304	117,214		(2,868)		(2,868)		114,346		(4,346)	(4,346)	9,064	05/15/2023.
25746U DC 0	Dominion Resources Inc Sr Nt.....		04/08/2021.	Goldman Sachs & Company.....		12,000,896	11,600,000	12,120,260	12,034,814		(59,136)		(59,136)		11,975,678		25,218	25,218	210,782	01/15/2023.
26138E AR 0	Dr Pepper Snapple Group Inc Sr Nt.....		03/31/2021.	Call 103.5190.....		10,351,900	10,000,000	9,962,700	9,992,210		1,018		1,018		9,993,228		6,772	6,772	453,900	11/15/2022.
26138E AW 9	Dr Pepper Snapple Group Inc Sr Nt.....		04/08/2021.	Various.....		23,539,757	22,140,000	23,770,486	23,679,074		(123,890)		(123,890)		23,555,184		(15,427)	(15,427)	190,398	12/15/2023.
26244Q AA 1	Dryden Senior Loan Fund CLO Ser 2017-49A.....		04/19/2021.	Paydown.....		20,000,000	20,000,000	20,000,000	20,000,000				0		20,000,000				144,755	07/18/2030.
26245X AA 5	Dryden Sr Ln Fd CLO Ser 2020-86A Cl A.....		07/19/2021.	Paydown.....		36,400,000	36,400,000	36,400,000	36,400,000				0		36,400,000				614,496	07/17/2030.
26245X AC 1	Dryden Sr Ln Fd CLO Ser 2020-86A Cl B.....		07/17/2021.	Paydown.....		9,800,000	9,800,000	9,800,000	9,800,000				0		9,800,000				214,400	07/17/2030.
26251C AC 8	Dryden Senior Loan Fund CLO Ser 2018-61A.....		03/24/2021.	Redemption 100.0000.....		15,000,000	15,000,000	15,000,000	15,000,000				0		15,000,000				89,764	01/17/2032.
26251C AG 9	Dryden Senior Loan Fund CLO Ser 2018-61A.....		03/24/2021.	Redemption 100.0000.....		12,000,000	12,000,000	12,000,000	12,000,000				0		12,000,000				97,291	01/17/2032.
26252J AJ 7	Dryden Senior Loan Fund CLO Ser 2019-75A.....		04/15/2021.	Paydown.....		30,000,000	30,000,000	30,000,000	30,000,000				0		30,000,000				201,440	07/15/2030.
26252J AL 2	Dryden Senior Loan Fund CLO Ser 2019-75A.....		04/15/2021.	Paydown.....		5,000,000	5,000,000	5,000,000	5,000,000				0		5,000,000				45,240	07/15/2030.

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
			Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	
CUSIP Identification		Description																			
26252V AA 9		Dryden Senior Loan Fund CLO Ser 2020-77A.....	05/20/2021.	Paydown.....		1,800,000	1,800,000	1,800,000	1,800,000				0		1,800,000			0	15,526	05/20/2031.	
26252V AC 5		Dryden Senior Loan Fund CLO Ser 2020-77A.....	05/27/2021.	Call 100.0000.....		40,000,000	40,000,000	40,000,000	40,000,000				0		40,000,000			0	459,985	05/20/2031.	
26252V AG 6		Dryden Senior Loan Fund CLO Ser 2020-77A.....	05/27/2021.	Call 100.0000.....		15,500,000	15,500,000	15,500,000	15,500,000				0		15,500,000			0	230,858	05/20/2031.	
26252V AJ 0		Dryden Senior Loan Fund CLO Ser 2020-77A.....	05/27/2021.	Call 100.0000.....		1,500,000	1,500,000	1,500,000	1,500,000				0		1,500,000			0	30,567	05/20/2031.	
26441C AL 9		Duke Energy Corp Sr Nt.....	04/08/2021.	Goldman Sachs & Company.....		8,282,505	7,700,000	8,458,048	8,359,864		(65,003)		(65,003)		8,294,861		(12,356)	(12,356)	149,540	10/15/2023.	
26441Y AW 7		Duke-Weeks Realty LP Sr Nt.....	06/20/2021.	Call 104.5188.....		2,090,375	2,000,000	2,127,500	2,038,469		(9,862)		(9,862)		2,028,606		(28,606)	(28,606)	143,118	10/15/2022.	
26860# AA 8		EIF Pio Pico LLC Sr Sec Nt.....	12/31/2021.	Redemption 100.0000.....		78,969	78,969	78,969	78,969				0		78,969			0		12/31/2041.	
269330 AA 4		Energy Efficient Equity Inc LBASS Series.....	12/20/2021.	Paydown.....		3,832,916	3,832,916	3,832,800	3,832,801		115		115		3,832,916			0	77,723	09/20/2055.	
278058 E# 5		Eaton Corp Sr Nt 3.470% 06/28/21.....	06/28/2021.	Various.....		35,000,000	35,000,000	35,000,000	35,000,000				0		35,000,000			0	651,107	06/28/2021.	
278865 AU 4		Ecolab Inc Sr Nt 3.250% 01/14/23.....	09/08/2021.	Call 103.9426.....		3,118,279	3,000,000	3,055,890	3,018,660		(6,726)		(6,726)		3,011,934		(11,934)	(11,934)	230,404	01/14/2023.	
29103D AF 3		Emera US Finance LP Sr Nt.....	06/15/2021.	Maturity.....		10,000,000	10,000,000	9,991,371	9,999,080		920		920		10,000,000			0	135,000	06/15/2021.	
29250R AU 0		Enbridge Energy Partners LP Sr Nt.....	06/15/2021.	Call 100.0000.....		3,750,000	3,750,000	4,014,263	3,774,813		(15,931)		(15,931)		3,758,881		(8,881)	(8,881)	118,125	09/15/2021.	
29364G AH 6		Entergy Corp Sr Nt 4.000% 07/15/22.....	04/08/2021.	Goldman Sachs & Company.....		14,374,915	13,850,000	14,726,982	14,520,849		(135,869)		(135,869)		14,384,980		(10,065)	(10,065)	410,883	07/15/2022.	
29455J AB 3		Equitable Resources Inc MT Nt Tr #00002.....	09/01/2021.	Maturity.....		2,000,000	2,000,000	2,000,000	2,000,000				0		2,000,000			0	194,783	09/01/2021.	
294754 AS 5		Equity One ABS Inc RMBS Ser 2002-1 CI M1.....	12/01/2021.	Paydown.....		82,818	82,818	82,818	82,711		107		107		82,818			0	1,424	08/25/2032.	
30040W AA 6		Eversource Energy Sr Nt.....	02/16/2021.	Call 100.0000.....		8,645,000	8,645,000	8,753,745	8,650,201		(3,277)		(3,277)		8,646,924		(1,924)	(1,924)	90,652	03/15/2021.	
30040W AG 3		Eversource Energy Sr Nt.....	03/03/2021.	Deutsche Bank Capital.....		21,688,721	19,992,000	22,005,093	21,810,570		(110,388)		(110,388)		21,700,182		(11,461)	(11,461)	198,365	12/01/2023.	
30288* AE 0		FLNG Liquefaction 2 LLC Sr Sec Nt.....	12/31/2021.	Redemption 100.0000.....		571,000	571,000	571,000	571,000				0		571,000			0	13,038	12/31/2038.	
30288* AA 8		FLNG Liquefaction 2 LLC Sr Sec Nt.....	09/30/2021.	Redemption 100.0000.....		1,930,000	1,930,000	1,930,000	1,930,000				0		1,930,000			0	66,284	03/31/2038.	
31331F AX 9		Fedex Corp ABS PTC Ser 1998-1A.....	07/15/2021.	Paydown.....		1,004,101	1,004,101	1,123,261	1,008,047		(3,947)		(3,947)		1,004,101			0	34,204	07/15/2023.	
31331F BA 8		Fedex Corp ABS PTC Ser 1999-1 CI A.....	01/15/2021.	Paydown.....		110,942	110,942	130,772	111,780		(838)		(838)		110,942			0	4,244	01/15/2022.	
31428X BC 9		Fedex Corp Sr Nt 3.200% 02/01/25.....	05/20/2021.	Various.....		15,363,876	14,000,000	14,001,993	14,000,977		(94)		(94)		14,000,884		(884)	(884)	1,723,521	02/01/2025.	
31620M AT 3		Fidelity Natl Info Serv Inc Sr Nt.....	04/01/2021.	Call 109.4920.....		9,854,276	9,000,000	9,296,550	9,249,270		(10,735)		(10,735)		9,238,535		(238,535)	(238,535)	1,023,776	08/15/2026.	
31677Q BC 2		Fifth Third Bancorp Sr Nt.....	09/01/2021.	Various.....		30,000,000	30,000,000	29,845,500	29,982,201		15,837		15,837		29,998,038		1,962	1,962	790,625	10/01/2021.	
32051G TC 9		First Horizon Alt Mtg Sec Tr RMBS Ser 20.....	12/01/2021.	Paydown.....		195,478	201,650	188,336	188,336				0		188,336		7,143	7,143	7,743	09/25/2035.	
32052W AC 3		First Horizon Mtg PT Tr RMBS Ser 2007-FA.....	12/01/2021.	Paydown.....		628,483	664,233	445,870	445,870				0		445,870		182,613	182,613	23,590	08/25/2037.	
33812@ AA 5		Fitch Group Inc Sr Nt 5.120% 08/09/21.....	08/09/2021.	Redemption 100.0000.....		6,000,000	6,000,000	6,000,000	6,000,000				0		6,000,000			0	307,200	08/09/2021.	
33829T AA 4		Five Corners Funding Trust Sr Nt.....	03/09/2021.	Goldman Sachs & Company.....		4,335,841	3,943,000	4,396,406	4,357,625		(27,281)		(27,281)		4,330,344		5,497	5,497	56,144	11/15/2023.	
33845X AA 5		Flagship Credit Auto Trust LBASS Ser 202.....	02/25/2021.	JP Morgan Securities LLC.....		26,168,761	26,132,013	26,131,077	26,131,126		74		74		26,131,200		37,561	37,561	29,239	04/15/2025.	
33845X AA 5		Flagship Credit Auto Trust LBASS Ser 202.....	02/15/2021.	Paydown.....		2,818,635	2,818,635	2,818,534	2,818,539		96		96		2,818,635			0	1,868	04/15/2025.	
345397 XA 6		Ford Motor Cr Co Sr Nt.....	06/22/2021.	Bank of America BISD Dealer.....		11,615,000	11,500,000	11,500,000	11,500,000				0		11,500,000		115,000	115,000	354,761	01/09/2022.	
36157R 3X 1		GE Cap Mtg Serv Inc RMBS Ser 1999-HE2 Cl.....	12/01/2021.	Paydown.....		73,596	73,596	80,686	76,006		(2,411)		(2,411)		73,596			0	3,831	07/25/2029.	
36157R D8 5		GE Cap Mtg Serv Inc RMBS Ser 1999-HE1 Cl.....	12/01/2021.	Paydown.....		25	25	25	25				0		25			0	1	04/25/2029.	
361856 ER 4		GMAC Mtg Corp Loan Tr RMBS Ser 2006-HE1.....	12/27/2021.	Paydown.....		158,772	158,772	74,057	74,057				0		74,057		84,716	84,716	314	11/25/2036.	
36197X AL 8		GS Mortgage Securities Trust CMBS Ser 20.....	12/01/2021.	Paydown.....		3,524,981	3,524,981	3,630,510	3,537,789		(12,808)		(12,808)		3,524,981			0	51,403	06/10/2046.	
36226M AE 3		GRMT Mtg Loan Tr RMBS Ser 2001-1A CI A5.....	11/01/2021.	Paydown.....		41,199	41,199	41,200	41,062		137		137		41,199			0	1,436	07/20/2031.	
36228F 3Q 7		GS Mortgage Securities Corp RMBS Ser 200.....	12/01/2021.	Paydown.....		18,372	18,372	18,371	18,323		48		48		18,372			0	385	04/25/2034.	
36228F 5F 9		GS Mortgage Securities Corp RMBS Ser 200.....	12/01/2021.	Paydown.....		1,834	1,834	1,834	1,830		4		4		1,834			0	37	06/25/2034.	
36228F C5 3		GS Mortgage Securities Corp RMBS Ser 200.....	12/01/2021.	Paydown.....		19,957	19,957	19,956	19,942		15		15		19,957			0	548	11/25/2033.	
36228F ZK 5		GS Mortgage Securities Corp RMBS Ser 200.....	08/25/2021.	Paydown.....		1,463,673	1,463,673	1,463,673	1,463,673				0		1,463,673			0	9,862	11/25/2033.	
362341 ES 4		GSAA Home Equity Tr RMBS Ser 2005-6F Cl.....	12/01/2021.	Paydown.....		127,060	127,060	127,239	126,934		126		126		127,060			0	4,919	07/25/2035.	
36242D 6Q 1		GS Mortgage Securities Corp RMBS Ser 200.....	11/01/2021.	Paydown.....		65,672	65,672	65,179	65,356		316		316		65,672			0	1,485	06/25/2035.	

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
											Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year 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 Contractual Maturity Date
36242D 7B 3	GS Mortgage Securities Corp RMBS Ser 200.....			12/01/2021.	Paydown.....		520,216	520,216	501,764	514,485		5,731		5,731		520,216			0	16,290	06/25/2035.
36242D 7Q 0	GS Mortgage Securities Corp RMBS Ser 200.....			12/01/2021.	Paydown.....		383,882	383,882	365,801	378,143		5,739		5,739		383,882			0	9,855	06/25/2035.
36242D DE 0	GS Mortgage Securities Corp RMBS Ser 200.....			12/01/2021.	Paydown.....		706,831	706,831	706,808	704,535		2,296		2,296		706,831			0	23,514	06/25/2034.
36242D ND 1	GS Mortgage Securities Corp RMBS Ser 200.....			02/01/2021.	Paydown.....		2	2	2	2				0		2			0		08/25/2034.
36242D UX 9	GS Mortgage Securities Corp RMBS Ser 200.....			12/01/2021.	Paydown.....		273,862	273,862	276,473	273,645		217		217		273,862			0	7,622	02/25/2035.
36252H AE 1	GS Mortgage Securities Trust CMBS Ser 20.....			12/01/2021.	Paydown.....		65,896	65,896	67,207	66,771		(875)		(875)		65,896			0	2,284	03/10/2050.
36297N AC 9	GS Mortgage Sec Corp RMBS Ser 2006-S3 Cl.....			12/27/2021.	Paydown.....		196,302	196,302	13,231	11,670	3,033	183,072	1,473	184,632		196,302			0	47	05/25/2036.
369622 SM 8	General Elec Cap Corp Sub Nt.....			02/11/2021.	Various.....		24,500,000	24,500,000	24,742,750	24,503,410		(3,410)		(3,410)		24,500,000			0	649,250	02/11/2021.
370334 CA 0	General Mills Inc Sr Nt.....			04/08/2021.	Goldman Sachs & Company.....		1,340,664	1,300,000	1,358,396	1,347,091		(7,685)		(7,685)		1,339,407		1,257	1,257	16,900	10/12/2022.
370334 CE 2	General Mills Inc Sr Nt.....			04/08/2021.	Various.....		2,590,472	2,396,000	2,609,795	2,600,289		(12,523)		(12,523)		2,587,766		2,705	2,705	33,388	10/17/2023.
375558 AU 7	Gilead Sciences Inc Sr Nt.....			09/01/2021.	Various.....		48,825,000	48,825,000	51,847,113	49,193,914		(267,940)		(267,940)		48,925,974		(100,974)	(100,974)	1,611,225	12/01/2021.
38119# AA 2	Golden Spread Elec Cooperative 1st Mtg B.....			11/06/2021.	Redemption 100.0000.....		1,466,040	1,466,040	1,466,040	1,466,040				0		1,466,040			0	63,585	05/06/2025.
38136N AB 2	GoldenTree Ln Mgt CLO Ser 2020-8A Cl A.....			09/03/2021.	Various.....		27,950,000	27,950,000	27,950,000	27,950,000				0		27,950,000			0	514,933	07/20/2031.
38136N AC 0	GoldenTree Ln Mgt CLO Ser 2020-8A Cl B1.....			09/03/2021.	Various.....		12,750,000	12,750,000	12,750,000	12,750,000				0		12,750,000			0	308,724	07/20/2031.
38141G XL 3	Goldman Sachs Group Inc Sr Nt Fix to Flo.....			04/08/2021.	Various.....		46,534,887	46,592,000	46,592,000	46,592,000				0		46,592,000		(57,113)	(57,113)	95,938	11/17/2023.
38217K AA 2	Goodgreen Trust LBASS Ser 2016-1A Cl A.....			12/15/2021.	Paydown.....		274,157	274,157	281,525	281,508		(7,351)		(7,351)		274,157			0	5,090	10/15/2052.
38218D AA 7	Goodgreen Trust LBASS Ser 2019-1A Cl A.....			12/15/2021.	Paydown.....		1,852,362	1,852,362	1,886,856	1,885,088		(32,726)		(32,726)		1,852,362			0	43,390	10/15/2054.
38218G AA 0	Goodgreen Trust LBASS Ser 2018-1A Cl A.....			12/15/2021.	Paydown.....		66,627	66,627	69,938	69,675		(3,048)		(3,048)		66,627			0	1,568	10/15/2053.
382550 BG 5	Goodyear Tire & Rubber Co Sr Nt.....			05/19/2021.	Various.....		5,855,125	5,600,000	5,785,750	5,728,383		(7,254)		(7,254)		5,721,130		133,995	133,995	185,873	03/15/2027.
383909 AG 3	WR Grace & CO Sr Nt 4.875% 06/15/27.....			08/12/2021.	JP Morgan Securities LLC.....		5,461,540	5,270,485	5,513,448	5,496,274		(28,990)		(28,990)		5,467,284		(5,743)	(5,743)	169,863	06/15/2027.
39121J A* 1	Great River Energy 1st Mtg Bd.....			07/01/2021.	Redemption 100.0000.....		2,441,861	2,441,861	2,441,861	2,441,861				0		2,441,861			0	141,872	07/01/2021.
39121J AH 3	Great River Energy 1st Mtg Bd.....			07/01/2021.	Redemption 100.0000.....		738,000	738,000	738,000	738,000				0		738,000			0	33,048	07/01/2030.
39122@ AA 7	Great River Hydro LLC Sr Sec Nt.....			05/20/2021.	Stonecastle Securities LLC.....		43,163,200	40,000,000	40,000,000	40,000,000				0		40,000,000		3,163,200	3,163,200	1,421,622	04/19/2032.
39539M AA 7	Greenpoint Mtg Funding Tr RMBS Ser 2007-.....			12/27/2021.	Paydown.....		1,097,127	1,097,127	1,024,076	1,024,076		73,052		73,052		1,097,127			0	2,106	06/25/2037.
41164Y AB 7	Harborview Mtg Loan Tr RMBS Ser 2007-4 C.....			12/20/2021.	Paydown.....		1,157,250	1,157,250	1,127,957	1,135,459		21,790		21,790		1,157,250			0	2,135	07/19/2047.
41242* AR 3	Hardwood Funding LLC Sr Nt.....			06/07/2021.	Maturity.....		13,295,618	13,295,618	13,295,618	13,295,618				0		13,295,618			0	200,099	06/07/2021.
419838 AA 5	Hawaiian Airlines 1st Lien PTC Ser A Cl.....			07/15/2021.	Redemption 100.0000.....		920,558	920,558	926,706	925,746		(5,187)		(5,187)		920,558			0	29,042	01/15/2026.
423452 AC 5	Helmerich & Payne Sr Nt.....			10/27/2021.	Various.....		19,526,835	17,500,000	17,817,320	17,726,648		(44,154)		(44,154)		17,682,494		(182,494)	(182,494)	2,935,522	03/15/2025.
431282 AN 2	Highwoods Realty Ltd Sr Nt.....			04/15/2021.	Call 100.0000.....		5,000,000	5,000,000	4,889,100	4,991,694		5,235		5,235		4,996,929		3,071	3,071	53,333	06/15/2021.
43708A AD 4	Indymac Home Eq Mtg Ln ABS Tr RMBS Ser S.....			12/01/2021.	Paydown.....		133,340	133,340	133,340	133,340				0		133,340			0	5,853	05/25/2033.
43709B AE 9	Indymac Resident ABS Tr RMBS Ser 2006-C.....			12/27/2021.	Paydown.....		3,010,915	3,010,915	2,791,915	2,791,915		219,000		219,000		3,010,915			0	4,143	08/25/2036.
438516 BM 7	Honeywell International Inc Sr Nt.....			11/01/2021.	Maturity.....		5,000,000	5,000,000	4,999,750	4,999,957		43		43		5,000,000			0	92,500	11/01/2021.
446150 AK 0	Huntington Bancshares Sr Nt.....			12/14/2021.	Call 100.0000.....		25,000,000	25,000,000	24,962,250	24,992,394		6,983		6,983		24,999,377		623	623	814,583	01/14/2022.
44919* AC 2	I595 Express LLC Sr Nt.....			12/31/2021.	Various.....		782,923	782,923	782,923	782,923				0		782,923			0	15,504	12/31/2031.
452308 AP 4	Illinois Tool Works Inc Sr Nt.....			06/15/2021.	Various.....		6,450,000	6,450,000	6,819,263	6,498,755		(31,327)		(31,327)		6,467,428		(17,428)	(17,428)	163,266	09/15/2021.
45254N PV 3	IMPAC CMB Tr RMBS Ser 2005-5 Cl A2.....			12/29/2021.	Paydown.....		192,251	192,251	188,199	188,199		4,052		4,052		192,251			0	607	08/25/2035.
45254T NY 6	IMPAC Secd Assets CMN Owner Tr RMBS Ser....			12/01/2021.	Paydown.....		21,020	21,020	21,018	21,000		20		20		21,020			0	681	03/25/2034.
45254T PM 0	IMPAC Secd Assets CMN Owner Tr RMBS Ser....			12/01/2021.	Paydown.....		7,626	7,626	7,626	7,615		11		11		7,626			0	203	08/25/2034.
45660L HT 9	Indymac Indx Mtg Ln Tr RMBS Ser 2005-A3.....			07/01/2021.	Paydown.....		2,276,106	2,638,623	2,637,799	2,633,087		175		175		2,633,262		(357,156)	(357,156)	81,871	04/25/2035.
45660L SS 9	Indymac Indx Mtg Ln Tr RMBS Ser 2005-A8C.....			12/01/2021.	Paydown.....		272,038	268,812	259,585	259,585				0		259,585		12,453	12,453	8,062	07/25/2035.
45660L XA 2	Indymac Indx Mtg Ln Tr RMBS Ser 2005-AR1.....			12/01/2021.	Paydown.....		297,157	291,869	234,470	234,470				0		234,470		62,687	62,687	4,631	10/25/2035.
45660N UM 5	Residential Asset Sec Tr RMBS Ser 2003-A.....			11/01/2021.	Paydown.....		675,471	837,183	634,082	634,082				0		634,082		41,389	41,389	13,658	09/25/2033.

SCHEDULE D - PART 4

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

E14.15

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						
											Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year 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 Contractual Maturity Date
45661K	AG	5		12/01/2021.	Indymac Indx Mtg Ln Tr RMBS Ser 2006-AR1.....		558,999	551,451	385,941	385,941				0		385,941		173,058	173,058	9,889	06/25/2036.
45662B	AD	1		10/01/2021.	Indymac Indx Mtg Ln Tr RMBS Ser 2006-AR1.....		832,341	832,341	787,617	787,617		44,724		44,724		832,341				9,692	08/25/2036.
45662D	AA	3		12/27/2021.	Indymac Indx Mtg Ln Tr RMBS Ser 2006-AR2.....		321,878	321,611	251,132	251,132				0		251,132		70,746	70,746	548	11/25/2036.
45662J	AC	6		12/01/2021.	Indymac Indx Mtg Ln Tr RMBS Ser 2006-R1.....		1,319,785	1,299,510	1,110,660	1,110,660				0		1,110,660		209,125	209,125	21,924	12/25/2035.
456866	AL	6		06/01/2021.	Ingersoll-Rand Co Deb 7.200% 06/01/25.....		151,000	151,000	148,749	150,497		503		503		151,000				5,436	06/01/2025.
458140	AW	0		05/04/2021.	Intel Corp Sr Nt 1.700% 05/19/21.....		7,000,000	7,000,000	6,987,680	6,999,024		870		870		6,999,894		106	106	54,542	05/19/2021.
465685	AM	7		04/08/2021.	ITC Holdings Corp Sr Nt.....		4,336,500	4,200,000	4,395,636	4,359,485		(24,795)		(24,795)		4,334,690		1,810	1,810	46,305	11/15/2022.
466247	MU	4		12/01/2021.	JP Morgan Mtg Tr RMBS Ser 2005-S1 Cl 2A3.....		214,200	214,200	215,974	214,225		(25)		(25)		214,200				3,617	01/25/2035.
466247	VP	5		12/01/2021.	JP Morgan Mtg Tr RMBS Ser 2005-S2 Cl 4A2.....		18,410	18,410	17,058	18,321		89		89		18,410				962	09/25/2035.
466247	YS	6		12/01/2021.	JP Morgan Mtg Tr RMBS Ser 2005-A8 Cl 2A6.....		68,284	68,284	67,153	67,616		3		3		67,619		665	665	1,125	11/25/2035.
46627M	AA	5		12/01/2021.	JP Morgan Alt Loan Tr RMBS Ser 2005-S1 C.....		105,027	105,183	95,438	67,242	28,195			28,195		95,438		9,590	9,590	2,607	12/25/2035.
46627M	AP	2		12/01/2021.	JP Morgan Alt Loan Tr RMBS Ser 2005-S1 C.....		85,669	87,058	76,545	76,545				0		76,545		9,124	9,124	3,783	12/25/2035.
46627M	EH	6		12/01/2021.	JP Morgan Alt Loan Tr RMBS Ser 2006-S1 C.....		290,088	294,524	244,143	244,143				0		244,143		45,945	45,945	9,686	03/25/2036.
46629D	AK	1		12/01/2021.	JP Morgan Mtg Tr RMBS Ser 2006-A7 Cl 2A2.....		248,905	245,820	172,739	172,739				0		172,739		76,166	76,166	3,331	01/25/2037.
46629E	AH	6		12/01/2021.	JP Morgan Alt Loan Tr RMBS Ser 2006-A4 C.....		241,866	225,416	204,602	204,602				0		204,602		37,264	37,264	3,890	09/25/2036.
46636D	AJ	5		03/01/2021.	JP Morgan Chase Comm Mtg Secs CMBS Ser 2.....		2,707,336	2,707,336	2,818,278	2,706,191		1,145		1,145		2,707,336				22,210	07/15/2046.
46640J	AS	6		12/01/2021.	JP Morgan Chase Comm Mtg Secs CMBS Ser 2.....		339,211	339,211	350,474	340,983		(1,772)		(1,772)		339,211				6,303	01/15/2046.
478375	AF	5		09/01/2021.	Johnson Control Intl plc Sr Nt.....		29,500,000	29,500,000	29,415,046	29,483,142		12,237		12,237		29,495,379		4,621	4,621	829,688	12/01/2021.
48121@	AC	5		03/27/2021.	JRD Holdings LLC Sr Nt Ser A.....		4,000,000	4,000,000	3,980,222	3,998,674		1,326		1,326		4,000,000				69,400	03/27/2021.
49271V	AG	5		04/08/2021.	Keurig Dr Pepper Inc Sr Nt.....		28,527,638	26,544,546	28,979,733	28,685,728		(185,666)		(185,666)		28,500,063		27,575	27,575	328,658	05/25/2023.
49271V	AG	5		03/16/2021.	Keurig Dr Pepper Inc Sr Nt.....		9,654,389	8,956,000	9,802,611	9,670,888		(62,795)		(62,795)		9,608,093		(652,093)	(652,093)	810,420	05/25/2023.
49326E	ED	1		03/24/2021.	KeyCorp MT Nt 5.100% 03/24/21.....		12,000,000	12,000,000	12,463,010	12,013,099		(13,099)		(13,099)		12,000,000				306,000	03/24/2021.
50076Q	AZ	9		06/21/2021.	Kraft Foods Inc Sr Nt 3.500% 06/06/22.....		16,962,175	16,500,000	16,073,495	16,420,425		25,673		25,673		16,446,098		516,077	516,077	312,348	06/06/2022.
50077L	AY	2		01/21/2021.	Kraft Heinz Foods Co Sr Nt.....		3,947,963	3,900,000	3,948,711	3,948,008		(44)		(44)		3,947,963				58,094	10/01/2049.
501044	DH	1		02/26/2021.	Kroger Co Sr Nt 2.800% 08/01/22.....		2,063,180	2,000,000	2,084,220	2,069,006		(7,511)		(7,511)		2,061,495		1,685	1,685	32,822	08/01/2022.
50180L	AD	2		08/11/2021.	LB-UBS Comm Mtg Tr CMBS Ser 2008-C1 Cl A.....		671,967	671,967	610,223	668,941		3,026		3,026		671,967				17,975	04/15/2041.
513075	BL	4		02/03/2021.	Lamar Media Corp Sr Nt.....		8,857,538	8,610,000	9,083,356	8,830,619		(7,100)		(7,100)		8,823,519		(213,519)	(213,519)	497,825	02/01/2026.
513272	AA	2		11/18/2021.	Lamb Weston HLD Sr Nt 4.625% 11/01/24.....		6,762,889	6,610,000	6,657,050	6,631,422		(6,360)		(6,360)		6,625,062		(15,062)	(15,062)	473,038	11/01/2024.
513272	AB	0		11/18/2021.	Lamb Weston HLD Sr Nt 4.875% 11/01/26.....		14,311,613	13,971,000	14,084,475	14,031,905		(14,299)		(14,299)		14,017,606		(46,606)	(46,606)	1,053,862	11/01/2026.
52465#	BP	9		12/01/2021.	Legg Mason Mtg Cap Corp LBASS Ser 2003-C.....		1,634,997	1,634,997	1,545,960	1,622,915		12,082		12,082		1,634,997				42,984	03/01/2023.
52467@	AA	3		12/15/2021.	Legg Mason Mtg Cap Corp CTL.....		560,324	560,324	586,559	561,836		(1,512)		(1,512)		560,324				22,844	12/15/2021.
52467@	AH	8		01/19/2021.	Legg Mason Mtg Cap Corp CTL.....		21,053	21,053	22,080	21,057		(4)		(4)		21,053				10	01/15/2021.
52518R	CD	6		12/27/2021.	Lehman Structured Sec Corp RMBS Ser 2005.....		19,864	19,864	9,715	9,715				0		9,715		10,149	10,149	114	09/26/2045.
52736R	BG	6		09/30/2021.	Levi Strauss & Co Sr Nt.....		9,655,140	9,435,000	9,371,090	9,402,729		3,763		3,763		9,406,492		28,508	28,508	435,367	05/01/2025.
539830	AY	5		09/15/2021.	Lockheed Martin Corp Sr Nt.....		6,670,000	6,670,000	6,651,991	6,668,537		1,463		1,463		6,670,000				223,445	09/15/2021.
54233*	AA	4		12/15/2021.	Lone Star Trans LLC Sr Nt Ser A.....		8,166,667	8,166,667	8,166,667	8,166,667				0		8,166,667				200,083	12/15/2021.
542514	GW	8		12/27/2021.	Long Beach Mtg Loan Tr RMBS Ser 2004-5 C.....		1,063,928	1,063,928	994,772	1,058,657		5,270		5,270		1,063,928				66,369	09/25/2034.
55265W	CA	9		11/01/2021.	Master Seasoned Securities Tr RMBS Ser 2.....		20,501	20,501	21,180	21,010		(509)		(509)		20,501				510	08/25/2032.
55275S	AC	4		12/01/2021.	MASTR Alternative Loans Tr RMBS Ser 2007.....		452,367	452,367	453,536	452,891		117		117		453,007		(641)	(641)	19,135	10/25/2036.
55312H	AE	9		09/01/2021.	MMCaps Funding Bk Tr Prfd LBASS Mezz Nt.....		9,050	9,050	5,044	5,044		4,006		4,006		9,050				217	12/01/2035.
55354G	AD	2		04/12/2021.	MSCI Inc Sr Nt 4.750% 08/01/26.....		3,998,778	3,858,000	3,856,952	3,854,645		(227)		(227)		3,854,418		3,582	3,582	268,548	08/01/2026.

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						
											Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year 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 Contractual Maturity Date
55818P	AL	4		01/20/2021.	Paydown.....		3,355,444	3,355,444	3,355,444	3,355,444				0		3,355,444			0	12,677	07/20/2026.
55818V	AY	3		05/25/2021.	Call 100.0000.....		35,000,000	35,000,000	35,000,000	35,000,000				0		35,000,000			0	349,179	01/27/2026.
55820J	AL	4		10/29/2021.	Redemption 100.0000.....		42,000,000	42,000,000	40,435,000	40,629,958		1,370,042		1,370,042		42,000,000			0	682,749	10/15/2032.
55820J	AQ	3		10/29/2021.	Redemption 100.0000.....		4,000,000	4,000,000	4,000,000	4,000,000				0		4,000,000			0	90,290	10/15/2032.
55953T	AJ	6		11/15/2021.	Paydown.....		124,546	124,546	123,764	123,899		646		646		124,546			0	1,579	11/15/2028.
55953T	AJ	6		12/20/2021.	Redemption 100.0000.....		23,768,454	23,768,454	23,619,355	23,645,130		123,325		123,325		23,768,454			0	329,911	11/15/2028.
55955E	AA	6		09/22/2021.	Various.....		39,000,000	39,000,000	39,000,000	39,000,000				0		39,000,000			0	753,179	07/20/2033.
55955E	AE	8		09/22/2021.	Various.....		6,850,000	6,850,000	6,850,000	6,850,000				0		6,850,000			0	170,154	07/20/2033.
55955L	AA	0		12/08/2021.	Various.....		43,300,000	43,300,000	43,300,000	43,300,000				0		43,300,000			0	717,466	10/25/2031.
55955L	AC	6		12/08/2021.	Various.....		13,250,000	13,250,000	13,250,000	13,250,000				0		13,250,000			0	277,171	10/25/2031.
564759	QB	7		03/01/2021.	Call 100.0000.....		3,500,000	3,500,000	3,500,000	3,500,000				0		3,500,000			0	7,572	12/01/2021.
565849	AK	2		04/29/2021.	Call 103.7295.....		2,074,591	2,000,000	1,956,640	1,984,477		2,691		2,691		1,987,168		12,832	12,832	102,280	11/01/2022.
576434	2D	5		12/01/2021.	Paydown.....		1,026,602	1,026,662	786,275	786,275				0		786,275		240,327	240,327	41,235	03/25/2036.
576434	A2	0		12/01/2021.	Paydown.....		247,988	247,988	250,468	248,707		(719)		(719)		247,988			0	6,960	01/25/2035.
576434	J5	4		12/01/2021.	Paydown.....		446,822	446,822	454,781	446,864		(42)		(42)		446,822			0	12,849	03/25/2035.
576434	N2	6		12/01/2021.	Paydown.....		637,348	637,348	626,643	630,877		6,471		6,471		637,348			0	17,207	04/25/2035.
576434	UH	5		12/01/2021.	Paydown.....		595	595	595	595				0		595			0	11	08/25/2034.
576434	YM	0		12/01/2021.	Paydown.....		266,076	266,076	254,277	262,665		3,411		3,411		266,076			0	5,787	12/25/2034.
57643M	FN	9		12/01/2021.	Paydown.....		192,264	192,264	186,496	189,549		2,715		2,715		192,264			0	4,967	07/25/2034.
577778	AT	0		04/15/2021.	Redemption 100.0000.....		25,000	25,000	30,822	25,161		(161)		(161)		25,000			0	1,188	04/15/2021.
58013M	FE	9		04/08/2021.	Goldman Sachs & Company.....		1,918,171	1,820,000	1,954,443	1,933,938		(14,536)		(14,536)		1,919,402		(1,231)	(1,231)	32,348	04/01/2023.
58155Q	AG	8		04/08/2021.	Various.....		4,554,324	4,390,000	4,594,706	4,585,196		(22,322)		(22,322)		4,562,874		(8,550)	(8,550)	68,884	03/15/2023.
58769E	AB	4		03/22/2021.	Barclays Capital Inc.....		6,147,174	6,144,755	6,144,195	6,144,356		64		64		6,144,420		2,754	2,754	4,466	02/15/2023.
58769E	AB	4		03/15/2021.	Paydown.....		55,245	55,245	55,240	55,242		4		4		55,245			0	43	02/15/2023.
589929	XZ	6		08/01/2021.	Paydown.....		123,575	123,575	123,525	123,212		18		18		123,230		345	345	2,729	09/25/2032.
59073@	AA	4		12/31/2021.	Redemption 100.0000.....		1,123,230	1,123,230	1,123,230	1,123,230				0		1,123,230			0	32,529	12/31/2039.
59166E	AA	3		12/01/2021.	Paydown.....		617,434	617,434	626,224	624,446		(7,012)		(7,012)		617,434			0	11,941	04/25/2058.
59549W	AB	9		12/15/2021.	Paydown.....		214,239	214,239	214,235	214,237		2		2		214,239			0	6,392	07/15/2038.
59890Y	AB	1		12/01/2021.	Paydown.....		1,883,393	1,883,393	1,982,092	1,968,614		(85,221)		(85,221)		1,883,393			0	35,084	04/25/2066.
59981B	AC	8		12/01/2021.	Paydown.....		1,082,597	1,082,597	1,118,734	1,116,880		(34,284)		(34,284)		1,082,597			0	17,076	07/25/2059.
60700K	AB	8		03/10/2021.	RBC Capital Markets LLC.....		2,201,977	2,200,000	2,199,769	2,199,808		41		41		2,199,849		2,127	2,127	2,043	08/14/2023.
607120	FN	7		11/09/2021.	Redemption 100.0000.....		258,952	258,952	258,952	258,952				0		258,952			0	5,167	05/09/2039.
609207	AS	4		03/01/2021.	Bank of America BISD Dealer.....		11,709,642	11,317,600	11,763,049	11,717,210		(30,360)		(30,360)		11,686,850		22,792	22,792	93,527	04/13/2023.
609207	AS	4		03/31/2021.	Call 103.2630.....		8,001,540	7,748,700	8,070,369	8,027,133		(30,857)		(30,857)		7,996,276		(247,576)	(247,576)	329,684	04/13/2023.
615369	AK	1		03/02/2021.	Bank of America BISD Dealer.....		3,287,232	3,165,000	3,316,920	3,294,892		(11,287)		(11,287)		3,283,605		3,628	3,628	52,849	01/15/2023.
61744C	HP	4		12/27/2021.	Paydown.....		1,499,122	1,499,122	1,405,427	1,442,097		57,025		57,025		1,499,122			0	7,728	09/25/2034.
61747W	AF	6		01/25/2021.	Various.....		38,000,000	38,000,000	38,297,140	38,002,523		(2,523)		(2,523)		38,000,000			0	1,092,500	01/25/2021.
61756U	AH	4		12/01/2021.	Paydown.....			160,017	116,232	116,232				0		116,232		(116,232)	(116,232)	815	12/12/2049.
61761Q	AC	7		12/01/2021.	Paydown.....		4,801,014	4,801,014	4,963,423	4,818,464		(17,449)		(17,449)		4,801,014			0	109,751	12/15/2048.
61762T	AC	0		12/01/2021.	Paydown.....		3,845,100	3,845,100	3,960,335	3,860,675		(15,575)		(15,575)		3,845,100			0	80,066	08/15/2046.
61763B	AS	3		12/01/2021.	Paydown.....		1,819,949	1,819,949	1,874,534	1,828,563		(8,614)		(8,614)		1,819,949			0	35,253	11/15/2046.
61945C	AA	1		08/15/2021.	Call 100.0000.....		7,000,000	7,000,000	6,936,160	6,993,480		4,632		4,632		6,998,112		1,888	1,888	196,875	11/15/2021.

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
626717 AF 9	Murphy Oil Corp Sr Nt	4.950% 12/01/22.....		04/04/2021.	Call 107.3982.....		8,054,865	7,500,000	7,463,100	7,491,303		1,116		1,116		7,492,419		7,581	7,581	681,708	12/01/2022.
62927# AN 6	NFL Ventures LP Nt	4.010% 04/15/35.....		10/15/2021.	Redemption 100.0000.....		761,290	761,290	761,290	761,290				0		761,290		22,972	22,972		04/15/2035.
62942Q CR 2	NRZ Advance Receivables Trust LBASS Ser.....			05/20/2021.	Nationwide Mutual.....		44,553,833	44,350,000	44,349,933	44,349,927		13		13		44,349,940		203,893	203,893	272,239	08/15/2053.
62942Q CS 0	NRZ Advance Receivables Trust LBASS Ser.....			05/20/2021.	Nationwide Mutual.....		1,856,851	1,850,000	1,849,997	1,849,997		1		1		1,849,997		6,853	6,853	14,521	08/15/2053.
62942Q CT 8	NRZ Advance Receivables Trust LBASS Ser.....			05/20/2021.	Nationwide Mutual.....		1,911,459	1,900,000	1,899,998	1,899,997		1		1		1,899,998		11,461	11,461	18,563	08/15/2053.
62942Q CW 1	NRZ Advance Receivables Trust LBASS Ser.....			05/20/2021.	Nationwide Mutual.....		6,416,435	6,400,000	6,399,989	6,399,989		2		2		6,399,991		16,444	16,444	40,655	09/15/2053.
62942Q CX 9	NRZ Advance Receivables Trust NRART 2020.....			05/20/2021.	Nationwide Mutual.....		501,836	500,000	499,999	499,999				0		499,999		1,837	1,837	3,711	09/15/2053.
62942Q DB 6	NRZ Advance Receivables Trust LBASS Ser.....			05/20/2021.	Nationwide Mutual.....		6,321,323	6,300,000	6,299,989	6,299,965		(84)		(84)		6,299,881		21,443	21,443	25,720	10/15/2052.
62942Q DC 4	NRZ Advance Receivables Trust LBASS Ser.....			05/20/2021.	Nationwide Mutual.....		802,681	800,000	799,999	799,991		(8)		(8)		799,983		2,698	2,698	3,658	10/15/2052.
63080# AA 5	NARA Caves Lease Tr CTL.....			12/15/2021.	Call 100.0000.....		387,001	387,001	387,001	387,001				0		387,001		0	0	11,200	09/15/2028.
637071 AJ 0	National Oilwell Varco Inc Sr Nt.....			04/09/2021.	Various.....		16,304,470	15,720,000	15,663,408	15,708,035		1,652		1,652		15,709,687		10,313	10,313	729,792	12/01/2022.
637417 AF 3	National Retail Properties Inc Sr Nt.....			03/12/2021.	Call 106.0937.....		24,401,546	23,000,000	22,829,570	22,955,871		3,578		3,578		22,959,449		40,551	40,551	1,711,471	04/15/2023.
64132D AA 6	Neuberger Berman CLO Ltd CLO Ser 2019-32.....			03/05/2021.	Various.....		15,000,000	15,000,000	15,000,000	15,000,000				0		15,000,000		0	0	88,456	01/19/2032.
64132D AC 2	Neuberger Berman CLO Ltd CLO Ser 2019-32.....			03/05/2021.	Various.....		8,500,000	8,500,000	8,500,000	8,500,000				0		8,500,000		0	0	66,946	01/19/2032.
64133K AA 9	Neuberger Berman CLO Ltd CLO Ser 2020-36.....			01/20/2021.	Paydown.....		29,500,000	29,500,000	29,500,000	29,500,000				0		29,500,000		0	0	100,899	04/20/2033.
64133K AC 5	Neuberger Berman CLO Ltd CLO Ser 2020-36.....			01/20/2021.	Paydown.....		12,500,000	12,500,000	12,500,000	12,500,000				0		12,500,000		0	0	61,282	04/20/2033.
64133R AA 4	Neuberger Berman CLO Ltd CLO Ser 2020-38.....			10/20/2021.	Paydown.....		46,350,000	46,350,000	46,350,000	46,350,000				0		46,350,000		0	0	713,871	10/20/2032.
64133R AC 0	Neuberger Berman CLO Ltd CLO Ser 2020-38.....			10/20/2021.	Paydown.....		22,950,000	22,950,000	22,950,000	22,950,000				0		22,950,000		0	0	448,075	10/20/2032.
64352V EF 4	New Century Home Equity Ln Tr RMBS Ser 2.....			12/01/2021.	Paydown.....		548	548	548	547		1		1		548		0	0	12	11/25/2033.
64828C AA 7	New Residential Mtg Ln Tr RMBS Ser 2018-.....			04/20/2021.	Nomura Securities Intl LLC.....		2,561,553	2,380,072	2,621,798	2,614,167		(24,668)		(24,668)		2,589,499		(27,947)	(27,947)	41,949	03/25/2036.
64828C AA 7	New Residential Mtg Ln Tr RMBS Ser 2018-.....			04/01/2021.	Paydown.....		282,295	282,295	310,965	310,060		(27,765)		(27,765)		282,295		0	0	2,446	03/25/2036.
64828Y AQ 4	New Residential Mtg Ln Tr RMBS Ser 2014-.....			12/01/2021.	Paydown.....		210,573	210,573	215,903	214,217		(3,644)		(3,644)		210,573		0	0	3,975	05/25/2054.
64829G AA 7	New Residential Mtg Ln Tr RMBS Ser 2016-.....			12/01/2021.	Paydown.....		312,544	312,544	326,217	324,352		(11,809)		(11,809)		312,544		0	0	6,127	11/25/2035.
64829J AA 1	New Residential Mtg Ln Tr RMBS Ser 2017-.....			12/01/2021.	Paydown.....		1,244,499	1,244,499	1,286,938	1,281,175		(36,676)		(36,676)		1,244,499		0	0	25,707	02/25/2057.
64829K BV 1	New Residential Mtg Ln Tr RMBS Ser 2017-.....			12/01/2021.	Paydown.....		627,839	627,839	651,653	648,413		(20,574)		(20,574)		627,839		0	0	12,854	03/25/2057.
64830B AQ 0	New Residential Mtg Ln Tr RMBS Ser 2017-.....			12/01/2021.	Paydown.....		57,082	57,082	53,943	54,269		2,813		2,813		57,082		0	0	1,188	08/27/2057.
64830C AA 3	New Residential Mtg Ln Tr RMBS Ser 2019-.....			12/01/2021.	Paydown.....		3,137,920	3,137,920	3,149,239	3,147,100		(9,180)		(9,180)		3,137,920		0	0	71,005	09/25/2057.
64830D AB 9	New Residential Mtg Ln Tr RMBS Ser 2019-.....			12/01/2021.	Paydown.....		713,467	713,467	762,852	756,918		(43,451)		(43,451)		713,467		0	0	14,933	12/25/2057.
64830E AC 5	New Residential Mtg Ln Tr RMBS Ser 2019-.....			12/01/2021.	Paydown.....		7,233,233	7,233,233	7,484,826	7,452,765		(219,532)		(219,532)		7,233,233		0	0	136,387	11/25/2058.
64830H AA 2	New Residential Mtg Ln Tr RMBS Ser 2019-.....			12/01/2021.	Paydown.....		1,429,094	1,429,094	1,448,259	1,443,717		(14,623)		(14,623)		1,429,094		0	0	26,005	02/25/2049.
64830M AG 8	New Residential Mtg Ln Tr RMBS Ser 2019-.....			12/01/2021.	Paydown.....		5,035,481	5,035,481	5,171,204	5,151,908		(116,427)		(116,427)		5,035,481		0	0	94,480	08/25/2059.
64830W AD 3	New Residential Mtg Ln Tr RMBS Ser 2019-.....			12/01/2021.	Paydown.....		933,947	933,947	961,382	954,846		(20,899)		(20,899)		933,947		0	0	17,219	12/25/2058.
65341K BK 1	Nextgear Floorplan Mast Ow Tr LBASS Ser.....			02/25/2021.	Wells Fargo Securities LLC.....		7,183,203	7,000,000	7,203,438	7,190,214		(17,644)		(17,644)		7,172,570		10,633	10,633	30,590	10/15/2024.
65341K BN 5	Nextgear Floorplan Mast Ow Tr LBASS Ser.....			03/22/2021.	Various.....		20,709,293	20,310,000	20,734,733	20,711,575		(37,861)		(37,861)		20,673,714		35,579	35,579	77,352	02/15/2025.
654740 AN 9	Nissan Motor Acceptance Corp Sr Nt.....			03/08/2021.	Maturity.....		38,500,000	38,500,000	38,453,415	38,498,200		1,800		1,800		38,500,000		0	0	490,875	03/08/2021.
655044 AE 5	Noble Energy Inc Sr Nt.....			01/06/2021.	Tax Free Exchange.....		23,866,962	24,000,000	23,840,640	23,866,915		47		47		23,866,962		0	0	500,000	03/01/2041.
655044 AG 0	Noble Energy Inc Sr Nt.....			01/06/2021.	Tax Free Exchange.....		6,196,990	6,000,000	6,212,640	6,197,055		(65)		(65)		6,196,990		0	0	44,625	11/15/2043.
655044 AJ 4	Noble Energy Inc Sr Nt.....			01/06/2021.	Tax Free Exchange.....		512,640	500,000	513,330	512,644		(4)		(4)		512,640		0	0	3,577	11/15/2044.
655044 AP 0	Noble Energy Inc Sr Nt.....			01/06/2021.	Various.....		6,410,877	6,400,000	6,397,878	6,410,908		(31)		(31)		6,410,877		0	0	117,040	01/15/2028.
655044 AQ 8	Noble Energy Inc Sr Nt.....			01/06/2021.	Various.....		2,686,320	2,700,000	2,684,718	2,686,301		19		19		2,686,320		0	0	19,744	10/15/2029.
65535V BZ 0	Nomura Asset Sec Corp RMBS Ser 2003-A3 C.....			12/01/2021.	Paydown.....		18,188	18,188	18,205	18,141		47		47		18,188		0	0	600	08/25/2033.
65535V CN 6	Nomura Asset Sec Corp RMBS Ser 2004-AP1.....			12/01/2021.	Paydown.....		7,254	7,254	7,254	7,249		6		6		7,254		0	0	223	03/25/2034.

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						
											Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year 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 Contractual Maturity Date
65535V DC 9	Nomura Asset Sec Corp RMBS Ser 2004-AP2.....			12/01/2021.	Paydown.....		30,492	30,492	30,252	30,309		183		183		30,492			0	975	07/25/2034.
65535V GH 5	Nomura Asset Sec Corp RMBS Ser 2004-AP3.....			12/01/2021.	Paydown.....		3,010	3,010	3,183	3,131		(121)		(121)		3,010			0	89	10/25/2034.
65535V HH 4	Nomura Asset Sec Corp RMBS Ser 2005-AP1.....			12/01/2021.	Paydown.....		17,341	17,341	17,254	17,268		73		73		17,341			0	464	02/25/2035.
65535V US 5	Nomura Asset Sec Corp RMBS Ser 2006-AR2.....			12/27/2021.	Paydown.....		102,356	102,356	49,630	49,630		52,726		52,726		102,356			0	682	04/25/2036.
664397 AK 2	Eversource Energy Sr Nt.....			03/02/2021.	Citigroup.....		5,568,464	5,330,000	5,615,382	5,579,156		(20,395)		(20,395)		5,558,761		9,703	9,703	50,990	05/01/2023.
665859 AM 6	Northern Trust Corp Sr Nt.....			08/23/2021.	Maturity.....		8,000,000	8,000,000	8,319,200	8,036,850		(36,850)		(36,850)		8,000,000			0	270,000	08/23/2021.
66621# AA 4	Northfield Mountain LLC Sr Sec Nt.....			03/16/2021.	Stonecastle Securities LLC.....		22,264,880	22,000,000	22,000,000	22,000,000				0		22,000,000		264,880	264,880	209,000	07/18/2034.
666807 BQ 4	Northrop Grumman Corp Sr Nt.....			03/24/2021.	Call 103.4370.....		3,827,169	3,700,000	3,867,388	3,834,424		(17,730)		(17,730)		3,816,694		(116,694)	(116,694)	168,840	10/15/2022.
674599 CS 2	Occidental Petroleum Corp Sr Nt.....			11/15/2021.	Various.....		2,717,905	2,650,000	2,636,909	2,638,484		1,004		1,004		2,639,488		78,417	78,417	115,213	08/15/2029.
674599 CW 3	Occidental Petroleum Corp Sr Nt.....			07/15/2021.	Call 103.0000.....		12,746,250	12,375,000	12,358,913	12,363,198		1,671		1,671		12,364,869		10,131	10,131	700,219	08/15/2024.
67575N BW 2	Ocwen Master Adv Rec Tr LBASS Ser 2020-T.....			05/20/2021.	Nationwide Mutual.....		61,978,104	61,660,000	61,659,889	61,659,899		26		26		61,659,925		318,179	318,179	339,151	08/15/2052.
67575N BX 0	Ocwen Master Adv Rec Tr LBASS Ser 2020-T.....			05/20/2021.	Nationwide Mutual.....		1,247,286	1,240,000	1,239,999	1,239,999				0		1,239,999		7,287	7,287	9,473	08/15/2052.
67575N BY 8	Ocwen Master Adv Rec Tr LBASS Ser 2020-T.....			05/20/2021.	Nationwide Mutual.....		911,856	906,000	905,999	905,999				0		905,999		5,857	5,857	9,049	08/15/2052.
67773# AE 0	Ohio Valley Electric Corp Sr Nt.....			12/15/2021.	Redemption 100.0000.....		643,245	643,245	647,727	644,783		(1,537)		(1,537)		643,245			0	28,219	02/15/2026.
67773# AF 7	Ohio Valley Electric Corp Sr Nt.....			12/15/2021.	Redemption 100.0000.....		168,627	168,627	168,627	168,627				0		168,627			0	7,498	02/15/2026.
67773# AG 5	Ohio Valley Electric Corp Sr Nt.....			12/15/2021.	Redemption 100.0000.....		169,969	169,969	169,969	169,969				0		169,969			0	7,558	02/15/2026.
679574 AR 8	Old Dominion Elec 1st Mtg Bd.....			12/01/2021.	Redemption 100.0000.....		378,125	378,125	383,531	380,545		(2,420)		(2,420)		378,125			0	23,482	12/01/2028.
68233J AG 5	Oncor Electric Delivery 1st Lien.....			04/08/2021.	Goldman Sachs & Company.....		5,207,888	5,031,000	5,296,234	5,245,034		(33,881)		(33,881)		5,211,153		(3,265)	(3,265)	56,191	06/01/2022.
68389X BL 8	Oracle Corp Sr Nt 2.400% 09/15/23.....			04/08/2021.	Goldman Sachs & Company.....		8,113,794	7,800,000	8,207,544	8,154,039		(36,167)		(36,167)		8,117,872		(4,078)	(4,078)	107,640	09/15/2023.
69352P AD 5	PPL Capital Funding Inc Sr Nt.....			07/15/2021.	Various.....		21,703,920	21,000,000	20,994,880	20,999,104		323		323		20,999,427		573	573	1,218,420	06/15/2022.
69352P AE 3	PPL Capital Funding Inc Sr Nt.....			04/08/2021.	Goldman Sachs & Company.....		3,955,458	3,800,000	4,031,230	3,985,741		(30,842)		(30,842)		3,954,899		559	559	48,397	12/01/2022.
69362B AY 8	PSEG Power LLC Sr Nt 4.150% 09/15/21.....			06/15/2021.	Call 100.0000.....		6,000,000	6,000,000	6,052,320	6,004,401		(2,824)		(2,824)		6,001,577		(1,577)	(1,577)	186,750	09/15/2021.
69371V AC 1	PSMC Trust RMBS Ser 2018-1A CI A3.....			03/01/2021.	Paydown.....		1,117,340	1,117,340	1,115,944	1,114,879		2,462		2,462		1,117,340			0	5,606	02/25/2048.
70069F AY 3	Park Place Securities Inc RMBS Ser 2004.....			10/25/2021.	Paydown.....		2,671,546	2,671,546	2,632,308	2,667,407		4,139		4,139		2,671,546			0	12,867	10/25/2034.
70069F HV 2	Park Place Securities Inc RMBS Ser 2005.....			12/27/2021.	Paydown.....		4,823,386	4,823,386	4,160,170	4,767,643		25,315		25,315		4,792,959		30,427	30,427	22,053	05/25/2035.
70163# AA 0	Parliament Funding (Owl Rock) Nt.....			08/26/2021.	Redemption 100.0000.....		2,119,328	2,119,328	2,119,328	2,119,328				0		2,119,328			0	48,014	07/15/2030.
73019# AB 8	PNC Equip Finc LLC LBASS Priv PI Nt Ser.....			09/13/2021.	Redemption 100.0000.....		182,999	182,999	182,999	182,999				0		182,999			0	4,117	09/13/2027.
73019# AC 6	PNC Equip Finc LLC LBASS Priv PI Nt Ser.....			09/13/2021.	Redemption 100.0000.....		550,299	550,299	550,299	550,299				0		550,299			0	12,382	09/13/2027.
73943# AD 5	Prairie Breeze Sr Nt CI B.....			12/31/2021.	Redemption 100.0000.....		151,894	151,894	151,894	151,894				0		151,894			0	3,029	05/01/2039.
74040T AC 7	Preferred Term Sec Ltd LBASS Mezz Nt PTP.....			12/23/2021.	Redemption 100.0000.....		1,362	1,362	450	450		911		911		1,362			0	19	12/23/2031.
74041E AC 9	Preferred Term Sec Ltd VI LBASS Mezz Nt.....			12/23/2021.	Paydown.....		66,146	66,146	3,673	3,673		62,473		62,473		66,146			0	491	03/23/2035.
74042C AA 6	Preferred Term Sec Ltd LBASS Sr Nt CI A.....			12/22/2021.	Paydown.....		1,896,179	1,896,179	1,625,447	1,702,284		193,895		193,895		1,896,179			0	17,579	03/22/2038.
74042H AA 5	Preferred Term Sec Ltd LBASS XIX Flt Rt.....			12/22/2021.	Paydown.....		820,292	820,292	492,175	586,779		233,513		233,513		820,292			0	1,832	12/22/2035.
74042H AC 1	Preferred Term Sec Ltd LBASS XIX Nt CI B.....			12/22/2021.	Paydown.....		58,653	58,653	58,670	58,663		(10)		(10)		58,653			0	281	12/22/2035.
74042J AA 1	Preferred Term Sec Ltd LBASS XXI Nt Ser.....			12/22/2021.	Redemption 100.0000.....		670,968	670,968	670,968	670,968				0		670,968			0	1,420	03/22/2038.
74042M AA 4	Preferred Term Sec Ltd LBASS XXII Nt Cl.....			12/22/2021.	Paydown.....		526,629	526,629	526,629	526,629				0		526,629			0	1,114	09/22/2036.
74043A AD 3	Preferred Term Sec Ltd LBASS XXIII Nt Cl.....			12/22/2021.	Paydown.....		422,748	422,748	402,993	411,523		11,224		11,224		422,748			0	1,354	12/22/2036.
74114B AC 7	Prestige Auto Rec Tr LBASS Ser 2020-1A C.....			02/25/2021.	RBC Capital Markets LLC.....		8,005,625	8,000,000	7,999,522	7,999,616		68		68		7,999,684		5,941	5,941	8,782	02/15/2024.
74160M BP 6	Prime Mortgage Tr RMBS Ser 2003-2 CI 1A1.....			12/01/2021.	Paydown.....		32,376	32,376	30,151	31,129		1,248		1,248		32,376			0	1,313	10/25/2033.
742741 AA 9	Procter & Gamble ESOP Deb Ser A.....			01/01/2021.	Various.....		1,925,919	1,925,919	2,526,456	1,925,919				0		1,925,919			0	90,133	01/01/2021.
74340X BE 0	Prologis LP Sr Nt 3.750% 11/01/25.....			03/08/2021.	Call 112.4650.....		12,933,475	11,500,000	11,428,815	11,462,264		1,302		1,302		11,463,566		36,434	36,434	1,585,610	11/01/2025.

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
											Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year 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 Contractual Maturity Date
74927#	AA	9		12/15/2021.	Redemption 100.0000.....		209,473	209,473	209,473	209,473				0		209,473			0	8,293	12/15/2028.
74927U	AW	8		12/01/2021.	Paydown.....		1,056,929	1,059,150	1,062,460	1,056,505		(507)		(507)		1,055,998		931	931	30,264	04/25/2035.
749581	AJ	3		12/01/2021.	Paydown.....		328,883	334,584	335,421	334,780		(13)		(13)		334,767		(5,884)	(5,884)	8,595	01/25/2037.
74988T	AA	5		06/04/2021.	Call 100.0000.....		46,500,000	46,500,000	46,500,000	46,500,000				0		46,500,000			0	607,462	07/15/2033.
74988T	AC	1		06/04/2021.	Call 100.0000.....		17,000,000	17,000,000	17,000,000	17,000,000				0		17,000,000			0	298,772	07/15/2033.
75114R	AD	7		09/25/2021.	Paydown.....		326,512	306,887	224,137	224,137				0		224,137		102,375	102,375	654	04/25/2036.
75115L	AA	5		12/27/2021.	Paydown.....		1,090,525	1,090,525	934,622	934,622		155,903		155,903		1,090,525			0	2,168	08/25/2037.
75513E	BW	0		08/26/2021.	Call 102.3741.....		4,504,463	4,400,000	4,555,782	4,550,450		(57,273)		(57,273)		4,493,177		(93,177)	(93,177)	181,157	12/15/2022.
756109	AP	9		12/31/2021.	Call 106.0066.....		3,556,522	3,355,000	3,711,569	3,498,552		(54,140)		(54,140)		3,444,412		(89,412)	(89,412)	422,533	08/01/2023.
758465	AC	2		11/23/2021.	Various.....		24,000,000	24,000,000	24,000,000	24,000,000				0		24,000,000			0	358,949	10/15/2032.
758465	AE	8		11/23/2021.	Various.....		8,000,000	8,000,000	8,000,000	8,000,000				0		8,000,000			0	153,859	10/15/2032.
758465	AQ	1		11/23/2021.	Various.....		17,500,000	17,500,000	17,500,000	17,500,000				0		17,500,000			0	240,849	10/15/2032.
758465	AS	7		11/23/2021.	Various.....		8,800,000	8,800,000	8,800,000	8,800,000				0		8,800,000			0	156,116	10/15/2032.
759950	AD	0		12/27/2021.	Paydown.....		249,678	249,678	249,678	249,678				0		249,678			0	1,653	06/25/2032.
759950	DP	0		12/01/2021.	Paydown.....		438,352	438,352	438,352	437,544		(120)		(120)		437,423		929	929	12,339	11/25/2034.
759950	FE	3		12/01/2021.	Paydown.....		136,840	136,840	120,077	135,767		1,073		1,073		136,840			0	4,273	05/25/2035.
760759	AM	2		04/08/2021.	Goldman Sachs & Company.....		5,763,683	5,346,000	5,919,305	5,829,962		(63,417)		(63,417)		5,766,545		(2,862)	(2,862)	103,690	05/15/2023.
760985	2G	5		12/27/2021.	Paydown.....		477,228	477,228	477,228	477,228				0		477,228			0	2,790	10/25/2031.
76110H	3B	3		12/01/2021.	Paydown.....		659,491	768,416	698,052	698,052				0		698,052		(38,561)	(38,561)	21,418	04/25/2035.
76110W	RQ	1		12/01/2021.	Paydown.....		6,765	6,765	6,762	6,749		16		16		6,765			0	128	05/25/2033.
76112F	AG	6		12/01/2021.	Paydown.....		168,644	177,609	124,797	124,797				0		124,797		43,848	43,848	5,661	06/25/2036.
761143	AD	8		12/01/2021.	Paydown.....		29,164	85,206	47,931	47,931				0		47,931		(18,766)	(18,766)	2,872	09/25/2037.
76114H	AK	1		12/01/2021.	Paydown.....		334,241	349,739	318,577	318,577				0		318,577		15,664	15,664	11,673	05/25/2037.
762009	BJ	6		12/01/2021.	Paydown.....		920,578	922,947	798,932	798,684				0		798,684		121,894	121,894	32,496	06/25/2037.
76761R	AN	9		03/18/2021.	Redemption 100.0000.....		30,000,000	30,000,000	30,000,000	30,000,000				0		30,000,000			0	169,991	10/18/2028.
76761R	AQ	2		03/18/2021.	Redemption 100.0000.....		10,000,000	10,000,000	10,000,000	10,000,000				0		10,000,000			0	80,001	10/18/2028.
78081B	AA	1		03/10/2021.	Bank of America BISD Dealer.....		65,096,165	65,241,000	65,067,223	65,085,541		11,125		11,125		65,096,666		(501)	(501)	258,246	09/02/2023.
78081B	AA	1		08/05/2021.	Various.....		22,114,230	22,112,000	22,114,611	22,114,851		(621)		(621)		22,114,230			0	153,402	09/02/2023.
78110F	AA	7		04/15/2021.	Paydown.....		39,750,000	39,750,000	39,352,500	39,425,706		324,294		324,294		39,750,000			0	590,625	04/15/2031.
78110F	AC	3		04/15/2021.	Paydown.....		20,000,000	20,000,000	19,600,000	19,640,268		359,732		359,732		20,000,000			0	378,059	04/15/2031.
78402C	AA	1		12/01/2021.	Various.....		1,063,591	1,063,591	1,116,020	1,072,812		(9,221)		(9,221)		1,063,591			0	40,250	11/10/2028.
78434T	AA	6		04/15/2021.	Paydown.....		25,000,000	25,000,000	25,000,000	25,000,000				0		25,000,000			0	346,184	04/15/2031.
78434T	AC	2		04/15/2021.	Paydown.....		4,500,000	4,500,000	4,425,750	4,432,967		67,033		67,033		4,500,000			0	79,376	04/15/2031.
78472J	AA	1		03/23/2021.	Nationwide Mutual.....		18,977,476	18,884,000	18,883,401	18,883,452		66		66		18,883,519		93,957	93,957	64,457	11/15/2052.
78532*	AD	5		08/21/2021.	Redemption 100.0000.....		1,000,000	1,000,000	1,000,000	1,000,000				0		1,000,000			0	34,350	02/21/2032.
79548K	ZJ	0		12/01/2021.	Paydown.....		406	406	409	406				0		406			0	13	06/25/2028.
80285R	AB	4		03/22/2021.	Barclays Capital Inc.....		1,954,363	1,953,066	1,953,051	1,953,057		3		3		1,953,061		1,302	1,302	3,330	05/15/2023.
80285R	AB	4		03/15/2021.	Paydown.....		1,403,762	1,403,762	1,403,751	1,403,756		6		6		1,403,762			0	1,400	05/15/2023.
80286W	AB	2		03/10/2021.	BNP Paribas Securities Corp.....		15,011,719	15,000,000	14,999,507	14,999,571		90		90		14,999,661		12,058	12,058	15,225	09/15/2023.
80386W	AA	3		08/17/2021.	Direct.....		1,466,831	1,390,000	929,869	986,295		46,940		46,940		1,033,235		433,597	433,597	66,640	03/27/2024.
805564	NM	9		06/01/2021.	Paydown.....		465,508	465,508	465,483	464,541		967		967		465,508			0	17,195	06/25/2032.
80689*	AL	4		10/10/2021.	Various.....		1,636,363	1,636,363	1,636,363	1,636,363				0		1,636,363			0	101,360	10/10/2021.

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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						
											Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year 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 Contractual Maturity Date
81744H	AD	5		12/01/2021.	Paydown.....		642,281	713,624	672,669	672,669				0		672,669		(30,389)	(30,389)	10,238	02/20/2047.
828807	CX	3		01/27/2021.	Call 100.4883.....		6,531,741	6,500,000	6,494,670	6,499,447		73		73		6,499,520		480	480	118,408	07/15/2021.
82967N	BE	7		08/16/2021.	Call 102.3130.....		1,452,845	1,420,000	1,429,463	1,426,144		(1,455)		(1,455)		1,424,689		(4,689)	(4,689)	104,175	07/15/2024.
832696	AH	1		07/26/2021.	Call 101.7460.....		3,052,380	3,000,000	2,956,335	2,991,144		4,109		4,109		2,995,253		4,747	4,747	130,130	03/15/2022.
83416W	AA	1		12/30/2021.	Redemption 100.0000.....		1,949,591	1,949,591	1,949,591	1,949,591				0		1,949,591			0	95,840	06/30/2035.
83611P	AP	6		12/01/2021.	Paydown.....		71,957	71,957	72,833	72,062		(105)		(105)		71,957			0	2,446	03/25/2030.
842400	FR	9		06/01/2021.	Maturity.....		5,332,000	5,332,000	5,700,335	5,360,505		(28,505)		(28,505)		5,332,000			0	103,308	06/01/2021.
8426EP	AA	6		04/08/2021.	Goldman Sachs & Company.....		12,080,820	11,600,000	12,225,352	12,145,795		(54,582)		(54,582)		12,091,213		(10,393)	(10,393)	150,784	10/01/2023.
846031	AA	0		11/23/2021.	Redemption 100.0000.....		6,000,000	6,000,000	6,000,000	6,000,000				0		6,000,000			0	98,817	07/20/2032.
846031	AC	6		11/23/2021.	Redemption 100.0000.....		2,000,000	2,000,000	2,000,000	2,000,000				0		2,000,000			0	42,913	07/20/2032.
84751P	LP	2		12/01/2021.	Paydown.....		199,098	199,098	132,114	132,114		66,985		66,985		199,098			0	1,671	02/25/2037.
84859M	AA	5		08/15/2021.	Redemption 100.0000.....		157,953	157,953	161,107	160,999		(3,046)		(3,046)		157,953			0	4,502	02/15/2026.
857477	AG	8		03/07/2021.	Maturity.....		5,550,000	5,550,000	6,063,542	5,567,968		(17,968)		(17,968)		5,550,000			0	121,406	03/07/2021.
863173	AC	4		06/10/2021.	Paydown.....		10,000,000	10,000,000	10,000,000	10,000,000				0		10,000,000			0	115,042	10/15/2028.
863173	AE	0		06/10/2021.	Paydown.....		8,000,000	8,000,000	8,000,000	8,000,000				0		8,000,000			0	129,741	10/15/2028.
863576	AC	8		12/01/2021.	Paydown.....		157,081	157,346	158,507	157,581		(70)		(70)		157,512		(430)	(430)	4,032	04/25/2035.
863579	CD	8		12/01/2021.	Paydown.....		47,081	47,081	47,486	47,251		(170)		(170)		47,081			0	519	10/25/2034.
863579	VJ	4		12/01/2021.	Paydown.....		1,609,598	1,608,331	1,257,119	1,257,119				0		1,257,119		352,479	352,479	24,643	08/25/2035.
86359B	JU	6		12/01/2021.	Paydown.....		484	484	484	483		1		1		484			0	7	03/25/2034.
86359B	WR	8		12/01/2021.	Paydown.....		157,999	157,999	159,036	158,053		(55)		(55)		157,999			0	3,152	07/25/2034.
86359B	XL	0		12/01/2021.	Paydown.....		7,369	7,369	7,202	7,227		142		142		7,369			0	150	08/25/2034.
86361Q	AG	9		12/01/2021.	Paydown.....		1,956,298	1,881,573	1,307,512	1,307,512				0		1,307,512		648,786	648,786	40,001	11/25/2036.
86363A	AA	5		12/27/2021.	Paydown.....		343,401	343,401	44,112	44,112		299,289		299,289		343,401			0	1,434	01/25/2037.
863667	AN	1		03/18/2021.	Barclays Capital Inc.....		2,184,720	2,000,000	2,131,260	2,109,560		(4,369)		(4,369)		2,105,191		79,529	79,529	36,361	03/15/2026.
863667	BB	6		04/08/2021.	Various.....		14,219,146	14,208,333	14,201,513	14,201,606		216		216		14,201,822		17,324	17,324	30,402	12/01/2023.
867914	BK	8		02/03/2021.	Call 100.0000.....		25,000,000	25,000,000	24,955,980	24,998,417		857		857		24,999,273		727	727	302,083	03/03/2021.
87264A	AP	0		03/27/2021.	Call 103.2500.....		6,969,375	6,750,000	7,424,000	6,974,556		(19,341)		(19,341)		6,955,215		(205,215)	(205,215)	526,500	01/15/2026.
87264A	AY	1		05/27/2021.	Tax Free Exchange.....		3,418,087	2,750,000	3,425,235	3,423,823		(5,735)		(5,735)		3,418,087			0	76,313	04/15/2050.
87264A	BH	7		05/27/2021.	Tax Free Exchange.....		1,024,381	1,000,000	1,026,590	1,025,782		(1,400)		(1,400)		1,024,381			0	18,963	02/15/2028.
87264A	BJ	3		05/27/2021.	Tax Free Exchange.....		1,037,870	1,000,000	1,039,660	1,039,297		(1,427)		(1,427)		1,037,870			0	23,588	02/15/2031.
87264A	BM	6		05/27/2021.	Tax Free Exchange.....		5,326,618	5,250,000	5,327,465	5,327,307		(690)		(690)		5,326,618			0	111,169	02/15/2051.
87305Q	CE	9		04/08/2021.	Various.....		7,702,566	7,083,000	7,808,724	7,756,671		(47,223)		(47,223)		7,709,448		(6,882)	(6,882)	131,265	10/01/2023.
87612B	BB	7		02/18/2021.	Call 102.5630.....		820,504	800,000	777,350	784,201		452		452		784,653		15,347	15,347	42,940	02/01/2025.
879360	C#	0		03/17/2021.	Call 101.7374.....		12,187,119	11,979,000	10,730,000	12,216,000				0	(1,486,000)	11,979,000	1,249,000		1,249,000	253,732	04/18/2023.
88167H	AB	2		03/22/2021.	Barclays Capital Inc.....		1,974,214	1,971,750	1,971,612	1,971,659		14		14		1,971,674		2,541	2,541	2,832	05/22/2023.
88167H	AB	2		03/20/2021.	Paydown.....		379,056	379,056	379,029	379,038		17		17		379,056			0	324	05/22/2023.
88167H	AC	0		03/22/2021.	Barclays Capital Inc.....		2,619,220	2,606,000	2,606,582	2,606,582		57		57		2,606,639		12,581	12,581	4,629	12/20/2023.
88322U	AL	3		02/19/2021.	Call 100.0000.....		1,387,788	1,387,788	1,387,788	1,387,788				0		1,387,788			0	6,488	10/20/2026.
88322U	AL	3		01/20/2021.	Paydown.....		6,678,981	6,678,981	6,678,981	6,678,981				0		6,678,981			0	23,527	10/20/2026.
883556	BR	2		12/30/2021.	Call 106.6330.....		19,193,940	18,000,000	17,781,660	17,867,160		21,487		21,487		17,888,648		111,352	111,352	1,873,915	09/19/2026.
883556	BX	9		12/30/2021.	Call 109.1700.....		4,475,970	4,100,000	4,069,783	4,078,918		2,887		2,887		4,081,805		18,195	18,195	556,370	08/15/2027.
89054X	AD	7		09/30/2021.	Call 100.7735.....		556,796	552,522	552,522	552,522				0		552,522			0	26,847	09/30/2039.

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						
										Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.						
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year 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 Contractual Maturity Date
89173U AA 5	Towd Point Mortgage Tr RMBS Ser 2017-4 C.....		04/20/2021.	Citigroup.....		6,394,973	6,188,762	6,413,830	6,410,471			(24,399)	(24,399)		6,386,072		8,901	8,901	66,658	06/25/2057.
89173U AA 5	Towd Point Mortgage Tr RMBS Ser 2017-4 C.....		12/01/2021.	Paydown.....		7,537,101	7,537,101	7,820,360	7,815,289			(278,188)	(278,188)		7,537,101				104,172	06/25/2057.
89175V AA 1	Towd Point Mortgage Tr RMBS Ser 2018-2 C.....		04/20/2021.	Nomura Securities Intl LLC.....		18,994,023	18,170,665	19,407,831	19,307,070			(69,271)	(69,271)		19,237,799		(243,776)	(243,776)	231,297	03/25/2058.
89175V AA 1	Towd Point Mortgage Tr RMBS Ser 2018-2 C.....		12/01/2021.	Paydown.....		2,220,164	2,220,164	2,371,326	2,359,015			(138,851)	(138,851)		2,220,164				16,273	03/25/2058.
89176V AK 8	Towd Point Mortgage Tr RMBS Ser 2018-5 C.....		04/20/2021.	Nomura Securities Intl LLC.....		981,661	949,325	998,867	995,326			(10,319)	(10,319)		985,007		(3,346)	(3,346)	12,084	07/25/2058.
89176V AK 8	Towd Point Mortgage Tr RMBS Ser 2018-5 C.....		12/01/2021.	Paydown.....		4,767,881	4,767,881	5,002,406	4,993,788			(225,906)	(225,906)		4,767,881				80,779	07/25/2058.
89177B AA 3	Towd Point Mortgage Tr RMBS Ser 2019-1 C.....		12/01/2021.	Paydown.....		2,950,919	2,950,919	2,932,946	2,935,059			15,860	15,860		2,950,919				60,126	03/25/2058.
89178B AA 2	Towd Point Mortgage Tr RMBS Ser 2019-4 C.....		04/20/2021.	Nomura Securities Intl LLC.....		698,081	666,227	708,283	706,086			(3,118)	(3,118)		702,968		(4,887)	(4,887)	7,567	07/25/2059.
89178B AA 2	Towd Point Mortgage Tr RMBS Ser 2019-4 C.....		12/01/2021.	Paydown.....		2,690,117	2,690,117	2,859,931	2,851,062			(160,945)	(160,945)		2,690,117				41,697	07/25/2059.
891906 AB 5	Global Payments Inc Sr Nt.....		04/08/2021.	Goldman Sachs & Company.....		1,855,823	1,750,000	1,885,643	1,864,208			(14,543)	(14,543)		1,849,665		6,157	6,157	23,880	06/01/2023.
89233P 4S 2	Toyota Motor Credit Corp Sr Nt.....		01/11/2021.	Maturity.....		3,850,000	3,850,000	4,144,756	3,850,980			(980)	(980)		3,850,000				81,813	01/11/2021.
89236T FN 0	Toyota Motor Credit Corp Sr Nt.....		04/08/2021.	Goldman Sachs & Company.....		2,574,192	2,400,000	2,616,024	2,587,269			(19,039)	(19,039)		2,568,229		5,963	5,963	46,460	09/20/2023.
89236T GW 9	Toyota Motor Credit Corp Sr Nt.....		04/08/2021.	Goldman Sachs & Company.....		1,364,285	1,300,000	1,380,535	1,367,892			(8,378)	(8,378)		1,359,514		4,771	4,771	20,107	03/30/2023.
89236T HD 0	Toyota Motor Credit Corp MT Nt.....		04/08/2021.	Goldman Sachs & Company.....		11,124,864	11,100,000	11,093,118	11,094,629			957	957		11,095,586		29,278	29,278	35,936	07/22/2022.
89236T HF 5	Toyota Motor Credit Corp Sr Nt.....		04/08/2021.	Goldman Sachs & Company.....		34,012,580	34,000,000	33,973,820	33,977,118			2,407	2,407		33,979,525		33,055	33,055	112,389	08/14/2023.
89469A AC 8	TreeHouse Foods Inc Sr Nt.....		03/31/2021.	Call 101.5000.....		1,116,500	1,100,000	1,177,000	1,118,540			(3,367)	(3,367)		1,115,173		(15,173)	(15,173)	55,143	02/15/2024.
89612L AA 4	Tricon American Homes RMBS Ser 2019-SFR1....		08/01/2021.	Paydown.....		13,607	13,607	13,606	13,603			4	4		13,607				228	03/17/2038.
89613J AA 8	Tricon American Homes RMBS Ser 2020-SFR2....		12/01/2021.	Paydown.....		19,534	19,534	19,533	19,533			1	1		19,534				242	11/17/2027.
90265E AK 6	UDR Inc Sr Nt 4.000% 10/01/25.....		03/15/2021.	Various.....		9,088,941	8,000,000	7,981,600	7,990,415			368	368		7,990,783		9,217	9,217	1,232,941	10/01/2025.
90270R BF 0	UBS-Barclays Comm Mort Tr CMBS Ser 2012-.....		12/01/2021.	Paydown.....		1,107,635	1,107,635	1,058,657	1,101,332			6,302	6,302		1,107,635					12/10/2045.
90290M AB 7	US Foods Inc Sr Nt 5.875% 06/15/24.....		02/04/2021.	Call 101.4690.....		2,536,725	2,500,000	2,600,000	2,511,790			(2,429)	(2,429)		2,509,361		(9,361)	(9,361)	56,716	06/15/2024.
904764 BJ 5	Unilever Cap Corp Sr Nt.....		03/02/2021.	Bank of America BISD Dealer.....		7,021,490	7,000,000	6,991,040	6,991,935			509	509		6,992,443		29,047	29,047	12,396	09/14/2023.
90783V AA 3	Union Pacific RR ABS PTC Ser 2005-1.....		07/02/2021.	Various.....		723,011	723,011	717,267	721,241			1,770	1,770		723,011				18,406	01/02/2029.
90931C AA 6	United Air Lines LBASS EETC Ser 2019-1 C.....		08/25/2021.	Redemption 100.0000.....		1,494,783	1,494,783	1,523,598	1,522,399			(27,617)	(27,617)		1,494,783				46,525	08/25/2031.
90931E AA 2	United Air Lines LBASS EETC Ser 2019-1 C.....		08/25/2021.	Redemption 100.0000.....		121,625	121,625	121,719	121,710			(85)	(85)		121,625				4,150	02/25/2033.
90931V AA 4	United Air Lines PTC Ser 2018-1 A.....		09/01/2021.	Redemption 100.0000.....		247,826	247,826	247,826	247,826				0		247,826				6,877	09/01/2031.
90932J AA 0	United Airlines LBASS Ser 2019-2 AA PTT.....		11/01/2021.	Redemption 100.0000.....		844,102	844,102	844,102	844,102				0		844,102				17,254	11/01/2033.
90932K AA 7	United Airlines LBASS Ser 2019-2 B PTT.....		11/01/2021.	Redemption 100.0000.....		1,324,400	1,324,400	1,324,400	1,324,400				0		1,324,400				34,766	11/01/2029.
90932M AA 3	United Airlines LBASS Ser 2019-2 A PTT.....		11/01/2021.	Redemption 100.0000.....		512,000	512,000	512,000	512,000				0		512,000				11,136	11/01/2029.
90932N AA 1	United Airlines LBASS PTC Ser 2018-1 CI.....		09/01/2021.	Redemption 100.0000.....		381,423	381,423	381,423	381,423				0		381,423				13,159	09/01/2027.
90933J AA 9	United Airlines LBASS Ser 2016-2 B PTT.....		10/07/2021.	Redemption 100.0000.....		1,284,722	1,284,722	1,284,722	1,284,722				0		1,284,722				35,169	04/07/2027.
90945B AA 2	United Auto Credit Securitizat LBASS Ser.....		03/22/2021.	BNP Paribas Securities Corp.....		677,676	677,332	677,314	677,322			4	4		677,327		350	350	1,663	05/10/2022.
90945B AA 2	United Auto Credit Securitizat LBASS Ser.....		03/10/2021.	Paydown.....		658,451	658,451	658,434	658,441			10	10		658,451				895	05/10/2022.
90945B AC 8	United Auto Credit Securitizat LBASS Ser.....		04/20/2021.	Wells Fargo Securities LLC.....		7,022,969	7,000,000	6,999,795	6,999,868			64	64		6,999,932		23,037	23,037	37,730	11/10/2022.
91403# AF 7	Hawkeye Energy Collab LLC Sr Nt.....		12/31/2021.	Redemption 100.0000.....		269,708	269,708	269,708	269,708				0		269,708				6,130	06/30/2050.
91533B AF 7	Upjohn Inc Sr Nt 4.000% 06/22/50.....		11/03/2021.	Tax Free Exchange.....		1,363,880	1,250,000	1,366,500	1,365,867			(1,986)	(1,986)		1,363,880				43,333	06/22/2050.
91736# AA 4	United States of America BIA CTL GSA Gtd.....		09/29/2021.	Various.....		3,046,542	2,834,831	2,815,178	2,830,953			631	631		2,831,584		3,247	3,247		03/15/2024.
91736# AA 4	United States of America BIA CTL GSA Gtd.....		09/15/2021.	Various.....		1,025,234	1,025,234	1,018,126	1,023,831			1,403	1,403		1,025,234				44,269	03/15/2024.
91736# AB 2	United States of America BIA CTL GSA Gtd.....		09/29/2021.	Call 107.8724.....		444,621	412,174	412,174	412,174				0		412,174				58,140	03/15/2024.
91736# AB 2	United States of America BIA CTL GSA Gtd.....		09/15/2021.	Redemption 100.0000.....		148,552	148,552	148,552	148,552				0		148,552				6,718	03/15/2024.
91740# AA 8	United States of America BIA-2 CTL Alber.....		09/29/2021.	Call 110.5431.....		14,257,708	12,897,878	12,897,878	12,897,878				0		12,897,878				1,945,914	10/15/2025.
91740# AA 8	United States of America BIA-2 CTL Alber.....		09/15/2021.	Redemption 100.0000.....		1,905,940	1,905,940	1,905,940	1,905,940				0		1,905,940				46,035	10/15/2025.

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						
											Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year 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 Contractual Maturity Date
91741@ AA 9	US Govt Ft Collins Tr GSA CTL APHIS Ls.....			12/15/2021.	Redemption 100.0000.....		860,817	860,817	860,817	860,817				0		860,817			0	25,380	12/15/2026.
918005 AT 6	Aquila Inc Sr Nt 8.270% 11/15/21.....			11/15/2021.	Maturity.....		2,000,000	2,000,000	2,041,420	2,003,084		(3,084)		(3,084)		2,000,000			0	165,400	11/15/2021.
91821* AA 4	Veteran Affairs Crown Point CTL Ls Fin T.....			12/15/2021.	Redemption 100.0000.....		677,342	677,342	677,342	677,342				0		677,342			0	20,797	07/15/2031.
91831A AC 5	VRX Escrow Corp Sr Nt 6.125% 04/15/25.....			09/02/2021.	Redemption 102.0420.....		2,395,946	2,348,000	2,418,731	2,383,224		12,722		12,722		2,395,946			0	119,522	04/15/2025.
91849@ AB 8	VA Wash Diener Bldg US Gov CTL Nt.....			12/15/2021.	Redemption 100.0000.....		303,778	303,778	303,778	303,778				0		303,778			0	7,056	04/15/2032.
92338B AC 9	Verde CLO Ltd CLO Ser 2019-1A CI A.....			04/15/2021.	Paydown.....		35,543,551	35,543,551	35,415,551	35,432,136		111,415		111,415		35,543,551			0	285,539	04/15/2032.
92338B AE 5	Verde CLO Ltd CLO Ser 2019-1A CI B.....			04/15/2021.	Paydown.....		10,000,000	10,000,000	10,000,000	10,000,000				0		10,000,000			0	108,140	04/15/2032.
92343V BR 4	Verizon Communications Inc Sr Nt.....			05/28/2021.	Call 110.3160.....		57,364,320	52,000,000	51,831,520	51,945,578		7,647		7,647		51,953,226		46,774	46,774	7,246,359	09/15/2023.
92553P AT 9	Viacom Inc Sr Nt 4.250% 09/01/23.....			03/29/2021.	Various.....		5,993,185	5,500,000	5,443,240	5,482,483		1,500		1,500		5,483,984		16,016	16,016	628,241	09/01/2023.
92837B AB 7	Visio RMBS Ser 2019-1 CI A1.....			05/01/2021.	Paydown.....		6,186,425	6,186,425	6,239,347	6,187,105		(680)		(680)		6,186,425			0	91,766	06/25/2054.
92837K AA 9	Visio RMBS Ser 2020-1 CI A1.....			04/15/2021.	Wells Fargo Securities LLC.....		5,348,453	5,313,583	5,313,503	5,312,762		(468)		(468)		5,312,295		36,158	36,158	31,470	08/25/2055.
92837K AA 9	Visio RMBS Ser 2020-1 CI A1.....			12/01/2021.	Paydown.....		1,235,199	1,235,199	1,235,180	1,235,008		191		191		1,235,199			0	8,144	08/25/2055.
92837M AA 5	Visio RMBS Ser 2020-1R CI A1.....			04/15/2021.	Barclays Capital Inc.....		12,505,178	12,454,582	12,454,552	12,454,374		(1,273)		(1,273)		12,453,102		52,077	52,077	62,638	11/25/2055.
92837M AA 5	Visio RMBS Ser 2020-1R CI A1.....			12/01/2021.	Paydown.....		2,597,020	2,597,020	2,597,013	2,596,976		43		43		2,597,020			0	11,857	11/25/2055.
92851@ AA 3	Vivendi SPC Tr CTL 6.630% 04/15/22.....			12/15/2021.	Redemption 100.0000.....		260,233	260,233	260,233	260,233				0		260,233			0	9,440	04/15/2022.
92922F EB 0	Washington Mutual Mtg RMBS Ser 2003-AR10.....			12/01/2021.	Paydown.....		438,202	438,202	431,732	434,978		3,224		3,224		438,202			0	6,188	10/25/2033.
92922F RF 7	Washington Mutual Mtg RMBS Ser 2004-CB1.....			12/01/2021.	Paydown.....		160,713	160,713	153,481	159,545		1,169		1,169		160,713			0	4,100	06/25/2034.
92926U AD 3	Washington Mutual Mtg RMBS Ser 2007-HY2.....			12/01/2021.	Paydown.....		784,660	800,898	757,018	757,018				0		757,018		27,642	27,642	11,846	11/25/2036.
92939U AC 0	WEC Energy Group Inc Sr Nt.....			03/01/2021.	Bank of America BISD Dealer.....		25,138,403	25,100,000	25,090,964	25,091,841		505		505		25,092,345		46,058	46,058	63,656	09/15/2023.
931142 DD 2	Wal-Mart Stores Inc Sr Nt.....			04/15/2021.	Maturity.....		51,000,000	51,000,000	51,323,838	51,011,223		(11,223)		(11,223)		51,000,000			0	1,083,750	04/15/2021.
933634 AJ 6	Washington Mtg PTC RMBS Ser 2007-HY3 CI.....			12/01/2021.	Paydown.....		978,363	978,449	814,035	814,035				0		814,035		164,329	164,329	16,283	03/25/2037.
93363P AA 8	Washington Mutual Mtg RMBS Ser 2006-AR14.....			12/01/2021.	Paydown.....		81,765	81,157	74,470	74,470				0		74,470		7,296	7,296	1,271	11/25/2036.
939336 2H 5	Washington Mutual MSC Mtg PT RMBS Ser 20.....			12/01/2021.	Paydown.....		1,105,814	1,105,814	1,113,591	1,110,815		(5,000)		(5,000)		1,105,814			0	29,697	03/25/2035.
939336 2U 6	Washington Mutual MSC Mtg PT RMBS Ser 20.....			12/01/2021.	Paydown.....		291,304	267,382	269,721	267,216		(16)		(16)		267,201		24,104	24,104	8,895	03/25/2035.
939336 3H 4	Washington Mutual MSC Mtg PT RMBS Ser 20.....			12/01/2021.	Paydown.....		1,400,221	1,486,126	1,485,006	1,485,006				0		1,485,006		(84,785)	(84,785)	43,278	04/25/2035.
939336 4Y 6	Washington Mutual MSC Mtg PT RMBS Ser 20.....			12/01/2021.	Paydown.....		1,172,578	1,264,109	1,254,096	1,254,096				0		1,254,096		(81,518)	(81,518)	36,072	05/25/2035.
939336 6F 5	Washington Mutual MSC Mtg PT RMBS Ser 20.....			12/01/2021.	Paydown.....		1,038,298	1,100,983	1,104,757	1,102,755		11		11		1,102,765		(64,468)	(64,468)	30,404	06/25/2035.
939336 6U 2	Washington Mutual MSC Mtg PT RMBS Ser 20.....			12/01/2021.	Paydown.....		217,903	243,649	244,296	243,334		85		85		243,420		(25,517)	(25,517)	8,100	06/25/2035.
939344 AR 8	Washington Mutual Alt Ln Tr RMBS Ser 200.....			12/01/2021.	Paydown.....		252,716	251,980	198,317	198,317				0		198,317		54,399	54,399	6,221	05/25/2036.
93934F BQ 4	Washington Mutual MSC Mtg PT RMBS Ser 20.....			12/01/2021.	Paydown.....		473,475	482,596	429,474	429,474				0		429,474		44,001	44,001	14,304	08/25/2035.
93934F CM 2	Washington Mutual MSC Mtg PT RMBS Ser 20.....			12/01/2021.	Paydown.....		51,078	54,097	54,318	54,318		(34)		(34)		54,284		(3,206)	(3,206)	1,382	10/25/2035.
93934F HW 5	Washington Mutual MSC Mtg PT RMBS Ser 20.....			12/01/2021.	Paydown.....		94,620	109,485	108,031	108,340		17		17		108,357		(13,737)	(13,737)	3,636	01/25/2036.
93934F KZ 4	Washington Mutual MSC Mtg PT RMBS Ser 20.....			12/01/2021.	Paydown.....		733,120	800,097	669,881	669,881				0		669,881		63,238	63,238	25,742	02/25/2036.
93935G AG 4	Washington Mutual Alt Ln Tr RMBS Ser 200.....			12/01/2021.	Paydown.....		63,159	68,115	65,731	65,706				0		65,706		(2,547)	(2,547)	2,758	11/25/2034.
93935H AJ 6	Washington Mutual Alt Ln Tr RMBS Ser 200.....			12/01/2021.	Paydown.....		520,585	520,585	245,644	245,644		274,941		274,941		520,585			0	5,148	09/25/2036.
94978# AT 4	Wells Fargo Bank Northwest NA CTL Ser 20.....			12/01/2021.	Redemption 100.0000.....		81,548	81,548	81,548	81,548				0		81,548			0	2,976	08/01/2027.
94978# AU 1	Wells Fargo Bank Northwest NA CTL MWRA L.....			12/15/2021.	Various.....		537,586	537,586	562,848	549,934		(12,348)		(12,348)		537,586			0	21,753	05/15/2032.
94978# AX 5	Wells Fargo Bank Northwest NA CTL CVS Co.....			12/10/2021.	Redemption 100.0000.....		211,043	211,043	211,043	211,043				0		211,043			0	18,144	10/10/2024.
94978# BC 0	Wells Fargo Bank Northwest NA CTL.....			12/01/2021.	Redemption 100.0000.....		971,845	971,845	971,845	971,845				0		971,845			0	36,470	11/01/2022.
94980G AK 7	Wells Fargo Home Equity Tr RMBS Ser 2004.....			09/01/2021.	Paydown.....		20,306	20,306	19,832	20,038		269		269		20,306			0	415	04/25/2034.
95002X BA 2	Wells Fargo Comm Mtg Tr CMBS Ser 2020-C5.....			04/08/2021.	Wells Fargo Securities LLC.....		1,961,798	1,952,190	1,952,137	1,952,091				(30)		1,952,062		9,737	9,737	6,415	08/15/2053.

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
95002X BA 2	Wells Fargo Comm Mtg Tr CMBS Ser 2020-C5.....			12/01/2021.	Paydown.....		379,035	379,035	379,025	379,016			19	19		379,035			0	1,591	08/15/2053.
96042P AB 8	Westlake Auto Receivables Tr LBASS Ser 2.....			03/22/2021.	RBC Capital Markets LLC.....		7,775,250	7,753,141	7,757,658	7,756,251		(462)		(462)		7,755,789		19,461	19,461	19,829	02/15/2024.
96042P AB 8	Westlake Auto Receivables Tr LBASS Ser 2.....			03/15/2021.	Paydown.....		1,853,379	1,853,379	1,854,459	1,854,122		(743)		(743)		1,853,379			0	2,844	02/15/2024.
96042Q AC 4	Westlake Auto Receivables Tr LBASS Ser 2.....			03/10/2021.	Various.....		33,547,586	33,500,000	33,498,147	33,498,327		326		326		33,498,653		48,933	48,933	41,692	05/15/2024.
969133 AG 2	Willamette Inds Inc Deb.....			10/01/2021.	Maturity.....		2,000,000	2,000,000	1,995,600	1,999,703		297		297		2,000,000			0	180,000	10/01/2021.
96928* EA 1	William Blair CTL CTL PTC Ser 2011-G.....			12/20/2021.	Call 124.6868.....		3,162,162	2,536,084	2,536,084	2,536,084				0		2,536,084			0	790,899	01/15/2032.
96928* EA 1	William Blair CTL CTL PTC Ser 2011-G.....			12/15/2021.	Redemption 100.0000.....		173,492	173,492	173,492	173,492				0		173,492			0	6,083	01/15/2032.
976657 AL 0	Wisconsin Energy Corp Sr Nt.....			12/17/2021.	Call 107.3581.....		7,085,636	6,600,000	6,762,228	6,684,217		(17,124)		(17,124)		6,667,093		(67,093)	(67,093)	721,237	06/15/2025.
98212B AL 7	WPX Energy Inc Sr Nt 4.500% 01/15/30.....			03/26/2021.	Call 104.5000.....		183,920	176,000	176,000	176,000				0		176,000			0	13,442	01/15/2030.
98212B AL 7	WPX Energy Inc Sr Nt 4.500% 01/15/30.....			06/10/2021.	Tax Free Exchange.....		326,443	324,000	326,500	326,241		(122)		(122)		326,119		324	324	13,163	01/15/2030.
98389B AZ 3	Xcel Energy Inc Sr Nt 0.500% 10/15/23.....			04/08/2021.	Various.....		13,519,105	13,500,000	13,487,310	13,488,422		788		788		13,489,211		29,894	29,894	31,132	10/15/2023.
98881@ AA 4	ZC Specialty Ins Co CTL Ser 2002-31.....			12/10/2021.	Redemption 108.9490.....		2,681,432	2,461,180	2,461,180	2,461,180		220,252		220,252		2,681,432			0	241,209	12/23/2022.
98956P AT 9	Zimmer Hldgs Inc Sr Nt.....			12/01/2021.	Call 107.7610.....		18,750,414	17,400,000	19,593,270	19,583,048		(205,160)		(205,160)		19,377,889		(1,977,889)	(1,977,889)	2,089,938	03/20/2030.
98978V AB 9	Zoetis Inc Sr Nt 3.250% 02/01/23.....			04/08/2021.	Various.....		24,019,259	22,981,000	24,318,463	24,136,912		(107,746)		(107,746)		24,029,167		(9,907)	(9,907)	443,264	02/01/2023.
P06076 AA 4	AES El Salvador Trust II Sr Nt.....			02/12/2021.	Direct.....		524,600	550,000	454,000	511,324		1,548		1,548		512,872		11,728	11,728	13,301	03/28/2023.
000000 00 0	Royal Bank of Canada Sub Nt.....		A	02/24/2021.	Jefferies & Company Inc.....		4,162,500	5,000,000	3,946,750	3,946,782		1,819		1,819		3,948,601		213,899	213,899	3,958	06/29/2085.
00908P AA 5	Air Canada LBASS EETC Ser 2017-1AA.....		A	07/15/2021.	Redemption 100.0000.....		332,800	332,800	332,800	332,800				0		332,800			0	8,237	07/15/2031.
00908P AA 3	Air Canada LBASS PTT Ser 2017-1A.....		A	07/15/2021.	Redemption 100.0000.....		256,000	256,000	256,000	256,000				0		256,000			0	6,816	07/15/2031.
134808 AC 8	Canacol Energy Ltd Sr Nt.....		A	11/23/2021.	Call 101.5850.....		639,986	630,000	598,938	602,935		4,716		4,716		607,652		22,348	22,348	89,698	05/03/2025.
14040* AA 1	Capital Power US Funding Sr Nt Ser A.....			06/15/2021.	Various.....		30,000,000	30,000,000	30,000,000	30,000,000				0		30,000,000			0	781,500	06/15/2021.
335934 AL 9	First Quantum Minerals LTD Sr Nt.....		A	02/05/2021.	Direct.....		737,513	710,000	705,375	706,159		79		79		706,238		31,274	31,274	18,933	04/01/2025.
335934 AT 2	First Quantum Minerals LTD Sr Nt.....		A	08/18/2021.	Direct.....		1,039,813	970,000	970,000	970,000				0		970,000		69,813	69,813	43,815	10/15/2027.
58518N 2A 9	Meglobal Canada ULC Sr Nt.....		A	02/04/2021.	Direct.....		405,438	325,000	325,000	325,000				0		325,000		80,438	80,438	4,243	05/18/2030.
67077M AC 2	Nutrien Ltd Sr Nt 3.625% 03/15/24.....		A	12/16/2021.	Call 105.5410.....		19,208,462	18,200,000	18,105,291	18,146,514		15,313		15,313		18,161,828		38,172	38,172	1,834,982	03/15/2024.
67077M AJ 7	Nutrien Ltd Sr Nt 3.150% 10/01/22.....		A	04/08/2021.	Various.....		15,275,910	14,770,000	15,401,134	15,301,694		(65,690)		(65,690)		15,236,004		39,906	39,906	207,224	10/01/2022.
67077M AK 4	Nutrien Ltd Sr Nt 3.500% 06/01/23.....		A	04/08/2021.	Goldman Sachs & Company.....		790,095	750,000	802,553	793,925		(5,590)		(5,590)		788,335		1,760	1,760	9,552	06/01/2023.
683715 AB 2	Open Text Corp Sr Nt 5.875% 06/01/26.....		A	12/09/2021.	Call 102.9375.....		113,231	110,000	114,400	113,912		(602)		(602)		113,310		(3,310)	(3,310)	9,837	06/01/2026.
71644E AB 8	Petro-Canada Deb 9.250% 10/15/21.....			10/15/2021.	Maturity.....		4,000,000	4,000,000	5,537,960	4,109,897		(109,897)		(109,897)		4,000,000			0	370,000	10/15/2021.
867224 AA 5	Suncor Energy Inc Sr Nt.....		A	09/28/2021.	Call 108.3813.....		4,877,160	4,500,000	4,509,810	4,505,986		(1,114)		(1,114)		4,504,873		(4,873)	(4,873)	510,810	12/01/2024.
98417E AK 6	Xstrata Finance Canada Sr Nt.....			11/15/2021.	Maturity.....		7,000,000	7,000,000	6,991,180	6,999,058		942		942		7,000,000			0	346,500	11/15/2021.
98462Y B# 6	Yamana Gold Inc Priv Pl Sr Nt.....			09/08/2021.	Call 102.2755.....		18,409,586	18,000,000	18,000,000	18,000,000				0		18,000,000			0	999,826	03/23/2022.
000000 00 0	United Bank For Africa Sr Nt.....		D	09/20/2021.	Direct.....		330,450	320,000	323,200	322,706		(1,325)		(1,325)		321,381		9,069	9,069	19,435	06/08/2022.
000000 00 0	Banco BTG Pactual Sub Nt.....		D	01/08/2021.	Direct.....		337,600	320,000	336,000	334,378		(244)		(244)		334,133		3,467	3,467	5,316	09/28/2022.
000000 00 0	VTB Bank OJSC Sub Nt 6.950% 10/17/22.....		D	04/13/2021.	Direct.....		639,031	605,000	657,817	638,655		(5,205)		(5,205)		633,450		5,581	5,581	20,790	10/17/2022.
000000 00 0	Sberbank of Russia Sub Nt.....		D	04/15/2021.	Direct.....		322,788	310,000	328,135	321,590		(1,839)		(1,839)		319,751		3,036	3,036	7,502	10/29/2022.
000000 00 0	Petkim Petrokimya Holdings Sr Nt.....		D	07/29/2021.	Direct.....		348,670	340,000	345,950	345,748		(1,564)		(1,564)		344,183		4,487	4,487	20,308	01/26/2023.
000000 00 0	Cia Latino Americana 1st Lien.....		D	02/18/2021.	Direct.....		46,440	142,891	58,591	67,832		(1,823)		(1,823)		66,009		(19,569)	(19,569)	9,423	07/20/2023.
000000 00 0	Studio City Finance LTD Sr Nt.....		D	01/14/2021.	Call 103.9200.....		529,992	510,000	537,293	529,780		(410)		(410)		529,370		(19,370)	(19,370)	35,706	02/11/2024.
000000 00 0	MARB BondCo PLC Sr Nt 7.000% 03/15/24.....		D	01/15/2021.	Direct.....		204,800	200,000	206,100	204,686		(309)		(309)		204,378		423	423	4,861	03/15/2024.
000000 00 0	Ades International Sr Nt.....		D	07/08/2021.	Call 104.3130.....		568,506	545,000	545,000	545,000				0		545,000			0	56,671	04/24/2024.
000000 00 0	MTN Mauritius Investments Sr Nt.....		D	08/24/2021.	Direct.....		211,750	200,000	207,700	207,470		(1,185)		(1,185)		206,285		5,465	5,465	7,529	11/11/2024.
000000 00 0	DTEK Finance PLC 1st Lien PIK.....		D	05/17/2021.	Taxable Exchange.....		340,565	425,000	416,093	267,750		149,033		150,064		417,814		(77,250)	(77,250)		12/31/2024.

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 Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
000000 00 0	Banco Do Brasil (Cayman) Sr Nt.....		D	01/15/2021.	Direct.....		415,319	385,000	406,055	403,387			(220)	(220)		403,167		12,152	12,152	9,150	01/15/2025.
000000 00 0	Turkiye Vakiflar Bankasi Sr Nt.....		D	09/20/2021.	Direct.....		647,563	650,000	601,250	605,558		6,971		6,971		612,529		35,033	35,033	38,580	02/05/2025.
000000 00 0	Dar Al-Arkan Sukuk Co Lt Sr Nt.....		D	08/17/2021.	Direct.....		345,840	330,000	340,373	338,861		(1,223)		(1,223)		337,638		8,202	8,202	22,523	02/15/2025.
000000 00 0	Akbank TAS Sr Nt 5.125% 03/31/25.....		D	03/24/2021.	Direct.....		660,675	690,000	602,607	613,385		3,430		3,430		616,815		43,860	43,860	17,288	03/31/2025.
000000 00 0	China Evergrande Group Sec Nt.....		D	05/04/2021.	Direct.....		269,344	325,000	290,875	297,472		1,676		1,676		299,148		(29,804)	(29,804)	10,111	06/28/2025.
000000 00 0	YPF Sociedad Anonima Sr Nt.....		D	02/08/2021.	Direct.....		625,500	850,000	718,588	733,717		2,073		2,073		735,790		(110,290)	(110,290)	38,533	07/28/2025.
000000 00 0	Office Cherifien Des Pho Sr Nt.....		D	06/23/2021.	Call 106.0000.....		583,000	550,000	580,256	578,085		(2,579)		(2,579)		575,506		(25,506)	(25,506)	78,669	10/22/2025.
000000 00 0	MHP Lux SA Sr Nt 6.950% 04/03/26.....		D	08/13/2021.	Direct.....		490,550	470,000	414,470	419,774		2,066		2,066		421,840		68,710	68,710	24,008	04/03/2026.
000000 00 0	Country Garden Holdings Co 1st Lien.....		D	01/14/2021.	Direct.....		494,100	440,000	458,700	454,605		(148)		(148)		454,457		39,643	39,643	8,950	04/08/2026.
000000 00 0	Yuzhou Group 1st Lien 7.850% 08/12/26.....		D	03/26/2021.	Direct.....		262,730	340,000	342,550	342,482		(75)		(75)		342,407		(79,677)	(79,677)	16,904	08/12/2026.
000000 00 0	MTN Mauritius Investments Sr Nt.....		D	11/17/2021.	Direct.....		557,970	490,000	516,988	512,852		(2,711)		(2,711)		510,141		47,829	47,829	33,157	10/13/2026.
000000 00 0	Kuwait Projects Co Spc L Euro MTN.....		D	04/15/2021.	Direct.....		411,200	420,000	384,480	387,232		1,017		1,017		388,250		22,950	22,950	11,153	02/23/2027.
000000 00 0	Dar Al-Arkan Sukuk Co Lt Sr Nt.....		D	12/08/2021.	Direct.....		592,135	570,000	484,373	488,041		7,161		7,161		495,202		96,933	96,933	43,484	02/26/2027.
000000 00 0	Turkiye Garanti Bankasi Sr Nt.....		D	04/13/2021.	Direct.....		679,206	690,000	645,813	650,871		1,370		1,370		652,241		26,965	26,965	16,310	05/24/2027.
000000 00 0	Oztel Holdings SPC Ltd Sec Nt.....		D	03/08/2021.	Direct.....		651,750	600,000	628,475	625,526		(526)		(526)		625,001		26,749	26,749	15,017	04/24/2028.
000000 00 0	Al Candelaria Spain SLU Sec Nt.....		D	05/12/2021.	Call 110.5000.....		331,500	300,000	330,450	328,958		(2,049)		(2,049)		326,909		(26,909)	(26,909)	68,188	12/15/2028.
000000 00 0	Metinvest BV Sr Nt 7.750% 10/17/29.....		D	06/16/2021.	Direct.....		334,875	300,000	296,250	296,391		136		136		296,527		38,348	38,348	13,627	10/17/2029.
000000 00 0	Braskem Netherlands Sr Nt.....		D	08/19/2021.	Direct.....		1,198,281	1,195,000	1,160,520	1,161,763		615		615		1,162,378		35,903	35,903	34,716	01/31/2030.
000000 00 0	Alfa Bank AO Via Alfa Bond Sub Nt.....		D	06/16/2021.	Direct.....		336,800	320,000	311,760	312,149		292		292		312,441		24,359	24,359	12,852	04/15/2030.
000000 00 0	Intl Airport Finance SA 1st Lien.....		D	08/16/2021.	Direct.....		160,876	149,653	116,729	117,965		1,284		1,284		119,249		41,628	41,628	24,244	03/15/2033.
000000 00 0	Bangkok Bank PCL Euro MTN.....		D	02/17/2021.	Direct.....		728,875	700,000	639,390	641,368		415		415		641,783		87,092	87,092	10,452	09/25/2034.
000000 00 0	ACWA Power Mgmt Invst Sec Nt.....		D	05/11/2021.	Direct.....		388,575	330,000	353,925	352,092		(718)		(718)		351,374		37,201	37,201	8,072	12/15/2039.
000000 00 0	Office Cherifien Des Pho Sr Nt.....		D	02/08/2021.	Direct.....		750,377	570,000	678,975	678,248		(261)		(261)		677,987		72,390	72,390	11,430	04/25/2044.
00105D AF 2	AES Gener SA Jr Sb Nt 7.125% 03/26/79.....		D	01/28/2021.	Direct.....		681,690	620,000	619,678	619,998				0		619,998		61,692	61,692	25,155	03/26/2079.
00205G AA 5	APT Pipelines Ltd Sr Nt.....		C	04/15/2021.	Call 104.9849.....		23,096,670	22,000,000	21,796,720	21,957,856		6,564		6,564		21,964,420		35,580	35,580	1,532,392	10/11/2022.
00654A AA 4	Adani Green Energy UP Sr Nt.....		D	07/13/2021.	Direct.....		575,600	520,000	520,000	520,000				0		520,000		55,600	55,600	18,681	12/10/2024.
00973R AC 7	Aker BP ASA Sr Nt 5.875% 03/31/25.....		D	03/31/2021.	Various.....		3,139,609	3,050,000	3,088,300	3,068,422		(1,888)		(1,888)		3,066,535		(16,535)	(16,535)	179,203	03/31/2025.
00973R AD 5	Aker BP ASA Sr Nt 4.750% 06/15/24.....		D	06/15/2021.	Various.....		952,088	930,000	935,425	933,880		(475)		(475)		933,405		(3,405)	(3,405)	44,175	06/15/2024.
046353 AR 9	AstraZeneca PLC Sr Nt 3.500% 08/17/23.....		D	04/08/2021.	Goldman Sachs & Company.....		5,334,450	5,000,000	5,444,800	5,384,704		(41,651)		(41,651)		5,343,053		(8,603)	(8,603)	114,236	08/17/2023.
05279# AF 6	Autoliv ASP Inc Sr Nt Ser B.....		D	04/23/2021.	Maturity.....		11,000,000	11,000,000	11,000,000	11,000,000				0		11,000,000			0	220,550	04/23/2021.
05541V AE 6	BG Energy Cap PLC Co Gtd Nt.....		C	10/15/2021.	Various.....		31,000,000	31,000,000	30,755,100	30,977,023		22,977		22,977		31,000,000			0	1,240,000	10/15/2021.
05565Q CZ 9	BP Capital Markets PLC Sr Nt.....		C	01/22/2021.	Various.....		12,379,920	12,000,000	12,000,000	12,000,000				0		12,000,000			0	507,503	03/17/2022.
05583J AG 7	BPCE SA Sr Nt 2.375% 01/14/25.....		D	03/18/2021.	RBC Capital Markets LLC.....		17,573,070	17,000,000	16,898,340	16,916,986		4,333		4,333		16,921,319		651,751	651,751	278,139	01/14/2025.
059490 AB 8	Banco Continental SAE Sr Nt.....		D	01/20/2021.	Direct.....		447,038	455,000	455,000	455,000				0		455,000		(7,963)	(7,963)	1,460	12/10/2025.
05969B AD 5	Banco Santander Mexico Sr Nt.....		D	01/25/2021.	Direct.....		372,531	325,000	325,000	325,000				0		325,000		47,531	47,531	4,852	04/17/2025.
05971A AE 1	Banco BTG Pactual Sr Nt.....		D	01/14/2021.	Direct.....		413,170	395,000	392,768	393,207		20		20		393,227		19,943	19,943	9,332	01/10/2025.
06034L AB 6	Banistmo SA Sr Nt 4.250% 07/31/27.....		D	03/03/2021.	Direct.....		663,840	630,000	625,294	625,537		78		78		625,616		38,224	38,224	22,262	07/31/2027.
11042T AA 1	British Airways Plc EETC.....		C	12/20/2021.	Redemption 100.0000.....		218,927	218,927	218,927	218,927				0		218,927			0	5,224	09/20/2031.
11043X AA 1	British Airways Plc EETC.....		C	12/15/2021.	Various.....		1,183,036	1,183,036	1,183,036	1,183,036				0		1,183,036			0	24,813	06/15/2034.
12642K AB 0	CSN Islands XI Corp Sr Nt.....		D	11/05/2021.	Direct.....		332,955	315,000	319,079	319,020		(580)		(580)		318,440		14,515	14,515	27,228	01/28/2028.
12686L AA 7	Cable Onda SA Sr Nt 4.500% 01/30/30.....		D	01/14/2021.	Direct.....		440,720	400,000	395,980	396,326		16		16		396,342		44,378	44,378	8,450	01/30/2030.
151290 BV 4	Cemex SAB de CV Sec Nt.....		D	08/16/2021.	Direct.....		466,969	425,000	439,430	438,066		(1,032)		(1,032)		437,034		29,935	29,935	17,308	11/19/2029.

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						
											Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year 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 Contractual Maturity Date
151290 BW 2	Cemex SAB de CV Sr Sec Nt.....		D	08/16/2021.	Direct.....		225,000	200,000	200,000	200,000				0		200,000		25,000	25,000	10,366	06/05/2027.
15236F AB 6	Centrais Eletricas Brasileiro Sr Nt.....		D	06/16/2021.	Direct.....		729,525	710,000	721,070	720,332		(435)		(435)		719,896		9,629	9,629	28,642	02/04/2030.
15238X AB 5	Central American Bottling Corp Sr Nt.....		D	01/22/2021.	Direct.....		567,769	535,000	566,938	553,931		(283)		(283)		553,647		14,122	14,122	15,039	01/31/2027.
19533P AC 4	Colombia Telecom Sr Nt.....		D	05/06/2021.	Direct.....		456,720	440,000	454,080	453,718		(434)		(434)		453,283		3,437	3,437	17,727	07/17/2030.
20445P AG 0	Cia Latino Americana 1st Lien.....		D	02/18/2021.	Direct.....		580,379	1,785,783	1,663,365	1,677,568		(2,053)		(2,053)		1,675,516		(1,095,136)	(1,095,136)	117,762	07/20/2023.
21685W DF 1	Rabobank Nederland Sub Nt.....		D	04/08/2021.	Goldman Sachs & Company.....		1,578,555	1,500,000	1,595,220	1,576,938		(11,474)		(11,474)		1,565,464		13,091	13,091	25,181	11/09/2022.
22535W AE 7	Credit Agricole Sr Nt 3.750% 04/24/23.....		D	03/15/2021.	Various.....		38,657,755	36,300,000	39,180,795	38,824,078		(215,602)		(215,602)		38,608,476		49,279	49,279	530,823	04/24/2023.
225401 AB 4	Credit Suisse Group Sr Nt.....		D	04/08/2021.	Various.....		21,969,420	21,500,000	22,286,530	22,082,746		(135,095)		(135,095)		21,947,651		21,769	21,769	552,928	01/09/2023.
23636T AD 2	Danone SA Sr Nt 2.589% 11/02/23.....		D	04/08/2021.	Various.....		11,904,426	11,382,750	12,023,214	11,975,624		(47,863)		(47,863)		11,927,762		(23,336)	(23,336)	113,187	11/02/2023.
25381Y AB 7	Digicel Group 0.5 Ltd Sr Nt.....		D	01/08/2021.	Direct.....		2,497	4,343	531	608		12		12		619		1,878	1,878		04/01/2025.
25381Y AD 3	Digicel Group 0.5 Ltd 1st Lien PIK.....		D	10/19/2021.	Direct.....		354,114	360,300	235,985	246,001		17,089		17,089		263,089		91,025	91,025	24,543	04/01/2024.
377373 AL 9	Glaxosmithkline Cap Inc Sr Nt.....		D	03/01/2021.	Bank of America BISD Dealer.....		36,145,217	36,054,000	36,069,144	36,067,237		(1,265)		(1,265)		36,065,972		79,244	79,244	81,290	10/01/2023.
37959D AB 0	Globo Comunicacoes Sr Nt.....		D	08/23/2021.	Direct.....		748,750	730,000	686,938	688,789		2,269		2,269		691,058		57,692	57,692	38,721	01/22/2030.
40052C AC 0	Grupo Kuo SAB De CV Sr Nt.....		D	05/28/2021.	Direct.....		346,005	330,000	323,875	325,234		254		254		325,489		20,516	20,516	17,130	07/07/2027.
40052V AB 0	Grupo Bimbo SAB De CV Co Gtd Nt.....		C	04/26/2021.	Call 103.1061.....		5,464,625	5,300,000	5,257,070	5,294,447		1,627		1,627		5,296,075		3,925	3,925	344,163	01/25/2022.
40435W AB 6	HTA Group LTD Sr Nt 7.000% 12/18/25.....		D	02/09/2021.	Direct.....		112,613	105,000	104,411	104,459		10		10		104,470		8,143	8,143	1,082	12/18/2025.
44328M AK 0	HSBC Bank PLC Sr Nt 4.750% 01/19/21.....		C	01/19/2021.	Various.....		29,000,000	29,000,000	28,974,770	28,999,845		155		155		29,000,000			0	688,750	01/19/2021.
44963L AB 2	IHS Netherlands Holdco Sr Nt.....		D	11/26/2021.	Call 103.5630.....		595,487	575,000	575,000	575,000				0		575,000			0	72,525	03/18/2025.
48300T AD 4	Kaisa Group Holdings LTD Sec Nt.....		D	01/15/2021.	Direct.....		210,500	200,000	213,750	209,355		(251)		(251)		209,104		1,396	1,396	5,842	10/22/2022.
49989A AC 3	Koc Holdings AS Sr Nt 6.500% 03/11/25.....		D	03/25/2021.	Direct.....		677,250	645,000	661,103	658,575		(770)		(770)		657,805		19,445	19,445	23,059	03/11/2025.
55388R AA 4	MV24 Capital BV 1st Lien.....		D	04/20/2021.	Direct.....		651,707	615,108	615,108	615,108				0		615,108		36,599	36,599	13,401	06/01/2034.
600814 AN 7	Millicom Intl Cellular Sr Nt.....		D	08/18/2021.	Direct.....		187,650	180,000	182,700	181,778		(216)		(216)		181,562		6,088	6,088	10,122	01/15/2028.
600814 AN 7	Millicom Intl Cellular Sr Nt.....		D	02/22/2021.	Call 103.5268.....		20,705	20,000	20,300	20,198		(5)		(5)		20,192		(192)	(192)	1,218	01/15/2028.
65557C AD 5	Nordea Bank AB Sr Nt 4.875% 01/14/21.....		C	01/14/2021.	Maturity.....		47,500,000	47,500,000	47,555,305	47,500,237		(237)		(237)		47,500,000			0	1,157,813	01/14/2021.
65557C AS 2	Nordea Bank AB Sr Nt 2.250% 05/27/21.....		C	05/27/2021.	Maturity.....		20,000,000	20,000,000	19,939,000	19,994,821		5,179		5,179		20,000,000			0	225,000	05/27/2021.
65557F AA 4	Nordea Bank AB Sub Bk Nt.....		C	05/13/2021.	Maturity.....		24,000,000	24,000,000	23,881,920	23,994,625		5,375		5,375		24,000,000			0	585,000	05/13/2021.
680617 AC 1	Oleoducto Central SA Sr Nt.....		D	01/11/2021.	Direct.....		446,388	410,000	416,719	416,507		(30)		(30)		416,478		29,910	29,910	8,154	07/14/2027.
692733 AB 4	Oztel Holdings SPC Ltd Sec Nt.....		D	03/08/2021.	Direct.....		69,520	64,000	46,880	47,919		264		264		48,183		21,337	21,337	1,602	04/24/2028.
714264 AH 1	Pernod Ricard SA Sr Nt.....		D	03/02/2021.	Citigroup.....		6,725,120	6,400,000	6,835,200	6,761,664		(40,045)		(40,045)		6,721,619		3,501	3,501	173,022	07/15/2022.
71645W AQ 4	Petrobras Intl Fin Co Sr Nt.....		D	03/15/2021.	Direct.....		616,275	550,000	660,000	659,579		(692)		(692)		658,887		(42,612)	(42,612)	24,893	01/20/2040.
71647N BD 0	Petrobras Global Finance Sr Nt.....		D	08/13/2021.	Direct.....		378,240	320,000	307,200	307,318		89		89		307,407		70,833	70,833	20,117	03/19/2049.
71647N BE 8	Petrobras Global Finance Sr Nt.....		D	08/16/2021.	Direct.....		1,527,345	1,426,000	1,466,912	1,465,880		(909)		(909)		1,464,971		62,374	62,374	63,241	01/15/2030.
71654Q AZ 5	Petroleos Mexicanos Sr Nt.....		D	03/17/2021.	Direct.....		671,950	755,000	619,163	620,148		544		544		620,691		51,259	51,259	14,586	06/02/2041.
71654Q DG 4	Petroleos Mexicanos Sr Nt.....		D	12/08/2021.	Direct.....		419,710	380,000	378,814	378,857		196		196		379,053		40,657	40,657	30,044	10/16/2025.
74365P AE 8	Prosus NV Sr Nt 3.832% 02/08/51.....		D	01/19/2021.	Direct.....		296,308	305,000	304,976	304,976				0		304,976		(8,668)	(8,668)	1,396	02/08/2051.
80007R AG 0	Sands China Ltd Sr Nt 4.375% 06/18/30.....		D	01/08/2021.	Direct.....		512,888	470,000	468,026	468,126		5		5		468,131		44,756	44,756	1,371	06/18/2030.
80105N AG 0	Sanofi - Aventis - ADR Sr Nt.....		C	03/29/2021.	Maturity.....		30,000,000	30,000,000	30,379,300	30,013,733		(13,733)		(13,733)		30,000,000			0	600,000	03/29/2021.
82481L AC 3	Shire Acq Inv Ireland DA Sr Nt.....		D	04/08/2021.	Goldman Sachs & Company.....		11,409,860	10,850,000	11,547,736	11,446,132		(64,294)		(64,294)		11,381,838		28,022	28,022	172,432	09/23/2023.
83006L AB 9	Sixsigma Networks Mexico Sr Nt.....		D	05/27/2021.	Direct.....		102,375	120,000	120,000	120,000				0		120,000		(17,625)	(17,625)	5,053	05/02/2025.
830505 AR 4	Skandinaviska Enskilda Banken Sr Nt.....		D	03/15/2021.	Maturity.....		20,000,000	20,000,000	19,986,000	19,999,401		599		599		20,000,000			0	262,500	03/15/2021.
830505 AT 0	Skandinaviska Enskilda Banken Sr Nt.....		D	09/13/2021.	Maturity.....		8,500,000	8,500,000	8,463,705	8,494,736		5,264		5,264		8,500,000			0	159,375	09/13/2021.
83363R AA 5	Sociedad Concesionaria Auto Sr Nt.....		C	12/15/2021.	Redemption 100.0000.....		750,000	750,000	750,000	750,000				0		750,000			0	35,004	12/15/2026.

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
86960B AQ 5	Svenska Handelsbanken AB Sr Nt.....		D	09/07/2021.	Maturity.....		4,000,000	4,000,000	3,987,256	3,998,196		1,804		1,804		4,000,000			0	75,000	09/07/2021.
87969N AC 9	Telstra Corp Ltd Nt 4.800% 10/12/21.....		C	10/12/2021.	Various.....		38,000,000	38,000,000	37,715,760	37,973,679		26,321		26,321		38,000,000			0	1,824,000	10/12/2021.
88165F AG 7	Teva Pharm Fin BV Sr Nt.....		C	11/12/2021.	Call 98.6250.....		5,922,431	6,005,000	5,993,110	6,002,384		1,133		1,133		6,003,517			0	78,347	12/18/2022.
88167A AD 3	Teva Pharmaceuticals NE Sr Nt.....		C	11/12/2021.	Call 98.0000.....		3,920,000	4,000,000	3,986,640	3,994,816		1,713		1,713		3,996,529			0	190,004	07/21/2023.
90015W AK 9	Turkiye Vakiflar Bankasi Sr Nt.....		D	06/15/2021.	Direct.....		206,000	200,000	198,916	198,916		110		110		199,026		6,974	6,974	6,825	01/08/2026.
90015Y AA 7	Turkiye Sinai Kalkinma Sr Nt.....		D	01/06/2021.	Direct.....		237,703	235,000	233,752	233,959		4		4		233,963		3,739	3,739	6,463	01/23/2025.
902133 AK 3	Tyco Electronics Group Sr Nt.....		C	01/15/2021.	Various.....		12,938,000	12,938,000	14,537,324	12,946,159		(8,159)		(8,159)		12,938,000			0	315,364	01/15/2021.
90352J AE 3	UBS Grp Fdg Switzerland Sr Nt.....		D	04/08/2021.	Various.....		9,542,945	9,250,000	9,608,530	9,569,822		(36,837)		(36,837)		9,532,985		9,960	9,960	151,229	08/15/2023.
918367 AA 1	VTR Comunicaciones SPA Sr Nt.....		D	01/20/2021.	Direct.....		213,500	200,000	200,000	200,000				0		200,000		13,500	13,500	5,723	01/15/2028.
92936M AC 1	WPP Finance 2010 Sr Nt.....		C	07/15/2021.	Various.....		31,083,300	30,000,000	29,926,300	29,985,662		4,454		4,454		29,990,117		9,883	9,883	2,013,750	09/07/2022.
D8563# AA 2	VTG AG Sr Nt Ser A (EUR).....		B	05/06/2021.	Maturity.....		40,417,750	40,417,750	47,958,600	40,923,600				0	7,035,000	40,417,750	(7,540,850)		(7,540,850)	1,209,703	05/06/2021.
G0369@ AQ 2	Anglian Water Services Fin plc Sr Nt Ser.....		D	09/08/2021.	Call 101.1152.....		40,446,070	40,000,000	40,000,000	40,000,000				0		40,000,000			0	2,017,336	12/05/2021.
G0369@ AQ 9	Anglian Water Services Fin plc Sr Nt Ser.....		D	09/08/2021.	Call 104.6675.....		20,933,507	20,000,000	20,000,000	20,000,000				0		20,000,000			0	1,869,618	10/01/2022.
G0369@ AV 8	Anglian Water Services Fin plc Sec Nt.....		D	09/08/2021.	Call 109.3048.....		10,930,483	10,000,000	10,000,000	10,000,000				0		10,000,000			0	1,321,366	11/26/2023.
G0566* AD 1	Arqiva PP Fin Plc Sr Nt.....		B	12/31/2021.	Redemption 100.0000.....		2,655,616	2,655,616	2,441,903	2,682,698				0	(240,795)	2,655,616	213,713	213,713	60,912	12/31/2029.	
G0754# AD 9	Babcock Intl Grp Sr Nt Ser B.....		D	03/17/2021.	Maturity.....		11,000,000	11,000,000	11,000,000	11,000,000				0		11,000,000			0	310,200	03/17/2021.
G27649 AG 0	Digicel Limited Sr Nt 6.750% 03/01/23.....		D	12/07/2021.	Direct.....		299,925	310,000	127,100	127,100				0		127,100		172,825	172,825	26,621	03/01/2023.
G4273* AK 1	Hammmerson plc Sr Nt Ser B.....		B	06/18/2021.	Call 97.2775.....		4,287,713	4,407,713	3,907,276	4,538,488				0	(631,212)	4,407,713	500,437	500,437	(64,832)	01/11/2024.	
G4622# AE 9	Howard de Walden Sr Nt Ser B.....		C	09/16/2021.	Maturity.....		30,000,000	30,000,000	30,000,000	30,000,000				0		30,000,000			0	1,512,000	09/16/2021.
G5825A AB 8	MARB BondCo PLC Sr Nt 6.875% 01/19/25.....		D	01/15/2021.	Direct.....		113,850	110,000	102,105	104,357		60		60		104,417		9,433	9,433	3,802	01/19/2025.
G6710E AL 4	Odebrecht Finance LTD Sr Nt.....		D	02/17/2021.	Taxable Exchange.....		514,224	3,600,000	234,000	144,036	89,964			89,964		234,000		280,224	280,224		06/26/2042.
G6710E AP 5	Odebrecht Finance LTD Sr Nt.....		D	02/17/2021.	Taxable Exchange.....		19,125	425,000	17,213	17,000	213			213		17,213		1,913	1,913		04/25/2025.
G6710E AQ 3	Odebrecht Finance LTD Sr Nt.....		D	02/17/2021.	Taxable Exchange.....		46,000	920,000	66,810	36,809	30,001			30,001		66,810		(20,810)	(20,810)		06/27/2029.
G8967# AR 4	Triton Container Intl Ltd Sr Sec Nt Ser.....		C	08/30/2021.	Call 101.5590.....		2,031,180	2,000,000	2,003,596	2,000,341		80		80		2,000,421		(421)	(421)	90,397	03/31/2022.
G8967# AR 4	Triton Container Intl Ltd Sr Sec Nt Ser.....		C	06/28/2021.	Redemption 100.8937.....		18,160,866	18,000,000	18,032,360	18,003,069		157,798		157,798		18,160,866			0	353,864	03/31/2022.
G9160@ AA 6	UK Power Network Serv Hldg Ltd Nt.....		C	12/14/2021.	Maturity.....		27,000,000	27,000,000	27,000,000	27,000,000				0		27,000,000			0	1,350,000	12/14/2021.
G9284# AY 3	Vitol Finance Ltd Sr Nt.....		C	07/28/2021.	Maturity.....		25,000,000	25,000,000	25,000,000	25,000,000				0		25,000,000			0	1,435,000	07/28/2021.
H4777* AA 3	SBM Deep Panuke SA Prvt PI Sr Nt.....		C	04/09/2021.	Call 100.0000.....		5,270,000	5,270,000	5,295,523	5,274,926		(2,018)		(2,018)		5,272,908		(2,908)	(2,908)	58,409	12/15/2021.
L6388G AB 6	Millicom Intl Cellular Sr Nt.....		D	08/19/2021.	Direct.....		1,042,020	988,000	994,743	992,211		(323)		(323)		991,888		50,132	50,132	34,821	01/15/2028.
L6388G AB 6	Millicom Intl Cellular Sr Nt.....		D	02/22/2021.	Call 100.0000.....		22,000	22,000	22,383	22,251		(7)		(7)		22,245		(245)	(245)	1,340	01/15/2028.
L8038* AA 4	SBM Baleia Priv PI Nt 5.500% 09/15/27.....		C	12/15/2021.	Redemption 100.0000.....		1,123,200	1,123,200	1,123,200	1,123,200				0		1,123,200			0	39,094	09/15/2027.
L8367# AA 1	Shurgard Luxembourg Sari Sr Nt Ser A.....			07/24/2021.	Maturity.....		16,479,400	16,479,400	18,918,690	17,108,007		(6,180)		(6,180)	1,747,773	16,479,400	(2,370,200)		(2,370,200)	252,492	07/24/2021.
N5657T AJ 5	Metinvest BV Sr Nt 8.500% 04/23/26.....		D	08/20/2021.	Direct.....		228,500	200,000	211,000	208,978		(964)		(964)		208,014		20,486	20,486	14,214	04/23/2026.
N6777# AG 4	Overseas Assistance Fin BV Sr Nt.....		D	09/07/2021.	Call 105.6673.....		18,602,727	17,605,000	18,011,660	17,729,009		(30,273)		(30,273)		17,698,736		(93,736)	(93,736)	1,757,746	03/30/2024.
N6777# AG 4	Overseas Assistance Fin BV Sr Nt.....		D	03/31/2021.	Redemption 100.0000.....		2,934,167	2,934,167	3,001,943	2,954,835		(20,668)		(20,668)		2,934,167			0	17,454	03/30/2024.
N8502# AB 3	Teledyne Netherlands BV Sr Nt Ser D.....		B	03/17/2021.	Call 103.4173.....		13,627,199	13,176,900	11,803,000	13,437,600				0	(1,634,600)	13,176,900	1,373,900		1,373,900	509,746	04/18/2024.
P6460M AJ 3	Mastellone Hermanos SA Sr Nt.....		D	02/09/2021.	Direct.....		577,855	707,988	743,167	714,840		(1,634)		(1,634)		713,206		(135,351)	(135,351)	52,773	07/03/2021.
P7354P AA 2	OI SA Sr Nt - PIK 10.000% 07/27/25.....		D	09/13/2021.	Direct.....		306,800	320,000	334,295	334,139		(1,847)		(1,847)		332,292		(25,492)	(25,492)	45,306	07/27/2025.
P8704L AB 4	Sixsigma Networks Mexico Sr Nt.....		D	05/18/2021.	Direct.....		172,500	200,000	194,000	195,264		355		355		195,619		(23,119)	(23,119)	8,250	05/02/2025.
Q3958@ AA 4	Goodman Australia Indust Fund Sr Nt Ser.....		D	12/14/2021.	Maturity.....		23,000,000	23,000,000	23,000,000	23,000,000				0		23,000,000			0	1,209,800	12/14/2021.
3899999.	Total - Bonds - Industrial and Miscellaneous.....						5,836,564,483	5,754,108,731	5,811,654,229	5,786,282,311	328,503	(916,485)	16,770	(604,752)	4,790,166	5,783,893,738	(6,574,000)	8,070,808	1,496,808	#####	XXX

E14.26

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	
CUSIP Identification			Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	11	12	13	14	15	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date													
													Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.																			
Bonds - Hybrid Securities																																				
01039X	AA	8	Alabama Power Cap Tr V LBASS Fx-to-Flt G.....	..	07/01/2021.	Various.....		22,000,000	22,000,000	22,067,380	22,050,254	.....	.....	(50,254)	.....	(50,254)	.....	22,000,000	.....	.....	.....	0	554,093	10/01/2042.												
493739	AG	1	Kiawah Issuer Tr ABS Principal Units.....	..	03/31/2021.	Taxable Exchange.....		4,310,500	4,250,000	636,596	1,396,854	.....	.....	.....	.....	0	.....	1,396,854	.....	2,913,646	2,913,646	.....	.....	03/31/2021.												
74959R	AB	2	RIO Tr ABS Ser 1999-1 Cl B Ctf.....	..	07/31/2021.	Call 113.1171.....		27,883,355	24,650,000	1,727,719	1,727,719	.....	.....	.....	.....	0	.....	1,727,719	.....	22,922,282	22,922,282	3,233,355	07/31/2029.													
74959R	AD	8	RIO Tr ABS Ser 1999-2 Cl B Ctf.....	..	09/13/2021.	Call 114.8645.....		39,542,116	34,425,000	2,668,626	2,668,626	.....	.....	.....	.....	0	.....	2,668,626	.....	31,756,374	31,756,374	5,117,116	08/31/2029.													
4899999. Total - Bonds - Hybrid Securities.....																																				
								93,735,971	85,325,000	27,100,321	27,843,453		0		(50,254)		0		27,793,199		0	57,592,302	57,592,302	8,904,564	XXX											
Bonds - Unaffiliated Bank Loans																																				
000000	00	0	Animal Supply Company New 1st Lien Term.....	..	12/31/2021.	Redemption 100.0000.....		4,002	4,002	3,339	3,351	.....	.....	651	.....	651	.....	4,002	.....	.....	.....	0	213	08/14/2025.												
000000	00	0	Sensata Technologies New #2 1st Lien Ter.....	..	12/31/2021.	Redemption 100.0000.....		3,060	3,060	3,073	3,071	.....	.....	(11)	.....	(11)	.....	3,060	.....	.....	.....	0	35	09/20/2026.												
000000	00	0	Generac Power Systems Inc New Term Ln B.....	..	05/27/2021.	Redemption 100.0000.....		113,766	113,766	111,273	111,607	.....	.....	2,158	.....	2,158	.....	113,766	.....	.....	.....	0	1,050	12/13/2026.												
00216C	AD	5	AQ Sunshine Inc aka Relation Term Ln Nt.....	..	12/31/2021.	Redemption 100.0000.....		15,628	15,628	15,394	15,452	.....	.....	176	.....	176	.....	15,628	.....	.....	.....	0	699	04/15/2025.												
00216C	AE	3	AQ Sunshine Inc aka Relation Term Ln B N.....	..	12/31/2021.	Redemption 100.0000.....		407	407	407	407	.....	.....	.....	.....	0	.....	407	.....	.....	.....	0	30	04/15/2025.												
00216C	AE	3	AQ Sunshine Inc aka Relation Term Ln B N.....	..	06/30/2021.	Tax Free Exchange.....		196,124	197,869	195,988	195,989	.....	.....	135	.....	135	.....	196,124	.....	.....	.....	0	4,231	04/15/2025.												
00228*	AA	4	ATI Restoration LLC 1st Lien Term Ln Nt.....	..	12/31/2021.	Redemption 100.0000.....		8,911	8,911	8,697	8,701	.....	.....	210	.....	210	.....	8,911	.....	.....	.....	0	359	07/31/2026.												
00797*	AA	5	Aero Operating LLC Term Ln Nt 1.....	..	10/01/2021.	Redemption 100.0000.....		9,330	9,330	9,097	9,125	.....	.....	205	.....	205	.....	9,330	.....	.....	.....	0	348	02/07/2026.												
00797*	AB	3	Aero Operating LLC Delayed Draw Term Ln.....	..	10/01/2021.	Redemption 100.0000.....		2,670	2,670	2,670	2,670	.....	.....	.....	.....	0	.....	2,670	.....	.....	.....	0	136	02/07/2026.												
01370#	AA	4	Alcami Holdings LLC 1st Lien Term Ln Nt.....	..	12/31/2021.	Redemption 100.0000.....		15,000	15,000	14,588	14,716	.....	.....	284	.....	284	.....	15,000	.....	.....	.....	0	399	07/12/2025.												
02358@	AA	0	AmerCareRoyal LLC Term Ln Nt 1.....	..	12/10/2021.	Redemption 100.0000.....		138,337	138,337	135,570	135,997	.....	.....	2,340	.....	2,340	.....	138,337	.....	.....	.....	0	6,619	11/25/2025.												
03539#	AA	8	Ankura Consulting Group LLC 1st Lien Ter.....	..	03/17/2021.	Redemption 100.0000.....		5,731,377	5,731,377	5,616,749	5,656,553	.....	.....	74,823	.....	74,823	.....	5,731,377	.....	.....	.....	0	131,822	08/24/2024.												
03979*	AA	9	US Metals Bidco Term Ln Nt 1.....	..	12/31/2021.	Redemption 100.0000.....		30,000	30,000	29,100	29,153	.....	.....	847	.....	847	.....	30,000	.....	.....	.....	0	1,889	07/20/2026.												
04685Y	AK	5	Athenahealth Inc Term Ln B Nt 1.....	..	01/21/2021.	Direct.....		405,047	404,359	329,031	335,695	.....	.....	364	.....	364	.....	336,059	.....	68,988	68,988	.....	1,780	02/11/2026.												
08579J	BE	1	Berry Plastics Corp Term Ln X Nt 1.....	..	03/04/2021.	Tax Free Exchange.....		971,145	978,457	967,822	970,729	.....	.....	417	.....	417	.....	971,145	.....	.....	.....	0	4,876	01/19/2024.												
09523@	AA	5	Marcone Appliance Parts Inc Incremental.....	..	06/23/2021.	Redemption 100.0000.....		210,432	210,432	206,749	207,224	.....	.....	3,207	.....	3,207	.....	210,432	.....	.....	.....	0	7,549	01/02/2026.												
09523@	AA	5	Marcone Appliance Parts Inc Incremental.....	..	01/20/2021.	Tax Free Exchange.....		1,639	1,664	1,635	1,639	.....	.....	.....	.....	0	.....	1,639	.....	.....	.....	0	22	01/02/2026.												
09523C	AC	6	Marcone Appliance Parts Inc Delayed Draw.....	..	06/23/2021.	Redemption 100.0000.....		53,887	53,887	53,887	53,887	.....	.....	.....	.....	0	.....	53,887	.....	.....	.....	0	1,474	01/02/2025.												
09523C	AD	4	Marcone Appliance Parts Inc Term Ln Nt 1.....	..	06/23/2021.	Redemption 100.0000.....		382,872	382,872	377,827	379,348	.....	.....	3,523	.....	3,523	.....	382,872	.....	.....	.....	0	9,403	01/02/2025.												
09788H	AN	1	Advanced Infusion Solutions Last Out Ter.....	..	12/31/2021.	Redemption 100.0000.....		126,481	126,481	123,883	124,496	.....	.....	1,985	.....	1,985	.....	126,481	.....	.....	.....	0	5,373	06/27/2024.												
10483*	AA	3	Bragg Live Food Products LLC Term Ln Nt.....	..	12/31/2021.	Redemption 100.0000.....		20,382	20,382	19,941	20,085	.....	.....	298	.....	298	.....	20,382	.....	.....	.....	0	934	03/11/2024.												
12702#	AA	0	Bakemark Holdings LLC Term Ln Nt 1.....	..	09/03/2021.	Redemption 100.0000.....		2,535,518	2,535,518	2,459,452	2,498,890	.....	.....	36,627	.....	36,627	.....	2,535,518	.....	.....	.....	0	135,399	08/14/2023.												
12702#	AC	6	Bakemark Holdings LLC New Term Ln Nt 1.....	..	09/03/2021.	Redemption 100.0000.....		1,381,559	1,381,559	1,360,835	1,370,609	.....	.....	10,949	.....	10,949	.....	1,381,559	.....	.....	.....	0	73,777	08/14/2023.												
12731@	AA	7	Spectrum Auto (CC SAG Acq) 1st Lien Term.....	..	06/29/2021.	Redemption 100.0000.....		7,481,250	7,481,250	7,294,219	7,300,758	.....	.....	180,492	.....	180,492	.....	7,481,250	.....	.....	.....	0	438,738	10/02/2025.												
14078@	AA	4	Capstone Logistics Acq 1st Lien Term Ln.....	..	12/31/2021.	Redemption 100.0000.....		42,400	42,400	41,976	41,987	.....	.....	413	.....	413	.....	42,400	.....	.....	.....	0	1,575	12/15/2024.												
14173@	AA	8	CarePathrx Midco Inc Term Ln Nt 1.....	..	12/31/2021.	Redemption 100.0000.....		43,244	43,244	42,163	42,278	.....	.....	965	.....	965	.....	43,244	.....	.....	.....	0	2,252	05/14/2025.												
15644G	A*	5	Centric Brands Inc DIP Ln Nt 2.....	..	05/14/2021.	Redemption 100.0000.....		25,314	25,314	25,314	25,314	.....	.....	.....	.....	0	.....	25,314	.....	.....	.....	0	913	10/09/2025.												
15644G	A*	5	Centric Brands Inc DIP Ln Nt 4.....	..	08/03/2021.	Tax Free Exchange.....		90,058	90,058	90,058	90,058	.....	.....	.....	.....	0	.....	90,058	.....	.....	.....	0	4,441	10/09/2025.												
15644G	A*	5	Centric Brands Inc DIP Ln Nt 1.....	..	10/19/2021.	Redemption 100.0000.....		19,472	19,472	19,472	19,472	.....	.....	.....	.....	0	.....	19,472	.....	.....	.....	0	2,368	10/09/2025.												
16117L	BX	6	Charter Communications Inc Term Ln B-2 N.....	..	12/31/2021.	Redemption 100.0000.....		111,111	111,111	108,611	108,620	.....	.....	2,491	.....	2,491	.....	111,111	.....	.....	.....	0	1,299	02/01/2027.												
20602*	AB	6	Concert Golf Partners LLC Delayed Draw T.....	..	12/23/2021.	Redemption 100.0000.....		79,118	79,118	78,352	78,412	.....	.....	705	.....	705	.....	79,118	.....	.....	.....	0	4,198	08/20/2025.												
22526@	AA	5	Concert Golf Partners LLC Term Ln Nt 1.....	..	12/23/2021.	Redemption 100.0000.....		990,801	990,801	970,985	974,969	.....	.....	15,832	.....	15,832	.....	990,801	.....	.....	.....	0	52,299	08/20/2025.												
23361*	AA	3	DRB Holdings LLC Term Ln Nt 1.....	..	09/13/2021.	Redemption 100.0000.....		3,909,447	3,909,447	3,811,489	3,860,101	.....	.....	49,346	.....	49,346	.....	3,909,447	.....	.....	.....	0	180,265	10/06/2023.												
24360@	AA	0	DecoPac Inc Term Ln Nt 1.....	..	05/14/2021.	Redemption 100.0000.....		4,039,872	4,039,872	3,958,209	4,009,094	.....	.....	30,778	.....	30,778	.....	4,039,872	.....	.....	.....	0	78,846	09/29/2022.												
24360@	AA	0	DecoPac Inc Term Ln Nt 2.....	..	05/07/2021.	Redemption 100.0000.....		67,783	67,783	66,770	67,255	.....	.....	528	.....	528	.....	67,783	.....	.....	.....	0	1,533	09/29/2022.												

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
25540#	AA	8		05/27/2021.	Redemption 100.0000.....		1,020,000	1,020,000	989,400	990,981		29,019		29,019		1,020,000			0	48,601	08/14/2026.
26887@	AA	9		12/31/2021.	Redemption 100.0000.....		5,455	5,455	5,318	5,324		130		130		5,455			0	222	09/04/2026.
26887@	AB	7		12/31/2021.	Redemption 100.0000.....		1,057	1,057	1,044	1,044		13		13		1,057			0	67	09/04/2026.
28622@	AA	5		12/31/2021.	Redemption 100.0000.....		5,143	5,143	5,014	5,015		128		128		5,143			0	216	12/18/2026.
30282#	AE	2		10/06/2021.	Redemption 100.0000.....		499,956	499,956	499,956	499,956				0		499,956			0	31,062	08/21/2023.
30282#	AE	2		09/24/2021.	Tax Free Exchange.....		5,299	5,299	5,299	5,299				0		5,299			0	205	08/21/2023.
30282#	AF	9		10/06/2021.	Redemption 100.0000.....		406,268	406,268	406,268	406,268				0		406,268			0	25,245	08/21/2023.
30282#	AF	9		09/24/2021.	Tax Free Exchange.....		4,309	4,309	4,309	4,309				0		4,309			0	164	08/21/2023.
30282#	AG	7		10/06/2021.	Redemption 100.0000.....		241,894	241,894	241,894	241,894				0		241,894			0	15,031	08/21/2023.
30282#	AG	7		09/24/2021.	Tax Free Exchange.....		2,566	2,566	2,566	2,566				0		2,566			0	98	08/21/2023.
30282#	AH	5		10/06/2021.	Redemption 100.0000.....		1,796	1,796	1,796	1,796				0		1,796			0	117	08/21/2023.
30282#	AJ	1		10/06/2021.	Redemption 100.0000.....		2,250,713	2,250,713	2,206,419	2,227,031		23,682		23,682		2,250,713			0	139,822	08/21/2023.
30282#	AJ	1		09/24/2021.	Tax Free Exchange.....		23,655	23,863	23,355	23,614		41		41		23,655			0	936	08/21/2023.
31528#	AA	2		04/05/2021.	Redemption 100.0000.....		1,552,849	1,552,849	1,521,792	1,534,391		18,458		18,458		1,552,849			0	21,513	05/09/2024.
31528#	AC	8		04/05/2021.	Redemption 100.0000.....		85,402	85,402	84,121	84,571		831		831		85,402			0	1,183	05/09/2024.
31528#	AD	6		04/05/2021.	Redemption 100.0000.....		469,247	469,247	462,208	464,367		4,881		4,881		469,247			0	6,501	05/09/2024.
31850F	AW	2		06/01/2021.	Redemption 100.0000.....		2,128,433	2,128,433	2,107,149	2,109,045		19,388		19,388		2,128,433			0	73,242	03/04/2027.
35041@	AA	3		10/29/2021.	Redemption 100.0000.....		674,525	674,525	661,034	666,722		7,803		7,803		674,525			0	32,437	11/10/2023.
35041@	AC	9		10/29/2021.	Redemption 100.0000.....		937,002	937,002	928,130	931,237		5,765		5,765		937,002			0	45,059	11/10/2023.
35041@	AC	9		09/30/2021.	Redemption 100.0000.....		1,357	1,357	1,344	1,345		12		12		1,357			0	39	11/10/2023.
35041@	AC	9		09/30/2021.	Tax Free Exchange.....		177,405	178,597	176,811	177,018		387		387		177,405			0	7,788	11/10/2023.
35041@	AD	7		10/29/2021.	Redemption 100.0000.....		1,447,623	1,447,623	1,419,866	1,427,519		20,105		20,105		1,447,623			0	69,616	11/10/2023.
35041@	AG	0		10/29/2021.	Redemption 100.0000.....		182,643	182,643	180,833	181,051		1,592		1,592		182,643			0	8,783	11/10/2023.
35921@	AA	8		10/29/2021.	Tax Free Exchange.....		39,640	40,269	38,800	39,528		112		112		39,640			0	1,702	09/18/2023.
35921@	AC	4		10/29/2021.	Tax Free Exchange.....		8,048	8,048	8,048	8,048				0		8,048			0	338	09/18/2023.
36147@	AA	4		09/08/2021.	Redemption 100.0000.....		131,901	131,901	130,417	130,432		1,469		1,469		131,901			0	6,887	10/19/2024.
36147@	AA	4		09/08/2021.	Redemption 100.0000.....		868,883	868,883	859,108	859,951		8,932		8,932		868,883			0	44,426	10/19/2024.
36198@	AA	2		12/31/2021.	Redemption 100.0000.....		49,606	49,606	49,606	49,606				0		49,606			0	2,284	06/01/2025.
36198@	AA	8		12/31/2021.	Redemption 100.0000.....		9,737	9,737	9,628	9,632		105		105		9,737			0	429	06/01/2025.
36221@	AC	3		10/21/2021.	Redemption 100.0000.....		1,140,061	1,140,061	1,121,580	1,123,401		16,660		16,660		1,140,061			0	52,485	02/28/2027.
36221@	AB	1		10/21/2021.	Redemption 100.0000.....		446,707	446,707	435,540	435,820		10,887		10,887		446,707			0	20,565	02/28/2027.
39341#	AA	0		12/31/2021.	Redemption 100.0000.....		40,000	40,000	39,200	39,332		668		668		40,000			0	1,213	08/27/2026.
40406#	AD	4		12/31/2021.	Redemption 100.0000.....		60,000	60,000	58,492	59,049		951		951		60,000			0	2,637	11/01/2024.
41755@	AA	7		12/28/2021.	Redemption 100.0000.....		847,500	847,500	826,313	827,233		20,267		20,267		847,500			0	26,319	08/28/2026.
41781@	AA	5		10/26/2021.	Redemption 100.0000.....		4,593,876	4,593,876	4,489,683	4,532,783		61,093		61,093		4,593,876			0	218,083	10/12/2024.
41781@	AB	3		10/26/2021.	Redemption 100.0000.....		1,156,180	1,156,180	1,144,618	1,148,232		7,948		7,948		1,156,180			0	54,888	10/12/2024.
41902@	AA	9		12/31/2021.	Redemption 100.0000.....		134,798	134,798	132,091	133,412		1,386		1,386		134,798			0	8,307	10/31/2023.
44903*	AC	0		03/16/2021.	Redemption 100.0000.....		1,641,108	1,641,108	1,628,984	1,631,713		9,396		9,396		1,641,108			0	23,415	08/26/2022.
44969C	BF	6		08/13/2021.	Tax Free Exchange.....		1,931,794	1,928,764	1,936,364	1,932,502		(708)		(708)		1,931,794			0	22,853	03/06/2024.
44989*	AA	1		12/31/2021.	Redemption 100.0000.....		480,597	480,597	473,388	475,931		4,666		4,666		480,597			0	32,489	08/20/2024.
45004K	AC	0		12/31/2021.	Redemption 100.0000.....		27,598	27,598	27,322	27,395		203		203		27,598			0	759	11/07/2025.
452526	A#	3		12/31/2021.	Redemption 100.0000.....		68,145	68,145	66,783	66,898		1,248		1,248		68,145			0	2,904	07/02/2025.

SCHEDULE D - PART 4

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

E14.29

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						
											Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year 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 Contractual Maturity Date
45763F	AN	8		12/31/2021.	Redemption	100.0000.....	16,277	16,277	15,463	15,716						16,277			0	514	05/01/2024.
48240@	AA	5		12/31/2021.	Redemption	100.0000.....	31,900	31,900	31,262	31,435		560		560		31,900			0	1,243	07/01/2024.
48240@	AB	3		12/31/2021.	Redemption	100.0000.....	6,393	6,393	6,393	6,393		465		465		6,393			0	249	07/01/2024.
48240@	AB	3		03/31/2021.	Redemption	100.0000.....	1,318	1,318	1,318	1,318				0		1,318			0	20	07/01/2024.
48773#	AA	8		12/31/2021.	Redemption	100.0000.....	7,843	7,843	7,765	7,775		68		68		7,843			0	460	11/07/2026.
48773#	AB	6		12/31/2021.	Redemption	100.0000.....	1,725	1,725	1,708	1,710		15		15		1,725			0	116	11/07/2026.
48773#	AC	4		12/31/2021.	Redemption	100.0000.....	204	204	202	202		2		2		204			0	12	11/07/2026.
48773#	AC	4		12/31/2021.	Redemption	100.0000.....	401	401	397	397		4		4		401			0	26	11/07/2026.
48773#	AC	4		12/31/2021.	Redemption	100.0000.....	401	401	397	397		4		4		401			0	26	11/07/2026.
48881#	AB	5		12/31/2021.	Redemption	100.0000.....	8,457	8,457	8,287	8,317		140		140		8,457			0	280	08/07/2026.
48881#	AC	3		12/31/2021.	Redemption	100.0000.....	1,408	1,408	1,394	1,396		12		12		1,408			0	47	08/07/2026.
538030	A*	8		08/12/2021.	Redemption	100.0000.....	1,941,176	1,941,176	1,882,941	1,888,121		53,056		53,056		1,941,176			0	249,792	06/30/2025.
552462	B#	9		12/31/2021.	Redemption	100.0000.....	2,594	2,594	2,568	2,570		24		24		2,594			0	227	02/28/2026.
552462	B@	1		12/31/2021.	Redemption	100.0000.....	29,826	29,826	29,275	29,338		488		488		29,826			0	1,427	02/28/2026.
55340#	AB	5		02/01/2021.	Redemption	100.0000.....	3,866,738	3,866,738	3,822,779	3,842,516		24,221		24,221		3,866,738			0	21,247	09/29/2023.
55418#	AA	4		12/31/2021.	Redemption	100.0000.....	35,833	35,833	35,450	35,548		286		286		35,833			0	1,254	12/17/2025.
55418#	AB	2		12/31/2021.	Redemption	100.0000.....	2,236	2,236	2,236	2,236				0		2,236			0	89	12/17/2025.
55418#	AB	2		01/29/2021.	Tax Free Exchange	100.0000.....	164,614	166,667	164,583	164,586		28		28		164,614			0	807	12/17/2025.
57810J	AC	2		12/31/2021.	Redemption	100.0000.....	7,047	7,047	6,765	6,848		198		198		7,047			0	205	02/08/2025.
57810J	AC	2		12/31/2021.	Redemption	100.0000.....	4,600	4,600	4,416	4,470		130		130		4,600			0	133	02/28/2025.
57810J	AC	2		08/31/2021.	Tax Free Exchange	100.0000.....	18,564	19,021	18,260	18,485		79		79		18,564			0	603	02/28/2025.
60367*	AA	9		12/31/2021.	Redemption	100.0000.....	24,289	24,289	24,289	24,289				0		24,289			0	871	12/02/2022.
62931*	AA	2		12/31/2021.	Redemption	100.0000.....	9,000	9,000	8,790	8,858		142		142		9,000			0	341	10/31/2024.
62931*	AC	8		12/31/2021.	Redemption	100.0000.....	2,994	2,994	2,966	2,970		24		24		2,994			0	113	10/31/2024.
62976#	AE	6		12/31/2021.	Redemption	100.0000.....	40,092	40,092	39,588	39,639		453		453		40,092			0	1,747	05/11/2026.
64027#	AA	9		03/31/2021.	Redemption	100.0000.....	250	250	246	246		4		4		250			0	37	07/02/2026.
64027#	AA	9		12/31/2021.	Redemption	100.0000.....	750	750	735	738		12		12		750			0	3	07/02/2026.
64027*	AA	3		12/31/2021.	Redemption	100.0000.....	6,165	6,165	6,046	6,064		100		100		6,165			0	246	07/02/2026.
65716@	AA	4		12/31/2021.	Redemption	100.0000.....	12,193	12,193	11,932	11,942		250		250		12,193			0	383	09/15/2026.
65716@	AA	4		03/15/2021.	Tax Free Exchange	100.0000.....	74,975	76,839	74,918	74,921		54		54		74,975			0	1,177	09/15/2026.
67096@	AA	0		12/31/2021.	Redemption	100.0000.....	9,000	9,000	8,807	8,825		175		175		9,000			0	383	10/24/2026.
67096@	AA	0		04/15/2021.	Tax Free Exchange	100.0000.....	2,944	3,000	2,936	2,942		2		2		2,944			0	55	10/24/2026.
67113@	AB	7		06/30/2021.	Redemption	100.0000.....	4,598	4,598	4,563	4,574		24		24		4,598			0	161	08/26/2021.
67113@	AB	7		08/26/2021.	Maturity.....	100.0000.....	926,349	926,349	919,224	921,426		4,922		4,922		926,349			0	63,415	08/26/2021.
67113@	AB	7		06/30/2021.	Redemption	100.0000.....	647	647	647	647				0		647			0	21	08/26/2021.
67113@	AB	7		08/26/2021.	Maturity.....	100.0000.....	352,280	352,280	352,280	352,280				0		352,280			0	24,115	08/26/2021.
67113@	AC	5		06/30/2021.	Redemption	100.0000.....	479	479	479	479				0		479			0	16	08/26/2021.
67113@	AC	5		08/26/2021.	Maturity.....	100.0000.....	108,270	108,270	108,270	108,270				0		108,270			0	7,464	08/26/2021.
67113@	AC	5		06/30/2021.	Redemption	100.0000.....	211	211	211	211				0		211			0	35	08/26/2021.
67113@	AC	5		08/26/2021.	Maturity.....	100.0000.....	31,788	31,788	31,788	31,788				0		31,788			0	6,806	08/26/2021.
70559@	AE	6		12/31/2021.	Redemption	100.0000.....	9,018	9,018	8,657	8,671		347		347		9,018			0	547	05/29/2025.
70559@	AF	3		12/31/2021.	Redemption	100.0000.....	334	334	334	334				0		334			0	55	05/29/2025.
71639#	AA	4		04/13/2021.	Redemption	100.0000.....	2,777,319	2,777,319	2,722,335	2,735,693		41,625		41,625		2,777,319			0	47,662	07/08/2025.

SCHEDULE D - PART 4

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

E14.30

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
71667*	AA	3		10/01/2021.	Redemption	100.0000.....	302	302	299	300	.....	.....	.....3	3	.....	.....302	.....	.....	.....0	18	07/23/2025.
71667*	AB	1		10/01/2021.	Redemption	100.0000.....	16,117	16,117	15,795	15,862	.....	.....255	.....	.....255	.....	.....16,117	.....	.....	.....0	386	07/23/2025.
74140#	AA	0		12/31/2021.	Redemption	100.0000.....	21,606	21,606	20,958	21,006	.....	.....601	.....	.....601	.....	.....21,606	.....	.....	.....0	1,280	04/23/2027.
74140#	AB	8		12/31/2021.	Redemption	100.0000.....	6,918	6,918	6,710	6,714	.....	.....204	.....	.....204	.....	.....6,918	.....	.....	.....0	404	04/23/2027.
74140#	AD	4		12/31/2021.	Redemption	100.0000.....	1,530	1,530	1,507	1,507	.....	.....23	.....	.....23	.....	.....1,530	.....	.....	.....0	89	04/23/2027.
74741@	AA	5		10/01/2021.	Redemption	100.0000.....	4,569	4,569	4,455	4,477	.....	.....92	.....	.....92	.....	.....4,569	.....	.....	.....0	213	09/24/2026.
74741@	AA	5		12/31/2021.	Tax Free Exchange.....	.....	.....11,900	12,127	11,825	11,883	.....	.....17	.....	.....17	.....	.....11,900	.....	.....	.....0	638	09/24/2026.
75445@	AA	1		12/31/2021.	Redemption	100.0000.....	6,000	6,000	5,835	5,835	.....	.....165	.....	.....165	.....	.....6,000	.....	.....	.....0	449	12/31/2026.
75734@	AB	9		03/31/2021.	Redemption	100.0000.....	3,545	3,545	3,459	3,462	.....	.....83	.....	.....83	.....	.....3,545	.....	.....	.....0	66	07/01/2025.
75734@	AB	9		10/06/2021.	Tax Free Exchange.....	.....	.....13,880	14,182	13,756	13,850	.....	.....30	.....	.....30	.....	.....13,880	.....	.....	.....0	815	07/01/2025.
75734@	AC	7		03/31/2021.	Redemption	100.0000.....	232	232	229	229	.....	.....3	.....	.....3	.....	.....232	.....	.....	.....0	227	07/01/2025.
75734@	AC	7		04/06/2021.	Tax Free Exchange.....	.....	.....458	464	457	458	.....	.....	.....	.....0	.....	.....458	.....	.....	.....0	17	07/01/2025.
76168J	AR	7		10/04/2021.	Redemption	100.0000.....	4,310,345	4,310,345	4,320,201	4,317,968	.....	.....(7,623)	.....	.....(7,623)	.....	.....4,310,345	.....	.....	.....0	61,613	08/21/2024.
78411E	AC	2		06/18/2021.	Redemption	100.0000.....	220,299	220,299	219,283	219,773	.....	.....526	.....	.....526	.....	.....220,299	.....	.....	.....0	6,609	09/01/2023.
78411E	AC	2		06/18/2021.	Redemption	100.0000.....	1,688,711	1,688,711	1,680,267	1,684,660	.....	.....4,051	.....	.....4,051	.....	.....1,688,711	.....	.....	.....0	54,734	09/01/2023.
78431@	AA	1		12/31/2021.	Redemption	100.0000.....	18,411	18,411	18,181	18,264	.....	.....147	.....	.....147	.....	.....18,411	.....	.....	.....0	760	12/13/2023.
78433*	AA	1		05/07/2021.	Redemption	100.0000.....	84,571	84,571	82,880	83,064	.....	.....1,507	.....	.....1,507	.....	.....84,571	.....	.....	.....0	1,322	01/27/2027.
78486@	AA	5		12/31/2021.	Redemption	100.0000.....	27,818	27,818	26,984	27,035	.....	.....783	.....	.....783	.....	.....27,818	.....	.....	.....0	1,845	06/30/2026.
78642#	AA	4		10/01/2021.	Redemption	100.0000.....	10,117	10,117	9,915	9,932	.....	.....185	.....	.....185	.....	.....10,117	.....	.....	.....0	365	08/04/2024.
81389#	AA	5		01/19/2021.	Redemption	100.0000.....	946,440	946,440	917,122	927,014	.....	.....19,428	.....	.....19,428	.....	.....946,440	.....	.....	.....0	23,471	12/19/2023.
81389#	AA	5		01/19/2021.	Redemption	100.0000.....	348,447	348,447	346,270	346,334	.....	.....2,114	.....	.....2,114	.....	.....348,447	.....	.....	.....0	9,298	12/19/2023.
81389#	AA	5		01/19/2021.	Redemption	100.0000.....	110,696	110,696	110,696	110,696	.....	.....	.....	.....0	.....	.....110,696	.....	.....	.....0	765	12/19/2023.
81389#	AB	3		01/19/2021.	Redemption	100.0000.....	356,937	356,937	354,459	354,742	.....	.....2,196	.....	.....2,196	.....	.....356,937	.....	.....	.....0	8,881	12/19/2023.
81389#	AC	1		01/19/2021.	Redemption	100.0000.....	63,960	63,960	63,273	63,475	.....	.....485	.....	.....485	.....	.....63,960	.....	.....	.....0	1,586	12/19/2023.
81389#	AD	9		01/19/2021.	Redemption	100.0000.....	40,253	40,253	40,253	40,253	.....	.....	.....	.....0	.....	.....40,253	.....	.....	.....0	1,084	12/19/2023.
81389#	AG	2		01/19/2021.	Redemption	100.0000.....	112,968	112,968	111,697	111,714	.....	.....1,255	.....	.....1,255	.....	.....112,968	.....	.....	.....0	3,289	12/19/2023.
816307	A@	1		12/22/2021.	Tax Free Exchange.....	.....	.....7,899,394	8,010,334	7,850,127	7,882,702	.....	.....16,693	.....	.....16,693	.....	.....7,899,394	.....	.....	.....0	302,585	10/31/2024.
816307	A@	1		03/31/2021.	Tax Free Exchange.....	.....	.....1,737,824	1,764,706	1,731,770	1,736,526	.....	.....1,298	.....	.....1,298	.....	.....1,737,824	.....	.....	.....0	24,949	10/31/2024.
84611@	AF	0		08/12/2021.	Redemption	100.0000.....	9,258,642	9,258,642	9,073,469	9,130,249	.....	.....128,393	.....	.....128,393	.....	.....9,258,642	.....	.....	.....0	331,254	04/29/2024.
84611@	AG	8		08/12/2021.	Redemption	100.0000.....	420,662	420,662	416,456	417,692	.....	.....2,970	.....	.....2,970	.....	.....420,662	.....	.....	.....0	15,050	04/29/2024.
84611@	AH	6		03/31/2021.	Redemption	100.0000.....	398,624	398,624	398,624	398,624	.....	.....	.....	.....0	.....	.....398,624	.....	.....	.....0	6,321	04/29/2024.
84756#	AA	4		11/19/2021.	Redemption	100.0000.....	2,651,934	2,651,934	2,598,918	2,621,189	.....	.....30,745	.....	.....30,745	.....	.....2,651,934	.....	.....	.....0	172,607	04/02/2024.
86738*	AA	6		12/31/2021.	Redemption	100.0000.....	19,552	19,552	19,159	19,351	.....	.....201	.....	.....201	.....	.....19,552	.....	.....	.....0	858	10/31/2023.
86803@	AA	4		12/31/2021.	Redemption	100.0000.....	22,778	22,778	22,323	22,503	.....	.....275	.....	.....275	.....	.....22,778	.....	.....	.....0	775	05/27/2024.
86803@	AB	2		12/31/2021.	Redemption	100.0000.....	13,376	13,376	13,198	13,253	.....	.....122	.....	.....122	.....	.....13,376	.....	.....	.....0	612	05/27/2024.
87300*	AD	6		12/31/2021.	Redemption	100.0000.....	4,500	4,500	4,388	4,388	.....	.....112	.....	.....112	.....	.....4,500	.....	.....	.....0	203	12/02/2026.
87300*	AE	4		12/31/2021.	Redemption	100.0000.....	244	244	241	241	.....	.....3	.....	.....3	.....	.....244	.....	.....	.....0	51	12/02/2026.
87326#	AA	8		10/01/2021.	Redemption	100.0000.....	436	436	431	431	.....	.....4	.....	.....4	.....	.....436	.....	.....	.....0	16	10/02/2025.
88233F	AK	6		12/31/2021.	Redemption	100.0000.....	181,658	181,658	180,269	180,319	.....	.....1,339	.....	.....1,339	.....	.....181,658	.....	.....	.....0	2,132	12/31/2025.
88870T	AF	5		06/30/2021.	Redemption	100.0000.....	87,365	87,365	72,423	74,696	.....	.....12,669	.....	.....12,669	.....	.....87,365	.....	.....	.....0	1,577	03/08/2024.
88870T	AG	3		06/30/2021.	Redemption	100.0000.....	3,547,605	3,547,605	3,437,698	3,457,193	.....	.....90,411	.....	.....90,411	.....	.....3,547,605	.....	.....	.....0	89,265	03/08/2026.

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification		Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
89158*	AC	7		12/31/2021.	Redemption 100.0000.....	.....	1,920,037	1,920,037	1,872,036	1,884,626	.....	35,411	.....	35,411	.....	1,920,037	.....	.....	.....	94,107	11/15/2025.
89158*	AD	5		12/31/2021.	Redemption 100.0000.....	.....	407,136	407,136	400,011	400,401	.....	6,735	.....	6,735	.....	407,136	.....	.....	.....	19,956	11/15/2025.
90347B	AH	1		12/31/2021.	Redemption 100.0000.....	.....	49,806	49,806	49,714	49,728	.....	78	.....	78	.....	49,806	.....	.....	.....	614	06/01/2024.
90385P	AC	4		12/31/2021.	Redemption 100.0000.....	.....	14,311	14,311	14,311	14,311	.....	.....	.....	0	.....	14,311	.....	.....	.....	503	02/01/2024.
928432	A*	4		11/30/2021.	Tax Free Exchange.....	.....	42,802	43,061	42,125	42,680	.....	122	.....	122	.....	42,802	.....	.....	.....	2,353	08/31/2022.
928432	A@	2		11/30/2021.	Tax Free Exchange.....	.....	39,052	39,052	39,052	39,052	.....	.....	.....	0	.....	39,052	.....	.....	.....	2,040	08/31/2022.
92974*	AA	7		12/31/2021.	Redemption 100.0000.....	.....	6,481	6,481	6,351	6,385	.....	96	.....	96	.....	6,481	.....	.....	.....	307	03/30/2024.
92974*	AC	3		12/31/2021.	Redemption 100.0000.....	.....	1,725	1,725	1,691	1,699	.....	27	.....	27	.....	1,725	.....	.....	.....	91	03/30/2024.
92975@	AA	4		10/01/2021.	Redemption 100.0000.....	.....	10,268	10,268	10,114	10,142	.....	126	.....	126	.....	10,268	.....	.....	.....	274	10/02/2025.
92975@	AB	2		10/01/2021.	Redemption 100.0000.....	.....	1,892	1,892	1,877	1,878	.....	14	.....	14	.....	1,892	.....	.....	.....	86	10/02/2025.
92975@	AB	2		09/01/2021.	Tax Free Exchange.....	.....	5,580	5,613	5,571	5,575	.....	5	.....	5	.....	5,580	.....	.....	.....	290	10/02/2025.
92975@	AB	2		07/01/2021.	Redemption 100.0000.....	.....	237	237	236	236	.....	2	.....	2	.....	237	.....	.....	.....	4	10/02/2025.
92975@	AB	2		09/01/2021.	Tax Free Exchange.....	.....	31,222	31,418	31,182	31,195	.....	27	.....	27	.....	31,222	.....	.....	.....	1,615	10/02/2025.
92975@	AB	2		07/01/2021.	Redemption 100.0000.....	.....	1,923	1,923	1,909	1,910	.....	13	.....	13	.....	1,923	.....	.....	.....	39	10/02/2025.
92975@	AB	2		09/01/2021.	Tax Free Exchange.....	.....	296,265	298,136	295,900	296,030	.....	234	.....	234	.....	296,265	.....	.....	.....	14,739	10/02/2025.
93279#	AA	3		11/30/2021.	Redemption 100.0000.....	.....	12,000	12,000	11,700	11,705	.....	295	.....	295	.....	12,000	.....	.....	.....	471	11/09/2027.
93710@	AA	2		04/19/2021.	Redemption 100.0000.....	.....	2,008,566	2,008,566	2,006,213	2,006,601	.....	1,965	.....	1,965	.....	2,008,566	.....	.....	.....	42,031	05/14/2022.
93710@	AA	2		04/19/2021.	Redemption 100.0000.....	.....	197,306	197,306	177,575	183,710	.....	13,596	.....	13,596	.....	197,306	.....	.....	.....	3,396	05/14/2022.
93710@	AA	2		03/05/2021.	Direct.....	.....	28,366	28,725	25,709	26,292	.....	285	.....	285	.....	26,577	.....	1,789	1,789	217	05/14/2022.
96145@	AA	0		12/31/2021.	Redemption 100.0000.....	.....	158,788	158,788	156,018	156,383	.....	2,405	.....	2,405	.....	158,788	.....	.....	.....	11,548	02/28/2025.
96811*	AA	5		12/31/2021.	Redemption 100.0000.....	.....	2,574	2,574	2,518	2,523	.....	51	.....	51	.....	2,574	.....	.....	.....	100	02/27/2026.
96811*	AB	3		12/31/2021.	Redemption 100.0000.....	.....	490	490	485	485	.....	5	.....	5	.....	490	.....	.....	.....	25	02/27/2026.
C2567#	AA	2		03/05/2021.	Direct.....	.....	4,395	4,451	3,983	4,074	.....	44	.....	44	.....	4,119	.....	277	277	34	05/14/2022.
22526@	AA	5		10/05/2021.	Redemption 100.0000.....	.....	997,895	997,895	972,947	977,950	.....	19,944	.....	19,944	.....	997,895	.....	.....	.....	51,878	08/15/2025.
22526@	AB	3		10/05/2021.	Redemption 100.0000.....	.....	188,053	188,053	188,053	188,053	.....	.....	.....	0	.....	188,053	.....	.....	.....	9,777	08/15/2025.
68371Y	AJ	2		12/31/2021.	Redemption 100.0000.....	.....	59,168	59,168	59,226	59,209	.....	(42)	.....	(42)	.....	59,168	.....	.....	.....	694	05/30/2025.
000000	00	0		04/15/2021.	Call 100.0000.....	.....	655,429	655,429	426,029	393,257	32,771	.....	.....	32,771	.....	426,029	.....	229,400	229,400	.....	05/01/2021.
000000	00	0		04/15/2021.	Taxable Exchange.....	.....	879,132	1,430,286	929,686	858,171	71,514	.....	.....	71,514	.....	929,686	.....	(50,553)	(50,553)	.....	05/01/2021.
8299999.		Total - Bonds - Unaffiliated Bank Loans.....					108,293,842	108,997,950	106,278,501	106,720,282	104,285	1,219,369	0	1,323,654	0	108,043,943	0	249,901	249,901	4,028,146	XXX
8399997.		Total - Bonds - Part 4.....					7,011,731,022	6,904,275,833	6,931,223,007	6,906,379,903	432,788	(6,474,912)	16,770	(6,058,894)	4,790,166	6,898,537,177	(6,574,000)	60,243,437	53,669,437	#####	XXX
8399998.		Total - Bonds - Summary Item from Part 5.....					279,371,772	272,219,811	281,228,852	.....	.....	(533,393)	.....	(533,393)	.....	280,695,452	.....	(4,682,215)	(4,682,215)	9,030,204	XXX
8399999.		Total - Bonds.....					7,291,102,794	7,176,495,644	7,212,451,859	6,906,379,903	432,788	(7,008,305)	16,770	(6,592,287)	4,790,166	7,179,232,629	(6,574,000)	55,561,222	48,987,222	#####	XXX
Preferred Stocks - Industrial and Miscellaneous Perpetual Preferred																					
23281#	12	4		09/09/2021.	Redemption 100.0000.....	.....	4,606,850	.....	460,685	460,685	.....	.....	.....	0	.....	460,685	.....	.....	.....	0	XXX
000000	00	0		02/24/2021.	Jefferies & Company Inc.....	.....	5,000,000,000	.....	4,431,250	4,249,000	.....	.....	.....	0	.....	4,249,000	.....	182,250	182,250	7,081	XXX
000000	00	0		02/18/2021.	Jefferies & Company Inc.....	.....	9,520,000,000	.....	9,091,600	8,803,270	.....	.....	.....	0	.....	8,803,270	.....	288,330	288,330	12,482	XXX
000000	00	0		02/18/2021.	Jefferies & Company Inc.....	.....	11,750,000,000	.....	10,868,750	10,188,638	.....	.....	.....	0	.....	10,188,638	.....	680,112	680,112	9,185	XXX
000000	00	0		02/25/2021.	Jefferies & Company Inc.....	.....	7,140,000,000	.....	6,318,900	5,675,586	.....	.....	.....	0	.....	5,675,586	.....	643,314	643,314	9,679	XXX
000000	00	0		04/07/2021.	Jefferies & Company Inc.....	.....	2,500,000,000	.....	2,260,000	2,218,018	.....	.....	.....	0	.....	2,218,018	.....	41,982	41,982	3,949	XXX
000000	00	0		03/19/2021.	Direct.....	.....	500,000,000	.....	505,625	500,000	.....	.....	.....	0	.....	500,000	.....	5,625	5,625	9,389	XXX
000000	00	0		11/19/2021.	Call 104.4500.....	.....	610,000,000	.....	637,145	601,225	.....	.....	.....	0	.....	601,225	.....	8,775	8,775	58,039	XXX
000000	00	0		01/29/2021.	Direct.....	.....	300,000,000	.....	325,125	318,300	.....	.....	.....	0	.....	318,300	.....	6,825	6,825	9,896	XXX

SCHEDULE D - PART 4

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

1			2		3	4		5		6		7		8		9		10		Change in Book/Adjusted Carrying Value					16		17		18		19		20		21				
					F o r e i g n															11		12		13		14		15											
						Disposal Date	Name of Purchaser		Number of Shares of Stock		Consideration		Par Value		Actual Cost		Prior Year Book/Adjusted Carrying Value		Unrealized Valuation Increase (Decrease)		Current Year's (Amortization) / Accretion		Current Year's Other-Than-Temporary Impairment Recognized		Total Change in B./A.C.V. (11+12-13)		Total Foreign Exchange Change in B./A.C.V.		Book/Adjusted Carrying Value at Disposal Date		Foreign Exchange Gain (Loss) on Disposal		Realized Gain (Loss) on Disposal		Total Gain (Loss) on Disposal		Bond Interest / Stock Dividends Received During Year		Stated Contractual Maturity Date
CUSIP Identification			Description																																				
G07980	AF	5	Barclays Bank Plc Jr Sub Nt Ser 1 Perp.....		D	02/19/2021.		Jefferies & Company Inc.....		...4,200,000.000		3,864,000		2,968,560		2,968,560		0		0		0		0		2,968,560		895,440		895,440		13,832		XXX					
G07980	AH	1	Barclays Bank Plc Jr Sub Nt Ser 2 Perp.....		D	02/18/2021.		Jefferies & Company Inc.....		...5,460,000.000		4,968,600		3,931,200		3,931,200		0		0		0		0		3,931,200		1,037,400		1,037,400		15,186		XXX					
G4637E	BF	1	HSBC Bank PLC Jr Sub Nt Ser 1M Perp.....		D	03/10/2021.		Jefferies & Company Inc.....		...6,110,000.000		5,376,800		4,448,080		4,448,080		0		0		0		0		4,448,080		928,720		928,720		13,310		XXX					
G55356	AG	7	Lloyds Bank PLC Jr Sub Nt Ser 1 Perp.....		D	02/18/2021.		Jefferies & Company Inc.....		...8,400,000.000		7,896,000		6,648,600		6,648,600		0		0		0		0		6,648,600		1,247,400		1,247,400		6,417		XXX					
G55356	AH	5	Lloyds Bank PLC Jr Sub Nt Ser 2 Perp.....		D	02/19/2021.		Jefferies & Company Inc.....		...8,400,000.000		7,938,000		6,759,480		6,759,480		0		0		0		0		6,759,480		1,178,520		1,178,520		8,677		XXX					
G63812	AG	9	National Westminster Bank PLC Jr Sub Nt.....		D	02/18/2021.		Jefferies & Company Inc.....		...4,620,000.000		4,423,650		3,665,970		3,665,970		0		0		0		0		3,665,970		757,680		757,680		16,138		XXX					
G63812	AH	7	National Westminster Bank PLC Jr Sub Nt.....		D	02/19/2021.		Jefferies & Company Inc.....		...14,280,000.000		13,743,750		11,441,850		11,441,850		0		0		0		0		11,441,850		2,301,900		2,301,900		28,843		XXX					
R57779	AG	6	DNB Bank ASA Jr Sub Nt Perp.....		D	03/08/2021.		Jefferies & Company Inc.....		...2,940,000.000		2,557,800		1,793,400		1,793,400		0		0		0		0		1,793,400		764,400		764,400		7,217		XXX					
R57779	BC	4	DNB Bank ASA Jr Sub Nt Perp.....		D	04/07/2021.		Jefferies & Company Inc.....		...4,620,000.000		4,019,400		3,047,352		3,047,352		0		0		0		0		3,047,352		972,048		972,048		7,846		XXX					
8499999.			Total - Preferred Stocks - Industrial and Miscellaneous Perpetual Preferred.....							89,687,080		XXX		77,719,214		77,719,214		0		0		0		0		77,719,214		0		11,940,721		11,940,721		237,166		XXX			
8999997.			Total - Preferred Stocks - Part 4.....							89,687,080		XXX		77,719,214		77,719,214		0		0		0		0		77,719,214		0		11,940,721		11,940,721		237,166		XXX			
8999998.			Total - Preferred Stocks - Summary Item from Part 5.....							4,446,331		XXX		4,510,925				0								4,510,925		(100,194)		(100,194)		171,215		XXX					
8999999.			Total - Preferred Stocks.....							94,133,411		XXX		82,230,139		77,719,214		0		0		0		0		82,230,139		0		11,840,527		11,840,527		408,381		XXX			
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																																							
26922A	17	2	Nationwide Risk Managed NASDAQ 100 Incom.....		..	12/15/2021.		Virtu Americas LLC.....		796,495.000		21,967,332		XXX		20,007,954		21,903,613		...(1,895,658)		0		0		(1,895,658)		20,007,954		1,959,378		1,959,378		1,584,856		XXX			
9099999.			Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded.....							21,967,332		XXX		20,007,954		21,903,613		...(1,895,658)		0		0		(1,895,658)		0		20,007,954		0		1,959,378		1,959,378		1,584,856		XXX	
Common Stocks - Mutual Funds																																							
63868B	86	4	Nationwide Bailrd Cog Val Fd Inst (Seed).....		..	08/13/2021.		Direct.....		620.830		10,000		XXX		6,059		7,903		(1,844)		0		0		(1,844)		6,059		3,941		3,941		3		XXX			
63868D	73	8	Nationwide Loomis Destination 2065-R6.....		..	08/13/2021.		Direct.....		29,004.510		385,000		XXX		290,045		336,162		(46,117)		0		0		(46,117)		290,045		94,955		94,955		411		XXX			
63868D	74	6	Nationwide Loomis Destination 2065-R.....		..	11/02/2021.		Direct.....		536.010		7,241		XXX		5,387		6,202		(815)		0		0		(815)		5,387		1,854		1,854		.....		XXX			
63868D	75	3	Nationwide Loomis Destination 2065-A.....		..	11/02/2021.		Direct.....		536.790		7,274		XXX		5,396		6,216		(820)		0		0		(820)		5,396		1,878		1,878		5		XXX			
63868D	80	3	Nationwide Loomis Fund -R6.....		..	11/02/2021.		Direct.....		274.540		9,131		XXX		6,417		7,533		(1,117)		0		0		(1,117)		6,417		2,714		2,714		48		XXX			
63868D	81	1	Nationwide Loomis Mellon Disc Value Fund.....		..	11/02/2021.		Direct.....		156.630		6,696		XXX		5,222		5,142		80		0		0		80		5,222		1,474		1,474		29		XXX			
63868J	60	2	Nationwide Var Ins Tr IShares Global Eq.....		..	01/04/2021.		Direct.....		51,082.590		683,996		XXX		513,740		690,126		(176,386)		0		0		(176,386)		513,740		170,256		170,256		.....		XXX			
63868J	70	1	Nationwide Var Ins Tr IShares Global Eq.....		..	11/02/2021.		Direct.....		53,570.620		814,500		XXX		540,366		688,382		(148,017)		0		0		(148,017)		540,366		274,134		274,134		.....		XXX			
63868J	84	2	Nationwide Var Ins Tr Mozaic Multi-Asset.....		..	11/02/2021.		Direct.....		501,753.970		5,347,000		XXX		5,017,106		5,017,540		(434)		0		0		(434)		5,017,106		329,894		329,894		92		XXX			
63868J	86	7	Nationwide Var Ins Tr Disciplined Equity.....		..	11/02/2021.		Direct.....		203,344.120		3,304,000		XXX		2,045,296		2,769,547		(724,251)		0		0		(724,251)		2,045,296		1,258,704		1,258,704		318		XXX			
63868J	88	3	Nationwide Var Ins Tr I Shares Fixed Inc.....		..	08/13/2021.		Direct.....		51,999.020		575,000		XXX		521,183		579,269		(58,086)		0		0		(58,086)		521,183		53,817		53,817		.....		XXX			
9499999.			Total - Common Stocks - Mutual Funds.....							11,149,838		XXX		8,956,217		10,114,022		...(1,157,807)		0		0		0		(1,157,807)		8,956,217		0		2,193,621		2,193,621		906		XXX	
9799997.			Total - Common Stocks - Part 4.....							33,117,170		XXX		28,964,171		32,017,635		...(3,053,465)		0		0		0		(3,053,465)		28,964,171		0		4,152,999		4,152,999		1,585,762		XXX	
9799998.			Total - Common Stocks - Summary Item from Part 5.....							5,220		XXX		5,083						0		0		0		0		5,083		138		138		.....		XXX			
9799999.			Total - Common Stocks.....							33,122,390		XXX		28,969,254		32,017,635		...(3,053,465)		0		0		0		(3,053,465)		28,969,254		0		4,153,137		4,153,137		1,585,762		XXX	
9899999.			Total - Preferred and Common Stocks.....							127,255,801		XXX		111,199,393		109,736,849		...(3,053,465)		0		0		0		(3,053,465)		111,199,393		0		15,993,664		15,993,664		1,994,143		XXX	
9999999.			Total - Bonds, Preferred and Common Stocks.....							7,418,358,595		XXX		7,323,651,252		7,016,116,752		...(2,620,677)		(7,008,305)		16,770		(9,645,752)		4,790,166		7,290,432,022		(6,574,000)		71,554,886		64,980,886		#####		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
				F o r e i g n	Date Acquired	Name of Vendor		Disposal Date	Name of Purchaser		Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	12	13	14	15	16	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
CUSIP Identification	Description														Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.					
Bonds - All Other Government																								
900123	CL	2	Turkey (Republic of) Sr Nt.....	D	03/25/2021	Direct.....		06/15/2021	Direct.....		350,000	339,938	358,575	340,243		305		305			18,332	18,332	4,783	233
1099999.	Total - Bonds - All Other Government.....										350,000	339,938	358,575	340,243	0	305	0	305	0	0	18,332	18,332	4,783	233
Bonds - U.S. Special Revenue and Special Assessment																								
3132D6	AX	8	FHLMC Pool# SB8122 1.500% 10/25/36 ..	..	09/29/2021	Morgan Stanley & Co LLC.....		12/01/2021	Paydown.....		566,994	572,531	566,994	566,994	.....	.....(5,537)	.....	.....(5,537)	.....	.....	.....0	1,499	685	
3132DW	BY	8	FHLMC Pool #SD8155 2.000% 07/25/51 ..	..	06/29/2021	Morgan Stanley & Co LLC.....		12/01/2021	Paydown.....		1,594,584	1,612,149	1,594,584	1,594,584	.....	.....(17,565)	.....	.....(17,565)	.....	.....	.....0	10,602	2,569	
3132DW	CH	4	FNMA Pool #SD8172 2.000% 10/25/51 ..	..	09/24/2021	Citigroup.....		12/01/2021	Paydown.....		320,717	322,120	320,717	320,717	.....	.....(1,403)	.....	.....(1,403)	.....	.....	.....0	1,139	463	
3133AP	VZ	9	FNMA Pool #QC5132 2.500% 08/25/51 ..	..	09/24/2021	Bank of America BISD Dealer.....		12/01/2021	Paydown.....		617,160	637,314	617,160	617,160	.....	.....(20,154)	.....	.....(20,154)	.....	.....	.....0	3,182	1,114	
3133KM	VT	9	FNMA Pool #RA6026 2.000% 10/01/51 ..	..	09/23/2021	Morgan Stanley & Co LLC.....		11/12/2021	Morgan Stanley & Co LLC.....		49,588,143	49,942,620	49,497,102	49,941,046	.....	.....(1,575)	.....	.....(1,575)	.....	.....(443,944)	(443,944)	203,862	63,363	
3133KM	VT	9	FNMA Pool #RA6026 2.000% 10/01/51 ..	..	09/23/2021	Morgan Stanley & Co LLC.....		11/01/2021	Paydown.....		411,858	414,802	411,858	411,858	.....	.....(2,944)	.....	.....(2,944)	.....	.....	.....0	1,022	526	
3140LQ	AJ	9	FNMA Pool #BT1808 2.500% 06/25/51. ..	..	06/29/2021	Barclays Capital Inc.....		12/01/2021	Paydown.....		2,804,577	2,903,504	2,804,577	2,804,577	.....	.....(98,927)	.....	.....(98,927)	.....	.....	.....0	24,995	5,648	
3140QL	YS	9	FN FN CB1620 2.000% 09/25/51..... ..	..	09/08/2021	Morgan Stanley & Co LLC.....		12/01/2021	Paydown.....		442,219	448,178	442,219	442,219	.....	.....(5,960)	.....	.....(5,960)	.....	.....	.....0	1,439	197	
31418D	5B	4	FNMA Pool #MA4441 1.500% 10/25/36 ..	..	09/29/2021	JP Morgan Securities LLC.....		12/01/2021	Paydown.....		536,631	541,787	536,631	536,631	.....	.....(5,157)	.....	.....(5,157)	.....	.....	.....0	1,403	648	
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments										56,882,880	57,395,005	56,791,842	57,235,786	0	(159,222)	0	(159,222)	0	0	(443,944)	(443,944)	249,143	75,213
Bonds - Industrial and Miscellaneous																								
000000	00	0	Sierracol Energy Andina Sr Nt.....	..	07/07/2021	Direct.....		10/12/2021	Direct.....		200,000	203,190	196,750	203,042		(148)		(148)			(6,292)	(6,292)	3,733	567
000000	00	0	NBM US Holding Inc. Sr Nt.....	..	01/06/2021	Direct.....		05/24/2021	Direct.....		200,000	232,000	224,000	229,430		(2,570)		(2,570)			(5,430)	(5,430)	10,674	5,594
00176D	AG	4	American Money Mgmt Corp CLO Ser 2013-13 ..	..	01/25/2021	Interest Capitalization.....		04/26/2021	Paydown.....		0	.....	.....	.....	.....	.....	.....	.....0	.....	.....	.....0	.....	.....	
00206R	MC	3	AT&T Inc Sr Nt 3.500% 09/15/53..... ..	..	03/25/2021	Goldman Sachs & Company.....		09/09/2021	Tax Free Exchange.....		900,000	825,128	825,655	825,655	.....	.....527	.....	.....527	.....	.....	.....0	15,225	1,079	
00206R	MD	1	AT&T Inc Sr Nt 3.550% 09/15/55..... ..	..	03/18/2021	Morgan Stanley & Co LLC.....		09/09/2021	Tax Free Exchange.....		16,875,000	14,824,856	14,837,430	14,837,430	.....	.....12,574	.....	.....12,574	.....	.....	.....0	289,547	11,648	
023765	AA	8	American Airlines Inc LBASS EETC Ser 16- ..	..	03/19/2021	Morgan Stanley & Co LLC.....		12/15/2021	Redemption 100.0000.....		30,375	30,451	30,375	30,375	.....	.....(76)	.....	.....(76)	.....	.....	.....0	729	265	
02376U	AA	3	American Airlines Inc LBASS EETC Ser 201 ..	..	03/17/2021	Morgan Stanley & Co LLC.....		07/15/2021	Redemption 100.0000.....		25,529	26,040	25,529	25,529	.....	.....(511)	.....	.....(511)	.....	.....	.....0	456	162	
023771	R9	1	American Airlines Inc LBASS EETC Ser 201 ..	..	03/19/2021	Jefferies & Company Inc.....		10/15/2021	Redemption 100.0000.....		22,512	22,765	22,512	22,512	.....	.....(253)	.....	.....(253)	.....	.....	.....0	505	296	
1248EP	CJ	0	CCO Holdings LLC Sr Nt.....	..	05/04/2021	Various.....		05/13/2021	Tax Free Exchange.....		9,033,000	9,210,341	9,208,591	9,208,591	.....	.....(1,750)	.....	.....(1,750)	.....	.....	.....0	192,942	160,572	
12656T	AB	4	Credit Suisse Mtg Tr RMBS Ser 2021- RPL2 ..	..	01/26/2021	Credit Suisse Securities LLC.....		12/01/2021	Paydown.....		1,202,788	1,202,788	1,202,788	1,202,788	.....	.....	.....	.....0	.....	.....	.....0	6,668	1,005	
14879E	AH	1	Catalent Pharma Solution Sr Nt.....	..	06/18/2021	MarketAxess.....		12/14/2021	Morgan Stanley & Co LLC.....		500,000	485,010	483,650	485,852	.....	.....842	.....	.....842	.....	.....(2,202)	(2,202)	12,760	5,208	
174610	AV	7	Citizens Financial Group Sr Nt.....	..	06/02/2021	Various.....		06/30/2021	Tax Free Exchange.....		17,410,000	17,138,904	17,141,778	17,141,778	.....	.....2,875	.....	.....2,875	.....	.....	.....0	114,819	64,883	
210795	PZ	7	Continental Airlines Inc LBASS EETC Ser ..	..	04/23/2021	Jefferies & Company Inc.....		10/11/2021	Paydown.....		49,416	51,828	49,416	49,416	.....	.....(2,412)	.....	.....(2,412)	.....	.....	.....0	1,421	733	
24582@	AA	2	Delaware Basin Residue, LLC Sr Nt.....	..	10/08/2021	Carlyle Group Capital Markets.....		12/31/2021	Redemption 100.0000.....		266,706	266,706	266,706	266,706	.....	.....	.....	.....0	.....	.....	.....0	1,845	.....	
24703D	BC	4	Dell Int LLC / EMC Corp 1st Lein.....	..	04/08/2021	Goldman Sachs & Company.....		06/22/2021	Tax Free Exchange.....		3,000,000	3,649,860	3,630,484	3,630,484	.....	.....(19,376)	.....	.....(19,376)	.....	.....	.....0	79,808	44,225	
25179M	BA	0	Devon Energy Corp Sr Nt.....	..	06/10/2021	Tax Free Exchange.....		12/29/2021	Tax Free Exchange.....		324,000	326,119	325,972	325,972	.....	.....(147)	.....	.....(147)	.....	.....	.....0	13,973	5,873	
25272K	AK	9	Dell Int LLC / EMC Corp 1st Lien.....	..	04/08/2021	Goldman Sachs & Company.....		06/22/2021	Tax Free Exchange.....		2,500,000	2,975,350	2,957,537	2,957,537	.....	.....(17,813)	.....	.....(17,813)	.....	.....	.....0	78,176	48,913	
30260G	AA	4	FIC Funding LLC LBASS Ser 2021-1A Cl A ..	..	04/06/2021	Amherst Pierpont.....		12/17/2021	Paydown.....		400,390	400,372	400,390	400,390	.....	.....18	.....	.....18	.....	.....	.....0	796	.....	
34964M	AA	2	FortiFi RMBS Ser 2021-1A Cl A.....	..	03/10/2021	Natixis.....		12/20/2021	Paydown.....		1,291,777	1,291,703	1,291,777	1,291,777	.....	.....73	.....	.....73	.....	.....	.....0	9,017	.....	
36166N	AB	9	GE Capital Funding LLC Sr Nt.....	..	04/08/2021	Goldman Sachs & Company.....		05/07/2021	Tax Free Exchange.....		2,268,000	2,596,928	2,594,657	2,594,657	.....	.....(2,271)	.....	.....(2,271)	.....	.....	.....0	47,678	40,748	
36166N	AC	7	GE Capital Funding LLC Sr Nt.....	..	04/19/2021	Various.....		05/07/2021	Tax Free Exchange.....		22,402,000	26,095,529	26,079,889	26,079,889	.....	.....(15,641)	.....	.....(15,641)	.....	.....	.....0	486,995	431,281	
36166N	AJ	2	GE Capital Funding LLC Sr Nt.....	..	05/07/2021	Tax Free Exchange.....		12/01/2021	Call 113.8410.....		2,268,000	2,594,657	2,581,914	2,575,701	.....	.....(18,956)	.....	.....(18,956)	.....	.....(307,701)	(307,701)	531,541	47,678	

SCHEDULE D - PART 5

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

E15.1

1	2		3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
												12	13	14	15	16					
CUSIP Identification	Description		F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
36262P AD 3	GS Mortgage-Backed Securities RMBS Ser 2		..	10/20/2021	Goldman Sachs & Company.....	12/01/2021	Paydown.....	8,150	8,112	8,150	8,150	.....	.....38	.....	.....38	.....	.....	.....	.....0	27	16
36263C AD 1	GS Mortgage-Backed Securities RMBS Ser 2		..	09/22/2021	Goldman Sachs & Company.....	12/01/2021	Paydown.....	30,875	31,165	30,875	30,875	.....	.....(289)	.....	.....(289)	.....	.....	.....	.....0	128	62
36263V AB 3	GS Mortgage-Backed Securities RMBS Ser 2		..	12/03/2021	Goldman Sachs & Company.....	12/27/2021	Paydown.....	41,676	41,819	41,676	41,676	.....	.....(143)	.....	.....(143)	.....	.....	.....	.....0	87	124
369604 BW 2	General Electric Co Sr Nt.....		..	04/08/2021	Goldman Sachs & Company.....	12/01/2021	Call 108.1910.....	2,600,000	2,830,516	2,812,966	2,815,525	.....	.....(14,991)	.....	.....(14,991)	.....	.....	.....(215,525)	(215,525)	445,070	42,151
36962G XZ 2	General Elec Cap Corp Sr Nt.....		..	06/09/2021	Goldman Sachs & Company.....	12/01/2021	Call 135.6720.....	4,335,000	5,983,991	5,881,381	5,920,951	.....	.....(63,039)	.....	.....(63,039)	.....	.....	.....(1,585,951)	(1,585,951)	1,754,461	69,902
41983P AA 7	Hawaiian Airlines PTC Ser 2020-1A.....		..	04/22/2021	Jefferies & Company Inc.....	11/04/2021	Call 120.0000.....	1,648,291	1,872,870	1,977,949	1,858,126	.....	.....(14,744)	.....	.....(14,744)	.....	.....	.....(209,835)	(209,835)	406,985	13,844
41983P AA 7	Hawaiian Airlines PTC Ser 2020-1A.....		..	04/22/2021	Jefferies & Company Inc.....	09/15/2021	Redemption 100.0000.....	106,855	121,414	106,855	106,855	.....	.....(14,559)	.....	.....(14,559)	.....	.....	.....	.....0	3,940	898
46592W BP 0	JP Morgan Mtg Tr RMBS Ser 2021-12 Cl A15		..	09/28/2021	JP Morgan Securities LLC.....	12/01/2021	Paydown.....	14,950	14,959	14,950	14,950	.....	.....(9)	.....	.....(9)	.....	.....	.....	.....0	58	30
46592X BP 8	JP Morgan Mtg Tr RMBS Ser 2021-13 Cl A15		..	10/27/2021	JP Morgan Securities LLC.....	12/01/2021	Paydown.....	44,639	44,436	44,639	44,639	.....	.....202	.....	.....202	.....	.....	.....	.....0	123	87
46653Q AC 9	JP Morgan Mtg Tr RMBS Ser 2021-14 Cl A3		..	11/23/2021	JP Morgan Securities LLC.....	12/01/2021	Paydown.....	814	810	814	814	.....	.....4	.....	.....4	.....	.....	.....	.....0	2	2
513075 BX 8	Lamar Media Corp Sr Nt.....		..	06/18/2021	Various.....	09/08/2021	Tax Free Exchange.....	2,830,000	2,827,580	2,827,350	2,827,350	.....	.....(230)	.....	.....(230)	.....	.....	.....	.....0	62,313	1,687
552953 CF 6	MGM Mirage Sr Nt 5.500% 04/15/27.....		..	03/03/2021	Various.....	12/14/2021	Deutsche Bank Capital.....	990,000	1,088,553	1,056,825	1,076,350	.....	.....(12,202)	.....	.....(12,202)	.....	.....	.....(19,525)	(19,525)	63,676	20,130
58733R AF 9	Mercadolibre Inc Sr Nt.....		..	01/07/2021	Direct.....	01/11/2021	Direct.....	475,000	475,000	478,610	475,000	.....	.....	.....	.....0	.....	.....	.....3,610	3,610	.....	.....
61773* AA 5	Morongo Transmission LLC Sr Nt.....		..	07/12/2021	CIBC World Markets Corp.....	12/31/2021	Redemption 100.0000.....	252,559	252,559	252,559	252,559	.....	.....	.....	.....0	.....	.....	.....	.....0	3,928	.....
70163# AA 0	Parliament Funding (Owl Rock) Nt.....		..	05/17/2021	Direct.....	08/26/2021	Redemption 100.0000.....	480,672	480,672	480,672	480,672	.....	.....	.....	.....0	.....	.....	.....	.....0	6,472	.....
75975B AA 6	Renew LBASS Ser 2021-1 Cl A.....		..	03/25/2021	Natixis.....	12/20/2021	Paydown.....	714,906	714,799	714,906	714,906	.....	.....107	.....	.....107	.....	.....	.....	.....0	6,144	.....
80386W AA 3	Sasol Financing USA LLC Sr Nt.....		..	07/13/2021	Direct.....	08/17/2021	Direct.....	500,000	535,530	528,125	534,184	.....	.....(1,346)	.....	.....(1,346)	.....	.....	.....(6,059)	(6,059)	11,587	8,527
82653L AA 9	Sierracol Energy Andina Sr Nt.....		..	06/14/2021	Direct.....	10/13/2021	Direct.....	520,000	516,360	511,615	516,488	.....	.....128	.....	.....128	.....	.....	.....(4,873)	(4,873)	9,750	.....
87264A AY 1	T-Mobile USA Inc 1st Lien.....		..	03/18/2021	Various.....	05/27/2021	Tax Free Exchange.....	26,875,000	29,280,071	29,272,170	29,272,170	.....	.....(7,902)	.....	.....(7,902)	.....	.....	.....	.....0	745,781	516,266
87264A BT 1	T-Mobile USA Inc Sr Nt.....		..	03/04/2021	Various.....	12/01/2021	Various.....	4,620,000	4,575,000	4,561,897	4,577,565	.....	.....2,565	.....	.....2,565	.....	.....	.....(15,668)	(15,668)	113,509	10,786
98956P AT 9	Zimmer Hldgs Inc Sr Nt.....		..	01/19/2021	Various.....	12/01/2021	Call 107.7610.....	11,200,000	12,491,981	12,069,232	12,375,555	.....	.....(116,426)	.....	.....(116,426)	.....	.....	.....(1,175,555)	(1,175,555)	1,345,248	127,249
000000 00 0	Canacol Energy Ltd Sr Nt.....		A	07/12/2021	Direct.....	11/23/2021	Call 101.5850.....	740,000	793,375	751,729	778,463	.....	.....(14,912)	.....	.....(14,912)	.....	.....	.....(38,463)	(38,463)	90,860	9,900
00909U AA 3	Air Canada LBASS EETC Ser 2020-2B.....		A	08/12/2021	Morgan Stanley & Co LLC.....	10/01/2021	Redemption 100.0000.....	44,323	49,364	44,323	44,323	.....	.....(5,042)	.....	.....(5,042)	.....	.....	.....	.....0	1,995	1,496
335934 AT 2	First Quantum Minerals LTD Sr Nt.....		A	01/14/2021	Direct.....	08/18/2021	Direct.....	70,000	75,950	74,813	75,235	.....	.....(715)	.....	.....(715)	.....	.....	.....(423)	(423)	4,264	1,444
000000 00 0	United Bank For Africa Sr Nt.....		D	07/07/2021	Direct.....	09/20/2021	Direct.....	400,000	417,210	411,000	411,141	.....	.....(6,069)	.....	.....(6,069)	.....	.....	.....(141)	(141)	16,706	3,531
000000 00 0	VTB Bank OJSC Sub Nt 6.950% 10/17/22		D	01/27/2021	Direct.....	04/13/2021	Direct.....	400,000	428,000	422,500	424,646	.....	.....(3,354)	.....	.....(3,354)	.....	.....	.....(2,146)	(2,146)	13,746	7,877
000000 00 0	Sberbank of Russia Sub Nt.....		D	01/27/2021	Direct.....	04/15/2021	Direct.....	200,000	210,500	208,250	209,192	.....	.....(1,308)	.....	.....(1,308)	.....	.....	.....(942)	(942)	4,840	2,563
000000 00 0	Petkim Petrokimya Holdings Sr Nt.....		D	07/06/2021	Direct.....	07/29/2021	Direct.....	400,000	410,600	410,200	408,926	.....	.....(1,674)	.....	.....(1,674)	.....	.....	.....1,274	1,274	18,017	10,999
000000 00 0	Cia Latino Americana 1st Lien.....		D	01/20/2021	Interest Capitalization.....	02/18/2021	Direct.....	8,216	8,216	2,670	8,216	.....	.....	.....	.....0	.....	.....	.....(5,546)	(5,546)	69	.....
000000 00 0	Ades International Sec Nt.....		D	01/12/2021	Direct.....	07/08/2021	Call 104.3130.....	290,000	294,713	302,508	293,824	.....	.....(888)	.....	.....(888)	.....	.....	.....(3,824)	(3,824)	30,155	5,558
000000 00 0	Saka Energi Indonesia PT Sr Nt.....		D	07/06/2021	Direct.....	09/13/2021	Direct.....	730,000	659,790	717,225	665,535	.....	.....5,745	.....	.....5,745	.....	.....	.....51,690	51,690	11,731	3,790
000000 00 0	MTN Mauritius Investments Sr Nt.....		D	07/06/2021	Direct.....	08/24/2021	Direct.....	500,000	529,650	529,375	527,451	.....	.....(2,199)	.....	.....(2,199)	.....	.....	.....1,924	1,924	14,067	7,014
000000 00 0	DTEK Finance PLC 1st Lien PIK.....		D	03/01/2021	Direct.....	05/17/2021	Taxable Exchange.....	580,000	453,925	464,771	460,200	.....	.....6,275	.....	.....6,275	.....	.....	.....4,570	4,570	.....	.....
000000 00 0	Turkiye Sinai Kalkinma Sr Nt.....		D	01/05/2021	Direct.....	06/28/2021	Direct.....	200,000	203,250	204,500	202,906	.....	.....(344)	.....	.....(344)	.....	.....	.....1,594	1,594	11,233	5,467
000000 00 0	Turkiye Vakiflar Bankasi Sr Nt.....		D	07/06/2021	Direct.....	09/20/2021	Direct.....	300,000	299,100	298,875	299,160	.....	.....60	.....	.....60	.....	.....	.....(285)	(285)	9,931	6,694

SCHEDULE D - PART 5

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

E15.2

1	2		3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
												12	13	14	15	16					
CUSIP Identification	Description		F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
000000 00 0	Dar Al-Arkan Sukuk Co Lt Sr Nt.....	D	07/07/2021	Direct.....	08/17/2021	Direct.....	200,000	207,750	209,600	207,548	.....	.....	.....(202)	.....	.....(202)	.....	.....	.....2,052	2,052	6,900	5,400
000000 00 0	IHS Netherlands Holdco Sr Nt.....	D	07/06/2021	Direct.....	11/30/2021	Call 103.5630.....	300,000	312,600	310,689	309,625	.....	.....	.....(2,975)	.....	.....(2,975)	.....	.....	.....(9,625)	(9,625)	25,652	6,531
000000 00 0	Akbank TAS Sr Nt 5.125% 03/31/25.....	D	01/05/2021	Direct.....	03/24/2021	Direct.....	370,000	378,325	354,275	377,959	.....	.....	.....(366)	.....	.....(366)	.....	.....	.....(23,684)	(23,684)	9,271	5,109
000000 00 0	Petroleos Mexicanos Sr Nt.....	D	07/12/2021	Direct.....	12/08/2021	Direct.....	850,000	943,800	938,825	931,801	.....	.....	.....(11,999)	.....	.....(11,999)	.....	.....	.....7,024	7,024	53,453	17,407
000000 00 0	Office Cherifen Des Pho Sr Nt.....	D	02/09/2021	Direct.....	06/23/2021	Call 106.0000.....	420,000	460,908	445,200	457,877	.....	.....	.....(3,031)	.....	.....(3,031)	.....	.....	.....(37,877)	(37,877)	37,853	5,723
000000 00 0	Turkiye Vakiflar Bankasi Sr Nt.....	D	07/06/2021	Direct.....	08/18/2021	Direct.....	650,000	669,825	668,200	668,145	.....	.....	.....(1,680)	.....	.....(1,680)	.....	.....	.....55	55	21,883	2,681
000000 00 0	Volcan Cia Minera Sr Nt.....	D	02/10/2021	Direct.....	04/06/2021	Direct.....	275,000	280,088	281,696	279,907	.....	.....	.....(181)	.....	.....(181)	.....	.....	.....1,789	1,789	1,905	33
000000 00 0	TC Ziraat Bankasi AS Sr Nt Ser REGS.....	D	07/06/2021	Direct.....	09/20/2021	Direct.....	300,000	294,570	294,750	294,816	.....	.....	.....246	.....	.....246	.....	.....	.....(66)	(66)	10,302	6,988
000000 00 0	MHP Lux SA Sr Nt 6.950% 04/03/26.....	D	07/12/2021	Direct.....	09/28/2021	Direct.....	450,000	479,464	480,375	478,306	.....	.....	.....(1,158)	.....	.....(1,158)	.....	.....	.....2,069	2,069	15,377	8,557
000000 00 0	Yuzhou Group 1st Lien 7.850% 08/12/26.....	D	01/19/2021	Direct.....	03/26/2021	Direct.....	200,000	213,460	157,100	213,063	.....	.....	.....(397)	.....	.....(397)	.....	.....	.....(55,963)	(55,963)	9,943	6,934
000000 00 0	MTN Mauritius Investments Sr Nt.....	D	07/06/2021	Direct.....	11/17/2021	Direct.....	180,000	209,880	203,940	207,963	.....	.....	.....(1,917)	.....	.....(1,917)	.....	.....	.....(4,023)	(4,023)	7,020	2,763
000000 00 0	Aydem Yenilenebilir Energy Nt.....	D	08/24/2021	Direct.....	12/06/2021	Direct.....	220,000	219,175	187,000	219,221	.....	.....	.....46	.....	.....46	.....	.....	.....(32,221)	(32,221)	5,968	1,137
000000 00 0	Dar Al-Arkan Sukuk Co Lt Sr Nt.....	D	01/07/2021	Direct.....	12/08/2021	Direct.....	190,000	191,188	195,700	191,057	.....	.....	.....(130)	.....	.....(130)	.....	.....	.....4,643	4,643	16,836	4,898
000000 00 0	Akbank TAS Sub Nt Fix to Float.....	D	03/22/2021	Direct.....	05/05/2021	Direct.....	200,000	193,000	202,750	193,113	.....	.....	.....113	.....	.....113	.....	.....	.....9,637	9,637	2,040	320
000000 00 0	Nexa Resources SA Sr Nt.....	D	07/13/2021	Direct.....	12/16/2021	Direct.....	1,400,000	1,532,943	1,487,000	1,522,607	.....	.....	.....(10,336)	.....	.....(10,336)	.....	.....	.....(35,607)	(35,607)	60,118	22,388
000000 00 0	Turkiye Garanti Bankasi Sr Nt.....	D	01/06/2021	Direct.....	04/14/2021	Direct.....	370,000	364,913	366,038	365,113	.....	.....	.....201	.....	.....201	.....	.....	.....924	924	8,933	2,770
000000 00 0	Leviathan Bond Ltd Sec Nt.....	D	03/18/2021	Direct.....	04/12/2021	Direct.....	500,000	541,875	561,875	541,488	.....	.....	.....(387)	.....	.....(387)	.....	.....	.....20,387	20,387	9,389	7,403
000000 00 0	CSN Islands XI Corp Sr Nt.....	D	07/06/2021	Direct.....	11/05/2021	Direct.....	200,000	222,400	211,400	220,405	.....	.....	.....(1,995)	.....	.....(1,995)	.....	.....	.....(9,005)	(9,005)	10,538	6,000
000000 00 0	OQ SAOC Sr Nt 5.125% 05/06/28.....	D	07/13/2021	Direct.....	08/16/2021	Direct.....	500,000	503,125	505,500	503,098	.....	.....	.....(28)	.....	.....(28)	.....	.....	.....2,403	2,403	7,260	4,662
000000 00 0	VTR Finance BV Sr Nt 6.375% 07/15/28.....	D	01/27/2021	Direct.....	08/13/2021	Direct.....	230,000	250,575	243,697	247,610	.....	.....	.....(2,965)	.....	.....(2,965)	.....	.....	.....(3,914)	(3,914)	13,101	4,645
000000 00 0	AI Candelaria Spain SLU Sec Nt.....	D	01/27/2021	Direct.....	05/12/2021	Call 110.5000.....	250,000	288,625	276,250	286,399	.....	.....	.....(2,226)	.....	.....(2,226)	.....	.....	.....(36,399)	(36,399)	33,906	2,292
000000 00 0	Invest Energy Res Ltd Nt.....	D	07/07/2021	Direct.....	11/17/2021	Direct.....	200,000	217,890	212,600	216,872	.....	.....	.....(1,018)	.....	.....(1,018)	.....	.....	.....(4,272)	(4,272)	7,049	2,535
000000 00 0	Metinvest BV Sr Nt 7.750% 10/17/29.....	D	01/07/2021	Direct.....	06/16/2021	Direct.....	10,000	10,988	11,163	10,951	.....	.....	.....(36)	.....	.....(36)	.....	.....	.....211	211	454	116
000000 00 0	Cemex SAB DE CV 1st Lien.....	D	07/07/2021	Direct.....	08/16/2021	Direct.....	200,000	221,000	219,750	220,521	.....	.....	.....(479)	.....	.....(479)	.....	.....	.....(771)	(771)	2,695	1,514
000000 00 0	Globo Comunicacoes Sr Nt.....	D	07/14/2021	Direct.....	08/19/2021	Direct.....	500,000	521,250	513,250	521,018	.....	.....	.....(232)	.....	.....(232)	.....	.....	.....(7,768)	(7,768)	14,286	11,510
000000 00 0	Turkiye Garanti Bankasi AS Sub Nt Fix to.....	D	07/06/2021	Direct.....	11/19/2021	Direct.....	920,000	959,125	938,562	952,659	.....	.....	.....(6,466)	.....	.....(6,466)	.....	.....	.....(14,097)	(14,097)	47,883	9,046
000000 00 0	Braskem Netherlands Sr Nt.....	D	07/07/2021	Direct.....	08/19/2021	Direct.....	950,000	985,865	1,016,500	984,423	.....	.....	.....(1,442)	.....	.....(1,442)	.....	.....	.....32,077	32,077	38,731	18,719
000000 00 0	Alfa Bank AO Via Alfa Bond Sub Nt.....	D	01/05/2021	Direct.....	06/16/2021	Direct.....	200,000	209,750	210,500	208,830	.....	.....	.....(920)	.....	.....(920)	.....	.....	.....1,670	1,670	8,033	2,711
000000 00 0	AES Panama Gerneration HL Nt.....	D	07/06/2021	Direct.....	08/17/2021	Direct.....	200,000	209,000	206,268	208,892	.....	.....	.....(108)	.....	.....(108)	.....	.....	.....(2,624)	(2,624)	1,920	924
000000 00 0	JSM Global Sari Sr Nt 4.750% 10/20/30.....	D	07/06/2021	Direct.....	08/23/2021	Direct.....	980,000	1,042,510	1,017,950	1,039,851	.....	.....	.....(2,659)	.....	.....(2,659)	.....	.....	.....(21,901)	(21,901)	33,305	12,339
000000 00 0	Country Garden Hld Co 1st Lien.....	D	07/13/2021	Direct.....	10/19/2021	Direct.....	1,600,000	1,547,000	1,480,725	1,549,197	.....	.....	.....2,197	.....	.....2,197	.....	.....	.....(68,472)	(68,472)	35,255	4,735
000000 00 0	Yapi Ve Kredi Bankasi AS Nt.....	D	07/13/2021	Direct.....	11/12/2021	Direct.....	400,000	416,750	414,500	415,652	.....	.....	.....(1,098)	.....	.....(1,098)	.....	.....	.....(1,152)	(1,152)	25,725	14,919
000000 00 0	Akbank TAS Subordinated Nt.....	D	07/12/2021	Direct.....	11/10/2021	Direct.....	600,000	600,675	595,500	600,657	.....	.....	.....(18)	.....	.....(18)	.....	.....	.....(5,157)	(5,157)	15,980	2,153
000000 00 0	Cemex SAB DE CV 1st Lien.....	D	07/13/2021	Direct.....	10/19/2021	Direct.....	700,000	719,250	701,600	718,682	.....	.....	.....(568)	.....	.....(568)	.....	.....	.....(17,082)	(17,082)	14,171	6,819
000000 00 0	Intl Airport Finance SA 1st Lien.....	D	03/10/2021	Direct.....	08/16/2021	Direct.....	409,050	402,685	439,729	402,867	.....	.....	.....182	.....	.....182	.....	.....	.....36,862	36,862	37,772	21,601
000000 00 0	ACWA Power Mgmt Invst Sec Nt.....	D	01/13/2021	Direct.....	05/11/2021	Direct.....	200,000	233,750	235,500	232,726	.....	.....	.....(1,024)	.....	.....(1,024)	.....	.....	.....2,774	2,774	4,892	992
000000 00 0	ACWA Power Mgmt Invst Sec Nt.....	D	07/30/2021	Direct.....	12/15/2021	Redemption 100.0000.....	3,486	4,190	3,486	3,486	.....	.....	.....(704)	.....	.....(704)	.....	.....	.....0	0	104	28
000000 00 0	Office Cherifen Des Pho Sr Nt.....	D	07/07/2021	Direct.....	08/19/2021	Direct.....	1,090,000	1,396,730	1,357,534	1,394,475	.....	.....	.....(2,255)	.....	.....(2,255)	.....	.....	.....(36,942)	(36,942)	41,949	18,089
00654A AA 4	Adani Green Energy UP Sr Nt.....	D	01/20/2021	Direct.....	07/13/2021	Direct.....	300,000	335,190	331,500	331,074	.....	.....	.....(4,116)	.....	.....(4,116)	.....	.....	.....426	426	11,198	2,188
00870W AA 4	AI Candelaria Spain SLU Sec Nt.....	D	05/10/2021	Direct.....	05/11/2021	Direct.....	550,000	550,000	551,375	550,000	.....	.....	.....0	.....	.....0	.....	.....	.....1,375	1,375	0	0
00971Y AJ 9	Akbank TAS Sub Nt Fix to Float.....	D	06/15/2021	Direct.....	11/10/2021	Direct.....	1,340,000	1,340,000	1,330,219	1,340,000			0		0			(9,781)	(9,781)	35,648	0

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

E15.3

1	2		3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
												12	13	14	15	16					
CUSIP Identification	Description		F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
03847Q	AA	1	D	03/30/2021	Arabian Centres Sukuk II Sr Nt.....	Direct.....	04/22/2021	Direct.....	320,000	320,000	330,000	320,000	.....	.....	.....0	.....	.....	.....10,000	10,000	950	.....
04684L	AC	2		02/03/2021	Atento Luxco 1 SA Sec Nt.....	Direct.....	02/04/2021	Direct.....	500,000	500,000	517,500	500,000	.....	.....	.....0	.....	.....	.....17,500	17,500	.....	.....
06034L	AB	6	D	01/27/2021	Banistmo SA Sr Nt 4.250% 07/31/27.....	Direct.....	03/03/2021	Direct.....	350,000	374,325	367,675	374,009	.....	.....(316)	(316)	.....	.....	.....(6,334)	(6,334)	1,446	7,396
11042C	AA	8	C	07/20/2021	British Airways PTC Ser 2021-1 A PPT....	Citigroup.....	12/15/2021	Redemption 100.0000.....	224	224	224	224	.....	.....	.....0	.....	.....	.....	.....0	2	.....
151290	BZ	5	D	01/27/2021	Cemex SAB de CV Sec Nt.....	Direct.....	10/19/2021	Direct.....	1,245,000	1,245,000	1,247,600	1,245,000	.....	.....	.....0	.....	.....	.....2,600	2,600	37,217	732
15236F	AB	6	D	01/27/2021	Centrais Eletricas Brasiler Sr Nt.....	Direct.....	06/16/2021	Direct.....	400,000	414,000	411,000	413,505	.....	.....(495)	(495)	.....	.....	.....(2,505)	(2,505)	16,136	8,993
19533P	AC	4	D	01/19/2021	Colombia Telecom Sr Nt.....	Direct.....	05/06/2021	Direct.....	250,000	269,375	259,500	268,847	.....	.....(528)	(528)	.....	.....	.....(9,347)	(9,347)	3,884	138
200447	AH	3	D	02/02/2021	Comision Fed De Electric Sr Nt.....	Direct.....	04/23/2021	Direct.....	445,000	445,000	429,981	445,000	.....	.....	.....0	.....	.....	.....(15,019)	(15,019)	3,228	.....
20445P	AG	0	D	01/22/2021	Cia Latino Americana 1st Lien.....	Interest Capitalization.....	02/18/2021	Direct.....	102,682	102,682	33,372	102,682	.....	.....	.....0	.....	.....	.....(69,310)	(69,310)	867	.....
21218M	AB	1	D	02/02/2021	Continuum Energy Levante Sec Nt.....	Direct.....	06/18/2021	Direct.....	600,000	600,000	618,000	600,000	.....	.....	.....0	.....	.....	.....18,000	18,000	9,950	.....
22547A	AD	3	D	01/11/2021	Credito Real Sab De CV Sr Nt.....	Direct.....	01/20/2021	Direct.....	345,000	345,000	355,868	345,000	.....	.....	.....0	.....	.....	.....10,868	10,868	77	.....
25381Y	AD	3	D	10/01/2021	Digicel Group 0.5 Ltd 1st Lien PIK.....	Interest Capitalization.....	10/19/2021	Direct.....	14,658	14,658	14,554	14,658	.....	.....	.....0	.....	.....	.....(104)	(104)	502	.....
37363B	AB	4	D	06/10/2021	Georgian Railway JSC Sr Nt.....	Direct.....	06/16/2021	Direct.....	295,000	295,000	298,319	295,000	.....	.....	.....0	.....	.....	.....3,319	3,319	33	.....
37959D	AB	0	D	01/19/2021	Globo Comunicacoes Sr Nt.....	Direct.....	08/23/2021	Direct.....	400,000	423,760	410,000	422,441	.....	.....(1,319)	(1,319)	.....	.....	.....(12,441)	(12,441)	21,288	9,696
40052C	AC	0	D	01/19/2021	Grupo Kuo SAB De CV Sr Nt.....	Direct.....	05/28/2021	Direct.....	200,000	209,250	209,700	208,398	.....	.....(852)	(852)	.....	.....	.....1,302	1,302	4,632	447
400666	AA	1	D	02/08/2021	Guara Norte Sarl Sr Nt.....	Direct.....	03/18/2021	Direct.....	405,000	404,980	400,950	404,957	.....	.....(23)	(23)	.....	.....	.....(4,007)	(4,007)	2,398	.....
46143N	AB	6	D	04/15/2021	Invest Energy Res Ltd Sec Nt.....	Direct.....	11/18/2021	Direct.....	200,000	200,000	212,300	200,000	.....	.....	.....0	.....	.....	.....12,300	12,300	7,153	.....
49836A	AC	8	D	01/27/2021	Klabin Austria GMBH Sr Nt.....	Direct.....	03/22/2021	Direct.....	780,000	780,200	745,213	780,198	.....	.....(2)	(2)	.....	.....	.....(34,986)	(34,986)	4,992	302
53227Q	AB	4	D	07/12/2021	Light Servicios Energia Sr Nt.....	Direct.....	10/14/2021	Direct.....	1,965,000	1,971,000	1,959,683	1,970,710	.....	.....(290)	(290)	.....	.....	.....(11,027)	(11,027)	26,982	1,677
55292W	AA	8	D	07/13/2021	MC Brazil Dwnstrm Nt 7.250% 06/30/31	Direct.....	10/12/2021	Direct.....	1,585,000	1,585,000	1,618,500	1,585,000	.....	.....	.....0	.....	.....	.....33,500	33,500	18,380	.....
55388R	AA	4	D	01/19/2021	MV24 Capital BV 1st Lien.....	Direct.....	04/20/2021	Direct.....	331,212	362,512	349,651	361,653	.....	.....(858)	(858)	.....	.....	.....(12,003)	(12,003)	8,754	3,104
566007	AC	4	D	01/14/2021	MARB BondCo PLC Sr Nt 3.950% 01/29/31	Direct.....	05/24/2021	Direct.....	315,000	315,000	303,345	315,000	.....	.....	.....0	.....	.....	.....(11,655)	(11,655)	4,044	.....
59132V	AB	4	D	04/22/2021	Metalsa SA DE CV Sr Nt.....	Direct.....	11/15/2021	Direct.....	1,110,000	1,110,000	1,085,995	1,110,000	.....	.....	.....0	.....	.....	.....(24,005)	(24,005)	19,866	.....
603374	AF	6	D	03/03/2021	Minerva Luxembourg SA Sr Nt.....	Direct.....	04/13/2021	Direct.....	695,000	688,064	678,438	688,106	.....	.....42	42	.....	.....	.....(9,668)	(9,668)	2,280	.....
62459L	AA	7	D	01/28/2021	Movida Europe SA Sr Nt.....	Direct.....	04/14/2021	Direct.....	1,170,000	1,170,000	1,131,975	1,170,000	.....	.....	.....0	.....	.....	.....(38,025)	(38,025)	11,603	.....
67624L	2A	5	D	04/28/2021	OQ SAOC Sr Nt 5.125% 05/06/28.....	Direct.....	09/15/2021	Direct.....	1,030,000	1,030,000	1,055,177	1,030,000	.....	.....	.....0	.....	.....	.....25,177	25,177	18,115	.....
68373N	AA	3	D	03/25/2021	OP Servicios Mega Sr Nt.....	Direct.....	04/21/2021	Direct.....	605,000	614,831	600,463	614,702	.....	.....(129)	(129)	.....	.....	.....(14,240)	(14,240)	9,983	6,794
71647N	AA	7	D	01/06/2021	Petrobras Global Finance Nt.....	Direct.....	04/01/2021	Direct.....	1,310,000	1,480,705	1,359,125	1,479,679	.....	.....(1,026)	(1,026)	.....	.....	.....(120,554)	(120,554)	27,838	9,709
71647N	BD	0	D	07/12/2021	Petrobras Global Finance Sr Nt.....	Direct.....	10/26/2021	Direct.....	2,860,000	3,216,090	3,167,575	3,214,267	.....	.....(1,823)	(1,823)	.....	.....	.....(46,692)	(46,692)	126,640	44,499
71647N	BE	8	D	07/06/2021	Petrobras Global Finance Sr Nt.....	Direct.....	08/16/2021	Direct.....	200,000	216,626	219,000	216,442	.....	.....(184)	(184)	.....	.....	.....2,558	2,558	6,027	4,895
71654Q	AZ	5	D	01/04/2021	Petroleos Mexicanos Sr Nt.....	Direct.....	03/17/2021	Direct.....	650,000	604,500	578,500	604,729	.....	.....229	229	.....	.....	.....(26,229)	(26,229)	12,558	3,990
71654Q	BX	9	D	03/17/2021	Petroleos Mexicanos Sr Nt.....	Direct.....	08/13/2021	Direct.....	405,000	327,645	328,860	328,160	.....	.....515	515	.....	.....	.....700	700	12,909	3,544
71654Q	DG	4	D	08/13/2021	Petroleos Mexicanos Sr Nt.....	Direct.....	12/08/2021	Direct.....	300,000	330,000	331,350	327,876	.....	.....(2,124)	(2,124)	.....	.....	.....3,474	3,474	13,406	6,932
747242	AA	3	D	10/29/2021	Petrofac Ltd Sec Nt 9.750% 11/15/26....	Direct.....	11/29/2021	Tax Free Exchange.....	1,325,000	1,312,121	1,312,206	1,312,206	.....	.....85	85	.....	.....	.....0	0	7,177	.....
82883P	AA	2	D	01/14/2021	Simpar Europe SA Sr Nt.....	Direct.....	01/21/2021	Direct.....	390,000	389,996	391,950	389,996	.....	.....	.....0	.....	.....	.....1,954	1,954	282	.....
899415	AG	8	D	05/06/2021	Tullow Oil Plc Sec Nt 10.250% 05/15/26	Direct.....	06/16/2021	Direct.....	710,000	710,000	745,877	710,000	.....	.....	.....0	.....	.....	.....35,877	35,877	6,267	.....
90014T	AG	6	D	01/26/2021	TC Ziraat Bankasi AS Sr Nt.....	Direct.....	09/20/2021	Direct.....	680,000	676,226	668,100	676,687	.....	.....461	461	.....	.....	.....(8,587)	(8,587)	23,351	.....
90015Y	AB	5	D	01/07/2021	Turkiye Sinai Kalkinma Sr Nt.....	Direct.....	06/15/2021	Direct.....	375,000	373,001	377,438	373,150	.....	.....148	148	.....	.....	.....4,288	4,288	9,363	.....
90471M	AD	4	D	01/25/2021	Unifin Financiera SA DE Sr Nt.....	Direct.....	04/21/2021	Direct.....	600,000	600,000	615,750	600,000	.....	.....	.....0	.....	.....	.....15,750	15,750	13,990	.....
98379X	AA	2	D	07/12/2021	XP Inc Sr Nt 3.250% 07/01/26.....	Direct.....	12/02/2021	Direct.....	1,220,000	1,206,268	1,155,950	1,207,339	.....	.....1,070	1,070	.....	.....	.....(51,389)	(51,389)	17,072	361
984848	AN	1	D	01/29/2021	Yapi Ve Kredi Bankasi AS Sub Nt Fix to F	Direct.....	11/12/2021	Direct.....	825,000	829,750	854,906	829,108	.....	.....(642)	(642)	.....	.....	.....25,798	25,798	53,058	438

SCHEDULE D - PART 5

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

1	2			3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
													12	13	14	15	16					
CUSIP Identification	Description			Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends	
G27649 AG 0	Digicel Limited Sr Nt 6.750% 03/01/23..			D 02/12/2021	Direct.....	12/07/2021	Direct.....	200,000	179,500	193,500	179,500	.....	.....	.....	.....0	.....	.....	.....14,000	14,000	17,175	6,225	
G6710E AQ 3	Odebrecht Finance LTD Sr Nt.....			D 01/04/2021	Direct.....	02/17/2021	Taxable Exchange.....	2,180,000	114,450	109,000	114,450	.....	.....	.....	.....0	.....	.....	.....(5,450)	(5,450)	.....	.....	
L6388G AB 6	Millicom Intl Cellular Sr Nt.....			D 07/07/2021	Direct.....	08/19/2021	Direct.....	180,000	188,775	187,650	188,350	.....	.....(425)	.....	.....(425)	.....	.....	.....(700)	(700)	5,586	4,459	
P7354P AA 2	OI SA Sr Nt - PIK 10.000% 07/27/25.....			D 07/12/2021	Direct.....	09/14/2021	Direct.....	860,000	895,950	816,931	892,597	.....	.....(3,353)	.....	.....(3,353)	.....	.....	.....(75,666)	(75,666)	62,743	26,556	
P8704L AB 4	Sixsigma Networks Mexico Sr Nt.....			D 03/02/2021	Direct.....	05/27/2021	Direct.....	500,000	453,100	423,750	455,626	.....	.....2,526	.....	.....2,526	.....	.....	.....(31,876)	(31,876)	21,313	10,725	
3899999.	Total - Bonds - Industrial and Miscellaneous.....								195,357,729	204,049,016	202,747,227	203,645,295	0	(403,720)	0	(403,720)	0	0	(4,256,603)	(4,256,603)	8,522,426	2,166,015

Bonds - Unaffiliated Bank Loans

000000	00	0	Centric Brands Inc 1st Lien Exit Term Ln.....	..	06/23/2021	Direct.....	07/12/2021	Tax Free Exchange.....	90,955	79,393	79,595	79,595		203		203				0	480	
000000	00	0	Centric Brands Inc 1st Lien Exit Term Ln.....	..	07/12/2021	Interest Capitalization.....	07/12/2021	Tax Free Exchange.....	480	480	480	480				0				0		
000000	00	0	Quintiles IMS New Term Ln B Nt 1.....	..	08/13/2021	Tax Free Exchange.....	09/14/2021	Redemption 100.0000.....	91,519	91,663	91,519	91,519	(144)	.....	.....(144)	.....	.....	.....	.....0	238	85	
000000	00	0	Sovos LLC Revolver #2 Nt 1.....	..	06/29/2021	Direct.....	08/12/2021	Redemption 100.0000.....	820,696	820,696	820,696	820,696	.....	.....	.....	.....0	.....	.....	.....	.....6,794	.....	
000000	00	0	Gerson Lehrman Group Nt.....	..	02/19/2021	Direct.....	12/31/2021	Redemption 100.0000.....	113,885	113,145	113,885	113,885	740	.....	.....740	.....	.....	.....	.....0	3,272	.....	
000000	00	0	Gerson Lehrman Group Nt.....	..	09/08/2021	Direct.....	12/31/2021	Redemption 100.0000.....	26,563	26,563	26,563	26,563	.....	.....	.....	.....0	.....	.....	.....	.....314	.....	
000000	00	0	Gerson Lehrman Group Nt.....	..	02/19/2021	Direct.....	03/31/2021	Tax Free Exchange.....	1,770,808	1,759,297	1,759,560	1,759,560	263	.....	.....263	.....	.....	.....	.....0	19,053	.....	
000000	00	0	Gerson Lehrman Group Nt.....	..	03/31/2021	Tax Free Exchange.....	12/31/2021	Redemption 100.0000.....	13,348	13,263	13,348	13,348	85	.....	.....85	.....	.....	.....	.....0	485	70	
000000	00	0	Retail Services WIS Corp Intial Term Ln.....	..	10/18/2021	Direct.....	12/31/2021	Redemption 100.0000.....	35,105	34,438	35,105	35,105	667	.....	.....667	.....	.....	.....	.....0	631	.....	
000000	00	0	Seal for Life Industries LLC Term Ln Nt.....	..	12/09/2021	Guggenheim Securities LLC.....	12/31/2021	Redemption 100.0000.....	2,500	2,450	2,500	2,500	50	.....	.....50	.....	.....	.....	.....0	12	.....	
000000	00	0	Animal Supply Company New 1st Lien Term	..	11/26/2021	Interest Capitalization.....	12/31/2021	Redemption 100.0000.....	219	219	219	219				0				0	6	
000000	00	0	Pye Barker Company 1st Lien Term Ln Nt 1	..	11/08/2021	Direct.....	12/31/2021	Redemption 100.0000.....	2,621	2,621	2,621	2,621				0				0	25	
000000	00	0	Ultimate Software Group Inc New Incremen	..	12/01/2021	Tax Free Exchange.....	12/31/2021	Redemption 100.0000.....	3,325	3,337	3,325	3,325	(12)		(12)				0			
000000	00	0	Catalent Pharma Solutions Inc Term Ln B-	..	10/12/2021	JP Morgan Securities LLC.....	12/31/2021	Redemption 100.0000.....	5,288	5,275	5,288	5,288	13	.....	.....13	.....	.....	.....	.....0	29	.....	
000000	00	0	Stealth Holding Canadian Initial TL Nt 1....	..	03/15/2021	Direct.....	03/26/2021	Tax Free Exchange.....	326,675	320,141	320,165	320,165	23	.....	.....23	.....	.....	.....	.....0	774	.....	
000000	00	0	American Construcion Src Opco Term Ln Nt	..	04/01/2021	Direct.....	07/01/2021	Redemption 100.0000.....	444,289	435,403	444,289	444,289	8,886	.....	.....8,886	.....	.....	.....	.....0	9,521	.....	
000000	00	0	CVP Holdco Inc Delayed Draw TL Nt 2....	..	11/01/2021	Direct.....	12/31/2021	Tax Free Exchange.....	124,800	124,800	124,800	124,800				0				0	1,378	
000000	00	0	CVP Holdco Inc Delayed Draw TL Nt 3....	..	11/22/2021	Direct.....	12/31/2021	Tax Free Exchange.....	496,000	496,000	496,000	496,000				0				0	3,627	
000000	00	0	CVP Holdco Inc Delayed Draw TL Nt 6....	..	12/13/2021	Direct.....	12/31/2021	Tax Free Exchange.....	48,000	48,000	48,000	48,000				0				0	162	
000000	00	0	CVP Holdco Inc Delayed Draw TL Nt 4....	..	12/02/2021	Direct.....	12/31/2021	Tax Free Exchange.....	48,000	48,000	48,000	48,000				0				0	261	
000000	00	0	CVP Holdco Inc Delayed Draw TL Nt 5....	..	12/06/2021	Direct.....	12/31/2021	Tax Free Exchange.....	72,000	72,000	72,000	72,000				0				0	338	
000000	00	0	Boats Group LLC Term Ln Nt 1.....	..	11/02/2021	Direct.....	12/31/2021	Redemption 100.0000.....	2,500	2,438	2,500	2,500	63	.....	.....63	.....	.....	.....	.....0	32	.....	
000000	00	0	Galway Borrower LLC Delayed Draw Term Ln	..	12/22/2021	Direct.....	12/22/2021	Tax Free Exchange.....	1,040	1,040	1,040	1,040				0				0		
000000	00	0	Galway Borrower LLC Delayed Draw Term Ln	..	12/22/2021	Direct.....	12/22/2021	Tax Free Exchange.....	414,966	414,966	414,966	414,966				0				0		
000000	00	0	Galway Borrower LLC Delayed Draw Term Ln	..	12/22/2021	Tax Free Exchange.....	12/22/2021	Tax Free Exchange.....	71	71	71	71				0				0		
000000	00	0	Archkey Holdings 1st Lien Term Ln Nt 1....	..	07/02/2021	Deutsche Bank Capital.....	10/29/2021	Tax Free Exchange.....	7,500	7,425	7,428	7,428	3	.....	.....3	.....	.....	.....	.....0	149	.....	
000000	00	0	Archkey Holdings 1st Lien Term Ln Nt 2....	..	10/29/2021	Tax Free Exchange.....	12/31/2021	Redemption 100.0000.....	7,500	7,428	7,500	7,500	72	.....	.....72	.....	.....	.....	.....0	79	.....	

SCHEDULE D - PART 5

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

E15.5

1	2		3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
												12	13	14	15	16					
CUSIP Identification	Description		F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
000000 00 0	Essential Services Hldg Corp Delayed Dra	09/21/2021	Direct	10/01/2021	Tax Free Exchange	954,000	946,845	946,847	946,847	2									0	1,789	
00216C AB 9	AQ Sunshine Inc aka Relation Delayed Dra	01/29/2021	Direct	01/29/2021	Tax Free Exchange	26,299	26,299	26,299	26,299						0				0		
00216C AE 3	AQ Sunshine Inc aka Relation Term Ln B N	06/30/2021	Tax Free Exchange	12/31/2021	Redemption 100.0000	1,713	1,699	1,713	1,713	15					15				0	38	3
00216C AE 3	AQ Sunshine Inc aka Relation Term Ln B N	06/30/2021	Tax Free Exchange	12/31/2021	Tax Free Exchange	228,538	227,030	227,163	227,163	133					133				0	7,786	1,132
00216C AE 3	AQ Sunshine Inc aka Relation Term Ln B N	05/17/2021	Tax Free Exchange	06/30/2021	Tax Free Exchange	45,745	45,351	45,365	45,365	14					14				0	722	148
00228* AB 2	ATI Restoration LLC 1st Lien DD Term Ln	12/10/2021	Direct	12/30/2021	Redemption 100.0000	394	394	394	394						0				0		
00228* AB 2	ATI Restoration LLC 1st Lien DD Term Ln	07/29/2021	Direct	12/30/2021	Redemption 100.0000	887	876	887	887	11					11				0	36	
01451* AA 0	Alera Group Term Ln Nt 1	09/30/2021	Direct	12/31/2021	Redemption 100.0000	6,308	6,308	6,308	6,308						0				0	101	
01451* AA 8	Alera Group Delayed Draw Term Ln Nt 2	11/30/2021	Direct	12/31/2021	Redemption 100.0000	896	896	896	896						0				0	10	
029227 A* 6	American Renal Holdings Inc Term Ln Nt 1	01/25/2021	Direct	12/30/2021	Redemption 100.0000	56,250	54,844	56,250	56,250	1,406					1,406				0	2,772	
04279* AA 4	Arrowhead Holdco Co Term Ln Nt 1	08/31/2021	Direct	11/30/2021	Tax Free Exchange	368,836	368,836	368,836	368,836						0				0	5,269	
04279* AA 4	Arrowhead Holdco Co Term Ln Nt 2	11/30/2021	Tax Free Exchange	12/31/2021	Redemption 100.0000	2,401	2,401	2,401	2,401						0				0	11	
04279* AB 2	Arrowhead Holdco Co Delayed Term Ln Nt 1	09/15/2021	Direct	12/31/2021	Redemption 100.0000	229	227	229	229	2					2				0	6	
04279* AC 0	Arrowhead Holdco Co Redhawk DD Term Ln N	09/15/2021	Direct	12/31/2021	Redemption 100.0000	567	556	567	567	11					11				0	9	
05462@ AA 6	AxiomSL Group Term Loan Nt 1	07/26/2021	Direct	12/31/2021	Redemption 100.0000	24,875	24,626	24,875	24,875	249					249				0	549	
05613@ AA 4	TVG-BHG Incremental Term Ln Nt 1	05/10/2021	Direct	12/31/2021	Redemption 100.0000	1,070	1,070	1,070	1,070						0				0	26	
08579J BG 6	Berry Plastics Corp Term Ln Z Nt 1	03/04/2021	Tax Free Exchange	06/14/2021	Redemption 100.0000	104,104	103,326	104,104	104,104	778					778				0	542	
09523@ AA 5	Marcone Appliance Parts Inc Incremental	01/20/2021	Tax Free Exchange	06/23/2021	Redemption 100.0000	1,664	1,639	1,664	1,664	25					25				0	31	
12721# AC 3	CVP Holdco Inc Delayed Draw TL Nt 1	09/13/2021	Direct	12/31/2021	Redemption 100.0000	2,166	2,139	2,166	2,166	27					27				0	159	
12745# AA 9	Spectrum Auto (CC SAG Acq) New Term Ln N	06/29/2021	Direct	12/31/2021	Redemption 100.0000	15,938	15,699	15,938	15,938	239					239				0	413	
12745# AB 7	Spectrum Auto (CC SAG Acq) Delayed Draw	12/01/2021	Direct	12/31/2021	Redemption 100.0000	668	668	668	668						0				0	11	
14078@ AA 4	Capstone Logistics Acq 1st Lien Term Ln	05/05/2021	Direct	12/31/2021	Redemption 100.0000	5,714	5,686	5,714	5,714	29					29				0	143	
14078@ AB 2	Capstone Logistics Acq Delayed Draw Term	11/19/2021	Direct	12/31/2021	Redemption 100.0000	728	728	728	728						0				0	9	
15644G A* 5	Centric Brands Inc DIP Ln Nt 6	09/21/2021	Direct	12/29/2021	Redemption 100.0000	204,456	204,456	204,456	204,456						0				0	3,757	
15644G A* 5	Centric Brands Inc DIP Ln Nt 5	07/27/2021	Direct	10/26/2021	Redemption 100.0000	52,575	52,575	52,575	52,575						0				0	1,408	
16117L BX 6	Charter Communications Inc Term Ln B-2 N	01/06/2021	Bank of America BISD Dealer	12/31/2021	Redemption 100.0000	40,404	39,975	40,404	40,404	429					429				0	472	
23363# AC 3	DRS Holdings Inc Incremental Term Ln Nt	06/01/2021	Direct	12/31/2021	Redemption 100.0000	7,918	7,720	7,918	7,918	198					198				0	261	
25403# AU 0	Diligent Corp Term Ln B-3 Nt 1	04/09/2021	Direct	12/31/2021	Redemption 100.0000	9,000	8,910	9,000	9,000	90					90				0	294	
26887@ AB 7	EP Wealth Advisors LLC Delayed Draw Term	11/17/2021	Direct	12/31/2021	Redemption 100.0000	252	252	252	252						0				0	2	
26888* AA 0	EPS NASS Parent Inc Term Ln Nt 1	04/19/2021	Direct	12/31/2021	Redemption 100.0000	2,727	2,673	2,727	2,727	55					55				0	133	

SCHEDULE D - PART 5

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

E15.6

1	2		3	4	5	6	7		8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
													12	13	14	15	16					
CUSIP Identification	Description		F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser		Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
28622@ AB 3	Elevation Services Holding LLC Delayed D		..	04/30/2021	Direct.....	12/30/2021	Redemption	100.0000.....	5,057	5,057	5,057	5,057	.....	.....	.....	.....0	.....	.....	.....	.....0	452	.....
29279U AB 2	Endure Digital Inc Term Ln Nt 1.....		..	04/23/2021	JP Morgan Securities LLC.....	12/31/2021	Redemption	100.0000.....	30,000	29,850	30,000	30,000	.....	.....150	.....	.....150	.....	.....	.....	.....0	730	.....
29668# AC 2	Essential Services Hldg Corp Delayed Dra		..	09/01/2021	Direct.....	12/31/2021	Redemption	100.0000.....	3,137	3,098	3,137	3,137	.....	.....39	.....	.....39	.....	.....	.....	.....0	31	.....
29668# AC 2	Essential Services Hldg Corp Delayed Dra		..	09/01/2021	Direct.....	10/01/2021	Tax Free Exchange.....	100.0000.....	2,474,417	2,443,486	2,444,446	2,444,446	.....	.....959	.....	.....959	.....	.....	.....	.....0	41,045	.....
29668# AC 2	Essential Services Hldg Corp Delayed Dra		..	10/01/2021	Tax Free Exchange.....	12/31/2021	Redemption	100.0000.....	6,190	6,115	6,190	6,190	.....	.....75	.....	.....75	.....	.....	.....	.....0	.....	.....
29688# AC 2	Essential Services Hldg Corp Delayed Dra		..	08/30/2021	Direct.....	12/31/2021	Redemption	100.0000.....	7,380	7,380	7,380	7,380	.....	.....	.....	.....0	.....	.....	.....	.....0	75	.....
29688# AC 2	Essential Services Hldg Corp Delayed Dra		..	10/01/2021	Tax Free Exchange.....	12/31/2021	Redemption	100.0000.....	2,385	2,367	2,385	2,385	.....	.....18	.....	.....18	.....	.....	.....	.....0	10	.....
30282# AE 2	First Watch Restaurants Delayed Draw Ter		..	10/06/2021	Interest Capitalization.....	10/06/2021	Redemption	100.0000.....	5,379	5,379	5,379	5,379	.....	.....	.....	.....0	.....	.....	.....	.....0	125	.....
30282# AE 2	First Watch Restaurants Delayed Draw Ter		..	09/24/2021	Interest Capitalization.....	09/24/2021	Tax Free Exchange.....	100.0000.....	34	34	34	34	.....	.....	.....	.....0	.....	.....	.....	.....0	.....	.....
30282# AE 2	First Watch Restaurants Delayed Draw Ter		..	09/24/2021	Tax Free Exchange.....	10/06/2021	Redemption	100.0000.....	5,333	5,333	5,333	5,333	.....	.....	.....	.....0	.....	.....	.....	.....0	150	3
30282# AF 9	First Watch Restaurants Delayed Draw Ter		..	10/06/2021	Interest Capitalization.....	10/06/2021	Redemption	100.0000.....	4,374	4,374	4,374	4,374	.....	.....	.....	.....0	.....	.....	.....	.....0	101	.....
30282# AF 9	First Watch Restaurants Delayed Draw Ter		..	09/24/2021	Interest Capitalization.....	09/24/2021	Tax Free Exchange.....	100.0000.....	25	25	25	25	.....	.....	.....	.....0	.....	.....	.....	.....0	.....	.....
30282# AF 9	First Watch Restaurants Delayed Draw Ter		..	09/24/2021	Tax Free Exchange.....	10/06/2021	Redemption	100.0000.....	4,334	4,334	4,334	4,334	.....	.....	.....	.....0	.....	.....	.....	.....0	121	2
30282# AG 7	First Watch Restaurants Delayed Draw Ter		..	10/06/2021	Interest Capitalization.....	10/06/2021	Redemption	100.0000.....	2,604	2,604	2,604	2,604	.....	.....	.....	.....0	.....	.....	.....	.....0	60	.....
30282# AG 7	First Watch Restaurants Delayed Draw Ter		..	09/24/2021	Interest Capitalization.....	09/24/2021	Tax Free Exchange.....	100.0000.....	15	15	15	15	.....	.....	.....	.....0	.....	.....	.....	.....0	.....	.....
30282# AG 7	First Watch Restaurants Delayed Draw Ter		..	09/24/2021	Tax Free Exchange.....	10/06/2021	Redemption	100.0000.....	2,581	2,581	2,581	2,581	.....	.....	.....	.....0	.....	.....	.....	.....0	72	2
30282# AH 5	First Watch Restaurants Delayed Draw Ter		..	10/06/2021	Interest Capitalization.....	10/06/2021	Redemption	100.0000.....	52	52	52	52	.....	.....	.....	.....0	.....	.....	.....	.....0	.....	.....
30282# AH 5	First Watch Restaurants Delayed Draw Ter		..	09/24/2021	Tax Free Exchange.....	10/06/2021	Redemption	100.0000.....	3,449	3,449	3,449	3,449	.....	.....	.....	.....0	.....	.....	.....	.....0	96	2
30282# AJ 1	First Watch Restaurants Term Ln Nt 1.....		..	10/06/2021	Interest Capitalization.....	10/06/2021	Redemption	100.0000.....	24,171	24,171	24,171	24,171	.....	.....	.....	.....0	.....	.....	.....	.....0	561	.....
30282# AJ 1	First Watch Restaurants Term Ln Nt 1.....		..	09/24/2021	Interest Capitalization.....	09/24/2021	Tax Free Exchange.....	100.0000.....	166	166	166	166	.....	.....	.....	.....0	.....	.....	.....	.....0	2	.....
30282# AJ 1	First Watch Restaurants Term Ln Nt 5.....		..	09/24/2021	Tax Free Exchange.....	10/06/2021	Redemption	100.0000.....	20,579	20,371	20,579	20,579	.....	.....208	.....	.....208	.....	.....	.....	.....0	573	13
35041@ AG 0	Dr		..	09/30/2021	Tax Free Exchange.....	10/29/2021	Redemption	100.0000.....	178,597	177,405	178,597	178,597	.....	.....1,192	.....	.....1,192	.....	.....	.....	.....0	827	.....
35042# AC 6	Foundation Consumer Brands Term Ln Nt 1		..	02/12/2021	Direct.....	12/30/2021	Redemption	100.0000.....	119,510	116,522	119,510	119,510	.....	.....2,988	.....	.....2,988	.....	.....	.....	.....0	4,249	.....
35921@ AA 8	Frontline Technologies Gr LL Term Ln Nt.		..	10/29/2021	Tax Free Exchange.....	12/31/2021	Redemption	100.0000.....	20,134	19,822	20,134	20,134	.....	.....313	.....	.....313	.....	.....	.....	.....0	225	7
35921@ AA 8	Frontline Technologies Gr LL Term Ln Nt.		..	07/30/2021	Tax Free Exchange.....	09/30/2021	Redemption	100.0000.....	20,134	19,818	20,134	20,134	.....	.....316	.....	.....316	.....	.....	.....	.....0	232	11
35921@ AC 4	Frontline Technologies Gr LL Delayed Dra		..	07/30/2021	Tax Free Exchange.....	09/30/2021	Redemption	100.0000.....	2,012	2,012	2,012	2,012	.....	.....	.....	.....0	.....	.....	.....	.....0	23	1
35921@ AC 4	Frontline Technologies Gr LL Delayed Dra		..	10/29/2021	Tax Free Exchange.....	12/31/2021	Redemption	100.0000.....	2,012	2,012	2,012	2,012	.....	.....	.....	.....0	.....	.....	.....	.....0	22	.....
35921@ AC 4	Frontline Technologies Gr LL Delayed Dra		..	01/29/2021	Tax Free Exchange.....	03/31/2021	Redemption	100.0000.....	2,012	2,012	2,012	2,012	.....	.....	.....	.....0	.....	.....	.....	.....0	23	.....
35921@ AC 4	Frontline Technologies Gr LL Delayed Dra		..	04/30/2021	Tax Free Exchange.....	06/30/2021	Redemption	100.0000.....	2,012	2,012	2,012	2,012	.....	.....	.....	.....0	.....	.....	.....	.....0	23	1
36147@ AA 4	GB Auto Service Inc Delayed Draw Term Ln		..	08/06/2021	Direct.....	09/08/2021	Redemption	100.0000.....	244,283	241,724	244,283	244,283	.....	.....2,558	.....	.....2,558	.....	.....	.....	.....0	5,512	.....

SCHEDULE D - PART 5

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

1	2		3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
												12	13	14	15	16					
CUSIP Identification	Description		F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
36147@ AA 4	GB Auto Service Inc Delayed Draw Term Ln		..	03/31/2021	Direct.....	04/09/2021	Tax Free Exchange.....	57,119	55,977	55,984	55,984	.....	.....7	.....	.....7	.....	.....	.....	.....0	100	.....
36198@ AC 8	TPC Broadband Holdings Delayed Draw Term		..	03/19/2021	Direct.....	06/30/2021	Redemption 100.0000.....	2,395	2,368	2,395	2,395	.....	.....27	.....	.....27	.....	.....	.....	.....0	33	.....
36198@ AC 8	TPC Broadband Holdings Delayed Draw Term		..	03/19/2021	Direct.....	06/30/2021	Tax Free Exchange.....	818,671	809,461	809,889	809,889	.....	.....428	.....	.....428	.....	.....	.....	.....0	15,398	.....
36198@ AC 8	TPC Broadband Holdings Delayed Draw Term		..	06/30/2021	Tax Free Exchange.....	12/31/2021	Redemption 100.0000.....	4,974	4,920	4,974	4,974	.....	.....54	.....	.....54	.....	.....	.....	.....0	161	.....
36457W AD 3	Galway Insurance Hold Inc Term Ln Nt 1.		..	09/30/2021	Direct.....	12/31/2021	Redemption 100.0000.....	13,976	13,976	13,976	13,976	.....	.....	.....	.....0	.....	.....	.....	.....0	215	.....
36457W AD 3	Galway Insurance Hold Inc Term Ln Nt 1.		..	12/22/2021	Tax Free Exchange.....	12/31/2021	Redemption 100.0000.....	71	71	71	71	.....	.....	.....	.....0	.....	.....	.....	.....0	1	.....
36457W AD 3	Galway Insurance Hold Inc Term Ln Nt 3.		..	12/22/2021	Tax Free Exchange.....	12/31/2021	Redemption 100.0000.....	969	969	969	969	.....	.....	.....	.....0	.....	.....	.....	.....0	1	.....
44958Q A* 3	IG Investments Holdings LLC Term Ln Nt 1		..	09/22/2021	Direct.....	12/31/2021	Redemption 100.0000.....	5,051	4,950	5,051	5,051	.....	.....101	.....	.....101	.....	.....	.....	.....0	95	.....
48773# AB 6	Kellermeyer Building Svcs Delayed Draw T		..	10/29/2021	Direct.....	12/31/2021	Redemption 100.0000.....	1,040	1,033	1,040	1,040	.....	.....6	.....	.....6	.....	.....	.....	.....0	16	.....
48773# AB 6	Kellermeyer Building Svcs Delayed Draw T		..	05/28/2021	Direct.....	12/31/2021	Redemption 100.0000.....	206	204	206	206	.....	.....2	.....	.....2	.....	.....	.....	.....0	13	.....
48773# AD 2	Kellermeyer Building Svcs Term Ln #4 Nt		..	07/13/2021	Direct.....	12/31/2021	Redemption 100.0000.....	3,615	3,543	3,615	3,615	.....	.....72	.....	.....72	.....	.....	.....	.....0	85	.....
51206# AA 9	AI Fire Term Ln Nt 1 6.750% 03/22/27..		..	03/22/2021	Direct.....	12/31/2021	Redemption 100.0000.....	6,624	6,491	6,624	6,624	.....	.....132	.....	.....132	.....	.....	.....	.....0	238	.....
51206# AB 7	AI Fire Delayed Draw Term Ln Nt 4.....		..	10/29/2021	Direct.....	12/31/2021	Redemption 100.0000.....	1,274	1,262	1,274	1,274	.....	.....12	.....	.....12	.....	.....	.....	.....0	24	.....
552462 B# 9	Lytx Delayed Draw Term Ln Nt 2.....		..	07/27/2021	Direct.....	12/31/2021	Redemption 100.0000.....	1,297	1,284	1,297	1,297	.....	.....13	.....	.....13	.....	.....	.....	.....0	29	.....
552462 B# 9	Lytx Delayed Draw Term Ln Nt 3.....		..	12/17/2021	Direct.....	12/31/2021	Redemption 100.0000.....	1,297	1,297	1,297	1,297	.....	.....	.....	.....0	.....	.....	.....	.....0	4	.....
55418# AB 2	Mac Lean-Fogg Company Delayed Draw Term		..	01/29/2021	Tax Free Exchange.....	12/31/2021	Redemption 100.0000.....	1,514	1,495	1,514	1,514	.....	.....19	.....	.....19	.....	.....	.....	.....0	50	.....
57810J AC 2	Amynta Agency Inc Term Ln Nt 1.....		..	08/31/2021	Tax Free Exchange.....	12/31/2021	Redemption 100.0000.....	98	96	98	98	.....	.....2	.....	.....2	.....	.....	.....	.....0	1	.....
60937@ AA 8	Monica Hlds Inc aka Wilshire Term Ln Nt.		..	01/08/2021	Direct.....	12/31/2021	Redemption 100.0000.....	14,584	14,073	14,584	14,584	.....	.....510	.....	.....510	.....	.....	.....	.....0	690	.....
65716@ AA 4	North Amer Science Assoc Inc New Term Ln		..	09/13/2021	Direct.....	12/31/2021	Redemption 100.0000.....	1,847	1,815	1,847	1,847	.....	.....32	.....	.....32	.....	.....	.....	.....0	49	.....
65716@ AA 4	North Amer Science Assoc Inc Term Ln Nt		..	02/26/2021	Direct.....	12/31/2021	Redemption 100.0000.....	1,061	1,035	1,061	1,061	.....	.....27	.....	.....27	.....	.....	.....	.....0	29	.....
65716@ AA 4	North Amer Science Assoc Inc Term Ln Nt		..	03/15/2021	Tax Free Exchange.....	12/31/2021	Redemption 100.0000.....	578	564	578	578	.....	.....14	.....	.....14	.....	.....	.....	.....0	14	.....
67096@ AA 0	Omega Healthcare Holdings LLC Term Ln Nt		..	04/15/2021	Tax Free Exchange.....	06/30/2021	Redemption 100.0000.....	3,000	2,944	3,000	3,000	.....	.....56	.....	.....56	.....	.....	.....	.....0	47	8
67113@ AB 7	OTG Management LLC Incremental DD Term L		..	03/31/2021	Interest Capitalization.....	06/30/2021	Redemption 100.0000.....	23	23	23	23	.....	.....	.....	.....0	.....	.....	.....	.....0	.....	.....
67113@ AB 7	OTG Management LLC Incremental DD Term L		..	06/30/2021	Interest Capitalization.....	08/26/2021	Maturity.....	9,350	9,350	9,350	9,350	.....	.....	.....	.....0	.....	.....	.....	.....0	287	.....
67113@ AB 7	OTG Management LLC Incremental DD Term L		..	04/01/2021	Interest Capitalization.....	06/30/2021	Redemption 100.0000.....	2	2	2	2	.....	.....	.....	.....0	.....	.....	.....	.....0	.....	.....
67113@ AB 7	OTG Management LLC Incremental DD Term L		..	06/30/2021	Interest Capitalization.....	08/26/2021	Maturity.....	3,555	3,555	3,555	3,555	.....	.....	.....	.....0	.....	.....	.....	.....0	109	.....
67113@ AC 5	OTG Management LLC 7th Amend Term Ln Nt		..	03/31/2021	Interest Capitalization.....	06/30/2021	Redemption 100.0000.....	1	1	1	1	.....	.....	.....	.....0	.....	.....	.....	.....0	.....	.....

SCHEDULE D - PART 5

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

1	2		3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
												12	13	14	15	16					
CUSIP Identification	Description		F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
67113@ AC 5	OTG Management LLC 7th Amend Term Ln Nt		..	06/30/2021	Interest Capitalization.....	08/26/2021	Maturity.....	1,094	1,094	1,094	1,094				.0				.0	.34	
67113@ AC 5	OTG Management LLC 7th Amend Term Ln Nt		..	05/05/2021	Interest Capitalization.....	06/30/2021	Redemption 100.0000.....	.29	.29	.29	.29				.0				.0	.1	
67113@ AC 5	OTG Management LLC 7th Amend Term Ln Nt		..	08/05/2021	Interest Capitalization.....	08/26/2021	Maturity.....	4,681	4,681	4,681	4,681				.0				.0	.366	
68144# AA 8	Omega Healthcare Holdings LLC Incrementa		..	03/10/2021	Direct.....	12/31/2021	Redemption 100.0000.....	5,236	5,119	5,236	5,236		118		.118				.0	.160	
68144# AA 8	Omega Healthcare Holdings LLC Incrementa		..	03/10/2021	Direct.....	04/15/2021	Tax Free Exchange.....	1,745	1,706	1,707	1,707		1		.1				.0	.11	
68144# AA 8	Omega Healthcare Holdings LLC Incrementa		..	04/15/2021	Tax Free Exchange.....	06/30/2021	Redemption 100.0000.....	1,745	1,707	1,745	1,745		.39		.39				.0	.28	.5
74016* AA 5	Blade Holdings Inc Term Ln Nt 1.....		..	08/31/2021	Direct.....	12/31/2021	Redemption 100.0000.....	2,232	2,171	2,232	2,232		.61		.61				.0	.55	
74354# AA 1	Project Essential Bidco 1st Lien Term Ln.		..	04/20/2021	Direct.....	12/31/2021	Redemption 100.0000.....	3,000	2,948	3,000	3,000		.53		.53				.0	.103	
74741@ AA 5	Invo Healthcare (Olympia Acq) Term Ln Nt		..	09/30/2021	Interest Capitalization.....	10/01/2021	Redemption 100.0000.....	.41	.41	.41	.41				.0				.0	.1	
74741@ AA 5	Invo Healthcare (Olympia Acq) Term Ln Nt		..	12/31/2021	Interest Capitalization.....	12/31/2021	Tax Free Exchange.....	.134	.134	.134	.134				.0				.0	.3	
75734@ AB 9	Reddy Ice Holdings Inc Term Ln Nt 1.....		..	10/06/2021	Tax Free Exchange.....	12/31/2021	Redemption 100.0000.....	10,636	10,407	10,636	10,636		230		.230				.0	.257	.9
75734@ AC 7	Reddy Ice Holdings Inc Delayed Draw Term		..	03/31/2021	Direct.....	09/30/2021	Redemption 100.0000.....	.198	.195	.198	.198		3		.3				.0	.62	
75734@ AC 7	Reddy Ice Holdings Inc Delayed Draw Term		..	03/31/2021	Direct.....	04/06/2021	Tax Free Exchange.....	39,438	38,847	38,849	38,849		2		.2				.0	.37	
75734@ AC 7	Reddy Ice Holdings Inc Delayed Draw Term		..	04/06/2021	Tax Free Exchange.....	12/31/2021	Redemption 100.0000.....	.34	.33	.34	.34		1		.1				.0	.2	
75734@ AC 7	Reddy Ice Holdings Inc Delayed Draw Term		..	04/06/2021	Tax Free Exchange.....	10/06/2021	Tax Free Exchange.....	39,173	38,587	38,649	38,649		.62		.62				.0	2,059	.37
75734@ AC 7	Reddy Ice Holdings Inc Delayed Draw Term		..	04/06/2021	Tax Free Exchange.....	12/31/2021	Redemption 100.0000.....	.464	.458	.464	.464		.6		.6				.0	.18	
76028@ AA 4	Repairify Inc Term Ln Nt 1.....		..	06/14/2021	Direct.....	12/31/2021	Redemption 100.0000.....	6,000	5,880	6,000	6,000		120		.120				.0	.154	
76252@ AB 9	GB Auto Service Inc Incremental Term Ln		..	04/09/2021	Tax Free Exchange.....	09/08/2021	Redemption 100.0000.....	57,119	55,984	57,119	57,119		1,136		.1,136				.0	1,804	.100
76252@ AB 9	Rialto Management Group LLC Term Ln Nt 1		..	04/30/2021	Direct.....	09/30/2021	Redemption 100.0000.....	7,659	7,544	7,659	7,659		115		.115				.0	.122	
816307 A@ 1	Selectquote Inc Initial Term Ln Nt 3.....		..	02/26/2021	Tax Free Exchange.....	03/31/2021	Tax Free Exchange.....	4,954,265	4,878,092	4,879,756	4,879,756		1,664		.1,664				.0	30,070	
82449# AA 1	Shields Health Solutions LLC Term Ln Nt.		..	03/30/2021	Direct.....	12/31/2021	Redemption 100.0000.....	13,884	13,606	13,884	13,884		.278		.278				.0	.478	
84756# AA 4	Spectra Finance LLC Term Ln Nt 1.....		..	09/30/2021	Interest Capitalization.....	11/19/2021	Redemption 100.0000.....	15,111	15,111	15,111	15,111				.0				.0	.403	
85789# AA 2	Stealth Holding LLC Term Ln Nt 1.....		..	03/01/2021	Direct.....	10/01/2021	Redemption 100.0000.....	2,908	2,850	2,908	2,908		.58		.58				.0	.108	
85789# AB 0	Stealth Holding LLC Delayed Draw Term Ln		..	09/28/2021	Direct.....	10/01/2021	Redemption 100.0000.....	.127	.126	.127	.127		1		.1				.0	.2	
85789# AB 0	Stealth Holding LLC Delayed Draw Term Ln		..	07/19/2021	Direct.....	10/01/2021	Redemption 100.0000.....	.46	.46	.46	.46				.0				.0	.1	
86803@ AA 4	Sunshine Sub LLC Term Ln Nt 1.....		..	04/28/2021	Interest Capitalization.....	12/31/2021	Redemption 100.0000.....	.0							.0				.0		
87300* AE 4	THG Acquisition LLC 1st Lien DD Term Ln		..	03/01/2021	Direct.....	06/30/2021	Redemption 100.0000.....	.92	.91	.92	.92		1		.1				.0	.2	
87300* AE 4	THG Acquisition LLC 1st Lien DD Term Ln		..	12/02/2021	Direct.....	12/31/2021	Tax Free Exchange.....	433,408	432,687	432,720	432,720		.33		.33				.0	3,532	

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

E15.9

1	2			3	4	5	6	7		8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
														12	13	14	15	16					
CUSIP Identification	Description			F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser		Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
87300*	AE	4	THG Acquisition LLC 1st Lien DD Term Ln	..	05/10/2021	Direct.....	06/30/2021	Redemption	100.0000.....	73	72	73	73	.....	.....1	.....	.....1	.....	.....	.....	.....0	1	.....
87300*	AE	4	THG Acquisition LLC 1st Lien DD Term Ln	..	10/01/2021	Direct.....	12/31/2021	Tax Free Exchange.....	.....	.....218,177	215,450	215,592	215,592	.....	.....143	.....	.....143	.....	.....	.....	.....0	5,375	.....
87300*	AE	4	THG Acquisition LLC 1st Lien DD Term Ln	..	06/30/2021	Tax Free Exchange.....	12/31/2021	Redemption	100.0000.....	703	694	703	703	.....	.....8	.....	.....8	.....	.....	.....	.....0	32	.....
87326#	AA	8	Wealth Enhance Group LLC Delayed Draw Te	..	07/29/2021	Direct.....	09/01/2021	Tax Free Exchange.....	.....	.....98,752	97,942	97,985	97,985	.....	.....43	.....	.....43	.....	.....	.....	.....0	1,571	.....
87326#	AA	8	Wealth Enhance Group LLC Delayed Draw Te	..	03/31/2021	Direct.....	07/01/2021	Redemption	100.0000.....	47	47	47	47	.....	.....	.....	.....0	.....	.....	.....	.....0	1	.....
87326#	AA	8	Wealth Enhance Group LLC Delayed Draw Te	..	03/31/2021	Direct.....	09/01/2021	Tax Free Exchange.....	.....	.....25,890	25,890	25,890	25,890	.....	.....	.....	.....0	.....	.....	.....	.....0	771	.....
87326#	AA	8	Wealth Enhance Group LLC Delayed Draw Te	..	09/01/2021	Tax Free Exchange.....	10/01/2021	Redemption	100.0000.....	271	270	271	271	.....	.....1	.....	.....1	.....	.....	.....	.....0	.....	.....
87326#	AC	4	Wealth Enhance Group LLC 5th Amendment D	..	09/13/2021	Direct.....	12/01/2021	Tax Free Exchange.....	.....	.....192,389	191,427	191,469	191,469	.....	.....42	.....	.....42	.....	.....	.....	.....0	2,850	.....
90212T	AD	3	2U Inc Term Ln Nt 1 6.500% 12/28/24..	..	07/27/2021	Direct.....	12/29/2021	Redemption	100.0000.....	6,000	5,895	6,000	6,000	.....	.....105	.....	.....105	.....	.....	.....	.....0	120	.....
90212T	AD	3	2U Inc Term Ln Nt 2 6.500% 12/28/24..	..	11/04/2021	Direct.....	12/29/2021	Tax Free Exchange.....	.....	.....342,607	342,607	342,607	342,607	.....	.....	.....	.....0	.....	.....	.....	.....0	3,402	.....
90212T	AD	3	2U Inc Term Ln Nt 1 6.500% 12/28/24..	..	12/29/2021	Tax Free Exchange.....	12/29/2021	Redemption	100.0000.....	859	859	859	859	.....	.....	.....	.....0	.....	.....	.....	.....0	.....	.....
90385K	AG	6	Ultimate Software Group Inc Incremental.	..	02/11/2021	Credit Suisse Securities LLC.....	09/30/2021	Redemption	100.0000.....	9,975	10,019	9,975	9,975	.....	.....(44)	.....	.....(44)	.....	.....	.....	.....0	163	.....
90385K	AG	6	Ultimate Software Group Inc Incremental.	..	02/11/2021	Credit Suisse Securities LLC.....	12/01/2021	Tax Free Exchange.....	.....	.....1,320,025	1,325,800	1,324,976	1,324,976	.....	.....(824)	.....	.....(824)	.....	.....	.....	.....0	44,076	.....
928432	A*	4	Visual Edge Technology Inc Term Ln Nt 11	..	05/28/2021	Tax Free Exchange.....	06/30/2021	Redemption	100.0000.....	10,833	10,761	10,833	10,833	.....	.....72	.....	.....72	.....	.....	.....	.....0	84	4
928432	A*	4	Visual Edge Technology Inc Term Ln Nt 2	..	11/26/2021	Interest Capitalization.....	11/30/2021	Tax Free Exchange.....	.....	.....272	272	272	272	.....	.....	.....	.....0	.....	.....	.....	.....0	8	.....
928432	A*	4	Visual Edge Technology Inc Term Ln Nt 13	..	11/30/2021	Tax Free Exchange.....	12/31/2021	Redemption	100.0000.....	10,833	10,789	10,833	10,833	.....	.....45	.....	.....45	.....	.....	.....	.....0	79	7
928432	A*	4	Visual Edge Technology Inc Term Ln Nt 12	..	08/31/2021	Tax Free Exchange.....	09/30/2021	Redemption	100.0000.....	21,667	21,524	21,667	21,667	.....	.....143	.....	.....143	.....	.....	.....	.....0	161	9
928432	A@	2	Visual Edge Technology Inc Delayed Draw	..	05/28/2021	Tax Free Exchange.....	06/30/2021	Redemption	100.0000.....	9,824	9,824	9,824	9,824	.....	.....	.....	.....0	.....	.....	.....	.....0	77	3
928432	A@	2	Visual Edge Technology Inc Delayed Draw	..	11/26/2021	Interest Capitalization.....	11/30/2021	Tax Free Exchange.....	.....	.....245	245	245	245	.....	.....	.....	.....0	.....	.....	.....	.....0	7	.....
928432	A@	2	Visual Edge Technology Inc Delayed Draw	..	11/30/2021	Tax Free Exchange.....	12/31/2021	Redemption	100.0000.....	9,824	9,824	9,824	9,824	.....	.....	.....	.....0	.....	.....	.....	.....0	72	6
928432	A@	2	Visual Edge Technology Inc Delayed Draw	..	08/31/2021	Tax Free Exchange.....	09/30/2021	Redemption	100.0000.....	19,648	19,648	19,648	19,648	.....	.....	.....	.....0	.....	.....	.....	.....0	146	8
92974*	AB	5	Discovery Life Sciences LLC Delayed Draw	..	05/11/2021	Direct.....	12/31/2021	Redemption	100.0000.....	1,063	1,053	1,063	1,063	.....	.....11	.....	.....11	.....	.....	.....	.....0	48	.....
92975@	AB	2	Wealth Enhance Group LLC Delayed Draw Te	..	03/16/2021	Direct.....	07/01/2021	Redemption	100.0000.....	226	225	226	226	.....	.....1	.....	.....1	.....	.....	.....	.....0	4	.....
92975@	AB	2	Wealth Enhance Group LLC Delayed Draw Te	..	07/29/2021	Direct.....	09/01/2021	Tax Free Exchange.....	.....	.....262,458	261,854	261,911	261,911	.....	.....57	.....	.....57	.....	.....	.....	.....0	5,529	.....

SCHEDULE D - PART 5

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

1	2		3	4	5	6	7		8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21		
													12	13	14	15	16							
CUSIP Identification	Description		F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser		Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends		
92975@ AB 2	Wealth Enhance Group LLC Delayed Draw Te		..	09/01/2021	Tax Free Exchange.....	10/01/2021	Redemption	100.0000.....	1,273	1,266	1,273	1,273	.....	.....7	.....	.....7	.....	.....	.....	.....0	7	.....		
92975@ AB 2	Wealth Enhance Group LLC Delayed Draw Te		..	07/30/2021	Tax Free Exchange.....	09/01/2021	Tax Free Exchange.....	146,683	145,798	145,816	145,816	145,816	.....	.....17	.....	.....17	.....	.....	.....	.....0	908	.....		
96145@ AA 0	Nt		..	09/30/2021	Interest Capitalization.....	12/31/2021	Redemption	100.0000.....	587	587	587	587	.....	.....	.....	.....0	.....	.....	.....	.....0	27	.....		
97383* AA 1	Winebow Holdings Inc Term Ln Nt 1.....		..	04/19/2021	Direct.....	12/31/2021	Redemption	100.0000.....	6,000	5,910	6,000	6,000	.....	.....90	.....	.....90	.....	.....	.....	.....0	254	.....		
98415D B# 0	Xifin Term Ln Nt 1 6.750% 02/06/26.....		..	12/08/2021	Direct.....	12/31/2021	Redemption	100.0000.....	3,452	3,452	3,452	3,452	.....	.....	.....	.....0	.....	.....	.....	.....0	.....	.....		
C9196* AA 0	Trimaster Manufacturing Inc Term Ln Nt 1.....		..	08/31/2021	Direct.....	12/31/2021	Redemption	100.0000.....	582	566	582	582	.....	.....16	.....	.....16	.....	.....	.....	.....0	14	.....		
C9300# AA 9	UCIT Online Security Inc CAD Term Ln Nt.....		..	03/01/2021	Direct.....	10/01/2021	Redemption	100.0000.....	1,938	1,900	1,938	1,938	.....	.....39	.....	.....39	.....	.....	.....	.....0	67	.....		
C9300# AA 9	UCIT Online Security Inc CAD Term Ln Nt.....		..	03/26/2021	Tax Free Exchange.....	10/01/2021	Redemption	100.0000.....	1,633	1,601	1,633	1,633	.....	.....33	.....	.....33	.....	.....	.....	.....0	57	4		
L7574* AA 6	Surgical Specialists LLC Delayed Draw Te		..	01/28/2021	Direct.....	12/31/2021	Redemption	100.0000.....	8,539	8,326	8,539	8,539	.....	.....213	.....	.....213	.....	.....	.....	.....0	334	.....		
L7574* AB 4	Surgical Specialists LLC Term Ln Nt 1.....		..	01/28/2021	Direct.....	12/31/2021	Redemption	100.0000.....	3,521	3,433	3,521	3,521	.....	.....88	.....	.....88	.....	.....	.....	.....0	138	.....		
02034# AA 0	MISYS (Almonde Inc) Term Ln Nt 1.....		D	02/02/2021	Morgan Stanley & Co LLC.....	11/30/2021	Redemption	100.0000.....	7,294	7,294	7,294	7,294	.....	.....	.....	.....0	.....	.....	.....	.....0	148	.....		
8299999.	Total - Bonds - Unaffiliated Bank Loans.....								19,629,202	19,444,893	19,474,128	19,474,128	0	29,244	0	29,244	0	0	0	0	253,852	1,680		
8399998.	Total - Bonds.....								272,219,811	281,228,852	279,371,772	280,695,452	0	(533,393)	0	(533,393)	0	0	0	(4,682,215)	(4,682,215)	9,030,204	2,243,141	
Preferred Stocks - Industrial and Miscellaneous Perpetual Preferred																								
23281# 12 4	Cyprium Parallel Invs V LP Pfrd Units.....		..	06/22/2021	Direct.....	09/09/2021	Redemption	100.0000.....	618,000	61,800	61,800	61,800	.....	.....	.....	.....0	.....	.....	.....	.....0	.....	.....		
000000 00 0	Royal Capital BV Sr Nt.....		D	08/19/2021	Direct.....	11/19/2021	Call	104.4500.....	800,000,000	837,450	835,600	837,450	.....	.....	.....	.....0	.....	.....	.....(37,450)	(37,450)	61,492	8,694		
000000 00 0	R		D	07/12/2021	Direct.....	11/03/2021	Direct.....	1,405,000,000	1,571,675	1,519,156	1,571,675	1,571,675	.....	.....	.....	.....0	.....	.....	.....(52,519)	(52,519)	93,346	12,978		
059501 AD 8	Banco Davivienda SA Jr Sub Nt.....		D	04/15/2021	Direct.....	05/05/2021	Direct.....	605,000,000	605,000	610,294	605,000	605,000	.....	.....	.....	.....0	.....	.....	.....5,294	5,294	1,676	.....		
87251L AA 4	Tinkoff Bk Jr Sub Nt Fix to Float.....		D	09/13/2021	Direct.....	11/19/2021	Direct.....	1,435,000,000	1,435,000	1,419,481	1,435,000	1,435,000	.....	.....	.....	.....0	.....	.....	.....(15,519)	(15,519)	14,701	.....		
8499999.	Total - Preferred Stocks - Industrial and Miscellaneous Perpetual Preferred.....								4,510,925	4,446,331	4,510,925	4,510,925	0	0	0	0	0	0	0	(100,194)	(100,194)	171,215	21,672	
8999998.	Total - Preferred Stocks.....								4,510,925	4,446,331	4,510,925	4,510,925	0	0	0	0	0	0	0	(100,194)	(100,194)	171,215	21,672	
Common Stocks - Mutual Funds																								
63868D 66 2	Nationwide Loomis NW Bond Portfolio Clas		..	03/12/2021	Direct.....	08/13/2021	Direct.....	500,000	5,000	5,130	5,000	5,000	.....	.....	.....	.....0	.....	.....	.....130	130	.....	.....		
63868D 75 3	Nationwide Loomis Destination 2065-A....		..	09/09/2021	Direct.....	11/02/2021	Direct.....	0.400	5	5	5	5	.....	.....	.....	.....0	.....	.....	.....	.....0	.....	.....		
63868D 80 3	Nationwide Loomis Fund -R6.....		..	09/07/2021	Direct.....	11/02/2021	Direct.....	1.660	49	55	49	49	.....	.....	.....	.....0	.....	.....	.....7	7	.....	.....		
63868D 81 1	Nationwide Loomis Mellon Disc Value Fund		..	09/07/2021	Direct.....	11/02/2021	Direct.....	0.710	29	30	29	29	.....	.....	.....	.....0	.....	.....	.....1	1	.....	.....		
9499999.	Total - Common Stocks - Mutual Funds.....								5,083	5,220	5,083	5,083	0	0	0	0	0	0	0	138	138	0	0	
9799998.	Total - Common Stocks.....								5,083	5,220	5,083	5,083	0	0	0	0	0	0	0	138	138	0	0	
9899999.	Total - Preferred and Common Stocks.....								4,516,008	4,451,551	4,516,008	4,516,008	0	0	0	0	0	0	0	(100,056)	(100,056)	171,215	21,672	
9999999.	Total - Bonds, Preferred and Common Stocks.....								285,744,860	283,823,323	285,211,460	285,211,460	0	(533,393)	0	(533,393)	0	0	0	(4,782,271)	(4,782,271)	9,201,419	2,264,813	

E15.10

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	
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	10	11
											Number of Shares	% of Outstanding
Common Stocks - U.S. Life Insurer												
63866# 10 7	Nationwide Life and Annuity Ins.....			.....	92657.....	31-1000740.....	8bi	2,553,414,044	83,685,858	.....	.....66,000.000	100.0
1299999. Total - Common Stocks - U.S. Life Insurer.....								2,553,414,044	83,685,858	0	XXX	XXX
Common Stocks - Non-Insurer Which Controls Insurer												
47422# 10 7	Jefferson Natl Financial Corp Com.....			.....	00000.....	20-3289512.....	8biii	186,380,207	.....	.....	.....8,300.000	100.0
1599999. Total - Common Stocks - Non-Insurer Which Controls Insurer.....								186,380,207	0	0	XXX	XXX
Common Stocks - Other Affiliates												
63866@ 10 9	Nationwide Investment Services Corp.....			.....	00000.....	73-0988442.....	8biii	1,277,251	.....	.....	.....5,000.000	100.0
1799999. Total - Common Stocks - Other Affiliates.....								1,277,251	0	0	XXX	XXX
1899999. Total - Common Stocks.....								2,741,071,502	83,685,858	0	XXX	XXX
1999999. Total - Preferred and Common Stock.....								2,741,071,502	83,685,858	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
Common Stocks					
	Jefferson National Securities Corp.....	Jefferson Natl Financial Corp Com.....	.....	.....100.000	100.000
	Jefferson National Life Ins Co.....	Jefferson Natl Financial Corp Com.....	.....	.....1,043,565.000	100.000
0299999. Total - Common Stock.....			0	XXX	XXX
0399999. Total - Preferred and Common Stock.....			0	XXX	XXX

SCHEDULE DA - PART 1

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

1		Codes		4	5	6	7	Change in Book/Adjusted Carrying Value				12	13	Interest						20
		2	3					8	9	10	11			14	15	16	17	18	19	
			F o r e i g n																	
Description		Code	Date Acquired					Name of Vendor		Maturity Date	Book/Adjusted Carrying Value			Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Par Value	Actual Cost	
Parent, Subsidiaries and Affiliates - Other Short-Term Invested Assets																				
Nationwide Life & Annuity Ins Short Term.....			..	12/22/2021.	Direct.....	01/05/2022.	80,000,000					80,000,000	80,000,000	20,061		0.90	0.90	MAT...		
8599999. Parent, Subsidiaries and Affiliates - Other Short-Term Invested Assets.....							80,000,000	0	0	0	0	XXX.....	80,000,000	20,061	0	XXX	XXX	XXX	0	0
8699999. Total - Parent, Subsidiaries and Affiliates.....							80,000,000	0	0	0	0	XXX.....	80,000,000	20,061	0	XXX	XXX	XXX	0	0
9199999. Total - Short-Term Investments.....							80,000,000	0	0	0	0	XXX.....	80,000,000	20,061	0	XXX	XXX	XXX	0	0

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 DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)	
Purchased Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP 108 -Call Options and Warrants																							
JUN 22 IIP S&P 5% Control Spre	VAGLB: Individual Protection Plan	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09.	10/07/2021	06/30/2022	48,614	7,798,663	160.42.....	204,066	.....	.....140,735	.....	.....315,664	.....	.....	.....(63,331)	.....	.....	.....	03.....	
JUN 22 IIP S&P 5% Control Spre	VAGLB: Individual Protection Plan	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09.	10/07/2021	06/30/2022	.....	.....	175.66.....	(4,264)	.....	.....(2,940)	.....	.....(8,139)	.....	.....	.....1,323	.....	.....	.....	03.....	
JUN 22 IIP S&P 5% Control Spre	VAGLB: Individual Protection Plan	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09.	10/07/2021	06/30/2022	14,174	2,273,761	160.42.....	59,544	.....	.....41,065	.....	.....92,034	.....	.....	.....(18,479)	.....	.....	.....	03.....	
JUN 22 IIP S&P 5% Control Spre	VAGLB: Individual Protection Plan	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09.	10/07/2021	06/30/2022	.....	.....	179.67.....	(298)	.....	.....(206)	.....	.....(467)	.....	.....	.....93	.....	.....	.....	03.....	
SEP 22 IIP S&P 5% Control Spre	VAGLB: Individual Protection Plan	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09.	10/07/2021	09/30/2022	79,398	12,751,357	160.6.....	366,253	.....	.....282,212	.....	.....546,606	.....	.....	.....(84,041)	.....	.....	.....	03.....	
SEP 22 IIP S&P 5% Control Spre	VAGLB: Individual Protection Plan	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09.	10/07/2021	09/30/2022	.....	.....	175.86.....	(14,519)	.....	.....(11,188)	.....	.....(30,969)	.....	.....	.....3,332	.....	.....	.....	03.....	
SEP 22 IIP S&P 5% Control Spre	VAGLB: Individual Protection Plan	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09.	10/07/2021	09/30/2022	12,318	1,978,276	160.6.....	56,865	.....	.....43,817	.....	.....84,802	.....	.....	.....(13,048)	.....	.....	.....	03.....	
SEP 22 IIP S&P 5% Control Spre	VAGLB: Individual Protection Plan	N/A.....	Equity / Index	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09.	10/07/2021	09/30/2022	.....	.....	180.68.....	(572)	.....	.....(440)	.....	.....(1,147)	.....	.....	.....131	.....	.....	.....	03.....	
0019999999. Total-Purchased Options-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108-Call Options and Warrants.....										0	667,075	0	493,055	XXX	998,384	0	0	(174,020)	0	0	XXX	XXX	
0079999999. Total-Purchased Options-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108.....										0	667,075	0	493,055	XXX	998,384	0	0	(174,020)	0	0	XXX	XXX	
Total Purchased Options																							
0439999999. Total-Purchased Options-Call Options and Warrants.....										0	667,075	0	493,055	XXX	998,384	0	0	(174,020)	0	0	XXX	XXX	
0499999999. Total-Purchased Options.....										0	667,075	0	493,055	XXX	998,384	0	0	(174,020)	0	0	XXX	XXX	
Swaps - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Foreign Exchange																							
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreig n Curren cy	Deutsche Bank AG	7LTFWZYICNSX8D621K86....	03/31/2011	05/06/2023		12,053,850	5.96 USD (5.78 EUR)			144,226		2,389,350		2,425,504		719,100		69,902		100 / QL.....
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreig n Curren cy	Citibank NA.....	E57ODZWZ7FF32TWEFA76..	03/13/2013	04/17/2023		14,920,000	4.44 USD (4.05 GBP)			105,041		1,388,000		1,570,473		138,000		84,833		100 / QL.....
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreig n Curren cy	Citibank NA.....	E57ODZWZ7FF32TWEFA76..	03/13/2013	04/17/2028		29,840,000	4.84 USD (4.48 GBP)			211,079		2,776,000		3,360,642		276,000		374,448		100 / QL.....
Pay Floating GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreig n Curren cy	Bank of America Corp	B4TYDEB6GKMZO031MB27..	11/21/2013	01/02/2025		16,000,000	5.59 USD (BP0003M)			547,530		2,567,478		3,666,579		136,986		138,754		100 / QL.....
Pay Floating GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreig n Curren cy	Bank of America Corp	B4TYDEB6GKMZO031MB27..	11/21/2013	01/02/2025		9,000,000	5.59 USD (BP0003M)			307,986		1,444,207		2,062,451		77,054		78,049		100 / QL.....

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Floating GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreig n Curren cy	Bank of America Corp B4TYDEB6GKMZO031MB27..	11/21/2013	01/02/2025	.....	...40,000,000	5.59 USD (BP0003M)	.....	.....	....1,368,826	6,418,696	.....	...9,166,447	.....	.....342,464	.....	.....	.....346,884	.....	100 / QL.....
Pay Floating GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreig n Curren cy	Bank of America Corp B4TYDEB6GKMZO031MB27..	11/21/2013	01/02/2025	.....	....9,000,000	5.59 USD (BP0003M)	.....	.....	....307,986	1,444,207	.....	...2,062,451	.....	.....77,054	.....	.....	.....78,049	.....	100 / QL.....
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreig n Curren cy	Citibank NA..... E57ODZWZ7FF32TWEFA76..	04/10/2014	06/15/2029	.....	....15,093,000	4.89 USD (4.51 GBP)	.....	.....	....182,138	2,914,200	.....	...3,559,872	.....	....124,200	.....	.....	....206,121	.....	100 / QL.....
Pay Fixed AUD Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreig n Curren cy	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	06/11/2014	08/14/2029	.....	....20,636,000	4.55 USD (6.28 AUD)	.....	.....	....(84,682)	4,657,400	.....	...4,601,401	.....	....948,200	.....	.....	....284,909	.....	100 / QL.....
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreig n Curren cy	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97.	06/25/2014	07/24/2024	.....	....14,993,000	4.62 USD (3.11 EUR)	.....	.....	....294,795	2,486,000	.....	...2,734,432	.....	....930,600	.....	.....	....120,047	.....	100 / QL.....
Pay Floating GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreig n Curren cy	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.....	06/27/2014	06/29/2029	.....	....15,249,920	5.08 USD (BP0006M)	.....	.....	....508,992	3,125,248	.....	...4,480,710	.....	....123,648	.....	.....	....208,799	.....	100 / QL.....
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreig n Curren cy	Deutsche Bank AG 7LTWFZYICNSX8D621K86....	09/16/2014	12/16/2024	.....	....48,642,000	4.03 USD (3.63 GBP)	.....	.....	....466,210	8,046,000	.....	...9,199,062	.....	....414,000	.....	.....	....418,550	.....	100 / QL.....
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreig n Curren cy	Citibank NA..... E57ODZWZ7FF32TWEFA76..	09/17/2014	11/12/2022	.....	....24,624,000	3.55 USD (1.65 EUR)	.....	.....	....517,422	3,021,000	.....	...3,256,625	.....	....1,607,400	.....	.....	....114,558	.....	100 / QL.....
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreig n Curren cy	Morgan Stanley Capital Service I7331LVCZKQKX5T7XV54.....	10/08/2014	12/20/2029	.....	....19,284,000	4.57 USD (4.07 GBP)	.....	.....	....221,730	3,045,600	.....	...3,790,762	.....	....165,600	.....	.....	....272,296	.....	100 / QL.....
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreig n Curren cy	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/25/2015	09/23/2025	.....	....15,750,000	3.89 USD (3.43 GBP)	.....	.....	....142,579	2,218,000	.....	...2,605,637	.....	....138,000	.....	.....	....152,122	.....	100 / QL.....
Pay Fixed DKK Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreig n Curren cy	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/09/2015	08/27/2025	.....	....24,858,757	3.94 USD (2.35 DKK)	.....	.....	....372,169	(369,058)	.....	....(327,080)	.....	....1,857,776	.....	.....	....237,708	.....	100 / QL.....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreig n Curren cy	BNP Paribas..... R0MUWSFPU8MPRO8K5P83	09/16/2015	11/19/2022	.....	...39,536,000	3.66 USD (1.82 EUR)	.....	.....	.....704,448	(259,000)	.....	.....(44)	.....	...2,961,000	.....	.....	.....185,959	.....	100 / QL.....
Pay Fixed CAD Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreig n Curren cy	Citibank NA..... E57ODZWZ7FF32TWEFA76..	11/20/2015	12/15/2025	.....	...26,305,900	4.04 USD (3.86 CAD)	.....	.....	.....(20,148)	(1,390,547)	.....	.....(946,449)	.....	.....(191,535)	.....	.....	.....261,704	.....	100 / QL.....
Pay Fixed CHF Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreig n Curren cy	Citibank NA..... E57ODZWZ7FF32TWEFA76..	11/24/2015	12/11/2025	.....	...24,591,777	3.98 USD (0.86 CHF)	.....	.....	.....742,046	(2,793,479)	.....	.....(1,694,049)	.....	.....856,949	.....	.....	.....244,312	.....	100 / QL.....
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreig n Curren cy	Citibank NA..... E57ODZWZ7FF32TWEFA76..	11/24/2015	12/11/2025	.....	...15,954,000	3.96 USD (2.05 EUR)	.....	.....	.....270,258	(1,101,000)	.....	.....(961,900)	.....	...1,269,000	.....	.....	.....158,498	.....	100 / QL.....
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreig n Curren cy	BNP Paribas..... R0MUWSFPU8MPRO8K5P83	01/15/2016	03/30/2026	.....	...49,230,000	3.43 USD (1.84 EUR)	.....	.....	.....739,584	(1,935,000)	.....	.....(1,961,531)	.....	...3,807,000	.....	.....	.....507,247	.....	100 / QL.....
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreig n Curren cy	Citibank NA..... E57ODZWZ7FF32TWEFA76..	04/13/2016	05/04/2026	.....	...11,413,000	3.5 USD (1.69 EUR)	.....	.....	.....199,147	(101,269)	.....	.....29,432	.....	.....856,735	.....	.....	.....118,915	.....	100 / QL.....
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreig n Curren cy	Citibank NA..... E57ODZWZ7FF32TWEFA76..	04/13/2016	05/04/2026	.....	...10,000,000	3.5 USD (1.69 EUR)	.....	.....	.....174,491	(88,731)	.....	.....25,788	.....	.....750,665	.....	.....	.....104,193	.....	100 / QL.....
Pay Fixed SEK Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreig n Curren cy	Citibank NA..... E57ODZWZ7FF32TWEFA76..	09/08/2016	10/26/2026	.....	...25,000,000	3.34 USD (2.52 SEK)	.....	.....	.....224,750	1,668,287	.....	...1,921,101	.....	...2,344,997	.....	.....	.....274,486	.....	100 / QL.....
Pay Fixed SEK Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreig n Curren cy	Citibank NA..... E57ODZWZ7FF32TWEFA76..	09/08/2016	10/26/2026	.....	...25,000,000	3.34 USD (2.52 SEK)	.....	.....	.....224,750	1,668,287	.....	...1,921,101	.....	...2,344,997	.....	.....	.....274,486	.....	100 / QL.....
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreig n Curren cy	Citibank NA..... E57ODZWZ7FF32TWEFA76..	10/05/2016	10/27/2027	.....	...25,166,250	3.22 USD (1.31 EUR)	.....	.....	.....466,603	(416,250)	.....	.....92,161	.....	...1,903,500	.....	.....	.....303,685	.....	100 / QL.....
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreig n Curren cy	Citibank NA..... E57ODZWZ7FF32TWEFA76..	10/05/2016	10/27/2027	.....	....8,388,750	3.22 USD (1.31 EUR)	.....	.....	.....155,534	(138,750)	.....	.....30,720	.....	....634,500	.....	.....	.....101,228	.....	100 / QL.....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreig n Curren cy	Royal Bank of Scotland RR3QWICWWIPCS8A4S074..	10/13/2016	01/11/2024	.....	....9,554,752	3.34 USD (1.32 EUR)	.....	.....	.....187,979	(301,674)	.....	.....(180,426)	.....	....1,176,975	.....	.....	.....68,069	.....	100 / QL.....
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreig n Curren cy	Citibank NA..... E57ODZWZ7FF32TWEFA76..	10/19/2016	11/10/2031	.....	....14,760,000	3.72 USD (2.91 GBP)	.....	.....	.....68,889	(1,478,400)	.....	..(1,360,928)	.....	....165,600	.....	.....	.....231,804	.....	100 / QL.....
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreig n Curren cy	Citibank NA..... E57ODZWZ7FF32TWEFA76..	11/01/2016	05/18/2027	.....	....21,996,000	3.76 USD (3.02 GBP)	.....	.....	.....78,652	(2,361,600)	.....	..(2,059,509)	.....	....248,400	.....	.....	.....255,116	.....	100 / QL.....
Pay Floating GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreig n Curren cy	Bank of America NA B4TYDEB6GKMZO031MB27..	11/01/2016	12/31/2029	.....	....8,321,227	4.11 USD (BP0006M)	.....	.....	.....149,346	(873,161)	.....	.....(896,953)	.....	....233,493	.....	.....	.....117,720	.....	100 / QL.....
Pay Floating GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreig n Curren cy	Bank of America NA B4TYDEB6GKMZO031MB27..	11/01/2016	12/31/2029	.....	....8,321,227	4.11 USD (BP0006M)	.....	.....	.....149,346	(873,161)	.....	.....(896,953)	.....	....233,493	.....	.....	.....117,720	.....	100 / QL.....
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreig n Curren cy	Citibank NA..... E57ODZWZ7FF32TWEFA76..	11/01/2016	02/20/2025	.....	....7,330,200	3.03 USD (2.31 GBP)	.....	.....	.....31,152	(789,000)	.....	.....(659,562)	.....	....82,800	.....	.....	.....64,971	.....	100 / QL.....
Pay Floating EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreig n Curren cy	BNP Paribas..... R0MUWSFPU8MPRO8K5P83	11/18/2016	12/31/2028	.....	....17,991,100	4.32 USD (EUR006M)	.....	.....	.....619,257	(1,337,900)	.....	.....83,112	.....	....1,438,200	.....	.....	.....238,093	.....	100 / QL.....
Pay Floating EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreig n Curren cy	BNP Paribas..... R0MUWSFPU8MPRO8K5P83	11/18/2016	12/31/2028	.....	....31,219,850	4.32 USD (EUR006M)	.....	.....	.....1,074,593	(2,321,650)	.....	.....144,223	.....	....2,495,700	.....	.....	.....413,161	.....	100 / QL.....
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreig n Curren cy	Citibank NA..... E57ODZWZ7FF32TWEFA76..	03/01/2017	08/05/2024	.....	....22,131,000	3.7 USD (2.12 GBP)	.....	.....	.....298,725	(2,226,600)	.....	..(1,356,463)	.....	....248,400	.....	.....	.....178,332	.....	100 / QL.....
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreig n Curren cy	Barclays Bank PLC G5GSEF7VJP517OUK5573.....	06/07/2017	06/27/2027	.....	....13,515,600	3.95 USD (1.96 EUR)	.....	.....	.....259,375	(128,400)	.....	.....170,408	.....	....1,015,200	.....	.....	.....158,346	.....	100 / QL.....
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreig n Curren cy	Barclays Bank PLC G5GSEF7VJP517OUK5573.....	06/07/2017	06/27/2027	.....	....13,515,600	3.95 USD (1.96 EUR)	.....	.....	.....259,375	(128,400)	.....	.....170,408	.....	....1,015,200	.....	.....	.....158,346	.....	100 / QL.....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreig n Curren cy	BNP Paribas..... R0MUWSFPU8MPRO8K5P83	10/04/2017	10/31/2027	.....	....13,280,000	4.03 USD (2.96 GBP)	.....	.....	.....135,723	(252,000)	.....	.....290,898	.....	.....138,000	.....	.....	.....160,403	.....	100 / QL.....
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreig n Curren cy	BNP Paribas..... R0MUWSFPU8MPRO8K5P83	10/04/2017	10/31/2027	.....	....29,216,000	4.03 USD (2.96 GBP)	.....	.....	.....298,590	(554,400)	.....	.....639,975	.....	.....303,600	.....	.....	.....352,886	.....	100 / QL.....
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreig n Curren cy	BNP Paribas..... R0MUWSFPU8MPRO8K5P83	10/04/2017	10/31/2027	.....	....6,640,000	4.03 USD (2.96 GBP)	.....	.....	.....67,861	(126,000)	.....	.....145,449	.....	.....69,000	.....	.....	.....80,201	.....	100 / QL.....
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreig n Curren cy	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.....	10/18/2017	10/30/2024	.....	....17,664,000	3.67 USD (1.4 EUR)	.....	.....	.....402,950	609,000	.....	.....1,057,336	.....	.....1,269,000	.....	.....	.....148,653	.....	100 / QL.....
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreig n Curren cy	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.....	10/18/2017	10/30/2024	.....	....17,664,000	3.67 USD (1.4 EUR)	.....	.....	.....402,950	609,000	.....	.....1,057,336	.....	.....1,269,000	.....	.....	.....148,653	.....	100 / QL.....
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreig n Curren cy	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.....	10/18/2017	10/30/2027	.....	....29,440,000	3.89 USD (1.81 EUR)	.....	.....	.....616,819	1,015,000	.....	.....2,000,079	.....	.....2,115,000	.....	.....	.....355,508	.....	100 / QL.....
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreig n Curren cy	BNP Paribas..... R0MUWSFPU8MPRO8K5P83	10/27/2017	11/15/2032	.....	....47,131,200	3.9 USD (2.69 GBP)	.....	.....	.....505,385	(1,584,000)	.....	.....858,076	.....	.....496,800	.....	.....	.....777,386	.....	100 / QL.....
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreig n Curren cy	Citibank NA..... E57ODZWZ7FF32TWEFA76..	11/02/2017	12/15/2024	.....	....5,827,500	3.93 USD (1.6 EUR)	.....	.....	.....135,627	142,500	.....	.....301,465	.....	.....423,000	.....	.....	.....50,121	.....	100 / QL.....
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreig n Curren cy	Citibank NA..... E57ODZWZ7FF32TWEFA76..	11/02/2017	12/15/2024	.....	....13,986,000	3.93 USD (1.6 EUR)	.....	.....	.....325,505	342,000	.....	.....723,517	.....	.....1,015,200	.....	.....	.....120,290	.....	100 / QL.....
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreig n Curren cy	Citibank NA..... E57ODZWZ7FF32TWEFA76..	11/02/2017	12/15/2027	.....	....5,827,500	4.18 USD (2.03 EUR)	.....	.....	.....124,937	142,500	.....	.....354,274	.....	.....423,000	.....	.....	.....71,127	.....	100 / QL.....
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreig n Curren cy	Citibank NA..... E57ODZWZ7FF32TWEFA76..	11/02/2017	12/15/2027	.....	....18,648,000	4.18 USD (2.03 EUR)	.....	.....	.....399,800	456,000	.....	.....1,133,676	.....	.....1,353,600	.....	.....	.....227,607	.....	100 / QL.....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreig n Curren cy	Citibank NA..... E57ODZWZ7FF32TWEFA76..	01/25/2018	03/14/2032	.....	.....7,140,000	4.23 USD (2.83 GBP)	.....	.....	.....105,901	374,000	.....	....1,009,426	.....	.....69,000	.....	.....	.....114,063	.....	100 / QL.....
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreig n Curren cy	Citibank NA..... E57ODZWZ7FF32TWEFA76..	01/25/2018	03/14/2032	.....	.....7,140,000	4.23 USD (2.83 GBP)	.....	.....	.....105,901	374,000	.....	....1,009,426	.....	.....69,000	.....	.....	.....114,063	.....	100 / QL.....
Pay Fixed AUD Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreig n Curren cy	Citibank NA..... E57ODZWZ7FF32TWEFA76..	06/27/2018	10/01/2028	.....	....20,638,800	4.28 USD (4.42 AUD)	.....	.....	.....(21,314)	302,400	.....	....1,028,220	.....	....1,206,800	.....	.....	.....268,228	.....	100 / QL.....
Pay Fixed AUD Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreig n Curren cy	Citibank NA..... E57ODZWZ7FF32TWEFA76..	06/27/2018	10/01/2030	.....	.....7,371,000	4.36 USD (4.58 AUD)	.....	.....	.....(13,550)	108,000	.....	....443,515	.....	.....431,000	.....	.....	.....109,057	.....	100 / QL.....
Pay Fixed AUD Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreig n Curren cy	Citibank NA..... E57ODZWZ7FF32TWEFA76..	06/27/2018	10/01/2030	.....	....11,056,500	4.36 USD (4.58 AUD)	.....	.....	.....(20,326)	162,000	.....	....665,272	.....	.....646,500	.....	.....	.....163,585	.....	100 / QL.....
Pay Fixed AUD Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreig n Curren cy	Citibank NA..... E57ODZWZ7FF32TWEFA76..	06/27/2018	10/01/2030	.....	.....5,159,700	4.36 USD (4.58 AUD)	.....	.....	.....(9,485)	75,600	.....	....310,460	.....	.....301,700	.....	.....	.....76,340	.....	100 / QL.....
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreig n Curren cy	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09..	07/12/2018	10/12/2028	.....	....16,342,200	4.27 USD (1.82 EUR)	.....	.....	.....403,531	424,200	.....	....1,395,050	.....	....1,184,400	.....	.....	.....212,861	.....	100 / QL.....
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreig n Curren cy	Royal Bank of Scotland RR3QWICWWIPCS8A4S074..	08/08/2018	11/07/2028	.....	.....7,720,200	4.24 USD (2.75 GBP)	.....	.....	.....101,542	(399,000)	.....	....112,593	.....	.....82,800	.....	.....	.....101,084	.....	100 / QL.....
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreig n Curren cy	Royal Bank of Scotland RR3QWICWWIPCS8A4S074..	08/08/2018	11/07/2028	.....	.....5,146,800	4.24 USD (2.75 GBP)	.....	.....	.....67,695	(266,000)	.....	.....75,062	.....	.....55,200	.....	.....	.....67,389	.....	100 / QL.....
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreig n Curren cy	Royal Bank of Scotland RR3QWICWWIPCS8A4S074..	08/08/2018	11/07/2028	.....	....25,734,000	4.24 USD (2.75 GBP)	.....	.....	.....338,474	(1,330,000)	.....	....375,310	.....	.....276,000	.....	.....	.....336,947	.....	100 / QL.....
Pay Fixed AUD Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreig n Curren cy	Citibank NA..... E57ODZWZ7FF32TWEFA76..	10/02/2018	02/05/2039	.....	.....7,196,000	4.54 USD (4.76 AUD)	.....	.....	.....(21,410)	(67,000)	.....	....629,667	.....	.....431,000	.....	.....	.....148,827	.....	100 / QL.....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed AUD Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreig n Curren cy	Citibank NA..... E57ODZWZ7FF32TWEFA76..	10/02/2018	02/05/2039	.....	....7,196,000	4.54 USD (4.76 AUD)	.....	.....	.....(21,410)	(67,000)	.....	....629,667	.....	....431,000	.....	.....	.....148,827	.....	100 / QL.....
Pay Fixed AUD Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreig n Curren cy	Citibank NA..... E57ODZWZ7FF32TWEFA76..	10/02/2018	02/05/2039	.....	....7,196,000	4.54 USD (4.76 AUD)	.....	.....	.....(21,410)	(67,000)	.....	....629,667	.....	....431,000	.....	.....	.....148,827	.....	100 / QL.....
Pay Fixed JPY Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreig n Curren cy	Citibank NA..... E57ODZWZ7FF32TWEFA76..	10/11/2018	11/19/2026	.....	....9,095,281	4.3 USD (0.64 JPY)	.....	.....	....333,361	219,716	.....	....1,083,942	.....	....1,016,929	.....	.....	....100,540	.....	100 / QL.....
Pay Fixed JPY Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreig n Curren cy	Citibank NA..... E57ODZWZ7FF32TWEFA76..	10/11/2018	11/19/2026	.....	....8,904,720	4.3 USD (0.64 JPY)	.....	.....	....326,376	215,112	.....	....1,061,232	.....	....995,623	.....	.....	....98,433	.....	100 / QL.....
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreig n Curren cy	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.....	10/11/2018	01/10/2029	.....	....15,852,000	4.39 USD (2.96 GBP)	.....	.....	....211,095	(386,400)	.....	....661,568	.....	....165,600	.....	.....	....210,194	.....	100 / QL.....
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreig n Curren cy	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.....	10/11/2018	01/10/2034	.....	....10,568,000	4.66 USD (3.21 GBP)	.....	.....	....141,503	(257,600)	.....	....627,030	.....	....110,400	.....	.....	....183,315	.....	100 / QL.....
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreig n Curren cy	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.....	10/11/2018	01/10/2029	.....	....18,508,000	4.26 USD (2.84 GBP)	.....	.....	....244,501	(436,800)	.....	....772,099	.....	....193,200	.....	.....	....245,412	.....	100 / QL.....
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreig n Curren cy	Royal Bank of Scotland RR3QWICWWIPCS8A4S074..	10/24/2018	01/24/2029	.....	....17,106,000	4.18 USD (1.61 EUR)	.....	.....	....434,841	51,000	.....	....1,202,122	.....	....1,269,000	.....	.....	....227,440	.....	100 / QL.....
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreig n Curren cy	Royal Bank of Scotland RR3QWICWWIPCS8A4S074..	10/24/2018	01/24/2029	.....	....5,702,000	4.18 USD (1.61 EUR)	.....	.....	....144,947	17,000	.....	....400,707	.....	....423,000	.....	.....	....75,813	.....	100 / QL.....
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreig n Curren cy	Royal Bank of Canada ES7IP3U3RHIGC71XBU11.....	02/15/2019	03/19/2031	.....	....19,227,000	4.17 USD (2.79 GBP)	.....	.....	....224,876	(1,071,000)	.....	....221,715	.....	....207,000	.....	.....	....291,896	.....	100 / QL.....
Pay Fixed JPY Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreig n Curren cy	Morgan Stanley Capital Service I7331LVCKQKX5T7XV54.....	11/07/2019	11/15/2029	.....	....14,990,386	2.85 USD (0.42 JPY)	.....	.....	....365,870	763,327	.....	....1,468,519	.....	....1,630,083	.....	.....	....210,393	.....	100 / QL.....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed JPY Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreig n Curren cy	Morgan Stanley Capital Service I7331LVCZKQKX5T7XV54.....	11/07/2019	11/15/2029	.....	....14,990,386	2.85 USD (0.42 JPY)	.....	.....	.....365,870	763,327	.....	....1,468,519	.....	....1,630,083	.....	.....	.....210,393	.....	100 / QL.....
Pay Fixed JPY Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreig n Curren cy	Morgan Stanley Capital Service I7331LVCZKQKX5T7XV54.....	11/07/2019	11/15/2034	.....	....29,980,773	3.07 USD (0.56 JPY)	.....	.....	.....757,343	1,526,654	.....	....3,628,851	.....	....3,260,167	.....	.....	.....538,032	.....	100 / QL.....
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreig n Curren cy	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.....	11/27/2019	12/04/2029	.....	....13,745,000	5.03 USD (2.87 EUR)	.....	.....	.....273,908	(467,500)	.....	.....(21,587)	.....	....1,057,500	.....	.....	.....193,550	.....	100 / QL.....
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreig n Curren cy	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.....	11/27/2019	12/04/2029	.....	....8,247,000	5.03 USD (2.87 EUR)	.....	.....	.....164,345	(280,500)	.....	.....(12,952)	.....	....634,500	.....	.....	.....116,130	.....	100 / QL.....
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreig n Curren cy	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.....	11/27/2019	12/04/2029	.....	....5,498,000	5.03 USD (2.87 EUR)	.....	.....	.....109,563	(187,000)	.....	.....(8,635)	.....	....423,000	.....	.....	.....77,420	.....	100 / QL.....
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreig n Curren cy	Royal Bank of Scotland RR3QWICWWIPCS8A4S074..	12/10/2019	12/19/2031	.....	....14,951,250	4.01 USD (1.97 EUR)	.....	.....	.....290,889	(398,250)	.....	....212,451	.....	....1,142,100	.....	.....	.....236,076	.....	100 / QL.....
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreig n Curren cy	Royal Bank of Scotland RR3QWICWWIPCS8A4S074..	12/10/2019	12/19/2031	.....	....7,198,750	4.01 USD (1.97 EUR)	.....	.....	.....140,058	(191,750)	.....	....102,291	.....	....549,900	.....	.....	.....113,666	.....	100 / QL.....
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreig n Curren cy	Royal Bank of Scotland RR3QWICWWIPCS8A4S074..	12/10/2019	12/19/2031	.....	....1,107,500	4.01 USD (1.97 EUR)	.....	.....	.....21,547	(29,500)	.....	....15,737	.....	....84,600	.....	.....	.....17,487	.....	100 / QL.....
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreig n Curren cy	Royal Bank of Scotland RR3QWICWWIPCS8A4S074..	12/10/2019	12/19/2031	.....	....4,430,000	4.01 USD (1.97 EUR)	.....	.....	.....86,189	(118,000)	.....	....62,948	.....	....338,400	.....	.....	.....69,948	.....	100 / QL.....
Pay Fixed AUD Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreig n Curren cy	BNP Paribas..... R0MUWSFPU8MPRO8K5P83	02/12/2020	06/16/2040	.....	....17,535,180	3.19 USD (3.28 AUD)	.....	.....	.....(73,634)	(1,348,620)	.....	....479,827	.....	....1,120,600	.....	.....	.....376,815	.....	100 / QL.....
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreig n Curren cy	BNP Paribas..... R0MUWSFPU8MPRO8K5P83	10/01/2020	10/29/2032	.....	....15,260,700	2.76 USD (1.45 EUR)	.....	.....	.....199,378	479,700	.....	....266,749	.....	....1,099,800	.....	.....	.....251,172	.....	100 / QL.....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreig n Curren cy	BNP Paribas..... R0MUWSFPU8MPRO8K5P83	10/01/2020	10/29/2032	.....	....20,543,250	2.76 USD (1.45 EUR)	.....	.....	.....268,394	645,750	.....	.....359,086	.....	....1,480,500	.....	.....	.....338,116	.....	100 / QL.....
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreig n Curren cy	BNP Paribas..... R0MUWSFPU8MPRO8K5P83	10/01/2020	10/29/2032	.....	....15,260,700	2.76 USD (1.45 EUR)	.....	.....	.....199,378	479,700	.....	.....266,749	.....	....1,099,800	.....	.....	.....251,172	.....	100 / QL.....
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreig n Curren cy	BNP Paribas..... R0MUWSFPU8MPRO8K5P83	02/12/2021	07/23/2031	.....	....16,571,520	2.9 USD (1.24 EUR)	.....	.....	.....126,146	994,620	.....	.....1,342,796	.....	....994,620	.....	.....	.....256,248	.....	100 / QL.....
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreig n Curren cy	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09.	12/02/2021	03/02/2034	.....	....20,408,400	2.91 USD (1.33 EUR)	.....	.....	.....	.....(57,600)	.....	.....243,426	.....	.....(57,600)	.....	.....	.....356,057	.....	100 / QL.....
Pay Fixed JPY Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreig n Curren cy	Citibank NA..... E57ODZWZ7FF32TWEFA76..	05/02/2017	05/11/2032	.....	....9,982,175	3.68 USD (0.65 JPY)	.....	.....	.....302,943	249,815	.....	.....1,338,186	.....	....1,115,098	.....	.....	.....160,703	.....	100 / QL.....
Pay Fixed JPY Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreig n Curren cy	Citibank NA..... E57ODZWZ7FF32TWEFA76..	05/02/2017	05/11/2032	.....	....9,982,175	3.68 USD (0.65 JPY)	.....	.....	.....302,943	249,815	.....	.....1,338,186	.....	....1,115,098	.....	.....	.....160,703	.....	100 / QL.....
Pay Fixed JPY Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreig n Curren cy	Citibank NA..... E57ODZWZ7FF32TWEFA76..	05/02/2017	05/11/2027	.....	....4,991,087	3.36 USD (0.3 JPY)	.....	.....	.....152,639	124,907	.....	.....480,386	.....	....557,549	.....	.....	.....57,785	.....	100 / QL.....
Pay Fixed JPY Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreig n Curren cy	Citibank NA..... E57ODZWZ7FF32TWEFA76..	05/02/2017	05/11/2027	.....	....4,991,087	3.36 USD (0.3 JPY)	.....	.....	.....152,639	124,907	.....	.....480,386	.....	....557,549	.....	.....	.....57,785	.....	100 / QL.....
Pay Fixed JPY Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreig n Curren cy	Citibank NA..... E57ODZWZ7FF32TWEFA76..	05/02/2017	05/11/2027	.....	....4,991,087	3.36 USD (0.3 JPY)	.....	.....	.....152,639	124,907	.....	.....480,386	.....	....557,549	.....	.....	.....57,785	.....	100 / QL.....
Pay Fixed JPY Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond.....	D-1.....	Foreig n Curren cy	Citibank NA..... E57ODZWZ7FF32TWEFA76..	05/02/2017	05/11/2027	.....	....4,991,087	3.36 USD (0.3 JPY)	.....	.....	.....152,639	124,907	.....	.....480,386	.....	....557,549	.....	.....	.....57,785	.....	100 / QL.....
1019999999. Total-Swaps-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108-Foreign Exchange.....										0	0	23,655,652	32,213,375	XXX	..87,208,173	0	..73,787,146	0	0	17,823,618	XXX	XXX
1049999999. Total-Swaps-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108.....										0	0	23,655,652	32,213,375	XXX	..87,208,173	0	..73,787,146	0	0	17,823,618	XXX	XXX

Swaps - Hedging Other - Interest Rate

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed USD Receive Floating USD Interest Rate Swap	Bond Portfolio Hedge.....	D-1.....	Interest Rate	Credit Suisse Intl. E58DKGMJYYJLN8C3868...	09/21/2006	03/01/2022	.....	.....6,750,000	LIBOR03M (5.31 USD)	.....	.....	.....(347,499)	(57,837)	.....	.....(57,837)	345,075	.....	.....	.....	.....13,684	.....	04.....
1119999999. Total-Swaps-Hedging Other-Interest Rate.....										0	0	(347,499)	(57,837)	XXX	(57,837)	345,075	0	0	0	13,684	XXX	XXX
1169999999. Total-Swaps-Hedging Other.....										0	0	(347,499)	(57,837)	XXX	(57,837)	345,075	0	0	0	13,684	XXX	XXX
Total - Swaps																						
1359999999. Total-Swaps-Interest Rate.....										0	0	(347,499)	(57,837)	XXX	(57,837)	345,075	0	0	0	13,684	XXX	XXX
1379999999. Total-Swaps-Foreign Exchange.....										0	0	23,655,652	32,213,375	XXX	..87,208,173	0	..73,787,146	0	0	17,823,618	XXX	XXX
1409999999. Total-Swaps.....										0	0	23,308,153	32,155,538	XXX	..87,150,336	345,075	..73,787,146	0	0	17,837,302	XXX	XXX
Totals																						
1689999999. Total-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108.....										0	667,075	...23,655,652	32,706,430	XXX	..88,206,557	0	..73,787,146	(174,020)	0	...17,823,618	XXX	XXX
1709999999. Total-Hedging Other.....										0	0	(347,499)	(57,837)	XXX	(57,837)	345,075	0	0	0	13,684	XXX	XXX
1759999999. TOTAL.....										0	667,075	...23,308,153	32,648,593	XXX	..88,148,720	345,075	..73,787,146	(174,020)	0	...17,837,302	XXX	XXX

E18.9

(a)	Code	Description of Hedged Risk(s)
	1	REBALANCES PORTFOLIO DURATION
	2	MANAGES CASH FLOW RISK
	3	HEDGES THE EQUITY RISK OF A LIABILITY
	4	HEDGES THE INTEREST RATE RISK OF AN ASSET
	5	HEDGES THE INTEREST RATE RISK OF A LIABILITY
	6	HEDGES THE CREDIT RISK OF AN ASSET
	7	REPLICATION OF AN INDEX
	8	HEDGES THE CURRENCY RISK OF AN ASSET
	9	HEDGES THE CURRENCY RISK OF A LIABILITY
(b)	Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
	QL	Qualitative Approach for Assessing Hedge Effectiveness

SCHEDULE DB - PART A - SECTION 2

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)

Total Written Options

Swaps - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Foreign Exchange

[illegible]

Total Swaps

1379999999. Total-Swaps-Foreign Exchange.....	0	0	951,942	7,797,057	0	XX	0	(5,472,750)	0	951,942	0	0	XXX
1409999999. Total-Swaps.....	0	0	951,942	7,797,057	0	XX	0	(5,472,750)	0	951,942	0	0	XXX

TOTALS

1689999999. Total-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108.....	0	0	951,942	7,797,057	0	KXX	0	(5,472,750)	0	951,942	0	0	XXX
1759999999. TOTAL.....	0	0	951,942	7,797,057	0	KXX	0	(5,472,750)	0	951,942	0	0	XXX

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

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year- end (b)	Value of One (1) Point

Long Futures

Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108

ESH2.....	36	8,381,404	S&P 500 E-Mini Index Future Mar 2022	VAGLB: Equity Indexed Annuity	N/A.....	Equity / Index	03/18/2022.	CME.....	SNZ2OJLFK8MNNCLQOF3	12/14/2021.	4,656.3354	4,758.5000	(24,750)	.....	.....183,896	.....	.....183,896	.....	.....	.....407,371	01	50
1519999999. Total-Long Futures-Hedging Effective-Excluding Variable Annuities Under SSAP No. 108.....													(24,750)	0	183,896	0	183,896	0	0	407,371	XXX	XXX
1579999999. Total-Long Futures.....													(24,750)	0	183,896	0	183,896	0	0	407,371	XXX	XXX

Short Futures

Hedging Other

ESH2.....	6,070	#####	S&P 500 E-Mini Index Future Mar 2022	VAGLB: Market Risk Hedge....	N/A.....	Equity / Index	03/18/2022.	CME.....	SNZ2OJLFK8MNNCLQOF3	12/19/2021.	4,675.8418	4,758.5000	4,146,995	.....	.....	.....	.....	(25,086,770)	(25,086,770)	..68,687,334	01	50
FAH2.....	1,585	#####	S&P 400 E-Mini Index Future Mar 2022	VAGLB: Market Risk Hedge....	N/A.....	Equity / Index	03/18/2022.	CME.....	SNZ2OJLFK8MNNCLQOF3	12/17/2021.	2,785.9279	2,837.7000	(174,350)	.....	.....	.....	.....	..(8,205,871)	..(8,205,871)	..17,935,655	01	100
MFSH2....	6,251	#####	MSCI EAFE Mini Index Future Mar 2022	VAGLB: Market Risk Hedge....	N/A.....	Equity / Index	03/18/2022.	NYF.....	5493004R83R1LVX2IL36...	12/19/2021.	2,283.5359	2,321.8000	405,133	.....	.....	.....	.....	(11,959,443)	(11,959,443)	..70,735,506	01	50
RTYH2....	1,186	#####	Russell 2000 Index Mini Future Mar 2022	VAGLB: Market Risk Hedge....	N/A.....	Equity / Index	03/18/2022.	CME.....	SNZ2OJLFK8MNNCLQOF3	12/19/2021.	2,228.8940	2,242.8000	240,898	.....	.....	.....	.....	....(824,627)	(824,627)	..13,420,622	01	50
1609999999. Total-Short Futures-Hedging Other.....													4,618,675	0	0	0	0	(46,076,712)	(46,076,712)	170,779,117	XXX	XXX
1649999999. Total-Short Futures.....													4,618,675	0	0	0	0	(46,076,712)	(46,076,712)	170,779,117	XXX	XXX

Totals

1689999999. Total-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108.....													(24,750)	0	183,896	0	183,896	0	0	407,371	XXX	XXX
1709999999. Total-Hedging Other.....													4,618,675	0	0	0	0	(46,076,712)	(46,076,712)	170,779,117	XXX	XXX
1759999999. TOTAL.....													4,593,925	0	183,896	0	183,896	(46,076,712)	(46,076,712)	171,186,488	XXX	XXX

																		Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Broker Name																		0	.....	.....
Bank of America - Life																		0	.....	.....
Total Net Cash Deposits.....																		0	0	0

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

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
Long Futures																			
Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108																			
ESH1.....	53	9,766,679	S&P 500 E-Mini Index Future Mar 2021	VAGLB: Equity Indexed Annuity.....	N/A.....	Equity / Index...	03/11/2021.	CME.....	SNZ2OJLFK8MNNCLQOF3	12/23/2020	3,685.5394	03/11/2021	3,869.5000	Sale.....	487,496	487,496	.....	.....01	50
ESH2.....	13	3,031,714	S&P 500 E-Mini Index Future Mar 2022	VAGLB: Equity Indexed Annuity.....	N/A.....	Equity / Index...	12/27/2021.	CME.....	SNZ2OJLFK8MNNCLQOF3	12/14/2021	4,664.1761	12/27/2021	4,664.6875	Sale.....	332	332	.....	.....01	50
ESM1.....	58	11,103,496	S&P 500 E-Mini Index Future Jun 2021	VAGLB: Equity Indexed Annuity.....	N/A.....	Equity / Index...	06/10/2021.	CME.....	SNZ2OJLFK8MNNCLQOF3	03/11/2021	3,828.7919	06/10/2021	4,085.0875	Sale.....	743,257	743,257	.....	.....01	50
ESU1.....	52	10,896,175	S&P 500 E-Mini Index Future Sep 2021	VAGLB: Equity Indexed Annuity.....	N/A.....	Equity / Index...	09/09/2021.	CME.....	SNZ2OJLFK8MNNCLQOF3	06/10/2021	4,190.8365	09/09/2021	4,450.0875	Sale.....	674,053	674,053	.....	.....01	50
ESZ1.....	102	22,679,286	S&P 500 E-Mini Index Future Dec 2021	VAGLB: Equity Indexed Annuity.....	N/A.....	Equity / Index...	12/09/2021.	CME.....	SNZ2OJLFK8MNNCLQOF3	09/15/2021	4,446.9188	12/09/2021	4,545.4376	Sale.....	502,446	502,446	.....	.....01	50
1519999999. Total-Long Futures-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108.....														2,407,584	0	2,407,584	0	XXX	XXX
Hedging Other																			
ESM1.....	305	59,220,762	S&P 500 E-Mini Index Future Jun 2021	VAGLB: Market Risk Hedge.....	N/A.....	Equity / Index...	03/31/2021.	CME.....	SNZ2OJLFK8MNNCLQOF3	03/21/2021	3,883.3287	03/31/2021	3,889.8545	Sale.....	99,519	99,519	.....	.....01	50
ESZ1.....	6,332	...1,485,908,875	S&P 500 E-Mini Index Future Dec 2021	VAGLB: Market Risk Hedge.....	N/A.....	Equity / Index...	12/09/2021.	CME.....	SNZ2OJLFK8MNNCLQOF3	09/15/2021	4,693.3319	12/09/2021	4,595.4777	Sale.....	(30,980,635)	(30,980,635)	.....	.....01	50
FAM1.....	120	30,492,000	S&P 400 E-Mini Index Future Jun 2021	VAGLB: Market Risk Hedge.....	N/A.....	Equity / Index...	03/31/2021.	CME.....	SNZ2OJLFK8MNNCLQOF3	03/21/2021	2,541.0000	03/31/2021	2,572.2212	Sale.....	374,654	374,654	.....	.....01	100
FAZ1.....	1,624	457,363,346	S&P 400 E-Mini Index Future Dec 2021	VAGLB: Market Risk Hedge.....	N/A.....	Equity / Index...	12/09/2021.	CME.....	SNZ2OJLFK8MNNCLQOF3	09/15/2021	2,816.2768	12/09/2021	2,783.2462	Sale.....	(5,364,163)	(5,364,163)	.....	.....01	100
MFSM1....	106	11,532,461	MSCI EAFE Mini Index Future Jun 2021	VAGLB: Market Risk Hedge.....	N/A.....	Equity / Index...	03/31/2021.	NYF.....	5493004R83R1LVX2IL36..	03/21/2021	2,175.9361	03/31/2021	2,189.2726	Sale.....	70,684	70,684	.....	.....01	50
MFSZ1....	6,260	718,198,656	MSCI EAFE Mini Index Future Dec 2021	VAGLB: Market Risk Hedge.....	N/A.....	Equity / Index...	12/09/2021.	NYF.....	5493004R83R1LVX2IL36..	09/15/2021	2,294.5644	12/09/2021	2,301.2343	Sale.....	2,087,680	2,087,680	.....	.....01	50
RTYM1....	90	9,720,480	Russell 2000 Index Mini Future Jun 2021	VAGLB: Market Risk Hedge.....	N/A.....	Equity / Index...	03/31/2021.	CME.....	SNZ2OJLFK8MNNCLQOF3	03/22/2021	2,160.1066	03/31/2021	2,279.9254	Sale.....	539,184	539,184	.....	.....01	50
RTYZ1....	1,170	132,813,821	Russell 2000 Index Mini Future Dec 2021	VAGLB: Market Risk Hedge.....	N/A.....	Equity / Index...	12/09/2021.	CME.....	SNZ2OJLFK8MNNCLQOF3	09/15/2021	2,270.3217	12/09/2021	2,267.8720	Sale.....	(143,309)	(143,309)	.....	.....01	50
1539999999. Total-Long Futures-Hedging Other.....														(33,316,386)	(33,316,386)	0	0	XXX	XXX
1579999999. Total-Long Futures.....														(30,908,802)	(33,316,386)	2,407,584	0	XXX	XXX
Short Futures																			
Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108																			
ESZ1.....	41	9,632,817	S&P 500 E-Mini Index Future Dec 2021	VAGLB: Equity Indexed Annuity.....	N/A.....	Equity / Index...	12/09/2021.	CME.....	SNZ2OJLFK8MNNCLQOF3	09/15/2021	4,698.9350	12/09/2021	4,561.8140	Sale.....	281,098	281,098	.....	.....01	50
1589999999. Total-Short Futures-Hedging Effective.....														281,098	0	281,098	0	XXX	XXX
Hedging Other																			
ESH1.....	15,471	...2,843,040,015	S&P 500 E-Mini Index Future Mar 2021	VAGLB: Market Risk Hedge.....	N/A.....	Equity / Index...	03/11/2021.	CME.....	SNZ2OJLFK8MNNCLQOF3	01/05/2021	3,675.3151	03/11/2021	3,823.6314	Sale.....	(114,730,088)	(114,730,088)	.....	.....01	50
ESH2.....	1,884	442,468,974	S&P 500 E-Mini Index Future Mar 2022	VAGLB: Market Risk Hedge.....	N/A.....	Equity / Index...	12/29/2021.	CME.....	SNZ2OJLFK8MNNCLQOF3	12/19/2021	4,697.1229	12/29/2021	4,671.3824	Sale.....	2,424,756	2,424,756	.....	.....01	50
ESM1.....	12,078	...2,341,001,510	S&P 500 E-Mini Index Future Jun 2021	VAGLB: Market Risk Hedge.....	N/A.....	Equity / Index...	06/10/2021.	CME.....	SNZ2OJLFK8MNNCLQOF3	03/21/2021	3,876.4721	06/10/2021	4,092.5863	Sale.....	(130,511,330)	(130,511,330)	.....	.....01	50

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
ESU1.....	11,136	...2,314,917,672	S&P 500 E-Mini Index Future Sep 2021	VAGLB: Market Risk Hedge.....	N/A.....	Equity / Index...	09/09/2021.	CME..... SNZ2OJLFK8MNNCLQOF3	06/17/2021	4,157.5389	09/09/2021	4,360.3634	Sale.....	(112,932,647)	(112,932,647)	.....	.....	.....01	50
ESZ1.....	13,709	...3,057,670,976	S&P 500 E-Mini Index Future Dec 2021	VAGLB: Market Risk Hedge.....	N/A.....	Equity / Index...	12/09/2021.	CME..... SNZ2OJLFK8MNNCLQOF3	09/15/2021	4,460.8228	12/09/2021	4,516.9786	Sale.....	(38,492,020)	(38,492,020)	.....	.....	.....01	50
FAH1.....	3,576	803,263,295	S&P 400 E-Mini Index Future Mar 2021	VAGLB: Market Risk Hedge.....	N/A.....	Equity / Index...	03/11/2021.	CME..... SNZ2OJLFK8MNNCLQOF3	01/04/2021	2,246.2620	03/11/2021	2,454.5815	Sale.....	(74,495,043)	(74,495,043)	.....	.....	.....01	100
FAH2.....	487	136,798,641	S&P 400 E-Mini Index Future Mar 2022	VAGLB: Market Risk Hedge.....	N/A.....	Equity / Index...	12/30/2021.	CME..... SNZ2OJLFK8MNNCLQOF3	12/17/2021	2,809.0070	12/30/2021	2,751.4192	Sale.....	2,804,524	2,804,525	.....	.....	.....01	100
FAM1.....	2,962	763,607,928	S&P 400 E-Mini Index Future Jun 2021	VAGLB: Market Risk Hedge.....	N/A.....	Equity / Index...	06/10/2021.	CME..... SNZ2OJLFK8MNNCLQOF3	03/21/2021	2,578.0146	06/10/2021	2,682.1434	Sale.....	(30,842,957)	(30,842,957)	.....	.....	.....01	100
FAU1.....	3,164	848,436,994	S&P 400 E-Mini Index Future Sep 2021	VAGLB: Market Risk Hedge.....	N/A.....	Equity / Index...	09/09/2021.	CME..... SNZ2OJLFK8MNNCLQOF3	06/19/2021	2,681.5329	09/09/2021	2,689.7862	Sale.....	(2,611,345)	(2,611,345)	.....	.....	.....01	100
FAZ1.....	3,640	987,788,448	S&P 400 E-Mini Index Future Dec 2021	VAGLB: Market Risk Hedge.....	N/A.....	Equity / Index...	12/09/2021.	CME..... SNZ2OJLFK8MNNCLQOF3	09/15/2021	2,713.7045	12/09/2021	2,757.3920	Sale.....	(15,902,223)	(15,902,223)	.....	.....	.....01	100
MFSH1.....	11,996	...1,266,215,579	MSCI EAFE Mini Index Future Mar 2021	VAGLB: Market Risk Hedge.....	N/A.....	Equity / Index...	03/11/2021.	NYF..... 5493004R83R1LVX2IL36..	01/04/2021	2,111.0630	03/11/2021	2,190.6665	Sale.....	(47,746,194)	(47,746,194)	.....	.....	.....01	50
MFSH2.....	1,529	174,781,536	MSCI EAFE Mini Index Future Mar 2022	VAGLB: Market Risk Hedge.....	N/A.....	Equity / Index...	12/29/2021.	NYF..... 5493004R83R1LVX2IL36..	12/19/2021	2,286.2202	12/29/2021	2,293.0500	Sale.....	(522,137)	(522,137)	.....	.....	.....01	50
MFSM1.....	10,786	...1,164,201,600	MSCI EAFE Mini Index Future Jun 2021	VAGLB: Market Risk Hedge.....	N/A.....	Equity / Index...	06/10/2021.	NYF..... 5493004R83R1LVX2IL36..	03/21/2021	2,158.7272	06/10/2021	2,272.1900	Sale.....	(61,190,489)	(61,190,489)	.....	.....	.....01	50
MFSU1.....	10,983	...1,267,224,242	MSCI EAFE Mini Index Future Sep 2021	VAGLB: Market Risk Hedge.....	N/A.....	Equity / Index...	09/09/2021.	NYF..... 5493004R83R1LVX2IL36..	06/20/2021	2,307.6104	09/09/2021	2,325.8889	Sale.....	(10,037,663)	(10,037,663)	.....	.....	.....01	50
MFSZ1.....	11,731	...1,369,560,430	MSCI EAFE Mini Index Future Dec 2021	VAGLB: Market Risk Hedge.....	N/A.....	Equity / Index...	12/09/2021.	NYF..... 5493004R83R1LVX2IL36..	09/15/2021	2,334.9423	12/09/2021	2,303.9943	Sale.....	18,152,571	18,152,571	.....	.....	.....01	50
RTYH1.....	2,494	241,058,901	Russell 2000 Index Mini Future Mar 2021	VAGLB: Market Risk Hedge.....	N/A.....	Equity / Index...	03/11/2021.	CME..... SNZ2OJLFK8MNNCLQOF3	01/04/2021	1,933.1107	03/11/2021	2,168.5647	Sale.....	(29,361,118)	(29,361,118)	.....	.....	.....01	50
RTYH2.....	454	51,328,871	Russell 2000 Index Mini Future Mar 2022	VAGLB: Market Risk Hedge.....	N/A.....	Equity / Index...	12/30/2021.	CME..... SNZ2OJLFK8MNNCLQOF3	12/19/2021	2,261.1837	12/30/2021	2,193.1960	Sale.....	1,543,321	1,543,322	.....	.....	.....01	50
RTYM1.....	2,221	247,334,449	Russell 2000 Index Mini Future Jun 2021	VAGLB: Market Risk Hedge.....	N/A.....	Equity / Index...	06/10/2021.	CME..... SNZ2OJLFK8MNNCLQOF3	03/22/2021	2,227.2350	06/10/2021	2,250.9536	Sale.....	(2,633,950)	(2,633,950)	.....	.....	.....01	50
RTYU1.....	2,337	264,787,914	Russell 2000 Index Mini Future Sep 2021	VAGLB: Market Risk Hedge.....	N/A.....	Equity / Index...	09/09/2021.	CME..... SNZ2OJLFK8MNNCLQOF3	06/19/2021	2,266.0498	09/09/2021	2,240.1687	Sale.....	3,024,203	3,024,203	.....	.....	.....01	50
RTYZ1.....	2,843	319,196,151	Russell 2000 Index Mini Future Dec 2021	VAGLB: Market Risk Hedge.....	N/A.....	Equity / Index...	12/09/2021.	CME..... SNZ2OJLFK8MNNCLQOF3	09/15/2021	2,245.4882	12/09/2021	2,263.4722	Sale.....	(2,556,421)	(2,556,421)	.....	.....	.....01	50
1609999999. Total-Short Futures-Hedging Other.....														(646,616,250)	(646,616,250)	0	0	XXX	XXX
1649999999. Total-Short Futures.....														(646,335,152)	(646,616,250)	281,098	0	XXX	XXX
Totals														2,688,682	0	2,688,682	0	XXX	XXX
1689999999. Total-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108.....														(679,932,636)	(679,932,636)	0	0	XXX	XXX
1759999999. TOTAL.....														(677,243,954)	(679,932,636)	2,688,682	0	XXX	XXX

E21.1

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point

(a)

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

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	2	3	Counterparty Offset		Book Adjusted Carrying Value			Fair Value			12	13
			4	5	6	7	8	9	10	11		
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Present Value of Financing Premium	Contracts with Book/Adjusted Carrying Value > 0	Contracts with Book/Adjusted Carrying Value < 0	Exposure Net of Collateral	Contracts with Fair Value > 0	Contracts with Fair Value < 0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
Exchange Traded Derivatives												
0199999999. Aggregate Sum of Exchange Traded.....	XXX	XXX	XXX		183,896		183,896	4,793,025	(199,100)	4,793,025	171,186,488	171,186,488
Over-the-Counter NAIC 1 Designation												
Bank of America NA.....	Y.....	Y.....	17,401,955		11,874,588	(1,746,321)	0	16,957,927	(1,793,907)	0	877,177	0
Barclays Bank PLC.....	Y.....	Y.....	12,380,000		5,358,248	(2,272,600)	0	10,996,974	(43,173)	0	2,204,325	0
BNP Paribas.....	Y.....	Y.....	6,270,000		2,599,770	(9,718,570)	0	4,876,938	(1,961,575)	0	4,188,859	0
Citibank NA.....	Y.....	Y.....	24,382,000		17,348,860	(13,086,626)	0	31,379,257	(9,038,861)	0	5,864,172	0
Credit Suisse Internationl.....	Y.....	Y.....				(57,837)	0		(57,837)	0	13,684	0
Goldman Sachs International.....	Y.....	Y.....					0			0		0
HSBC Bank USA NA.....	Y.....	Y.....					0			0		0
JPMorgan Chase Bank NA.....	Y.....	Y.....	11,991,000		9,361,400	(369,058)	0	9,941,469	(327,080)	0	794,785	0
Morgan Stanley Capital Service.....	Y.....	Y.....	10,535,000		6,098,908		0	10,356,651		0	1,231,113	0
Morgan Stanley & Co. International Plc.....	Y.....	Y.....	368,000				0			0		0
Royal Bank of Scotland.....	Y.....	Y.....	3,290,000		68,000	(3,034,174)	0	2,559,221	(180,426)	0	1,313,920	0
Royal Bank of Canada.....	Y.....	Y.....	460,000			(1,071,000)	0	221,715		0	291,896	0
Societe General SA.....	Y.....	Y.....	300,000				0			0		0
UBS AG.....	Y.....	Y.....	7,367,000				0			0		0
Wells Fargo Securities LLC.....	Y.....	Y.....	2,640,000		917,255	(57,600)	0	2,636,861		0	568,919	0
0299999999. Total NAIC 1 Designation.....			97,384,955	0	53,627,029	(31,413,786)	0	89,927,014	(13,402,859)	0	17,348,850	0
Over-the-Counter NAIC 2 Designation												
Deutsche Bank AG.....	Y.....	Y.....	11,901,000		10,435,350		0	11,624,566		0	488,453	0
0399999999. Total NAIC 2 Designation.....			11,901,000	0	10,435,350	0	0	11,624,566	0	0	488,453	0
0999999999. Gross Totals.....			109,285,955	0	64,246,275	(31,413,786)	183,896	106,344,605	(13,601,959)	4,793,025	189,023,790	171,186,488
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64						64,246,275	(31,413,786)					

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

1	2	3	4	5	6	7	8	9
Exchange Counterparty or Central Clearinghouse	Type of Asset Pledged	CUSIP Identification	Description	Fair Value	Par Value	Book/Adjusted Carrying Value	Maturity Date	Type of Margin (I, V or IV)
Collateral Pledged by Reporting Entity								
Bank of America Corp - CME/NYF/CBT.....	SNZ2OJLFK8MNNCLQOF39..	Security.....	3128MJ 2Z 2 FHLMC Giant Pool #G08791.....	13,556,355	12,991,137	13,165,065	12/15/2047..	I.....
Bank of America Corp - CME/NYF/CBT.....	SNZ2OJLFK8MNNCLQOF39..	Security.....	3128MJ 3M 0 FHLMC Gold Pool #G08803.....	13,534,114	12,969,823	13,004,216	03/15/2048..	I.....
Bank of America Corp - CME/NYF/CBT.....	SNZ2OJLFK8MNNCLQOF39..	Security.....	3133KG U2 2 FHLMC Pool #RA1501.....	13,815,683	13,319,942	13,502,080	10/25/2049..	I.....
Bank of America Corp - CME/NYF/CBT.....	SNZ2OJLFK8MNNCLQOF39..	Security.....	3138WF LC 8 FNMA Pool #AS5722.....	17,578,131	16,464,890	16,985,507	09/01/2045..	I.....
Bank of America Corp - CME/NYF/CBT.....	SNZ2OJLFK8MNNCLQOF39..	Security.....	3140J7 XW 0 FNMA Pool #BM3392.....	10,235,017	9,557,763	9,757,192	01/25/2048..	I.....
Bank of America Corp - CME/NYF/CBT.....	SNZ2OJLFK8MNNCLQOF39..	Security.....	3140LQ AJ 9 FNMA Pool #BT1808.....	48,213,051	47,195,423	48,847,564	06/25/2051..	I.....
Bank of America Corp - CME/NYF/CBT.....	SNZ2OJLFK8MNNCLQOF39..	Security.....	377373 AH 8 Glaxosmithkline Cap Inc Nt.....	27,265,475	25,000,000	26,638,714	06/01/2029..	I.....
Bank of America Corp - CME/NYF/CBT.....	SNZ2OJLFK8MNNCLQOF39..	Security.....	459200 HP 9 International Bus Machs Corp Sr Nt.....	6,238,152	6,000,000	6,016,090	08/01/2023..	I.....
Bank of America Corp - CME/NYF/CBT.....	SNZ2OJLFK8MNNCLQOF39..	Security.....	459200 HU 8 International Bus Machs Corp Sr Nt.....	5,270,545	5,000,000	5,034,337	02/12/2024..	I.....
Bank of America Corp - CME/NYF/CBT.....	SNZ2OJLFK8MNNCLQOF39..	Security.....	459200 JZ 5 International Bus Machs Corp Sr Nt.....	10,170,691	9,500,000	9,873,525	05/15/2026..	I.....
Bank of America Corp - CME/NYF/CBT.....	SNZ2OJLFK8MNNCLQOF39..	Security.....	89153V AL 3 Total Capital Intl SA Nt.....	5,309,275	5,000,000	5,030,975	04/10/2024..	I.....
.....								
.....								
.....								
Bank of America Corp - CME/NYF/CBT.....	SNZ2OJLFK8MNNCLQOF39..	Cash.....	Cash.....	0	.....	.....0	.....	.....I.....
.....								
BNP Paribas - OTC.....	R0MUWSFPU8MPRO8K5P83	Cash.....	Cash.....	.....	.....	.....	.....	.....V.....
Credit Suisse Intl - OTC.....	E58DKGMJYYYJLN8C3868...	Cash.....	Cash.....	175,000	.....	.....175,000	.....	.....V.....
Royal Bank of Canada - OTC.....	ES7IP3U3RHIGC71XBU11....	Cash.....	Cash.....	.....	.....	.....	.....	.....V.....
0199999999. Totals.....	.....	.....	.....	.....171,361,488	162,998,978	168,030,267	XXX	XXX
Collateral Pledged to Reporting Entity								
Barclays Bank PLC - OTC.....	G5GSEF7VJP5I7OUK5573....	Cash.....	Cash.....	12,380,000	.....	XXX	.....	.....V.....
BNP Paribas - OTC.....	R0MUWSFPU8MPRO8K5P83	Cash.....	Cash.....	6,270,000	.....	XXX	.....	.....V.....
Citibank NA - OTC.....	E57ODZWZ7FF32TWEFA76..	Cash.....	Cash.....	24,382,000	.....	XXX	.....	.....V.....
Deutsche Bank AG - OTC.....	7LTWFZYICNSX8D621K86...	Cash.....	Cash.....	11,901,000	.....	XXX	.....	.....V.....
JPMorgan Chase & Co - OTC.....	7H6GLXDRUGQFU57RNE97...	Cash.....	Cash.....	11,991,000	.....	XXX	.....	.....V.....
Morgan Stanley Capital Service - OTC.....	I7331LVCZKQKX5T7XV54....	Cash.....	Cash.....	10,535,000	.....	XXX	.....	.....V.....
Morgan Stanley & Co. International Plc.....	4PQUHN3JPFGFNF3BB653...	Security.....	Cash.....	368,000	.....	XXX	.....	.....I.....
Royal Bank of Scotland.....	RR3QWICWWIPCS8A4S074...	Security.....	Cash.....	3,290,000	.....	XXX	.....	.....I.....
UBS AG - OTC.....	BFM8T61CT2L1QCEMIK50...	Cash.....	Cash.....	7,367,000	.....	XXX	.....	.....V.....
Wells Fargo - OTC.....	KB1H1DSPRFMYMCUFXT09...	Cash.....	Cash.....	2,640,000	.....	XXX	.....	.....V.....
Royal Bank of Canada - OTC.....	ES7IP3U3RHIGC71XBU11....	Cash.....	Cash.....	460,000	.....	XXX	.....	.....V.....
Societe Generale - OTC.....	O2RNE8IBXP4R0TD8PU41....	Cash.....	Cash.....	300,000	.....	XXX	.....	.....V.....
.....	.....	.....	.....	.....	.....	XXX	.....	.....
.....	.....	.....	.....	.....	.....	XXX	.....	.....
Bank of America - OTC Security.....	B4TYDEB6GKMZO031MB27..	Security.....	912828 2D 1 U S Treasury Nt.....	405,746	401,000	XXX	08/31/2023..	I.....
Bank of America - OTC Security.....	B4TYDEB6GKMZO031MB27..	Security.....	912828 6Z 8 U S Treasury Nt.....	554,920	543,000	XXX	06/30/2024..	I.....
Bank of America - OTC Security.....	B4TYDEB6GKMZO031MB27..	Security.....	912828 K7 4 U S Treasury Nt.....	1,002,831	972,000	XXX	08/15/2025..	I.....
Bank of America - OTC Security.....	B4TYDEB6GKMZO031MB27..	Security.....	912828 L5 7 U S Treasury Nt.....	2,735,973	2,707,000	XXX	09/30/2022..	I.....
Bank of America - OTC Security.....	B4TYDEB6GKMZO031MB27..	Security.....	912828 M8 0 U S Treasury Nt.....	392,608	387,000	XXX	11/30/2022..	I.....
Bank of America - OTC Security.....	B4TYDEB6GKMZO031MB27..	Security.....	912828 N3 0 U S Treasury Nt.....	724,921	713,000	XXX	12/31/2022..	I.....
Bank of America - OTC Security.....	B4TYDEB6GKMZO031MB27..	Security.....	912828 P3 8 U S Treasury Nt.....	1,226,921	1,210,000	XXX	01/31/2023..	I.....
Bank of America - OTC Security.....	B4TYDEB6GKMZO031MB27..	Security.....	912828 Q2 9 U S Treasury Nt.....	518,625	512,400	XXX	03/31/2023..	I.....
Bank of America - OTC Security.....	B4TYDEB6GKMZO031MB27..	Security.....	912828 V8 0 U S Treasury Nt.....	1,732,096	1,680,500	XXX	01/31/2024..	I.....
Bank of America - OTC Security.....	B4TYDEB6GKMZO031MB27..	Security.....	912828 W4 8 U S Treasury Nt.....	1,299,213	1,263,000	XXX	02/29/2024..	I.....

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

1	2	3	4	5	6	7	8	9
Exchange Counterparty or Central Clearinghouse	Type of Asset Pledged	CUSIP Identification	Description	Fair Value	Par Value	Book/Adjusted Carrying Value	Maturity Date	Type of Margin (I, V or IV)
Bank of America - OTC Security..... B4TYDEB6GKMZO031MB27..	Security.....	912828 W7 1	U S Treasury Nt.....	1,914,965	1,860,600	XXX	03/31/2024.	I.....
Bank of America - OTC Security..... B4TYDEB6GKMZO031MB27..	Security.....	912828 X7 0	U S Treasury Nt.....	2,203,318	2,145,000	XXX	04/30/2024.	I.....
Bank of America - OTC Security..... B4TYDEB6GKMZO031MB27..	Security.....	912828 XT 2	U S Treasury Nt.....	891,938	868,000	XXX	05/31/2024.	I.....
Bank of America - OTC Security..... B4TYDEB6GKMZO031MB27..	Security.....	912828 Y9 5	U S Treasury Nt.....	305,608	297,000	XXX	07/31/2026.	I.....
Bank of America - OTC Security..... B4TYDEB6GKMZO031MB27..	Security.....	912828 YD 6	U S Treasury Nt.....	1,048,839	1,042,000	XXX	08/31/2026.	I.....
Bank of America - OTC Security..... B4TYDEB6GKMZO031MB27..	Security.....	91282C AB 7	U S Treasury Nt.....	443,433	457,000	XXX	07/31/2025.	I.....
0299999999. Totals.....				109,285,955	17,058,500	XXX	XXX	XXX

SCHEDULE DB - PART E

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

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

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

NONE

NATIONWIDE LIFE INSURANCE COMPANY
SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

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

1			2			3	4	5	6	7
CUSIP Identification			Description			Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Fair Value	Book/Adjusted Carrying Value	Maturity Date
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities										
04012M	AP	4	Argent Securities Inc RMBS Ser 2006-M1 C.....				5.B FM.....	398,780	575,797	07/25/2036.....
362334	BQ	6	GSAA Home Equity Tr RMBS Ser 2006-3 CL A1.....				1.D FM.....	3,312	3,312	03/25/2036.....
36829J	AA	9	GE Capital Commercial Mortgage RMBS Ser.....				1.D FM.....	85,411	85,411	08/25/2036.....
3399999.			Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities.....					487,503	664,520	XXX
3899999.			Total - Industrial & Miscellaneous (Unaffiliated).....					487,503	664,520	XXX
Totals										
6499999.			Total - Residential Mortgage-Backed Securities.....					487,503	664,520	XXX
7099999.			Subtotal - Bonds.....					487,503	664,520	XXX
Cash Equivalents (Schedule E Part 2 Type)										
000000	00	0	Overnight Repos SEC LENDING ONLY.....				1.A.....	169,443,468	169,443,468	01/03/2022.....
9199999.			Total - Cash Equivalents (Schedule E Part 2 Type).....					169,443,468	169,443,468	XXX
9999999.			Totals.....					169,930,971	170,107,988	XXX

General Interrogatories:

1. The activity for the year: Fair Value \$.....68,843,777 Book/Adjusted Carrying Value \$.....68,852,179
2. Average balance for the year: Fair Value \$.....155,890,450 Book/Adjusted Carrying Value \$.....156,065,654

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

3A.	1A	169,443,468	1B	0	1C	0
			1D	88,723	1E	0
			1F	0	1G	0
3B.	2A	0	2B	0	2C	0
3C.	3A	0	3B	0	3C	0
3D.	4A	0	4B	0	4C	0
3E.	5A	0	5B	575,797	5C	0
3F.	6	0				

SCHEDULE DL - PART 2

SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

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

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

General Interrogatories:

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

NONE

NATIONWIDE LIFE INSURANCE COMPANY
SCHEDULE E - PART 1 - CASH

1	2	3	4	5	6	7
Depository	Code	Rate of Interest	Amount of Interest Received During Year	Amount of Interest Accrued December 31 of Current Year	Balance	*
Open Depositories						
American Savings Bank.....	Honolulu, HI.....				46,559,352	XXX
Bank of America.....	Charlotte, NC.....				399,500	XXX
Bank of New York Mellon.....	New York, NY.....				10,364,061	XXX
JP Morgan Chase.....	New York, NY.....				(91,551,479)	XXX
PNC.....	Pittsburgh, PA.....				1,318,257	XXX
Wachovia.....	Charlotte, NC.....				1,167,833	XXX
The Federal Home Loan Bank of Cincinnati.....	Cincinnati, OH.....				8,193,541	XXX
0199998. Deposits in.....4 depositories that do not exceed allowable limits in any one depository (see Instructions) - Open Depositories	XXX	XXX	0	0	191,381	XXX
0199999. Total - Open Depositories.....	XXX	XXX	0	0	(23,357,554)	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	0	0	(23,357,554)	XXX
0599999. Total Cash.....	XXX	XXX	0	0	(23,357,554)	XXX

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR							
1. January.....	(52,300,206)	4. April.....	(92,828,340)	7. July.....	(72,925,032)	10. October.....	(36,293,329)
2. February.....	(116,342,648)	5. May.....	(75,695,770)	8. August.....	(49,342,276)	11. November.....	(16,538,612)
3. March.....	(80,752,328)	6. June.....	(65,329,338)	9. September.....	(51,136,429)	12. December.....	(23,357,554)

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1	2				3	4	5	6	7	8	9	
CUSIP	Description				Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due & Accrued	Amount Received During Year	
Exempt Money Market Mutual Funds as Identified by the SVO												
38141W	32	3	Goldman Sachs Fin Sq Treas Oblig Fd.....				12/31/2021.....	0.006		11,386,662	15	237
825252	40	6	S/T Investment Co Treasury Trust (AIM).....				12/30/2021.....	0.010		13,511,751	119	33
8599999. Total - Exempt Money Market Mutual Funds as Identified by the SVO.....									24,898,413	134	270	
All Other Money Market Mutual Funds												
825252	88	5	S/T Investment Co Govt and Agency AIM.....				12/31/2021.....	0.026		45,623,114	540	
8699999. Total - All Other Money Market Mutual Funds.....									45,623,114	540	0	
Qualified Cash Pools Under SSAP No. 2R												
	Nationwide Cash Management Co.....					12/31/2021.....	0.030		509,118,783		10,310	
8799999. Total - Qualified Cash Pools Under SSAP No. 2R.....									509,118,783	0	10,310	
9999999. Total - Cash Equivalents									579,640,310	674	10,580	

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

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

		1	2	Deposits for the Benefit of All Policyholders		All Other Special Deposits	
		Type of Deposit	Purpose of Deposit	3 Book/Adjusting Carrying Value	4 Fair Value	5 Book/Adjusting Carrying Value	6 Fair Value
States, Etc.							
1. Alabama.....	AL						
2. Alaska.....	AK						
3. Arizona.....	AZ						
4. Arkansas.....	AR	B...	For protection of state's ph's.....			106,000	112,473
5. California.....	CA						
6. Colorado.....	CO						
7. Connecticut.....	CT						
8. Delaware.....	DE						
9. District of Columbia.....	DC						
10. Florida.....	FL						
11. Georgia.....	GA	B...	For protection of state's ph's.....			50,000	53,053
12. Hawaii.....	HI						
13. Idaho.....	ID	B...	Workers compensation.....			199,979	202,898
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...	For protection of state's ph's.....			110,000	146,732
23. Michigan.....	MI						
24. Minnesota.....	MN						
25. Mississippi.....	MS						
26. Missouri.....	MO						
27. Montana.....	MT						
28. Nebraska.....	NE						
29. Nevada.....	NV						
30. New Hampshire.....	NH						
31. New Jersey.....	NJ						
32. New Mexico.....	NM	B...	Multiple.....	294,611	310,396	209,921	212,760
33. New York.....	NY						
34. North Carolina.....	NC	B...	For protection of state's ph's.....			399,941	422,362
35. North Dakota.....	ND						
36. Ohio.....	OH	B...	For protection of all ph's.....	1,500,000	1,591,593		
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						
48. Washington.....	WA						
49. West Virginia.....	WV						
50. Wisconsin.....	WI						
51. Wyoming.....	WY						
52. American Samoa.....	AS						
53. Guam.....	GU	C...	For protection of state's ph's.....			50,000	50,000
54. Puerto Rico.....	PR						
55. US Virgin Islands.....	VI	B...	For protection of state's ph's.....			504,180	520,938
56. Northern Mariana Islands.....	MP						
57. Canada.....	CAN						
58. Aggregate Alien and Other.....	OT	XXX	XXX	0	0	0	0
59. Total.....	XXX		XXX	1,794,611	1,901,989	1,630,021	1,721,216
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. Total (Lines 5801 thru 5803+5898) (Line 58 above).....	XXX	XXX		0	0	0	0